



# Eurizon Fund

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

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

Annual report as at 31 December 2021

R.C.S. Luxembourg K350

# Eurizon Fund

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

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

R.C.S. Luxembourg B 28536

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

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

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

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

**Managing Director**

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

**Director**

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

**Director**

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

**Director**

Mrs. Paola TAGLIAVINI  
Independent Director  
Resident in Milan (Italy)

**Director**

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

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

49, avenue J.F. Kennedy  
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**ADMINISTRATIVE AGENT, REGISTRAR AND TRANSFER AGENT****State Street Bank International GmbH, Luxembourg Branch**

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L-1855 Luxembourg (Grand Duchy of Luxembourg)

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

## INVESTMENT MANAGERS

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

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

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

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

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

**Eurizon SLJ Capital LTD**

90 Queen Street  
EC4N 1SA London (United Kingdom)

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

**Eurizon Capital Asia Limited**

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Kowloon, Hong Kong (Hong Kong)

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

## INDEPENDENT AUDITOR OF THE INVESTMENT FUND AND OF THE MANAGEMENT COMPANY

**Ernst & Young S.A.**

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## CONSTITUTION

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

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

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

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

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

### Line “Limited Tracking Error”:

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

**Line "Factors":**

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

**Line "Treasury Management":**

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

**Line "Active - Market":**

Eurizon Fund - Cash EUR  
Eurizon Fund - Bond Inflation Linked  
Eurizon Fund - Bond Corporate EUR Short Term  
Eurizon Fund - Bond Corporate EUR  
Eurizon Fund - Green Euro Credit <sup>(2)</sup>  
Eurizon Fund - Bond Aggregate EUR  
Eurizon Fund - Bond Aggregate RMB  
Eurizon Fund - Global Bond  
Eurizon Fund - Bond Euro High Yield  
Eurizon Fund - Bond High Yield  
Eurizon Fund - Bond Emerging Markets  
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG  
Eurizon Fund - Euro Emerging Markets Bonds <sup>(2)</sup>  
Eurizon Fund - SLJ Local Emerging Markets Debt  
Eurizon Fund - Italian Equity Opportunities  
Eurizon Fund - Top European Research  
Eurizon Fund - Equity Small Mid Cap Europe  
Eurizon Fund - Equity USA  
Eurizon Fund - Sustainable Japan Equity  
Eurizon Fund - Equity China A  
Eurizon Fund - Asian Equity Opportunities <sup>(3)</sup>  
Eurizon Fund - Equity Emerging Markets New Frontiers  
Eurizon Fund - Sustainable Global Equity  
Eurizon Fund - Equity Planet  
Eurizon Fund - Equity Innovation  
Eurizon Fund - Equity People

**Line "Active - Strategy":**

Eurizon Fund - Absolute Active  
Eurizon Fund - Absolute Green Bonds  
Eurizon Fund - Absolute High Yield  
Eurizon Fund - Absolute Prudent  
Eurizon Fund - Active Allocation  
Eurizon Fund - Azioni Strategia Flessibile  
Eurizon Fund - Bond Flexible  
Eurizon Fund - China Opportunity <sup>(4)</sup>  
Eurizon Fund - Conservative Allocation  
Eurizon Fund - Dynamic Asset Allocation  
Eurizon Fund - Equity Market Neutral  
Eurizon Fund - Flexible Europe Strategy  
Eurizon Fund - Flexible Multistrategy  
Eurizon Fund - Flexible US Strategy  
Eurizon Fund - Global Multi Credit  
Eurizon Fund - Securitized Bond Fund  
Eurizon Fund - SLJ Flexible Global Macro  
Eurizon Fund - SLJ Enhanced Currency Basket  
Eurizon Fund - Sustainable Multiasset <sup>(1)</sup>

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

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

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

<sup>(4)</sup> The Sub-Fund was launched on 22 September 2021.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

The Sanpaolo International Fund - Bond High Yield, Sanpaolo International Fund - Equity Energy and Materials, Sanpaolo International Fund - Equity Biotech, Sanpaolo International Fund - Equity Utilities, Sanpaolo International Fund - Equity Information Technology, Sanpaolo International Fund - Equity Finance, Sanpaolo International Fund - Equity Telecommunications, Sanpaolo International Fund - Equity High Growth, Sanpaolo International Fund - Equity Media, Sanpaolo International Fund - Equity World Small Cap, Sanpaolo International Fund - Equity US Small Cap, Sanpaolo International Fund - Equity Pacific Small Cap, Sanpaolo International Fund - Equity Eastern Europe and Sanpaolo International Fund - Equity India Sub-Funds were launched on 14 July 2000.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

<b>Previous name</b>	<b>Current name</b>
Eurizon EasyFund - Equity Italy LTE	Eurizon Fund - Equity Italy Smart Volatility
Eurizon EasyFund - Equity China LTE	Eurizon Fund - Equity China Smart Volatility
Eurizon EasyFund - Equity Emerging Markets Asia LTE	Eurizon Fund - Equity Emerging Markets Smart Volatility
Eurizon EasyFund - Equity Financial LTE	Eurizon Fund - Equity World Smart Volatility

<b>Previous name</b>	<b>Current name</b>
Eurizon EasyFund - Equity Small Cap Europe	Eurizon Fund - Equity Small Mid Cap Europe
Eurizon EasyFund - Equity Emerging Markets New Frontiers LTE	Eurizon Fund - Equity Emerging Markets New Frontiers
Eurizon EasyFund - Multiasset	Eurizon Fund - Multiasset Income

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

<b>Previous Name</b>	<b>Current Name</b>
Eurizon Fund - SLJ Global Liquid Macro	Eurizon Fund - SLJ Flexible Global Macro
Eurizon Fund - SLJ Global FX	Eurizon Fund - SLJ Enhanced Currency Basket
Eurizon Fund - Bond International	Eurizon Fund - Global Bond



Eurizon Fund - Equity Italy	Eurizon Fund - Italian Equity Opportunities
Eurizon Fund - Absolute Attivo	Eurizon Fund - Absolute Active
Eurizon Fund - Absolute Prudente	Eurizon Fund - Absolute Prudent
Eurizon Fund - Treasury USD	Eurizon Fund - Bond USD Short Term LTE
Eurizon Fund - Multiasset Income	Eurizon Fund - Conservative Allocation
Eurizon Fund - Flexible Beta Total Return	Eurizon Fund - Active Allocation
Eurizon Fund - Treasury EUR T1	Eurizon Fund - Bond Short Term EUR T1

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

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

<b>Previous Name</b>	<b>Current Name</b>
Eurizon Fund - Equity Oceania LTE	Eurizon Fund - Equity Pacific ex-Japan LTE
Eurizon Fund - Bond International LTE	Eurizon Fund - Global Bond LTE

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

The different Units which are available to investors for all Sub-Funds are detailed in note 12 "Units of the Fund" of the notes to the financial statements.

**GENERAL MEETINGS**

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

**INFORMATION FOR FUND UNITHOLDERS**

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

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

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

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

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

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

**GLOBAL EXPOSURE AND EXPECTED LEVEL OF LEVERAGE (UNAUDITED)**

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

- Eurizon Fund - Active Allocation (the adoption of Absolute VaR (instead of Commitment) started from 19 February 2021.)
- Eurizon Fund - Bond Flexible (the adoption of Absolute VaR (instead of Commitment) started from 19 February 2021.)
- Eurizon Fund - Equity Market Neutral (liquidated on 1 December 2021.)
- Eurizon Fund - Flexible Multistrategy
- Eurizon Fund - SLJ Flexible Global Macro
- Eurizon Fund - SLJ Enhanced Currency Basket

Sub-Fund	Historical VaR (1m, 99%) 01/01/2021 - 31/12/2021			Leverage Sum of Notionals 01/01/2021 - 31/12/2021
	Min	Max	Average	Average
Eurizon Fund - Active Allocation	4,20%	8,90%	6,40%	201,40%
Eurizon Fund - Bond Flexible	0,60%	7,00%	2,50%	222,10%
Eurizon Fund - Flexible Multistrategy	1,70%	4,60%	3,10%	189,30%
Eurizon Fund - SLJ Flexible Global Macro	5,20%	13,50%	6,30%	269,30%
Eurizon Fund - SLJ Enhanced Currency Basket	4,60%	7,20%	5,80%	320,60%

**REMUNERATION POLICY (UNAUDITED)**

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

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

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

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

**Governance Structure**

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

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

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

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

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

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

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

**Compensation Structure**

The compensation of personnel includes:

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

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

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

– the verification of the so-called individual compliance breaches as a restriction to bonus accrual (disciplinary measures, serious findings received from the Bank's control functions, sanctions by the Supervisory Authorities).

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

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

### **Compensation for 2021**

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

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

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

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

The following aggregate compensation has been paid by the Company to its Material Risk Takers and Other Staff in 2021 (in EUR) in relation to all its activities:

Number of employees on an annual average: 70,4

Total Compensation: 8 959 031

Fixed Pay: 7 963 943

Variable Compensation: 995 088

Total Compensation for Material Risk Takers (including Senior Management): 2 379 110

Total Compensation for Other staff: 6 579 921

In addition to the compensation paid by the Company to its Material Risk Takers and Other Staff, as reported above, the aggregate remuneration paid to their own staff by the Investment Managers delegated by the Company to manage some Sub-Funds of the Fund has been estimated at EUR 15 347 926,25 based on the latest available annual accounts of these companies.

## **BOARD OF DIRECTORS OF THE MANAGEMENT COMPANY'S REPORT ON THE MANAGEMENT OF THE FUND**

Dear Unitholders,

The reference period (1 January - 31 December 2021) was characterised by an extraordinary re-acceleration of global growth, supported by the reopening of many economic activities, in turn made possible by the vaccination campaign that began at the end of 2020. As a side effect, there was a significant increase in inflation that Central Banks and financial markets interpreted as transitory. In the final months of the year, however, in the face of an increasingly complete macroeconomic recovery and an inflation persisting longer than expected, the Central Banks, in particular the Federal Reserve (or "Fed", the US Central Bank), began a monetary policy normalisation process which will most likely be the main 2022 financial markets topic of interest.

Concerning the pandemic, 2021 saw the appearance of new variants of the virus whose impact on the economy and market volatility was decidedly contained compared to 2020.

Among the themes characterising the year, the generalised weakness of the economies of the Emerging Countries should also be mentioned, penalised, in general, by the restrictive monetary policies aimed at containing inflation. China, in particular, was affected by constraints in credit availability and by a series of anti-market regulatory measures decided against some private companies.

In this context, the global equity market recorded a gain in local currency of +24.20% in 2021 (MSCI World index; the performance in EUR rises to +31.10%). The US stock market (MSCI USA index) continued the recovery started in 2020, recording a result in local currency of +26.50% (+36.10% in EUR) in 2021. This result reflects the rapid economic recovery sustained by the reopening after the recession triggered by the pandemic. A positive tone was also observed for the other stock exchanges, with the Eurozone (MSCI EMU index) showing a 22.2% increase. The Emerging Markets in aggregate (MSCI Emerging Markets index) were essentially stagnating, recording a result in local currency of -0.20% (the performance in EUR rises to +4.90%) and being affected in Asia by the Chinese slowdown and, in Latin America, by restrictive monetary policies.

Negative returns were recorded for government interest rates which started to rise again after the sharp decline following the pandemic crisis. In the first quarter of 2021 long-term rates in the US rose to pre-Covid levels, reflecting the strong macroeconomic acceleration triggered by the reopening. However, rate normalisation was suspended from March onwards, both because the persistence of the pandemic slowed down reopening, and because the sharp rise in inflation pushed the Fed to a less accommodative stance, raising questions about the duration of the expansionary cycle. In November, the Fed began reducing its purchases of securities (performing the so-called "tapering"), heralding the start of rate hike in 2022 and these decisions caused shorter-term rates, which had been stuck until then, to rise. The 10-year US went from 0.90% to 1.50%, the 2-year from 0.1% to 0.70%.

German long-term interest rates followed US interest rates in terms of direction, but to a lesser extent: the 10-year Bund fell from -0.60% to -0.20%. On the other hand, short-term rates scarcely move: the 2-year Bund remained in the area of -0.70% for the whole year, reflecting an attitude of the European Central Bank ("ECB") being still very accommodative and more expansive than the Fed. In the Eurozone, in the first half of the year, the recovery was slower than in the US and governmental attitudes towards the new waves of the virus was more stringent. Furthermore, the rise in inflation was more contained in Europe than in the US. In its December meeting, however, the ECB announced a gradual reduction in security purchases starting from March 2022.

The 10-year Italy-Germany spread (i.e. the interest rate differential) went from 110 to 135 basis points (bps) over the year, having reached 90 bps in February, with an increase concentrated entirely in the last quarter of

2021. In the final months of the year, the widening of the spread was due to two reasons: the expectation of a less accommodative attitude of the ECB in 2022 and the political uncertainty linked to the election of the President of the Republic at the end of January 2022 with possible impacts on government stability.

In summary, in 2021 the global government bond market (JPM Global index) recorded a performance in local currency of -2.50% (+0.60% in EUR). The Eurozone (JPM EMU) recorded -3.50%, the US market (JPM USA) recorded -2.60% in local currency (which in EUR rises to +4.80%) and the Emerging Countries showed a decline of 4.50% (which converted into EUR becomes a gain of 2.70%).

In the currency market, the euro weakened by 7.10% against the US dollar, by 6.20% against the British pound and by 4.20% against the Swiss franc while it strengthened by 3.70% against the yen.

Currency dynamics had an impact on the performance converted into EUR of the markets outside the Eurozone.

### Activity of the Fund

At the end of December 2021 the mutual investment fund Eurizon Fund was composed of **79** Sub-Funds for an overall value of EUR **86 211** mio.

The net assets of the Fund showed an increase compared with the end of 2020 (€ 17 653 mio in other words + 25.70%) owing to a positive annual balance of the net sales (equivalent to € + 13 655 mio as a result of subscriptions amounting to € +88 493 mio and redemptions amounting to € -74 838 mio) combined with a positive net market effect of € + 3 998 mio.

As concerns the in and outflows, all the categories of Sub-Funds registered a positive balance: Bond Sub-Funds (€ +6 061 mio), Equity Sub-Funds (€ +4 528 mio), Cash Sub-Funds (€ +2 914 mio) and Flexible Sub-funds (€ +152 mio).

The best results in term of sales were achieved by Eurizon Fund – Money Market EUR T1 (€ +1 392 mio) followed by Eurizon Fund – Cash EUR (€ +1 079 mio) and Eurizon Fund – Bond Short Term EUR T1 (€ +1 049 mio).

The most negative balances were achieved by Eurizon Fund – Azioni Strategia Flessibile (€ -637 mio) followed by Eurizon Fund – Bond Emerging Markets (€ -335 mio) and Eurizon Fund – Bond Corporate EUR Short Term LTE (€ -295 mio).

The annual in-and outflows as well as the net assets as of 31 December 2021 of all the Sub-Funds are shown in the following table (in EUR) which encompasses each Class of Units:

DENOMINATION OF THE FUNDS	SUBSCRIPTION	REDEMPTION	NET ASSETS
Eurizon Fund - Absolute Active	256 634 051,91	(219 861 764,30)	452 568 588,93
Eurizon Fund - Absolute Green Bonds (*)	1 745 484 096,82	(1 344 936 548,30)	2 384 659 463,59
Eurizon Fund - Absolute High Yield	168 240 154,29	(113 772 519,81)	592 339 788,83
Eurizon Fund - Absolute Prudent (*)	336 723 740,39	(298 054 707,95)	579 687 668,56
Eurizon Fund - Active Allocation	584 601 339,23	(620 538 548,64)	1 829 649 587,81
Eurizon Fund - Asian Equity Opportunities	127 145 615,04	(8 984 687,86)	115 135 434,77
Eurizon Fund - Azioni Strategia Flessibile (*)	1 705 741 968,92	(2 342 629 042,48)	6 792 332 856,84
Eurizon Fund - Bond Aggregate EUR	923 110 140,57	(367 705 631,28)	1 214 595 760,41
Eurizon Fund - Bond Aggregate RMB (*)	2 898 977 222,12	(2 293 180 938,87)	3 102 445 642,28
Eurizon Fund - Bond Corporate EUR (*)	869 476 587,61	(1 053 965 712,19)	2 063 647 074,27
Eurizon Fund - Bond Corporate EUR Short Term (*)	529 029 407,84	(468 654 329,44)	1 295 102,933,18
Eurizon Fund - Bond Corporate EUR Short Term LTE	237 126 886,71	(532 441 662,40)	715 200 987,84
Eurizon Fund - Bond Corporate Smart ESG	120 940 867,51	(26 588 668,64)	302 392 608,04

Eurizon Fund - Bond Emerging Markets (*)	1 405 960 488,36	(1 740 619 072,17)	2 183 596 902,72
Eurizon Fund - Bond Emerging Markets HC LTE	98 280 964,98	(205 982 750,60)	129 074 174,56
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	134 172 329,90	(128 438 038,04)	225 100 908,13
Eurizon Fund - Bond Emerging Markets LC LTE	212 320 014,33	(267 595 826,07)	412 374 926,73
Eurizon Fund - Bond EUR 1-10 Y LTE	297 707 566,97	(38 728 226,34)	256 808 029,60
Eurizon Fund - Bond EUR All Maturities LTE	389 301 361,29	(560 201 229,00)	362 384 207,88
Eurizon Fund - Bond EUR Long Term LTE	1 425 955 723,92	(1 084 019 291,02)	3 918 455 827,44
Eurizon Fund - Bond EUR Medium Term LTE	340 283 882,43	(218 327 091,18)	1 374 678 925,34
Eurizon Fund - Bond EUR Short Term LTE	502 114 756,51	(441 328 512,48)	1 239 976 373,61
Eurizon Fund - Bond Euro High Yield	73 904 459,85	(62 898 674,74)	158 592 666,40
Eurizon Fund - Bond Flexible (*)	900 480 372,79	(577 645 520,48)	1 373 248 875,95
Eurizon Fund - Bond GBP LTE (*)	80 388 588,14	(47 920 000,04)	154 074 768,51
Eurizon Fund - Bond High Yield (*)	2 118 919 971,72	(1 508 645 943,41)	4 619 919 043,75
Eurizon Fund - Bond Inflation Linked (*)	707 986 528,46	(187 080 107,88)	1 034 661 175,82
Eurizon Fund - Bond Italy Floating Rate LTE	56 874 405,49	(26 717 485,17)	98 307 721,42
Eurizon Fund - Bond Italy Long Term LTE	600 937 322,73	(365 704,990.33)	363 290 312,25
Eurizon Fund - Bond Italy Medium Term LTE	351 145 226,19	(139 281 338,66)	373 058 849,28
Eurizon Fund - Bond Italy Short Term LTE	275 541 271,47	(206 455 882,66)	209 077 516,54
Eurizon Fund - Bond JPY LTE	350 863 154,49	(181 876 771,90)	612 702 178,96
Eurizon Fund - Bond Short Term EUR T1	22 116 196 796,97	(21 067 320 050,84)	8 863 758 309,46
Eurizon Fund - Bond USD LTE (*)	1 266 548 503,85	(1 076 794 555,44)	1 713 519 067,05
Eurizon Fund - Bond USD Short Term LTE	117 066 044,31	(88 483 901,90)	112 113 768,14
Eurizon Fund - Cash EUR	4 348 596 902,89	(3 269 341 856,70)	3 924 507 375,88
Eurizon Fund - China Opportunity	125 013 185,23	(2 007 417,04)	126 678 603 04
Eurizon Fund - Conservative Allocation (*)	473 664 790,10	(280 627 845,52)	1 044 184 061,88
Eurizon Fund - Dynamic Asset Allocation	237 540 121,53	(286 407 425,70)	871 482 597,24
Eurizon Fund - Equity China A	499 745 187,61	(168 216 764,89)	517 958 026,03
Eurizon Fund - Equity China Smart Volatility	96 714 911,40	(53 910 052,69)	122 971 162,73
Eurizon Fund - Equity Emerging Markets LTE	439 272 751,61	(661 730 079,45)	769 873 319,60
Eurizon Fund - Equity Emerging Markets New Frontiers	55 462 875,77	(47 377 864,66)	75 390 548,91
Eurizon Fund - Equity Emerging Markets Smart Volatility	400 698 602,76	(392 944 825,69)	449 593,692,44
Eurizon Fund - Equity Euro LTE	15 418 341,41	(50 587 281,02)	65 672 951,84
Eurizon Fund - Equity Europe ESG LTE	220 267 498,20	(79 220 328,40)	326 314 688,39
Eurizon Fund - Equity Europe LTE	417 025 157,59	(552 109 257,81)	582 251 300,28
Eurizon Fund - Equity Innovation	1 361 049 577,05	(591 033 834,18)	1 933 836 672,50
Eurizon Fund - Equity Italy Smart Volatility	34 758 763,25	(17 510 724,46)	40 766 654,11
Eurizon Fund - Equity Japan LTE	495 447 991,05	(501 907 389,05)	449 591 118,88
Eurizon Fund - Equity North America LTE	1 145 714 081,64	(1 138 220 285,08)	1 339 780 582,52
Eurizon Fund - Equity Pacific Ex-Japan LTE	196 185 731,46	(140 099 107,51)	290 311 330,40
Eurizon Fund - Equity People	834 655 311,86	(352 693 339,42)	1 319 114 948,52
Eurizon Fund - Equity Planet	1 258 901 354,62	(482 001 999,98)	1 802 334 824,89
Eurizon Fund - Equity Small Mid Cap Europe	59 449 716,40	(53 020 023,48)	174 488 297,29
Eurizon Fund - Equity USA ESG LTE	449 919 841,17	(87 651 774,16)	648 991 174,30
Eurizon Fund - Equity USA	2 101 681 183,91	(1 389 078 631,75)	3 542 309 643,17
Eurizon Fund - Equity USA LTE	22 868 825,08	(120 574 120,86)	118 770 734,34
Eurizon Fund - Equity World LTE	68 835 873,86	(26 490 418,25)	53 411 171,51

Eurizon Fund - Equity World Smart Volatility	612 371 338,23	(512 341 913,05)	1 065 912 557,42
Eurizon Fund - Euro Emerging Markets Bonds	501 955 311,55	(16 943 067,13)	475 964 712,92
Eurizon Fund - Flexible Europe Strategy	-	-	11 321 107,47
Eurizon Fund - Flexible Multistrategy (*)	228 203 217,95	(191 023 583,64)	725 528 484,57
Eurizon Fund - Flexible US Strategy	-	-	13 232 550,01
Eurizon Fund - Global Bond	164 589 565,00	(112 917 590,23)	301 220 501,00
Eurizon Fund - Global Bond LTE	115 328 461,78	(63 167 067,37)	205 731 423,63
Eurizon Fund - Global Multi Credit	146 121 836,36	(109 147 329,24)	352 419 652,41
Eurizon Fund - Green Euro Credit	760 277 804,70	(332 718 967,32)	423 945 875,22
Eurizon Fund - Italian Equity Opportunities (*)	238 860 027,63	(68 598 977,89)	290 885 481,15
Eurizon Fund - Money Market EUR T1	15 215 576 062,55	(13 823 359 809,32)	3 357 968 477,16
Eurizon Fund - Money Market USD T1	7 020 238 587,13	(6 577 343 546,65)	1 123 470 580,36
Eurizon Fund - Securitized Bond Fund (*)	742 324 528,32	(357 364 676,93)	1 269 353 181,72
Eurizon Fund - SLJ Enhanced Currency Basket	-	(2 785 731,63)	8 237 432,43
Eurizon Fund - SLJ Flexible Global Macro	650 000,00	(5 021 315,08)	18 340 730,66
Eurizon Fund - SLJ Local Emerging Markets Debt (*)	409 329 431,99	(678 841 101,79)	958 271 035,78
Eurizon Fund - Sustainable Global Equity	273 578 613,23	(170 506 454,54)	791 516 404,13
Eurizon Fund - Sustainable Japan Equity	718 467 897,13	(380 123 580,17)	731 828 302,96
Eurizon Fund - Sustainable Multiasset	518 769 368,65	(66 877 605,84)	461 578 325,56
Eurizon Fund - Top European Research (*)	1 141 472 630,01	(711 183 725,46)	1 805 013 217,17
<b>Eurizon Fund</b>	<b>88 493 185 073,77</b>	<b>(74 838 408 713,54)</b>	<b>86 210 858 439,31</b>

(\*) These Sub-Funds have distributed dividends for the following amounts (in EUR):

<i>Eurizon Fund - Bond GBP LTE:</i>	111,29
<i>Eurizon Fund - Bond USD LTE:</i>	203,44
<i>Eurizon Fund - Bond Inflation Linked</i>	169 755,79
<i>Eurizon Fund - Bond Corporate EUR Short Term:</i>	658 795,21
<i>Eurizon Fund - Bond Corporate EUR:</i>	343 488,35
<i>Eurizon Fund - Bond Aggregate RMB:</i>	131 618,23
<i>Eurizon Fund - Bond High Yield:</i>	3 890 520,02
<i>Eurizon Fund - Bond Emerging Markets:</i>	940 092,37
<i>Eurizon Fund - Italian Equity Opportunities:</i>	6 404,72
<i>Eurizon Fund - Top European Research:</i>	118,45
<i>Eurizon Fund - SLJ Local Emerging Markets Debt:</i>	3 180,91
<i>Eurizon Fund - Azioni Strategia Flessibile:</i>	16 636,51
<i>Eurizon Fund - Absolute Prudent:</i>	40,00
<i>Eurizon Fund - Absolute Green Bonds:</i>	394 518,94
<i>Eurizon Fund - Conservative Allocation:</i>	31 575,58
<i>Eurizon Fund - Flexible Multistrategy:</i>	1 116,40
<i>Eurizon Fund - Securitized Bond Fund:</i>	40,00
<i>Eurizon Fund - Bond Flexible:</i>	408 881,82
<b>Total:</b>	<b>6 997 098,03</b>

## Participation and voting rights in Shareholders' Meetings

Eurizon Capital S.A. (hereinafter also referred as the "Company") believes that good standards of governance contribute to promote confidence in the capital market and that the role played by institutional investors, asset managers and their advisors is fundamental in the internal dialogue of the investee companies. The Company has a fiduciary commitment aimed at protecting and creating value for its Clients and Investors, which requires it to effectively address issues related to the corporate performance of the companies in which it invests on behalf of the assets under management. In this context, the Company attaches importance to the supervision



of the so-called "external corporate governance", understood as corporate governance in relation to issuing companies.

The Company gives particular attention to the policies implemented by issuers in which it invests on behalf of the products it manages, in the belief that sound corporate governance policies and practices (incorporating environmental, social and governance issues) are able to create long-term shareholder value. The Company has also adopted a methodology for the selection of financial instruments that takes into account the principles of Sustainable and Responsible Investments (SRI).

The Company has adopted specific organisational and/or procedural measures in order to guarantee, in the presence of the discretionary attribution of the exercise of voting rights relating to the shareholdings "managed" by the Company, independence and autonomy in the exercise of participation and voting rights. Consequently, the Company has made available to investors a specific "Strategy for the exercise of participation and voting rights attached to the financial instruments held in the managed UCITS". The Strategy defines a set of procedures and measures for: - monitor corporate events related to the financial instruments in the portfolio of the managed UCIs, where required by the characteristics of the financial instruments incorporating the rights to be exercised;

- assess the modalities and timing for the possible exercise of participation and voting rights, based on a cost-benefit analysis that also takes into account the investment objectives and policy of each managed UCI.

In this context, the Company adopts a "targeted" approach to corporate governance, favouring - in application of the principle of proportionality - participation in Shareholders' Meetings and engagement with companies considered "relevant" according to qualitative/quantitative criteria specified in internal regulations:

- participation in the shareholders' meetings of those companies in which significant shares of capital are held, as identified from time to time in company procedures, interacting with the Board of Directors;

- participation in Shareholders' Meetings considered relevant in the interest of the assets managed in order to discourage situations of particular interest, in protection or support of the interests of minority shareholders;

- contribution to the election of statutory auditors or directors through the list voting mechanism, representing minority shareholders;

- participation in Shareholders' Meetings at which extraordinary transactions are approved if, depending on the interests of the assets under management, participation is necessary to support or oppose the proposed transaction.

In the reference period (1 January 2021–31 December 2021), the Company participated to these Shareholders' Meetings for the following sub-funds:

Shareholders' Meeting	Meeting Date	Sub-fund
<b>BANCA FARMAFACTORING S.p.A.</b>	25 March 2021	Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Italian Equity Opportunities
<b>BANCO SANTANDER S.A.</b>	25 March 2021	Eurizon Fund - Active Allocation Eurizon Fund - Equity World LTE Eurizon Fund - Equity World Smart Volatility Eurizon Fund - Equity Europe LTE
<b>TELECOM ITALIA S.P.A</b>	31 March 2021	Eurizon Fund - Active Allocation Eurizon Fund - Equity Europe ESG LTE Eurizon Fund - Equity Europe LTE Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Italian Equity Opportunities

		Eurizon Fund - Equity World LTE
<b>ESPRINET S.p.A.</b>	07 April 2021	Eurizon Fund - Italian Equity Opportunities Eurizon Fund - Equity Italy Smart Volatility
<b>KESKO OYJ</b>	12 April 2021	Eurizon Fund - Azioni Strategia Flessibile Eurizon Fund - Conservative Allocation Eurizon Fund - Equity Europe ESG LTE Eurizon Fund - Flexible Europe Strategy Eurizon Fund - Equity World LTE Eurizon Fund - Equity World Smart Volatility Eurizon Fund- Sustainable Multiasset Eurizon Fund - Equity Europe LTE
<b>PIAGGIO &amp; C. S.p.A.</b>	14 April 2021	Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Italian Equity Opportunities
<b>MARVELL TECHNOLOGY, INC</b>	15 April 2021	Eurizon Fund - Equity North America LTE Eurizon Fund - Equity USA ESG LTE Eurizon Fund - Equity USA Eurizon Fund - Equity USA LTE
<b>UNICREDIT S.p.A.</b>	15 April 2021	Eurizon Fund - Equity World LTE Eurizon Fund - Equity Europe LTE Eurizon Fund - Active Allocation Eurizon Fund - Top European Research Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Equity Market Neutral Eurizon Fund - Equity Europe ESG LTE Eurizon Fund - Italian Equity Opportunities
<b>BANCA MEDIOLANUM S.p.A.</b>	15 April 2021	Eurizon Fund - Equity Market Neutral Eurizon Fund - Italian Equity Opportunities
<b>BANCO BPM S.p.A.</b>	15 April 2021	Eurizon Fund - Top European Research Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Italian Equity Opportunities
<b>CREDITO VALTELLINESE S.p.A.</b>	19 April 2021	Eurizon Fund - Equity Italy Smart Volatility
<b>INWIT S.p.A.</b>	20 April 2021	Eurizon Fund - Equity Europe LTE Eurizon Fund - Active Allocation Eurizon Fund - Equity World Smart Volatility Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Equity Small Mid Cap Europe Eurizon Fund - Equity Europe ESG LTE Eurizon Fund - Italian Equity Opportunities
<b>BANK OF AMERICA CORPORATION</b>	20 April 2021	Eurizon Fund - Equity Innovation

		<p>Eurizon Fund - Equity People</p> <p>Eurizon Fund - Equity USA ESG LTE</p> <p>Eurizon Fund - Equity USA</p> <p>Eurizon Fund - Equity North America LTE</p> <p>Eurizon Fund - Equity USA LTE</p> <p>Eurizon Fund - Equity World Smart Volatility</p>
<b>CAREL INDUSTRIES S.p.A.</b>	20 April 2021	Eurizon Fund - Equity Italy Smart Volatility
<b>IEFFAGE S.A.</b>	21 April 2021	<p>Eurizon Fund - Top European Research</p> <p>Eurizon Fund - Italian Equity Opportunities</p> <p>Eurizon Fund - Conservative Allocation</p> <p>Eurizon Fund - Equity Europe LTE</p> <p>Eurizon Fund - Flexible Europe Strategy</p> <p>Eurizon Fund - Azioni Strategia Flessibile</p>
<b>NATIONAL GRID PLC</b>	22 April 2021	<p>Eurizon Fund - Equity Europe ESG LTE</p> <p>Eurizon Fund - Equity Europe LTE</p> <p>Eurizon Fund - Equity World LTE</p>
<b>SALVATORE FERRAGAMO S.p.A.</b>	22 April 2021	<p>Eurizon Fund - Equity Italy Smart Volatility</p> <p>Eurizon Fund - Italian Equity Opportunities</p>
<b>ILLIMITY BANK S.p.A.</b>	22 April 2021	Eurizon Fund - Equity Italy Smart Volatility
<b>AMPLIFON S.p.A.</b>	23 April 2021	<p>Eurizon Fund - Equity Europe LTE</p> <p>Eurizon Fund - Equity Italy Smart Volatility</p> <p>Eurizon Fund - Equity Europe ESG LTE</p> <p>Eurizon Fund - Equity People</p> <p>Eurizon Fund - Italian Equity Opportunities</p>
<b>ERGS.p.A.</b>	26 April 2021	<p>Eurizon Fund - Equity Italy Smart Volatility</p> <p>Eurizon Fund - Italian Equity Opportunities</p>
<b>REPLY S.p.A.</b>	26 April 2021	<p>Eurizon Fund - Italian Equity Opportunities</p> <p>Eurizon Fund - Equity Italy Smart Volatility</p>
<b>ARNOLDO MONDADORI EDITORE S.p.A.</b>	27 April 2021	Eurizon Fund - Italian Equity Opportunities
<b>RAI WAY S.p.A.</b>	27 April 2021	<p>Eurizon Fund - Italian Equity Opportunities</p> <p>Eurizon Fund - Equity Italy Smart Volatility</p>
<b>TINEXTA S.p.A.</b>	27 April 2021	<p>Eurizon Fund - Italian Equity Opportunities</p> <p>Eurizon Fund - Equity Italy Smart Volatility</p>
<b>CITIGROUP INC.</b>	27 April 2021	<p>Eurizon Fund - Equity North America LTE</p> <p>Eurizon Fund - Sustainable Global Equity</p> <p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Equity USA ESG LTE</p> <p>Eurizon Fund - Equity World Smart Volatility</p> <p>Eurizon Fund - Equity USA LTE</p>

<b>PRYSMIAN S.p.A.</b>	28 April 2021	Eurizon Fund - Equity Europe LTE Eurizon Fund - Equity World LTE Eurizon Fund - Equity Europe ESG LTE Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Equity Small Mid Cap Europe Eurizon Fund - Italian Equity Opportunities
<b>UNIPOLSAI ASSICURAZIONI S.p.A.</b>	28 April 2021	Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Italian Equity Opportunities
<b>ATLANTIA S.p.A.</b>	28 April 2021	Eurizon Fund - Equity Europe LTE Eurizon Fund - Equity World LTE Eurizon Fund - Equity Europe ESG LTE Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Italian Equity Opportunities
<b>FINECOBANK S.p.A.</b>	28 April 2021	Eurizon Fund - Equity Europe LTE Eurizon Fund - Equity World LTE Eurizon Fund - Equity Europe ESG LTE Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Equity Small Mid Cap Europe Eurizon Fund - Italian Equity Opportunities
<b>CREDITO EMILIANO S.p.A.</b>	29 April 2021	Eurizon Fund - Equity Italy Smart Volatility
<b>GRUPPO MUTUIONLINE S.p.A.</b>	29 April 2021	Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Italian Equity Opportunities
<b>DOVALUE S.p.A.</b>	29 April 2021	Eurizon Fund - Italian Equity Opportunities
<b>RENO DE MEDICI S.p.A.</b>	29 April 2021	Eurizon Fund - Italian Equity Opportunities
<b>ASTM S.p.A.</b>	29 April 2021	Eurizon Fund - Equity Italy Smart Volatility
<b>SAIPEM S.p.A.</b>	30 April 2021	Eurizon Fund - Italian Equity Opportunities
<b>WEBUILD S.p.A.</b>	30 April 2021	Eurizon Fund - Active Allocation Eurizon Fund - Italian Equity Opportunities
<b>GAROFALO HEALTH CARE S.p.A.</b>	30 April 2021	Eurizon Fund - Italian Equity Opportunities
<b>GENERAL ELECTRIC COMPANY</b>	04 May 2021	Eurizon Fund - Equity USA Eurizon Fund - Equity World Smart Volatility Eurizon Fund - Equity North America LTE Eurizon Fund - Equity USA ESG LTE Eurizon Fund - Equity USA LTE Eurizon Fund - Equity World LTE
<b>BARCLAYS PLC.</b>	05 May 2021	Eurizon Fund - Equity Europe LTE Eurizon Fund - Equity World LTE Eurizon Fund - Equity Europe ESG LTE Eurizon Fund - Top European Research

<b>PEPSICO, INC.</b>	05 May 2021	Eurizon Fund - Equity USA LTE Eurizon Fund - Equity World Smart Volatility Eurizon Fund - Equity People Eurizon Fund - Equity USA ESG LTE Eurizon Fund - Equity USA Eurizon Fund - Equity North America LTE Eurizon Fund - Equity World LTE
<b>TECHNOGYM S.p.A.</b>	05 May 2021	Eurizon Fund - Italian Equity Opportunities
<b>IREN S.p.A.</b>	06 May 2021	Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Italian Equity Opportunities
<b>COLGATE-PALMOLIVE COMPANY</b>	07 May 2021	Eurizon Fund - Equity North America LTE Eurizon Fund - Sustainable Global Equity Eurizon Fund - Equity USA ESG LTE Eurizon Fund - Equity World Smart Volatility Eurizon Fund - Conservative Allocation Eurizon Fund - Sustainable Multiasset Eurizon Fund - Equity World LTE Eurizon Fund - Flexible US Strategy Eurizon Fund - Equity USA LTE Eurizon Fund - Azioni Strategia Flessibile Eurizon Fund - Equity People
<b>ASTRAZENECA PLC</b>	11 May 2021	Eurizon Fund - Equity People Eurizon Fund - Sustainable Global Equity Eurizon Fund - Equity Europe LTE Eurizon Fund - Equity Innovation Eurizon Fund - Equity World LTE Eurizon Fund - Top European Research Eurizon Fund - Equity World Smart Volatility Eurizon Fund - Equity Europe ESG LTE
<b>CONOCOPHILLIPS</b>	11 May 2021	Eurizon Fund - Equity North America LTE Eurizon Fund - Equity World Smart Volatility Eurizon Fund - Equity World LTE Eurizon Fund - Equity USA LTE Eurizon Fund - Equity USA ESG LTE
<b>BP PLC</b>	12 May 2021	Eurizon Fund - Active Allocation Eurizon Fund - Equity Europe ESG LTE Eurizon Fund - Equity World LTE Eurizon Fund - Equity Europe LTE
<b>GILEAD SCIENCES INC.</b>	12 May 2021	Eurizon Fund - Equity World Smart Volatility

		<p>Eurizon Fund - Equity North America LTE</p> <p>Eurizon Fund - Equity People</p> <p>Eurizon Fund - Sustainable Multiasset</p> <p>Eurizon Fund - Conservative Allocation</p> <p>Eurizon Fund - Flexible US Strategy</p> <p>Eurizon Fund - Azioni Strategia Flessibile</p> <p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Sustainable Global Equity</p> <p>Eurizon Fund - Equity USA ESG LTE</p> <p>Eurizon Fund - Equity USA LTE</p>
<b>SARAS S.p.A.</b>	12 May 2021	Eurizon Fund - Equity Italy Smart Volatility
<b>INTEL CORPORATION</b>	13 May 2021	<p>Eurizon Fund - Equity World Smart Volatility</p> <p>Eurizon Fund - Sustainable Global Equity</p> <p>Eurizon Fund - Azioni Strategia Flessibile</p> <p>Eurizon Fund - Equity North America LTE</p> <p>Eurizon Fund - Flexible US Strategy</p> <p>Eurizon Fund - Equity Innovation</p> <p>Eurizon Fund - Equity USA</p> <p>Eurizon Fund - Equity USA LTE</p> <p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Equity Planet</p> <p>Eurizon Fund - Conservative Allocation</p> <p>Eurizon Fund - Sustainable Multiasset</p> <p>Eurizon Fund - Equity USA ESG LTE</p>
<b>SOCIETA CATTOLICA DI ASSICURAZIONI S.p.A.</b>	14 May 2021	Eurizon Fund - Italian Equity Opportunities
<b>THE MOSAIC COMPANY</b>	20 May 2021	<p>Eurizon Fund - Equity USA LTE</p> <p>Eurizon Fund - Equity USA</p> <p>Eurizon Fund - Equity USA ESG LTE</p> <p>Eurizon Fund - Equity North America LTE</p> <p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Sustainable Global Equity</p>
<b>CARREFOUR S.A.</b>	21 May 2021	<p>Eurizon Fund - Equity People</p> <p>Eurizon Fund - Active Allocation</p> <p>Eurizon Fund - Flexible Europe Strategy</p> <p>Eurizon Fund - Equity Europe ESG LTE</p> <p>Eurizon Fund - Conservative Allocation</p> <p>Eurizon Fund - Top European Research</p> <p>Eurizon Fund - Equity Europe LTE</p> <p>Eurizon Fund - Azioni Strategia Flessibile</p>

<b>QUEST DIAGNOSTICS INCORPORATED</b>	21 May 2021	Eurizon Fund - Equity World LTE Eurizon Fund - Equity World Smart Volatility Eurizon Fund - Equity USA ESG LTE Eurizon Fund - Sustainable Multiasset Eurizon Fund - Azioni Strategia Flessibile Eurizon Fund - Equity North America LTE Eurizon Fund - Equity USA LTE Eurizon Fund - Flexible US Strategy Eurizon Fund - Conservative Allocation
<b>ENAV S.p.A.</b>	28 May 2021	Eurizon Fund - Active Allocation Eurizon Fund - Italian Equity Opportunities Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Equity Small Mid Cap Europe
<b>LOWE'S COMPANIES, INC.</b>	28 May 2021	Eurizon Fund - Equity USA Eurizon Fund - Equity Innovation Eurizon Fund - Equity World LTE Eurizon Fund - Sustainable Multiasset Eurizon Fund - Equity World Smart Volatility Eurizon Fund - Equity USA LTE Eurizon Fund - Equity North America LTE Eurizon Fund - Equity USA ESG LTE
<b>CITRIX SYSTEMS, INC.</b>	04 June 2021	Eurizon Fund - Equity USA ESG LTE Eurizon Fund - Sustainable Global Equity Eurizon Fund - Equity World LTE Eurizon Fund - Equity USA Eurizon Fund - Equity USA LTE Eurizon Fund - Equity North America LTE Eurizon Fund - Equity Planet
<b>PIRELLI &amp; C. S.p.A.</b>	15 June 2021	Eurizon Fund - Equity Europe LTE Eurizon Fund - Active Allocation Eurizon Fund - Italian Equity Opportunities
<b>JAPAN EXCHANGE GROUP, Inc</b>	16 June 2021	Eurizon Fund – Sustainable Japan Equity
<b>JAPAN POST INSURANCE CO., Ltd.</b>	16 June 2021	Eurizon Fund – Sustainable Japan Equity
<b>TOYOTA MOTOR CORP.</b>	16 June 2021	Eurizon Fund – Sustainable Japan Equity
<b>RECRUIT HOLDINGS CO., LTD.</b>	17 June 2021	Eurizon Fund – Sustainable Japan Equity
<b>TOKYO ELECTRON LTD.</b>	17 June 2021	Eurizon Fund – Sustainable Japan Equity
<b>NITTO DENKO CORP.</b>	18 June 2021	Eurizon Fund – Sustainable Japan Equity
<b>NS SOLUTIONS CORP.</b>	18 June 2021	Eurizon Fund – Sustainable Japan Equity
<b>ZENKOKU HOSHO CO., Ltd.</b>	18 June 2021	Eurizon Fund – Sustainable Japan Equity

F.C.C. CO., Ltd.	22 June 2021	Eurizon Fund – Sustainable Japan Equity
NICHIREI CORP.	22 June 2021	Eurizon Fund – Sustainable Japan Equity
SANWA HOLDINGS CORP.	22 June 2021	Eurizon Fund – Sustainable Japan Equity
SHIONOGI & CO., Ltd.	22 June 2021	Eurizon Fund – Sustainable Japan Equity
SONY GROUP CORP.	22 June 2021	Eurizon Fund – Sustainable Japan Equity
CENTRAL JAPAN RAILWAY CO.	23 June 2021	Eurizon Fund – Sustainable Japan Equity
KDDI CORP.	23 June 2021	Eurizon Fund – Sustainable Japan Equity
KYOWA EXEO CORP.	23 June 2021	Eurizon Fund – Sustainable Japan Equity
MIZUHO FINANCIAL GROUP, Inc.	23 June 2021	Eurizon Fund – Sustainable Japan Equity
SEKISUI CHEMICAL CO., Ltd.	23 June 2021	Eurizon Fund – Sustainable Japan Equity
SUBARU CORP.	23 June 2021	Eurizon Fund – Sustainable Japan Equity
YOKOGAWA ELECTRIC CORP.	23 June 2021	Eurizon Fund – Sustainable Japan Equity
AICA KOGYO CO., Ltd.	24 June 2021	Eurizon Fund – Sustainable Japan Equity
FANUC CORP.	24 June 2021	Eurizon Fund – Sustainable Japan Equity
MARUBENI CORP.	24 June 2021	Eurizon Fund – Sustainable Japan Equity
NIPPON TELEGRAPH & TELEPHONE CORP.	24 June 2021	Eurizon Fund – Sustainable Japan Equity
SUMITOMO BAKELITE CO., Ltd.	24 June 2021	Eurizon Fund – Sustainable Japan Equity
TOPRE CORP.	24 June 2021	Eurizon Fund – Sustainable Japan Equity
TOYO SUISAN KAISHA, Ltd.	24 June 2021	Eurizon Fund – Sustainable Japan Equity
YAMAHA CORP.	24 June 2021	Eurizon Fund – Sustainable Japan Equity
DAIICHIKOSHO CO., Ltd.	25 June 2021	Eurizon Fund – Sustainable Japan Equity
NIHON KOHDEN CORP.	25 June 2021	Eurizon Fund – Sustainable Japan Equity
SECOM CO., Ltd.	25 June 2021	Eurizon Fund – Sustainable Japan Equity
TAISEI CORP.	25 June 2021	Eurizon Fund – Sustainable Japan Equity
SOLASTO CORP.	28 June 2021	Eurizon Fund – Sustainable Japan Equity
TOKIO MARINE HOLDINGS, Inc.	28 June 2021	Eurizon Fund – Sustainable Japan Equity
AMANO CORP.	29 June 2021	Eurizon Fund – Sustainable Japan Equity
DAIKIN INDUSTRIES Ltd.	29 June 2021	Eurizon Fund – Sustainable Japan Equity
HAZAMA ANDO CORP.	29 June 2021	Eurizon Fund – Sustainable Japan Equity
KAMIGUMI CO., Ltd.	29 June 2021	Eurizon Fund – Sustainable Japan Equity
KEISEI ELECTRIC RAILWAY CO., Ltd.	29 June 2021	Eurizon Fund – Sustainable Japan Equity
KOITO MANUFACTURING CO., Ltd.	29 June 2021	Eurizon Fund – Sustainable Japan Equity
MATSUMOTOKIYOSHI HOLDINGS CO., Ltd.	29 June 2021	Eurizon Fund – Sustainable Japan Equity
MITSUBISHI ELECTRIC CORP.	29 June 2021	Eurizon Fund – Sustainable Japan Equity
MITSUBISHI ESTATE CO., Ltd.	29 June 2021	Eurizon Fund – Sustainable Japan Equity
MITSUBISHI UFJ Financial Group, Inc.	29 June 2021	Eurizon Fund – Sustainable Japan Equity
MURATA MANUFACTURING CO. Ltd.	29 June 2021	Eurizon Fund – Sustainable Japan Equity
NINTENDO CO., Ltd.	29 June 2021	Eurizon Fund – Sustainable Japan Equity



<b>NIPPON TELEVISION HOLDINGS, Inc.</b>	29 June 2021	Eurizon Fund – Sustainable Japan Equity
<b>TAKEDA PHARMACEUTICAL CO., Ltd.</b>	29 June 2021	Eurizon Fund – Sustainable Japan Equity
<b>ORACLE CORP JAPAN</b>	20 August 2021	Eurizon Fund – Sustainable Japan Equity
<b>SESA S.p.A.</b>	26 August 2021	Eurizon Fund - Equity Europe LTE Eurizon Fund - Equity Italy Smart Volatility Eurizon Fund - Equity Europe ESG LTE Eurizon Fund - Equity People Eurizon Fund - Italian Equity Opportunities
<b>PRUDENTIAL PLC</b>	27 August 2021	Eurizon Fund - Equity Europe LTE Eurizon Fund - Equity World LTE Eurizon Fund - Top European Research Eurizon Fund - Equity People Eurizon Fund - Sustainable Multiasset Eurizon Fund - Equity Europe ESG LTE
<b>NETAPP, INC.</b>	10 September 2021	Eurizon Fund - Equity World LTE Eurizon Fund - Equity USA LTE Eurizon Fund - Conservative Allocation Eurizon Fund - Flexible US Strategy Eurizon Fund - Azioni Strategia Flessibile Eurizon Fund - Equity USA ESG LTE Eurizon Fund - Equity North America LTE
<b>CONAGRA BRANDS, INC.</b>	15 September 2021	Eurizon Fund - Conservative Allocation Eurizon Fund - Azioni Strategia Flessibile Eurizon Fund - Equity USA ESG LTE Eurizon Fund - Equity World LTE Eurizon Fund - Flexible US Strategy Eurizon Fund - Equity North America LTE Eurizon Fund - Equity USA LTE
<b>FEDEX CORPORATION</b>	27 September 2021	Eurizon Fund - Equity World LTE Eurizon Fund - Equity North America LTE Eurizon Fund - Equity USA ESG LTE Eurizon Fund - Equity Innovation Eurizon Fund - Equity USA LTE
<b>SHO-BOND HOLDINGS CO., Ltd.</b>	28 September 2021	Eurizon Fund – Sustainable Japan Equity
<b>FREEE K.K.</b>	29 September 2021	Eurizon Fund – Sustainable Japan Equity
<b>NIKE, INC.</b>	06 October 2021	Eurizon Fund - Equity USA LTE Eurizon Fund - Equity World Smart Volatility Eurizon Fund - Equity Innovation

		<p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Equity North America LTE</p> <p>Eurizon Fund - Equity USA ESG LTE</p> <p>Eurizon Fund - Equity USA</p>
<b>TESLA INC.</b>	07 October 2021	<p>Eurizon Fund - Equity USA LTE</p> <p>Eurizon Fund - Equity Innovation</p> <p>Eurizon Fund - Equity People</p> <p>Eurizon Fund - Equity World Smart Volatility</p> <p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Equity USA</p> <p>Eurizon Fund - Equity USA ESG LTE</p> <p>Eurizon Fund - Equity North America LTE</p> <p>Eurizon Fund - Sustainable Global Equity</p>
<b>THE PROCTER &amp; GAMBLE COMPANY</b>	12 October 2021	<p>Eurizon Fund - Equity USA</p> <p>Eurizon Fund - Equity USA LTE</p> <p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Equity World Smart Volatility</p> <p>Eurizon Fund - Sustainable Multiasset</p> <p>Eurizon Fund - Equity USA ESG LTE</p> <p>Eurizon Fund - Equity North America LTE</p> <p>Eurizon Fund - Equity People</p> <p>Eurizon Fund - Sustainable Global Equity</p>
<b>DANIELI &amp; CO. S.p.A.</b>	28 October 2021	<p>Eurizon Fund – Italian Equity Opportunities</p>
<b>AUTOMATIC DATA PROCESSING, Inc.</b>	10 November 2021	<p>Eurizon Fund - Equity USA LTE</p> <p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Equity USA ESG LTE</p> <p>Eurizon Fund - Equity North America LTE</p>
<b>ORACLE CORPORATION</b>	10 November 2021	<p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Equity World Smart Volatility</p> <p>Eurizon Fund - Conservative Allocation</p> <p>Eurizon Fund - Equity USA LTE</p> <p>Eurizon Fund - Equity USA</p> <p>Eurizon Fund - Azioni Strategia Flessibile</p> <p>Eurizon Fund - Equity USA ESG LTE</p> <p>Eurizon Fund - Sustainable Multiasset</p> <p>Eurizon Fund - Flexible US Strategy</p> <p>Eurizon Fund - Equity North America LTE</p>
<b>THE CLOROX COMPANY</b>	17 November 2021	<p>Eurizon Fund - Equity North America LTE</p>

		<p>Eurizon Fund - Equity World Smart Volatility</p> <p>Eurizon Fund - Equity USA LTE</p> <p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Equity USA ESG LTE</p> <p>Eurizon Fund - Sustainable Multiasset</p>
<b>SECO S.p.A.</b>	19 November 2021	Eurizon Fund - Italian Equity Opportunities
<b>MICROSOFT CORPORATION</b>	30 November 2021	<p>Eurizon Fund- Equity USA LTE</p> <p>Eurizon Fund - Equity USA</p> <p>Eurizon Fund - Sustainable Global Equity</p> <p>Eurizon Fund - Equity USA ESG LTE</p> <p>Eurizon Fund - Equity Innovation</p> <p>Eurizon Fund - Equity Planet</p> <p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Equity North America LTE</p> <p>Eurizon Fund - Equity World Smart Volatility</p> <p>Eurizon Fund - Equity People</p>
<b>ROYAL DUTCH SHELL PLC</b>	10 December 2021	<p>Eurizon Fund - Equity World LTE</p> <p>Eurizon Fund - Equity Europe ESG LTE</p> <p>Eurizon Fund - Equity Europe ESG LTE</p> <p>Eurizon Fund - Equity Europe LTE</p> <p>Eurizon Fund - Equity Europe LTE</p> <p>Eurizon Fund - Top European Research</p> <p>Eurizon Fund - Equity World LTE</p>

Luxembourg 27<sup>th</sup> April 2022

The Board of Directors

Jérôme DEBERTOLIS  
*Director*

Marco BUS  
*Managing Director*

## Report of the Réviseur d'Entreprises Agréé

To the Unitholders of  
Eurizon Fund  
28, Boulevard de Kockelscheuer  
L-1821 Luxembourg

### Opinion

We have audited the financial statements of Eurizon Fund (the "Fund") and of each of its sub-funds which comprise the statement of net assets, the portfolio, the commitments on future contracts, the option contracts, the forward foreign exchange contracts and the swap contracts as at 31 December 2021, and the statement of changes in net assets for the year then ended, and the notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements give a true and fair view of the financial position of the Fund and of each of its sub-funds as at 31 December 2021, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

### Basis for Opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (the "Law of 23 July 2016") and with International Standards on Auditing ("ISAs") as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier" ("CSSF"). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the "responsibilities of the réviseur d'entreprises agréé" for the audit of the financial statements" section of our report. We are also independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants ("IESBA Code") as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements, and have fulfilled our other ethical responsibilities under those ethical requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

### Other matter

The financial statements of the Fund for the year ended 31 December 2020 were audited by another "réviseur d'entreprises agréé" who expressed an unmodified opinion on those financial statements on 28 April 2021.

### **Other information**

The Board of Directors of the management company of the Fund (the “Board of Directors”) is responsible for the other information. The other information comprises the information included in the annual report but does not include the financial statements and our report of the “réviseur d’entreprises agréé” thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report this fact. We have nothing to report in this regard.

### **Responsibilities of the Board of Directors for the financial statements**

The Board of Directors is responsible for the preparation and fair presentation of these financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors is responsible for assessing the Fund’s and each of its sub-funds’ ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors either intends to liquidate the Fund or any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

### **Responsibilities of the “réviseur d’entreprises agréé” for the audit of the financial statements**

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue a report of the “réviseur d’entreprises agréé” that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.



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working world**

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors.
- Conclude on the appropriateness of the Board of Directors' use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's or any of its sub-funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our report of the "réviseur d'entreprises agréé" to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our report of the "réviseur d'entreprises agréé". However, future events or conditions may cause the Fund or any of its sub-funds (except for the sub-fund where a decision or an intention to close exists) to cease to continue as a going concern.
- In respect of the sub-fund where a decision or an intention to close exists, we conclude on the appropriateness of the Board of Directors' use of the non-going concern basis of accounting. We also evaluate the adequacy of the disclosures describing the non-going concern basis of accounting and reasons for its use. Our conclusions are based on the audit evidence obtained up to the date of our report of the "réviseur d'entreprises agréé".
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.



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We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence and communicate to them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, actions taken to eliminate threats or safeguards applied.

Ernst & Young  
Société anonyme  
Cabinet de révision agréé

A handwritten signature in blue ink, appearing to read 'M. Boukhelifa', is written over a faint, illegible stamp.

Madjid Boukhelifa

Luxembourg, 29 April 2022

## Eurizon Fund

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

	Currency	31 December 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Bond EUR Short Term LTE</b>							
Class R Units	EUR	27 324 529,33	137,90	35 016 941,38	139,47	23 337 241,51	139,91
Class Z Units	EUR	1 212 651 844,28	153,16	1 156 110 877,59	154,62	817 929 256,28	154,83
Total net assets	EUR	1 239 976 373,61		1 191 127 818,97		841 266 497,79	
<b>Eurizon Fund - Bond EUR Medium Term LTE</b>							
Class R Units	EUR	18 046 051,96	337,44	19 236 383,68	343,17	14 960 517,25	339,97
Class Z Units	EUR	1 356 632 873,38	378,69	1 253 263 622,13	384,31	1 052 797 696,00	379,93
Total net assets	EUR	1 374 678 925,34		1 272 500 005,81		1 067 758 213,25	
<b>Eurizon Fund - Bond EUR Long Term LTE</b>							
Class R Units	EUR	24 559 217,44	263,58	34 389 203,15	278,70	27 610 084,96	260,38
Class Z Units	EUR	3 893 896 610,00	293,89	3 745 836 431,26	310,13	3 029 635 111,23	289,17
Total net assets	EUR	3 918 455 827,44		3 780 225 634,41		3 057 245 196,19	
<b>Eurizon Fund - Bond EUR 1-10 Y LTE</b>							
Class Z Units	EUR	256 808 029,60	99,02	—	—	—	—
Total net assets	EUR	256 808 029,60		—		—	
<b>Eurizon Fund - Bond EUR All Maturities LTE</b>							
Class Z Units	EUR	362 384 207,88	97,17	552 479 583,82	101,07	367 485 699,54	96,38
Total net assets	EUR	362 384 207,88		552 479 583,82		367 485 699,54	
<b>Eurizon Fund - Bond Italy Floating Rate LTE</b>							
Class R Units	EUR	18 563 121,18	129,87	19 194 493,29	130,79	21 925 974,66	129,52
Class Z Units	EUR	49 826 646,51	140,38	49 361 096,76	140,91	67 562 906,40	139,08
Class ZD Units	EUR	29 917 953,73	99,89	—	—	—	—
Total net assets	EUR	98 307 721,42		68 555 590,05		89 488 881,06	
<b>Eurizon Fund - Bond Italy Short Term LTE</b>							
Class Z Units	EUR	209 077 516,54	100,09	141 571 973,02	100,95	246 546 772,95	100,01
Total net assets	EUR	209 077 516,54		141 571 973,02		246 546 772,95	
<b>Eurizon Fund - Bond Italy Medium Term LTE</b>							
Class Z Units	EUR	373 058 849,28	101,83	166 013 529,94	103,31	228 698 357,59	100,22
Total net assets	EUR	373 058 849,28		166 013 529,94		228 698 357,59	
<b>Eurizon Fund - Bond Italy Long Term LTE</b>							
Class Z Units	EUR	363 290 312,25	104,63	145 735 202,06	109,83	91 899 926,13	98,32
Total net assets	EUR	363 290 312,25		145 735 202,06		91 899 926,13	
<b>Eurizon Fund - Bond GBP LTE</b>							
Class R Units	EUR	10 020 639,53	181,96	10 071 865,82	181,07	10 684 091,59	175,96
Class RH Units	EUR	1 192 777,40	188,61	2 177 706,08	201,81	1 323 145,30	187,00
Class Z Units	EUR	94 380 833,38	205,87	63 059 487,45	204,42	24 382 714,17	198,21
Class ZD Units	EUR	11 023,39	116,88	11 055,92	117,23	10 835,67	114,89
Class ZH Units	EUR	48 469 494,81	214,41	48 724 819,34	228,87	49 899 831,65	211,36
Total net assets	EUR	154 074 768,51		124 044 934,61		86 300 618,38	
<b>Eurizon Fund - Bond JPY LTE</b>							
Class R Units	EUR	13 882 150,01	106,18	15 036 596,99	110,52	11 199 869,58	116,22
Class RH Units	EUR	644 686,86	154,41	764 827,64	156,38	826 373,78	159,76
Class Z Units	EUR	517 953 744,30	119,92	307 298 751,09	124,54	237 044 574,54	130,68
Class ZH Units	EUR	80 221 597,79	213,05	135 691 151,71	215,33	98 836 350,15	219,50
Total net assets	EUR	612 702 178,96		458 791 327,43		347 907 168,05	
<b>Eurizon Fund - Bond USD LTE</b>							
Class R Units	EUR	27 723 199,58	191,54	28 971 002,30	183,72	29 163 050,64	186,14
Class RH Units	EUR	4 582 442,72	206,14	6 543 886,22	214,53	3 949 898,60	202,80
Class Z Units	EUR	1 081 811 679,73	216,90	606 517 005,22	207,59	272 912 180,84	209,86
Class ZD Units	EUR	22 100,26	128,19	21 352,04	123,85	21 846,95	126,72
Class ZH Units	EUR	599 379 644,76	232,86	870 005 292,99	241,93	698 499 619,31	228,41
Total net assets	EUR	1 713 519 067,05		1 512 058 538,77		1 004 546 596,34	
<b>Eurizon Fund - Bond USD Short Term LTE</b>							
Class R Units	EUR	42 590 104,03	115,58	35 227 348,33	108,39	41 285 564,87	115,02
Class Z Units	EUR	68 031 087,41	125,43	41 241 853,62	117,42	91 121 577,11	124,38
Class Z2 Units	USD	1 697 357,83	107,12	10 789,92	107,90	10 485,34	104,85
Total net assets	EUR	112 113 768,14		76 478 020,49		132 416 483,04	
<b>Eurizon Fund - Global Bond LTE</b>							
Class R Units	EUR	7 011 435,63	164,30	17 568 301,62	164,14	14 766 839,57	164,15
Class RH Units	EUR	2 921 648,15	160,71	6 648 509,10	166,71	2 835 342,95	160,33
Class Z Units	EUR	187 615 613,76	179,38	118 162 276,99	178,83	92 906 806,82	178,39
Class ZH Units	EUR	8 182 726,09	175,51	11 010 114,89	181,60	12 772 083,15	174,19
Total net assets	EUR	205 731 423,63		153 389 202,60		123 281 072,49	



## Eurizon Fund

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

	Currency	31 December 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Bond Emerging Markets HC LTE</b>							
Class Z Units	EUR	105 354 180,53	96,85	183 080 518,26	92,38	219 926 077,67	97,03
Class ZH Units	EUR	23 719 994,03	97,11	50 415 197,36	100,66	—	—
Total net assets	EUR	129 074 174,56		233 495 715,62		219 926 077,67	
<b>Eurizon Fund - Bond Emerging Markets LC LTE</b>							
Class Z Units	EUR	412 374 926,73	92,25	480 064 633,90	94,79	131 459 754,81	101,50
Total net assets	EUR	412 374 926,73		480 064 633,90		131 459 754,81	
<b>Eurizon Fund - Bond Corporate EUR Short Term LTE</b>							
Class Z Units	EUR	715 200 987,84	99,28	1 012 741 856,96	99,61	230 631 506,81	99,29
Total net assets	EUR	715 200 987,84		1 012 741 856,96		230 631 506,81	
<b>Eurizon Fund - Equity Euro LTE</b>							
Class Z Units	EUR	65 672 951,84	181,45	84 878 768,17	147,38	126 812 060,76	148,88
Total net assets	EUR	65 672 951,84		84 878 768,17		126 812 060,76	
<b>Eurizon Fund - Equity Europe LTE</b>							
Class Z Units	EUR	411 058 142,23	195,49	296 797 920,82	156,86	166 598 028,00	163,05
Class ZH Units	EUR	171 193 158,05	191,37	296 419 609,75	156,97	321 225 919,44	160,42
Total net assets	EUR	582 251 300,28		593 217 530,57		487 823 947,44	
<b>Eurizon Fund - Equity Europe ESG LTE</b>							
Class Z Units	EUR	326 301 722,83	145,71	134 049 506,79	116,91	—	—
Class ZH Units	EUR	12 965,56	129,66	10 625,30	106,25	—	—
Total net assets	EUR	326 314 688,39		134 060 132,09		—	—
<b>Eurizon Fund - Equity USA LTE</b>							
Class Z Units	EUR	118 770 734,34	166,79	175 729 044,98	122,76	108 940 619,20	111,44
Total net assets	EUR	118 770 734,34		175 729 044,98		108 940 619,20	
<b>Eurizon Fund - Equity USA ESG LTE</b>							
Class Z Units	EUR	620 616 167,88	161,15	169 320 868,61	118,90	—	—
Class ZH Units	EUR	28 375 006,42	144,61	11 567,91	115,68	—	—
Total net assets	EUR	648 991 174,30		169 332 436,52		—	—
<b>Eurizon Fund - Equity North America LTE</b>							
Class Z Units	EUR	654 107 796,09	285,19	494 056 328,72	210,13	334 256 511,70	192,25
Class ZH Units	EUR	685 672 786,43	310,91	541 869 425,22	248,42	593 959 121,63	210,64
Total net assets	EUR	1 339 780 582,52		1 035 925 753,94		928 215 633,33	
<b>Eurizon Fund - Equity Japan LTE</b>							
Class Z Units	EUR	343 936 784,13	127,46	338 735 170,69	116,50	260 324 108,77	111,57
Class ZH Units	EUR	105 654 334,75	154,03	84 766 716,06	137,76	79 071 558,64	129,17
Total net assets	EUR	449 591 118,88		423 501 886,75		339 395 667,41	
<b>Eurizon Fund - Equity Pacific Ex-Japan LTE</b>							
Class Z Units	EUR	194 566 885,39	361,77	159 905 079,92	322,66	142 498 515,97	329,46
Class ZH Units	EUR	95 744 445,01	253,02	53 334 718,12	234,82	10 013 149,23	233,04
Total net assets	EUR	290 311 330,40		213 239 798,04		152 511 665,20	
<b>Eurizon Fund - Equity Emerging Markets LTE</b>							
Class Z Units	EUR	769 873 319,60	325,05	940 252 470,41	308,86	659 416 694,73	286,54
Total net assets	EUR	769 873 319,60		940 252 470,41		659 416 694,73	
<b>Eurizon Fund - Equity World LTE</b>							
Class Z Units	EUR	53 411 171,51	124,04	—	—	—	—
Total net assets	EUR	53 411 171,51		—	—	—	—
<b>Eurizon Fund - Bond Corporate Smart ESG</b>							
Class R Units	EUR	5 256 775,13	102,38	3 074 388,81	104,98	1 578 206,81	103,56
Class RH9 Units	HUF	3 598 273,87	102,23	3 637 773,77	103,35	—	—
Class Z Units	EUR	297 126 069,98	103,50	209 875 721,52	105,36	154 988 330,77	103,18
Total net assets	EUR	302 392 608,04		212 960 140,45		156 566 537,58	
<b>Eurizon Fund - Equity Italy Smart Volatility</b>							
Class R Units	EUR	38 203 982,97	121,09	14 972 666,62	95,11	13 188 114,71	100,64
Class R2 Units	USD	394 729,98	137,89	790 269,72	116,91	804 167,25	113,48
Class Z Units	EUR	2 214 300,31	148,32	1 773 296,05	115,25	2 622 218,17	120,53
Total net assets	EUR	40 766 654,11		17 391 845,37		16 526 740,55	
<b>Eurizon Fund - Equity China Smart Volatility</b>							
Class R Units	EUR	118 296 620,14	131,93	95 434 979,42	153,51	74 960 431,39	135,13
Class R2 Units	USD	1 966 975,83	150,80	2 909 351,40	188,73	14 143 808,65	152,37
Class Z Units	EUR	2 944 876,49	154,75	4 708 089,51	178,31	66 266,39	155,31
Total net assets	EUR	122 971 162,73		102 520 864,37		87 626 978,45	

## Eurizon Fund

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

	Currency	31 December 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Equity Emerging Markets Smart Volatility</b>							
Class R Units	EUR	437 747 897,32	228,87	404 418 030,51	216,68	193 014 900,93	212,14
Class R2 Units	USD	2 192 977,87	260,94	2 682 223,70	265,73	2 965 525,07	238,59
Class Z Units	EUR	9 917 393,45	275,87	14 332 240,58	258,66	17 970 390,33	250,53
Total net assets	EUR	449 593 692,44		420 942 436,43		213 627 185,61	
<b>Eurizon Fund - Equity World Smart Volatility</b>							
Class R Units	EUR	928 066 315,16	134,52	593 327 414,91	104,04	491 546 661,89	105,15
Class R2 Units	USD	1 330 657,42	153,95	1 259 773,59	128,09	1 252 968,80	118,69
Class RH Units	EUR	79 270 084,40	114,08	70 590 057,53	93,50	70 062 589,05	88,92
Class Z Units	EUR	36 224 983,40	164,45	26 491 591,92	125,83	62 056 667,72	125,70
Class ZH Units	EUR	21 181 056,87	139,35	52 079 100,85	113,12	124 243 556,07	106,36
Total net assets	EUR	1 065 912 557,42		743 517 770,61		749 025 705,79	
<b>Eurizon Fund - Money Market EUR T1</b>							
Class Z Units	EUR	3 357 968 477,16	98,55	1 983 697 982,69	99,32	325 773 669,41	99,93
Total net assets	EUR	3 357 968 477,16		1 983 697 982,69		325 773 669,41	
<b>Eurizon Fund - Money Market USD T1</b>							
Class Z2 Units	USD	1 277 610 448,51	101,43	756 891 943,79	101,59	449 833 248,50	100,93
Total net assets	EUR	1 123 470 580,36		618 603 244,22		400 742 496,28	
<b>Eurizon Fund - Bond Short Term EUR T1</b>							
Class A Units	EUR	570 682 505,43	96,72	1 188 565 554,42	97,82	2 291 583 453,44	98,00
Class Z Units	EUR	8 293 075 804,03	97,83	6 701 030 671,84	98,77	8 602 612 895,74	98,77
Total net assets	EUR	8 863 758 309,46		7 889 596 226,26		10 894 196 349,18	
<b>Eurizon Fund - Cash EUR</b>							
Class A Units	EUR	5 848 137,07	112,26	4 965 232,68	113,21	5 353 170,01	113,91
Class R Units	EUR	45 140 483,63	108,56	55 581 603,22	109,60	69 020 249,30	110,38
Class Z Units	EUR	3 873 518 755,18	116,01	2 810 524 374,53	116,88	2 358 730 614,10	117,48
Total net assets	EUR	3 924 507 375,88		2 871 071 210,43		2 433 104 033,41	
<b>Eurizon Fund - Bond Inflation Linked</b>							
Class R Units	EUR	302 666 572,85	150,66	45 463 347,61	143,25	40 726 375,67	140,13
Class Z Units	EUR	690 640 584,21	169,23	431 277 135,76	159,73	239 153 941,81	155,08
Class ZD Units	EUR	41 354 018,76	104,82	—	—	—	—
Total net assets	EUR	1 034 661 175,82		476 740 483,37		279 880 317,48	
<b>Eurizon Fund - Bond Corporate EUR Short Term</b>							
Class R Units	EUR	51 564 953,24	67,12	59 726 594,35	67,71	54 883 284,59	67,34
Class Z Units	EUR	1 174 930 238,41	76,30	1 086 856 831,11	76,38	862 879 281,87	75,39
Class ZD Units	EUR	68 607 741,53	98,75	90 827 085,90	99,64	9 845,67	99,03
Total net assets	EUR	1 295 102 933,18		1 237 410 511,36		917 772 412,13	
<b>Eurizon Fund - Bond Corporate EUR</b>							
Class R Units	EUR	185 197 428,52	105,15	365 473 733,31	107,30	277 833 320,22	103,94
Class RD Units	EUR	10 049,58	100,25	12 439,89	102,60	1 997,13	99,41
Class X Units	EUR	89 859 506,96	109,45	66 584 264,06	110,78	56 169 105,77	106,34
Class Z Units	EUR	1 780 455 291,73	140,79	1 761 150 435,70	142,36	893 129 136,90	136,85
Class ZD Units	EUR	8 124 797,48	105,06	82 923 183,24	107,14	7 996 886,48	103,41
Total net assets	EUR	2 063 647 074,27		2 276 144 056,20		1 235 130 446,50	
<b>Eurizon Fund - Green Euro Credit</b>							
Class R Units	EUR	335 613 732,34	98,70	—	—	—	—
Class X Units	EUR	4 642 738,47	98,81	—	—	—	—
Class Z Units	EUR	83 689 404,41	99,21	—	—	—	—
Total net assets	EUR	423 945 875,22		—	—	—	—
<b>Eurizon Fund - Bond Aggregate EUR</b>							
Class R Units	EUR	828 594 506,20	108,87	644 601 149,47	112,48	394 068 676,53	107,45
Class Z Units	EUR	386 001 254,21	112,71	42 192 666,65	115,44	66 357 581,64	109,27
Total net assets	EUR	1 214 595 760,41		686 793 816,12		460 426 258,17	

## Eurizon Fund

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

	Currency	31 December 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Bond Aggregate RMB</b>							
Class R Units	EUR	342 138 473,20	126,41	110 407 913,59	108,55	45 408 431,01	109,11
Class R2 Units	USD	2 530 233,90	106,90	—	—	—	—
Class R7 Units	CHF	669 651,22	104,60	9 377,22	93,77	9 473,37	94,73
Class RD Units	EUR	11 369 243,97	118,86	4 033 416,92	103,40	3 860 253,01	105,90
Class RH Units	EUR	3 884 571,00	101,54	—	—	—	—
Class X Units	EUR	29 248 299,37	118,98	52 395 678,76	101,20	9 274 128,19	100,84
Class X2 Units	USD	1 109 270,74	109,83	10 059,77	100,60	—	—
Class Z Units	EUR	2 277 324 301,22	130,62	1 732 111 743,65	111,23	925 508 534,94	110,73
Class Z2 Units	USD	7 168 991,73	118,32	2 659 764,05	108,37	—	—
Class Z7 Units	CHF	56 081 490,37	107,38	34 555 633,38	95,32	12 497 992,60	95,36
Class ZD Units	EUR	20 995 310,69	115,13	15 207 358,35	98,83	—	—
Class ZH Units	EUR	353 210 299,40	102,63	111 907 938,58	99,68	—	—
Total net assets	EUR	3 102 445 642,28		2 060 204 648,37		995 558 047,93	
<b>Eurizon Fund - Global Bond</b>							
Class R Units	EUR	10 788 834,42	110,76	13 082 158,85	109,10	10 538 916,29	108,89
Class Z Units	EUR	290 431 666,58	111,51	229 903 504,89	108,89	210 456 771,47	107,92
Total net assets	EUR	301 220 501,00		242 985 663,74		220 995 687,76	
<b>Eurizon Fund - Bond Euro High Yield</b>							
Class R Units	EUR	15 100,78	101,14	—	—	—	—
Class Z Units	EUR	158 577 565,62	112,10	143 810 053,58	109,38	110 962 372,00	107,54
Total net assets	EUR	158 592 666,40		143 810 053,58		110 962 372,00	
<b>Eurizon Fund - Bond High Yield</b>							
Class D Units	EUR	56 196 273,75	147,25	54 345 559,99	148,72	51 300 049,02	148,73
Class D2 Units	USD	1 042 787,23	167,95	1 261 434,21	182,51	1 071 817,14	167,50
Class Du2 Units	USD	56 893,12	104,34	60 252,43	104,58	78 909,26	103,11
Class R Units	EUR	1 099 091 014,68	242,59	795 131 371,14	239,55	631 106 538,43	234,73
Class R2 Units	USD	792 798,57	278,42	862 840,34	295,71	877 395,45	265,75
Class RD Units	EUR	2 767 534,52	101,65	3 012 342,81	102,36	3 899 330,41	101,09
Class Ru2 Units	USD	588 805,71	130,63	216 585,40	127,97	223 897,91	123,35
Class Ru9 Units	HUF	3 864 702,10	109,67	3 764 644,60	106,83	—	—
Class X Units	EUR	235 517 516,36	112,67	193 266 204,93	110,24	137 323 004,30	107,04
Class Z Units	EUR	3 024 551 973,16	281,09	2 779 597 274,26	274,76	2 281 353 849,51	266,64
Class Z2 Units	USD	121 002,01	123,09	12 944,64	129,45	11 523,33	115,23
Class Z7 Units	CHF	11 285,97	112,86	11 514,75	115,15	42 108,46	112,29
Class ZD Units	EUR	199 476 288,64	103,33	73 850 472,37	103,99	28 811 297,78	104,08
Class Zu2 Units	USD	9 934,74	107,16	31 368 409,07	104,08	—	—
Total net assets	EUR	4 619 919 043,75		3 926 834 458,73		3 135 849 329,04	
<b>Eurizon Fund - Bond Emerging Markets</b>							
Class D Units	EUR	185 596,35	259,09	348 162,65	251,38	2 224 046,70	269,31
Class D2 Units	USD	1 342 030,36	294,80	1 502 169,28	307,75	1 442 750,92	302,15
Class R Units	EUR	373 757 103,62	389,42	425 969 634,37	374,45	295 562 269,51	388,17
Class R2 Units	USD	230 845,54	446,23	447 136,02	461,37	3 151 774,04	438,52
Class RD Units	EUR	3 722 705,64	96,27	2 943 898,94	94,04	190 070,69	99,07
Class RDH Units	EUR	33 778 630,67	96,46	35 905 391,52	102,54	—	—
Class RH Units	EUR	172 486 462,92	355,79	210 449 821,79	372,22	225 366 987,87	361,50
Class RH9 Units	HUF	3 606 607,12	102,76	3 718 028,70	105,93	—	—
Class X Units	EUR	27 815 733,85	115,68	21 781 624,74	110,39	13 539 010,62	113,55
Class XH Units	EUR	91 087 126,81	103,53	46 443 839,10	107,44	42 785 695,86	103,58
Class Z Units	EUR	535 568 150,02	445,95	348 612 933,01	425,24	414 417 965,47	437,00
Class ZD Units	EUR	13 409 118,49	124,35	17 947 935,32	121,33	14 946 840,51	129,30
Class ZDH Units	EUR	1 218 911,70	97,84	1 293 968,13	104,27	—	—
Class ZH Units	EUR	929 174 463,97	406,35	1 424 931 528,54	421,25	1 071 522 189,52	405,92
Total net assets	EUR	2 183 596 902,72		2 538 232 145,04		2 084 648 196,62	
<b>Eurizon Fund - Bond Emerging Markets in Local Currencies ESG</b>							
Class Z Units	EUR	225 100 908,13	97,72	227 948 239,92	101,24	229 023 406,12	105,25
Total net assets	EUR	225 100 908,13		227 948 239,92		229 023 406,12	
<b>Eurizon Fund - Euro Emerging Markets Bonds</b>							
Class R Units	EUR	9 531 716,41	97,90	—	—	—	—
Class Z Units	EUR	466 432 996,51	97,24	—	—	—	—
Total net assets	EUR	475 964 712,92		—	—	—	—

## Eurizon Fund

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

	Currency	31 December 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - SLJ Local Emerging Markets Debt</b>							
Class R Units	EUR	13 392 971,78	102,90	25 172 534,12	104,93	27 035 541,53	114,46
Class RD Units	EUR	19 613,00	89,60	195 095,65	92,87	248 085,71	102,27
Class Z Units	EUR	944 858 451,00	99,12	1 216 590 416,71	100,20	1 317 921 930,63	108,36
Total net assets	EUR	958 271 035,78		1 241 958 046,48		1 345 205 557,87	
<b>Eurizon Fund - Italian Equity Opportunities</b>							
Class R Units	EUR	71 214 507,65	141,12	18 143 799,80	107,85	18 319 509,46	112,47
Class RD Units	EUR	503 907,73	132,50	135 059,84	103,08	85 866,78	107,98
Class X Units	EUR	13 612,45	143,07	229 443,80	108,20	13 734 409,20	111,66
Class Z Units	EUR	219 153 453,32	162,81	59 698 339,82	122,98	81 718 591,61	126,72
Total net assets	EUR	290 885 481,15		78 206 643,26		113 858 377,05	
<b>Eurizon Fund - Top European Research</b>							
Class R Units	EUR	638 290 809,78	136,27	245 970 224,75	106,15	202 979 793,62	107,97
Class X Units	EUR	4 336 446,49	132,31	3 963 128,55	101,87	605 875,99	102,53
Class Z Units	EUR	1 162 373 198,38	157,78	771 375 624,88	122,07	494 357 276,48	122,67
Class ZD Units	EUR	12 762,52	134,68	9 977,76	105,30	10 134,09	106,94
Total net assets	EUR	1 805 013 217,17		1 021 318 955,94		697 953 080,18	
<b>Eurizon Fund - Equity Small Mid Cap Europe</b>							
Class R Units	EUR	55 264 330,16	908,50	28 332 004,59	747,93	29 417 710,85	717,28
Class R2 Units	USD	496 007,76	1 038,52	655 124,77	919,35	849 522,92	808,97
Class RH2 Units	USD	163 285,18	157,32	111 370,34	131,35	481 435,34	124,15
Class RH9 Units	HUF	4 880 902,03	138,22	4 054 215,91	114,81	—	—
Class X Units	EUR	14 059,19	142,45	340 902,58	116,06	10 868,45	110,12
Class Z Units	EUR	118 616 913,73	1 075,30	108 160 800,08	876,63	86 218 907,63	832,40
Total net assets	EUR	174 488 297,29		137 471 337,44		116 833 196,38	
<b>Eurizon Fund - Equity USA</b>							
Class R Units	EUR	703 640 238,13	223,83	383 004 600,19	170,22	189 672 494,47	154,30
Class RH Units	EUR	58 737 527,21	192,08	46 490 840,33	157,94	24 131 852,32	132,62
Class RH9 Units	HUF	5 209 956,82	147,04	4 213 351,19	118,91	—	—
Class X Units	EUR	22 916 662,27	201,21	19 852 523,77	151,46	27 036 303,03	135,86
Class XH Units	EUR	2 822 875,21	170,31	3 630 376,42	138,61	3 939 079,30	115,07
Class Z Units	EUR	2 087 861 982,48	252,64	1 176 364 217,27	189,89	991 049 804,29	170,29
Class ZH Units	EUR	666 316 222,08	172,08	458 267 469,46	139,86	23 806 181,46	116,09
Total net assets	EUR	3 542 309 643,17		2 087 621 644,55		1 259 635 714,87	
<b>Eurizon Fund - Sustainable Japan Equity</b>							
Class R Units	EUR	431 352 150,36	115,54	205 592 419,41	108,79	128 562 704,42	103,79
Class X Units	EUR	1 926 756,95	124,45	1 568 834,68	116,22	1 657 541,40	109,38
Class Z Units	EUR	193 979 326,56	266,43	133 657 756,75	248,17	173 301 446,06	234,81
Class ZH Units	EUR	104 570 069,09	102,84	25 216 674,43	93,41	1 537 185,04	85,95
Total net assets	EUR	731 828 302,96		366 035 685,27		305 058 876,92	
<b>Eurizon Fund - Equity China A</b>							
Class R Units	EUR	277 108 476,38	141,30	114 181 164,43	136,35	25 561 549,35	105,01
Class Z Units	EUR	240 849 549,65	150,59	71 882 579,28	143,64	66 343 523,41	109,78
Total net assets	EUR	517 958 026,03		186 063 743,71		91 905 072,76	
<b>Eurizon Fund - Asian Equity Opportunities</b>							
Class R Units	EUR	42 663 344,77	95,72	—	—	—	—
Class Z Units	EUR	72 472 090,00	100,51	—	—	—	—
Total net assets	EUR	115 135 434,77		—	—	—	—
<b>Eurizon Fund - Equity Emerging Markets New Frontiers</b>							
Class R Units	EUR	38 297 717,55	145,10	19 792 981,45	112,90	13 788 261,57	122,16
Class Z Units	EUR	37 092 831,36	183,94	31 942 968,70	141,59	48 993 004,09	151,53
Total net assets	EUR	75 390 548,91		51 735 950,15		62 781 265,66	
<b>Eurizon Fund - Sustainable Global Equity</b>							
Class A Units	EUR	6 949 552,79	143,73	1 121 870,74	117,49	—	—
Class R Units	EUR	255 907 663,18	145,88	111 821 722,10	120,06	76 881 983,50	116,71
Class X Units	EUR	8 100 889,08	139,00	7 037 352,01	113,22	25 857 365,34	108,89
Class Z Units	EUR	520 558 299,08	155,90	435 455 650,01	126,81	520 560 657,10	121,79
Total net assets	EUR	791 516 404,13		555 436 594,86		623 300 005,94	
<b>Eurizon Fund - Equity Planet</b>							
Class R Units	EUR	1 233 572 773,93	136,54	400 201 145,37	106,47	49 864 578,83	100,53
Class Z Units	EUR	568 552 686,59	141,17	317 689 989,41	108,64	32 362 116,39	101,38
Class Z2 Units	EUR	238 089,11	109,97	—	—	—	—
Total net assets	EUR	1 802 334 824,89		717 891 134,78		82 226 695,22	

## Eurizon Fund

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

	Currency	31 December 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Equity Innovation</b>							
Class R Units	EUR	1 375 659 313,92	147,27	503 678 638,54	115,52	45 935 774,41	101,46
Class Z Units	EUR	557 968 411,22	151,86	324 827 161,07	117,58	31 515 956,74	102,03
Class Z2 Units	USD	237 614,88	111,01	—	—	—	—
Total net assets	EUR	1 933 836 672,50		828 505 799,61		77 451 731,15	
<b>Eurizon Fund - Equity People</b>							
Class R Units	EUR	748 356 275,97	132,69	281 749 405,61	106,75	25 808 647,03	100,46
Class Z Units	EUR	570 549 830,32	137,10	338 901 238,61	108,89	36 595 562,20	101,33
Class Z2 Units	EUR	237 495,33	109,47	—	—	—	—
Total net assets	EUR	1 319 114 948,52		620 650 644,22		62 404 209,23	
<b>Eurizon Fund - Absolute Active</b>							
Class R Units	EUR	91 041 218,92	118,43	94 481 179,76	122,09	63 886 802,27	115,66
Class Z Units	EUR	361 527 370,01	135,48	331 259 123,26	138,18	205 380 803,59	129,83
Total net assets	EUR	452 568 588,93		425 740 303,02		269 267 605,86	
<b>Eurizon Fund - Absolute Green Bonds</b>							
Class R Units	EUR	1 091 628 689,55	106,38	892 064 208,17	107,98	211 128 698,96	104,97
Class R2 Units	CHF	9 116,96	91,17	—	—	—	—
Class R7 Units	CHF	256 942,30	94,46	—	—	—	—
Class X Units	EUR	13 656 046,70	102,45	63 131 199,98	103,50	—	—
Class Z Units	EUR	1 251 477 359,82	107,97	1 025 061 708,92	108,80	513 990 163,80	105,24
Class Z2 Units	USD	1 744 357,99	96,60	1 970 037,87	104,73	—	—
Class Z7 Units	CHF	9 541,58	95,42	10 036,98	100,37	—	—
Class ZD Units	EUR	26 098 259,84	100,78	28 308 629,89	103,03	—	—
Total net assets	EUR	2 384 659 463,59		2 010 185 127,21		725 118 862,76	
<b>Eurizon Fund - Absolute High Yield</b>							
Class R Units	EUR	36 855 902,44	103,78	25 479 508,94	102,64	22 020 898,40	102,87
Class Z Units	EUR	555 483 886,39	103,52	503 024 604,99	101,75	383 032 233,88	101,13
Total net assets	EUR	592 339 788,83		528 504 113,93		405 053 132,28	
<b>Eurizon Fund - Absolute Prudent</b>							
Class E Units	EUR	984 776,05	98,48	1 498 387,18	99,89	—	—
Class R Units	EUR	165 888 349,41	120,05	183 581 312,79	122,15	159 185 779,14	117,89
Class Z Units	EUR	412 804 365,75	131,77	363 119 338,03	133,17	492 564 056,79	127,84
Class ZD Units	EUR	10 177,35	101,77	10 327,05	103,27	9 991,97	99,92
Total net assets	EUR	579 687 668,56		548 209 365,05		651 759 827,90	
<b>Eurizon Fund - Active Allocation</b>							
Class R Units	EUR	457 592 804,09	121,96	268 549 320,99	114,93	167 203 553,77	109,03
Class X Units	EUR	51 294 645,95	119,56	43 140 266,73	110,69	38 672 909,30	103,56
Class Z Units	EUR	1 320 762 137,77	905,36	1 431 579 889,38	843,98	1 572 762 550,94	793,18
Total net assets	EUR	1 829 649 587,81		1 743 269 477,10		1 778 639 014,01	
<b>Eurizon Fund - Azioni Strategia Flessibile</b>							
Class A Units	EUR	9 615 587,69	117,40	2 323 577,32	108,01	—	—
Class D Units	EUR	71 612,74	115,49	361 129,98	108,05	554 265,75	105,63
Class D2 Units	USD	34 707,70	119,21	115 033,94	119,98	402 160,17	107,69
Class D4 Units	AUD	25 612,21	119,18	55 475,47	113,10	99 335,76	111,35
Class R Units	EUR	4 879 179 917,81	180,56	4 840 567 037,82	167,30	5 684 967 325,56	162,43
Class R2 Units	USD	269 757,75	130,14	571 717,77	129,69	811 387,04	115,41
Class R4 Units	AUD	933 504,68	128,21	65 844,85	120,44	39 961,17	117,78
Class RD Units	EUR	2 513 118,89	114,37	2 342 004,75	106,35	3 156 820,91	103,45
Class RL Units	EUR	260 986 187,07	188,40	260 997 460,98	173,86	316 952 288,58	168,13
Class Ru2 Units	USD	141 407,27	138,06	364 446,48	126,91	611 543,21	122,31
Class Z Units	EUR	1 638 614 366,77	208,64	1 776 173 025,95	190,87	2 442 875 630,02	183,00
Class Z2 Units	USD	13 516,49	135,16	13 305,26	133,05	11 702,60	117,03
Class Z7 Units	CHF	12 397,41	123,97	11 839,74	118,40	11 407,82	114,08
Class ZD Units	EUR	310 759,35	136,69	383 444,74	126,99	14 222 624,88	122,81
Class Zu2 Units	USD	13 851,90	138,52	12 578,39	125,78	11 983,37	119,83
Total net assets	EUR	6 792 332 856,84		6 884 115 433,49		8 464 473 701,13	

## Eurizon Fund

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

	Currency	31 December 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Bond Flexible</b>							
Class A Units	EUR	17 277 512,38	102,62	2 832 419,12	102,54	—	—
Class R Units	EUR	831 286 703,51	103,31	623 006 191,97	103,74	339 214 420,80	101,55
Class RD Units	EUR	22 834 768,81	96,65	25 483 327,95	97,85	30 738 219,57	96,48
Class X Units	EUR	50 663 573,29	106,24	43 023 102,89	106,02	38 639 644,83	102,97
Class Z Units	EUR	431 055 967,32	109,35	348 507 580,48	108,84	385 118 662,09	105,81
Class Z2 Units	USD	119 135,09	111,39	11 929,70	119,30	10 644,89	106,45
Class Z7 Units	CHF	10 273,78	102,74	10 673,87	106,74	10 393,63	103,94
Class ZD Units	EUR	20 015 673,59	98,05	10 139 473,24	99,21	9 964,39	97,80
<b>Total net assets</b>	EUR	<b>1 373 248 875,95</b>		<b>1 053 011 714,71</b>		<b>793 739 956,88</b>	
<b>Eurizon Fund - China Opportunity</b>							
Class R Units	EUR	12 556 887,27	103,77	—	—	—	—
Class Z Units	EUR	114 121 715,77	104,76	—	—	—	—
<b>Total net assets</b>	EUR	<b>126 678 603,04</b>		—	—	—	—
<b>Eurizon Fund - Conservative Allocation</b>							
Class R Units	EUR	394 023 399,94	113,78	243 636 724,69	111,50	131 760 150,28	107,20
Class RD Units	EUR	4 606 264,63	108,30	2 435 509,00	107,13	1 314 218,78	103,35
Class Z Units	EUR	645 554 397,31	121,00	582 223 982,27	117,60	597 285 969,51	112,27
<b>Total net assets</b>	EUR	<b>1 044 184 061,88</b>		<b>828 296 215,96</b>		<b>730 360 338,57</b>	
<b>Eurizon Fund - Dynamic Asset Allocation</b>							
Class R Units	EUR	1 070 118,25	109,13	626 070,69	103,66	9 753,80	97,54
Class Z Units	EUR	870 412 478,99	712,10	867 339 254,35	670,80	912 561 634,83	626,97
<b>Total net assets</b>	EUR	<b>871 482 597,24</b>		<b>867 965 325,04</b>		<b>912 571 388,63</b>	
<b>Eurizon Fund - Equity Market Neutral</b>							
Class Z Units	EUR	—	—	43 030 198,73	89,93	91 420 801,04	96,54
<b>Total net assets</b>	EUR	—	—	<b>43 030 198,73</b>		<b>91 420 801,04</b>	
<b>Eurizon Fund - Flexible Europe Strategy</b>							
Class Z Units	EUR	11 321 107,47	112,63	10 410 532,28	103,57	10 377 197,39	103,24
<b>Total net assets</b>	EUR	<b>11 321 107,47</b>		<b>10 410 532,28</b>		<b>10 377 197,39</b>	
<b>Eurizon Fund - Flexible Multistrategy</b>							
Class R Units	EUR	19 509 910,87	99,58	13 907 165,08	98,27	10 879 337,93	98,37
Class RD Units	EUR	119 923,32	101,64	106 660,79	101,30	190 340,98	101,60
Class Z Units	EUR	705 898 650,38	105,91	658 238 305,11	103,51	890 840 900,74	102,62
<b>Total net assets</b>	EUR	<b>725 528 484,57</b>		<b>672 252 130,98</b>		<b>901 910 579,65</b>	
<b>Eurizon Fund - Flexible US Strategy</b>							
Class Z Units	EUR	13 232 550,01	131,65	11 120 023,94	110,63	10 803 113,29	107,48
<b>Total net assets</b>	EUR	<b>13 232 550,01</b>		<b>11 120 023,94</b>		<b>10 803 113,29</b>	
<b>Eurizon Fund - Global Multi Credit</b>							
Class R Units	EUR	2 112 165,51	101,13	2 462 600,23	103,17	1 688 184,38	100,34
Class Z Units	EUR	350 307 486,90	104,66	316 823 826,20	105,85	282 022 008,83	102,23
<b>Total net assets</b>	EUR	<b>352 419 652,41</b>		<b>319 286 426,43</b>		<b>283 710 193,21</b>	
<b>Eurizon Fund - Securitized Bond Fund</b>							
Class E Units	EUR	3 265 063,16	99,30	5 489 386,39	98,31	13 428 304,62	99,21
Class X Units	EUR	45 665 779,72	101,30	37 342 601,73	100,16	4 321 085,23	100,96
Class Z Units	EUR	1 220 402 975,33	102,00	828 764 736,61	100,62	570 640 200,39	101,18
Class Z7 Units	CHF	9 691,46	96,91	9 978,35	99,78	10 082,85	100,83
Class ZD Units	EUR	10 010,26	100,10	9 914,05	99,14	10 008,55	100,08
<b>Total net assets</b>	EUR	<b>1 269 353 181,72</b>		<b>871 615 864,69</b>		<b>588 408 874,88</b>	
<b>Eurizon Fund - SLJ Flexible Global Macro</b>							
Class Z Units	EUR	18 340 730,66	105,16	20 985 530,72	95,77	28 025 045,12	95,51
<b>Total net assets</b>	EUR	<b>18 340 730,66</b>		<b>20 985 530,72</b>		<b>28 025 045,12</b>	
<b>Eurizon Fund - SLJ Enhanced Currency Basket</b>							
Class Z Units	EUR	8 237 432,43	95,77	10 521 839,31	90,18	17 870 878,39	100,06
<b>Total net assets</b>	EUR	<b>8 237 432,43</b>		<b>10 521 839,31</b>		<b>17 870 878,39</b>	
<b>Eurizon Fund - Sustainable Multiasset</b>							
Class R Units	EUR	340 676 870,87	101,92	—	—	—	—
Class Z Units	EUR	120 901 454,69	104,13	—	—	—	—
<b>Total net assets</b>	EUR	<b>461 578 325,56</b>		—	—	—	—

## Eurizon Fund

### COMBINED STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>	
Investments in securities	(Note 2)	82 894 518 361,52
Banks	(Note 2)	1 352 691 688,55
Other banks and broker accounts	(Notes 2, 9)	1 761 757 467,90
Option contracts	(Notes 2, 9)	13 881 403,99
Swap premium paid	(Notes 2, 9)	65 103 595,31
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	91 442 210,84
Unrealised profit on future contracts	(Notes 2, 9)	76 617 108,03
Unrealised profit on swap contracts	(Notes 2, 9)	11 122 589,06
Interest receivable on swap contracts	(Notes 2, 9)	1 447 047,74
Other interest receivable		350 147 853,90
Receivable on investments sold		59 944 531,47
Receivable on subscriptions		57 900 450,41
Other assets	(Notes 2, 3, 10)	15 976 195,18
<b>Total assets</b>		<b>86 752 550 503,90</b>
<b>Liabilities</b>		
Bank overdrafts	(Note 3)	(47 271 718,90)
Amounts due to brokers	(Notes 2, 9)	(584 733,85)
Option contracts	(Notes 2, 9)	(3 259 416,36)
Swap premium received	(Notes 2, 9)	(61 783 939,52)
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(89 503 993,00)
Unrealised loss on future contracts	(Notes 2, 9)	(25 635 883,33)
Unrealised loss on swap contracts	(Notes 2, 9)	(18 292 433,49)
Interest payable on swap contracts	(Notes 2, 9)	(1 226 888,17)
Payable on investments purchased		(105 813 993,28)
Payable on redemptions		(86 724 622,13)
Other liabilities		(101 594 442,56)
<b>Total liabilities</b>		<b>(541 692 064,59)</b>
<b>Total net assets</b>		<b>86 210 858 439,31</b>

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

## Eurizon Fund

### COMBINED STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>68 558 232 990,05</b>
Net income from investments	(Note 2)	1 271 103 541,87
Interest received on swap contracts	(Note 2)	32 706 404,86
Dividend received on contracts for difference	(Notes 2, 9)	408 398,64
Other income	(Notes 6, 16)	6 283 577,60
<b>Total income</b>		<b>1 310 501 922,97</b>
Management fee	(Note 6)	(444 960 472,87)
Performance fee	(Note 7)	(37 814 171,10)
Depositary fee	(Note 8)	(19 619 516,45)
Subscription tax	(Note 4)	(14 994 230,80)
Interest paid on swap contracts	(Note 2)	(14 354 569,97)
Dividend paid on contracts for difference	(Notes 2, 9)	(429 515,49)
Other charges and taxes	(Notes 5, 8)	(99 991 255,45)
<b>Total expenses</b>		<b>(632 163 732,13)</b>
<b>Net investment income / (loss)</b>		<b>678 338 190,84</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	1 883 681 026,66
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 549 058 293,26
- option contracts	(Notes 2, 9)	(414 002,74)
- forward foreign exchange contracts	(Notes 2, 9)	(65 214 627,71)
- foreign currencies	(Note 2)	3 767 199,14
- future contracts	(Notes 2, 9)	20 768 402,50
- swap contracts	(Notes 2, 9)	(22 460 828,44)
- contracts for difference	(Note 2)	15 184,54
<b>Net result of operations for the year</b>		<b>4 047 538 838,05</b>
Subscriptions for the year		88 504 650 396,22
Redemptions for the year		(74 892 566 686,98)
Dividend distributions	(Note 14)	(6 997 098,03)
<b>Net assets at the end of the year</b>		<b>86 210 858 439,31</b>

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



## Eurizon Fund - Bond EUR Short Term LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 233 802 705,06	
Banks	(Note 3)	14 816 858,51	
Other banks and broker accounts	(Notes 2, 3, 9)	25 329,66	
Other interest receivable		3 217 342,21	
Receivable on investments sold		4 704 745,60	
Receivable on subscriptions		501 696,67	
Other assets	(Note 10)	558,29	
<b>Total assets</b>		<b>1 257 069 236,00</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(27 155,00)	
Payable on investments purchased		(13 763 387,79)	
Payable on redemptions		(2 906 561,44)	
Other liabilities		(395 758,16)	
<b>Total liabilities</b>		<b>(17 092 862,39)</b>	
<b>Total net assets</b>		<b>1 239 976 373,61</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	137,90	198 143,040
Class Z Units	EUR	153,16	7 917 731,247

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

## Eurizon Fund - Bond EUR Short Term LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>1 191 127 818,97</b>
Net income from investments	(Note 2)	8 378 804,85
Other income	(Note 6)	63 646,68
<b>Total income</b>		<b>8 442 451,53</b>
Management fee	(Note 6)	(1 811 169,71)
Depository fee	(Note 8)	(321 072,07)
Subscription tax	(Note 4)	(138 802,89)
Other charges and taxes	(Notes 5, 8)	(864 419,86)
<b>Total expenses</b>		<b>(3 135 464,53)</b>
<b>Net investment income / (loss)</b>		<b>5 306 987,00</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(10 762 214,79)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(6 481 316,09)
- future contracts	(Notes 2, 9)	(1 145,51)
<b>Net result of operations for the year</b>		<b>(11 937 689,39)</b>
Subscriptions for the year		502 114 756,51
Redemptions for the year		(441 328 512,48)
<b>Net assets at the end of the year</b>		<b>1 239 976 373,61</b>

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

## Eurizon Fund - Bond EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 243 950 670,30</b>	<b>1 233 802 705,06</b>	<b>99,50</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 241 950 670,30</b>	<b>1 231 732 105,06</b>	<b>99,33</b>
<b>Ordinary Bonds</b>			<b>444 117 148,74</b>	<b>437 582 378,34</b>	<b>35,29</b>
<b>ITALY</b>			<b>170 191 932,02</b>	<b>168 622 751,10</b>	<b>13,60</b>
<b>Government</b>			<b>170 191 932,02</b>	<b>168 622 751,10</b>	<b>13,60</b>
43 750 000,00	BTP 0.30% 15/08/2023	EUR	44 337 110,88	44 166 500,00	3,56
26 875 000,00	BTP 0.95% 01/03/2023	EUR	27 299 808,87	27 293 175,00	2,20
22 200 000,00	BTP 4.50% 01/03/2024	EUR	25 169 742,31	24 395 025,00	1,97
20 000 000,00	BTP 2.50% 01/12/2024	EUR	21 583 443,65	21 406 146,00	1,73
17 800 000,00	BTP 0.95% 15/03/2023	EUR	18 114 578,21	18 089 428,00	1,46
14 200 000,00	BTP 0.90% 01/08/2022	EUR	14 585 077,05	14 313 600,00	1,15
12 500 000,00	BTP 2.45% 01/10/2023	EUR	13 370 633,28	13 087 500,00	1,06
4 800 000,00	BTP 0.05% 15/01/2023	EUR	4 799 454,85	4 826 457,60	0,39
700 000,00	BTP 2.20% 01/06/2027	EUR	684 255,42	763 427,00	0,06
250 000,00	BTP 2.45% 01/09/2033	EUR	247 827,50	281 492,50	0,02
<b>FRANCE</b>			<b>109 945 545,46</b>	<b>108 226 230,00</b>	<b>8,73</b>
<b>Government</b>			<b>109 945 545,46</b>	<b>108 226 230,00</b>	<b>8,73</b>
42 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	45 550 653,07	44 884 560,00	3,62
31 875 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	33 840 099,71	32 947 275,00	2,66
28 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	30 554 792,68	30 394 395,00	2,45
<b>SPAIN</b>			<b>54 428 857,63</b>	<b>53 964 132,00</b>	<b>4,35</b>
<b>Government</b>			<b>54 428 857,63</b>	<b>53 964 132,00</b>	<b>4,35</b>
30 400 000,00	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	30 961 622,42	30 976 992,00	2,50
19 500 000,00	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	19 948 272,49	19 791 720,00	1,59
3 000 000,00	SPAIN GOVERNMENT BOND 5.40% 31/01/2023	EUR	3 518 962,72	3 195 420,00	0,26
<b>BELGIUM</b>			<b>44 682 090,71</b>	<b>44 039 071,00</b>	<b>3,55</b>
<b>Government</b>			<b>44 682 090,71</b>	<b>44 039 071,00</b>	<b>3,55</b>
14 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.60% 22/06/2024	EUR	15 342 427,09	15 117 200,00	1,22
11 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	11 276 397,50	11 162 910,00	0,90
10 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.50% 22/10/2024	EUR	10 301 395,05	10 304 800,00	0,83
7 150 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	7 761 871,07	7 454 161,00	0,60
<b>NETHERLANDS</b>			<b>31 445 074,02</b>	<b>30 483 177,00</b>	<b>2,46</b>
<b>Government</b>			<b>29 211 762,36</b>	<b>28 438 937,00</b>	<b>2,29</b>
11 300 000,00	NETHERLANDS GOVERNMENT BOND 2.00% 15/07/2024	EUR	12 235 942,78	12 051 337,00	0,97
10 000 000,00	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	10 538 817,74	10 160 200,00	0,82
6 000 000,00	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	6 437 001,84	6 227 400,00	0,50
<b>Finance</b>			<b>2 233 311,66</b>	<b>2 044 240,00</b>	<b>0,17</b>
2 000 000,00	COOPERATIEVE RABOBANK UA 4.75% 06/06/2022	EUR	2 233 311,66	2 044 240,00	0,17
<b>GERMANY</b>			<b>12 283 029,12</b>	<b>12 045 171,00</b>	<b>0,97</b>
<b>Government</b>			<b>12 283 029,12</b>	<b>12 045 171,00</b>	<b>0,97</b>
11 450 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.75% 15/02/2024	EUR	12 283 029,12	12 045 171,00	0,97

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

## Eurizon Fund - Bond EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>11 272 916,41</b>	<b>10 789 109,00</b>	<b>0,87</b>
<b>Government</b>			<b>11 272 916,41</b>	<b>10 789 109,00</b>	<b>0,87</b>
5 500 000,00	IRELAND GOVERNMENT BOND 3.40% 18/03/2024	EUR	6 153 927,69	5 988 950,00	0,48
4 550 000,00	IRELAND GOVERNMENT BOND 3.90% 20/03/2023	EUR	5 118 988,72	4 800 159,00	0,39
<b>PORTUGAL</b>			<b>9 867 703,37</b>	<b>9 412 737,24</b>	<b>0,76</b>
<b>Government</b>			<b>9 867 703,37</b>	<b>9 412 737,24</b>	<b>0,76</b>
5 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	5 907 695,37	5 665 500,00	0,46
3 400 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	3 960 008,00	3 747 237,24	0,30
<b>Floating Rate Notes</b>			<b>9 545 032,23</b>	<b>9 529 355,00</b>	<b>0,77</b>
<b>ITALY</b>			<b>9 545 032,23</b>	<b>9 529 355,00</b>	<b>0,77</b>
<b>Government</b>			<b>9 545 032,23</b>	<b>9 529 355,00</b>	<b>0,77</b>
9 500 000,00	CCT FRN 15/06/2022	EUR	9 545 032,23	9 529 355,00	0,77
<b>Zero-Coupon Bonds</b>			<b>788 288 489,33</b>	<b>784 620 371,72</b>	<b>63,27</b>
<b>GERMANY</b>			<b>237 446 747,89</b>	<b>236 180 160,00</b>	<b>19,05</b>
<b>Government</b>			<b>232 402 697,89</b>	<b>231 163 910,00</b>	<b>18,64</b>
45 700 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/12/2022	EUR	46 292 819,55	46 007 104,00	3,71
42 200 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/03/2023	EUR	42 765 997,20	42 536 756,00	3,43
34 000 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 16/06/2023	EUR	34 444 834,67	34 331 160,00	2,77
32 500 000,00	BUNDESobligation 0.00% 05/04/2024	EUR	33 146 882,66	33 003 750,00	2,66
26 700 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/06/2022	EUR	26 963 174,32	26 786 508,00	2,16
26 350 000,00	BUNDESobligation 0.00% 08/04/2022	EUR	26 692 187,69	26 398 484,00	2,13
21 700 000,00	BUNDESobligation 0.00% 18/10/2024	EUR	22 096 801,80	22 100 148,00	1,78
<b>Finance</b>			<b>5 044 050,00</b>	<b>5 016 250,00</b>	<b>0,41</b>
5 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 30/06/2022	EUR	5 044 050,00	5 016 250,00	0,41
<b>ITALY</b>			<b>195 213 053,84</b>	<b>194 523 509,56</b>	<b>15,69</b>
<b>Government</b>			<b>195 213 053,84</b>	<b>194 523 509,56</b>	<b>15,69</b>
41 700 000,00	BTP 0.00% 15/08/2024	EUR	41 972 002,61	41 665 614,18	3,36
33 475 000,00	BTP 0.00% 15/01/2024	EUR	33 700 553,38	33 544 795,38	2,71
29 600 000,00	BTP 0.00% 15/04/2024	EUR	29 764 470,20	29 619 980,00	2,39
25 000 000,00	BOT 0.00% 31/05/2022	EUR	25 070 887,14	25 065 000,00	2,02
25 000 000,00	BOT 0.00% 28/02/2022	EUR	25 064 407,89	25 028 000,00	2,02
15 000 000,00	BOT 0.00% 31/03/2022	EUR	15 039 148,99	15 025 350,00	1,21
10 000 000,00	BOT 0.00% 14/11/2022	EUR	10 052 556,21	10 049 300,00	0,81
10 000 000,00	BTP 0.00% 29/11/2022	EUR	10 064 103,18	10 038 700,00	0,81
4 500 000,00	BTP 0.00% 15/12/2024	EUR	4 484 924,24	4 486 770,00	0,36
<b>FRANCE</b>			<b>149 759 731,94</b>	<b>148 858 001,67</b>	<b>12,00</b>
<b>Government</b>			<b>149 759 731,94</b>	<b>148 858 001,67</b>	<b>12,00</b>
65 600 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	66 780 589,82	66 422 624,00	5,36
35 660 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	36 206 401,48	35 952 055,40	2,90
31 025 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2023	EUR	31 541 589,11	31 286 072,27	2,52
15 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2024	EUR	15 231 151,53	15 197 250,00	1,22

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

## Eurizon Fund - Bond EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>100 061 638,38</b>	<b>99 923 704,69</b>	<b>8,06</b>
<b>Government</b>			<b>100 061 638,38</b>	<b>99 923 704,69</b>	<b>8,06</b>
57 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	57 711 198,91	57 594 510,00	4,65
24 100 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	24 301 406,85	24 299 134,69	1,96
18 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/04/2022	EUR	18 049 032,62	18 030 060,00	1,45
<b>AUSTRIA</b>			<b>52 272 825,72</b>	<b>51 969 049,60</b>	<b>4,19</b>
<b>Government</b>			<b>52 272 825,72</b>	<b>51 969 049,60</b>	<b>4,19</b>
26 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2023	EUR	26 913 678,79	26 730 285,00	2,15
19 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2024	EUR	19 847 167,32	19 793 670,00	1,60
5 420 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/09/2022	EUR	5 511 979,61	5 445 094,60	0,44
<b>NETHERLANDS</b>			<b>29 672 390,32</b>	<b>29 424 006,00</b>	<b>2,37</b>
<b>Government</b>			<b>29 672 390,32</b>	<b>29 424 006,00</b>	<b>2,37</b>
17 000 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2024	EUR	17 333 306,63	17 219 980,00	1,39
12 200 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2022	EUR	12 339 083,69	12 204 026,00	0,98
<b>FINLAND</b>			<b>15 273 395,32</b>	<b>15 195 190,20</b>	<b>1,22</b>
<b>Government</b>			<b>15 273 395,32</b>	<b>15 195 190,20</b>	<b>1,22</b>
8 000 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2024	EUR	8 150 387,51	8 125 116,00	0,65
7 000 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2023	EUR	7 123 007,81	7 070 074,20	0,57
<b>IRELAND</b>			<b>8 588 705,92</b>	<b>8 546 750,00</b>	<b>0,69</b>
<b>Government</b>			<b>8 588 705,92</b>	<b>8 546 750,00</b>	<b>0,69</b>
8 500 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2022	EUR	8 588 705,92	8 546 750,00	0,69
<b>INVESTMENT FUNDS</b>			<b>2 000 000,00</b>	<b>2 070 600,00</b>	<b>0,17</b>
<b>UCI Units</b>			<b>2 000 000,00</b>	<b>2 070 600,00</b>	<b>0,17</b>
<b>LUXEMBOURG</b>			<b>2 000 000,00</b>	<b>2 070 600,00</b>	<b>0,17</b>
<b>Finance</b>			<b>2 000 000,00</b>	<b>2 070 600,00</b>	<b>0,17</b>
20 000,00	EURIZON FUND - BOND CORPORATE SMART ESG	EUR	2 000 000,00	2 070 600,00	0,17
<b>Total Portfolio</b>			<b>1 243 950 670,30</b>	<b>1 233 802 705,06</b>	<b>99,50</b>

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

## Eurizon Fund - Bond EUR Short Term LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(27 155,00)</b>	<b>19 515 220,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(27 155,00)</b>	<b>19 515 220,00</b>
100 000	149	Purchase	EURO SCHATZ	08/03/2022	EUR	(17 405,00)	16 692 470,00
100 000	25	Purchase	SHORT EURO BTP	08/03/2022	EUR	(9 750,00)	2 822 750,00

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

## Eurizon Fund - Bond EUR Medium Term LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 353 633 328,00	
Banks	(Note 3)	17 549 370,01	
Other banks and broker accounts	(Notes 2, 3, 9)	65 179,13	
Other interest receivable		4 667 817,87	
Receivable on investments sold		2 021 403,43	
Receivable on subscriptions		1 575 775,07	
Other assets	(Note 10)	1 954,11	
<b>Total assets</b>		<b>1 379 514 827,62</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(75 330,00)	
Payable on investments purchased		(4 156 362,52)	
Payable on redemptions		(150 045,10)	
Other liabilities		(454 164,66)	
<b>Total liabilities</b>		<b>(4 835 902,28)</b>	
<b>Total net assets</b>		<b>1 374 678 925,34</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	337,44	53 478,732
Class Z Units	EUR	378,69	3 582 433,039

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

## Eurizon Fund - Bond EUR Medium Term LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>1 272 500 005,81</b>
Net income from investments	(Note 2)	12 690 771,24
Other income	(Note 6)	156 725,35
<b>Total income</b>		<b>12 847 496,59</b>
Management fee	(Note 6)	(2 185 624,25)
Depository fee	(Note 8)	(342 367,65)
Subscription tax	(Note 4)	(142 633,98)
Other charges and taxes	(Notes 5, 8)	(944 475,42)
<b>Total expenses</b>		<b>(3 615 101,30)</b>
<b>Net investment income / (loss)</b>		<b>9 232 395,29</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(8 729 969,59)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(20 181 327,42)
- future contracts	(Notes 2, 9)	(98 970,00)
<b>Net result of operations for the year</b>		<b>(19 777 871,72)</b>
Subscriptions for the year		340 283 882,43
Redemptions for the year		(218 327 091,18)
<b>Net assets at the end of the year</b>		<b>1 374 678 925,34</b>

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



## Eurizon Fund - Bond EUR Medium Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 370 915 362,64</b>	<b>1 353 633 328,00</b>	<b>98,47</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 363 915 362,64</b>	<b>1 346 386 228,00</b>	<b>97,94</b>
<b>Ordinary Bonds</b>			<b>894 423 438,94</b>	<b>880 405 834,00</b>	<b>64,04</b>
<b>FRANCE</b>			<b>258 927 968,83</b>	<b>254 766 756,65</b>	<b>18,53</b>
<b>Government</b>			<b>258 927 968,83</b>	<b>254 766 756,65</b>	<b>18,53</b>
57 455 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	62 096 687,40	60 621 345,05	4,41
57 200 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2026	EUR	59 828 947,95	59 372 456,00	4,32
50 380 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2025	EUR	52 979 773,41	52 043 547,60	3,78
42 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	44 030 102,02	43 689 150,00	3,18
33 400 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.50% 25/04/2026	EUR	39 992 458,05	39 040 258,00	2,84
<b>ITALY</b>			<b>227 913 283,92</b>	<b>225 674 075,65</b>	<b>16,42</b>
<b>Government</b>			<b>225 358 327,12</b>	<b>222 963 496,45</b>	<b>16,22</b>
41 100 000,00	BTP 0.50% 01/02/2026	EUR	42 083 167,97	41 420 580,00	3,01
29 700 000,00	BTP 1.45% 15/05/2025	EUR	30 836 447,80	30 987 198,00	2,25
30 350 000,00	BTP 0.35% 01/02/2025	EUR	30 107 508,73	30 583 088,00	2,23
27 700 000,00	BTP 1.60% 01/06/2026	EUR	29 680 411,74	29 226 547,00	2,13
23 965 000,00	BTP 1.85% 01/07/2025	EUR	25 657 357,57	25 346 102,95	1,84
24 100 000,00	BTP 1.25% 01/12/2026	EUR	25 351 417,69	25 093 161,00	1,83
17 150 000,00	BTP 2.00% 01/12/2025	EUR	18 775 997,66	18 316 714,50	1,33
14 175 000,00	BTP 2.50% 15/11/2025	EUR	15 950 906,23	15 412 761,00	1,12
5 700 000,00	BTP 5.00% 01/03/2025	EUR	6 915 111,73	6 577 344,00	0,48
<b>Finance</b>			<b>2 554 956,80</b>	<b>2 710 579,20</b>	<b>0,20</b>
2 560 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 554 956,80	2 710 579,20	0,20
<b>SPAIN</b>			<b>130 203 164,77</b>	<b>128 283 373,25</b>	<b>9,33</b>
<b>Government</b>			<b>130 203 164,77</b>	<b>128 283 373,25</b>	<b>9,33</b>
40 600 000,00	SPAIN GOVERNMENT BOND 1.30% 31/10/2026	EUR	43 454 320,37	43 451 338,00	3,16
35 050 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	39 444 023,17	38 301 062,75	2,79
18 700 000,00	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	20 780 325,43	20 403 102,50	1,48
18 760 000,00	SPAIN GOVERNMENT BOND 1.60% 30/04/2025	EUR	20 255 339,63	19 993 470,00	1,45
4 800 000,00	SPAIN GOVERNMENT BOND 5.90% 30/07/2026	EUR	6 269 156,17	6 134 400,00	0,45
<b>BELGIUM</b>			<b>59 203 958,55</b>	<b>58 002 197,05</b>	<b>4,22</b>
<b>Government</b>			<b>59 203 958,55</b>	<b>58 002 197,05</b>	<b>4,22</b>
21 405 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	22 823 166,35	22 374 646,50	1,63
14 900 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.50% 28/03/2026	EUR	18 664 355,39	18 088 600,00	1,31
16 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	17 716 436,81	17 538 950,55	1,28
<b>GERMANY</b>			<b>51 796 159,44</b>	<b>51 501 648,00</b>	<b>3,75</b>
<b>Government</b>			<b>51 796 159,44</b>	<b>51 501 648,00</b>	<b>3,75</b>
28 800 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	30 388 278,96	30 032 928,00	2,19
21 000 000,00	BUNDESobligation 0.01% 09/10/2026	EUR	21 407 880,48	21 468 720,00	1,56

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

## Eurizon Fund - Bond EUR Medium Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>47 695 080,16</b>	<b>46 198 045,30</b>	<b>3,36</b>
<b>Government</b>			<b>42 876 160,16</b>	<b>42 194 565,30</b>	<b>3,07</b>
22 400 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2026	EUR	23 729 312,88	23 369 472,00	1,70
18 330 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	19 146 847,28	18 825 093,30	1,37
<b>Finance</b>			<b>4 818 920,00</b>	<b>4 003 480,00</b>	<b>0,29</b>
4 000 000,00	RABOBANK NEDERLAND 4.00% 11/01/2022	EUR	4 818 920,00	4 003 480,00	0,29
<b>AUSTRIA</b>			<b>40 210 310,94</b>	<b>39 895 487,50</b>	<b>2,90</b>
<b>Government</b>			<b>40 210 310,94</b>	<b>39 895 487,50</b>	<b>2,90</b>
22 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	23 156 480,61	23 190 640,00	1,69
15 675 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.20% 20/10/2025	EUR	17 053 830,33	16 704 847,50	1,21
<b>IRELAND</b>			<b>29 555 474,02</b>	<b>28 314 311,25</b>	<b>2,06</b>
<b>Government</b>			<b>29 555 474,02</b>	<b>28 314 311,25</b>	<b>2,06</b>
13 125 000,00	IRELAND GOVERNMENT BOND 5.40% 13/03/2025	EUR	16 724 471,76	15 596 831,25	1,13
12 000 000,00	IRELAND GOVERNMENT BOND 1.00% 15/05/2026	EUR	12 831 002,26	12 717 480,00	0,93
<b>PORTUGAL</b>			<b>25 767 466,10</b>	<b>25 013 273,60</b>	<b>1,82</b>
<b>Government</b>			<b>25 767 466,10</b>	<b>25 013 273,60</b>	<b>1,82</b>
12 190 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	14 197 326,41	13 693 514,60	1,00
9 900 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	11 570 139,69	11 319 759,00	0,82
<b>FINLAND</b>			<b>23 150 572,21</b>	<b>22 756 665,75</b>	<b>1,65</b>
<b>Government</b>			<b>23 150 572,21</b>	<b>22 756 665,75</b>	<b>1,65</b>
13 075 000,00	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	14 031 731,58	13 746 662,75	1,00
6 300 000,00	FINLAND GOVERNMENT BOND 0.01% 15/09/2026	EUR	6 495 393,89	6 407 478,00	0,46
2 500 000,00	FINLAND GOVERNMENT BOND 0.50% 15/04/2026	EUR	2 623 446,74	2 602 525,00	0,19
<b>Floating Rate Notes</b>			<b>10 046 872,32</b>	<b>10 030 900,00</b>	<b>0,73</b>
<b>ITALY</b>			<b>10 046 872,32</b>	<b>10 030 900,00</b>	<b>0,73</b>
<b>Government</b>			<b>10 046 872,32</b>	<b>10 030 900,00</b>	<b>0,73</b>
10 000 000,00	CCT FRN 15/06/2022	EUR	10 046 872,32	10 030 900,00	0,73
<b>Zero-Coupon Bonds</b>			<b>459 445 051,38</b>	<b>455 949 494,00</b>	<b>33,17</b>
<b>GERMANY</b>			<b>136 469 583,91</b>	<b>134 831 476,50</b>	<b>9,81</b>
<b>Government</b>			<b>136 469 583,91</b>	<b>134 831 476,50</b>	<b>9,81</b>
47 900 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	49 618 409,04	48 914 043,00	3,56
35 525 000,00	BUNDESobligation 0.00% 11/04/2025	EUR	36 715 790,96	36 226 263,50	2,63
28 600 000,00	BUNDESobligation 0.00% 10/04/2026	EUR	29 419 230,31	29 227 770,00	2,13
20 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2026	EUR	20 716 153,60	20 463 400,00	1,49
<b>ITALY</b>			<b>121 825 091,49</b>	<b>120 963 882,00</b>	<b>8,80</b>
<b>Government</b>			<b>121 825 091,49</b>	<b>120 963 882,00</b>	<b>8,80</b>
46 900 000,00	BTP 0.00% 01/08/2026	EUR	46 477 611,48	46 012 652,00	3,35
39 400 000,00	BTP 0.00% 01/04/2026	EUR	39 184 366,15	38 809 000,00	2,82
26 000 000,00	BOT 0.00% 14/11/2022	EUR	26 136 646,14	26 128 180,00	1,90
5 000 000,00	BOT 0.00% 31/03/2022	EUR	5 013 583,99	5 008 450,00	0,37
5 000 000,00	BOT 0.00% 28/02/2022	EUR	5 012 883,73	5 005 600,00	0,36

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

## Eurizon Fund - Bond EUR Medium Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>116 589 488,86</b>	<b>115 840 616,00</b>	<b>8,43</b>
<b>Government</b>			<b>116 589 488,86</b>	<b>115 840 616,00</b>	<b>8,43</b>
67 700 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	69 234 508,00	68 770 337,00	5,00
46 350 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	47 354 980,86	47 070 279,00	3,43
<b>SPAIN</b>			<b>75 763 431,79</b>	<b>75 579 015,50</b>	<b>5,50</b>
<b>Government</b>			<b>75 763 431,79</b>	<b>75 579 015,50</b>	<b>5,50</b>
41 900 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	42 477 570,68	42 165 855,50	3,07
33 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	33 285 861,11	33 413 160,00	2,43
<b>AUSTRIA</b>			<b>8 797 455,33</b>	<b>8 734 504,00</b>	<b>0,63</b>
<b>Government</b>			<b>8 797 455,33</b>	<b>8 734 504,00</b>	<b>0,63</b>
8 600 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2025	EUR	8 797 455,33	8 734 504,00	0,63
<b>INVESTMENT FUNDS</b>			<b>7 000 000,00</b>	<b>7 247 100,00</b>	<b>0,53</b>
<b>UCI Units</b>			<b>7 000 000,00</b>	<b>7 247 100,00</b>	<b>0,53</b>
<b>LUXEMBOURG</b>			<b>7 000 000,00</b>	<b>7 247 100,00</b>	<b>0,53</b>
<b>Finance</b>			<b>7 000 000,00</b>	<b>7 247 100,00</b>	<b>0,53</b>
70 000,00	EURIZON FUND - BOND CORPORATE SMART ESG	EUR	7 000 000,00	7 247 100,00	0,53
<b>Total Portfolio</b>			<b>1 370 915 362,64</b>	<b>1 353 633 328,00</b>	<b>98,47</b>

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

## Eurizon Fund - Bond EUR Medium Term LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(75 330,00)</b>	<b>10 792 440,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(75 330,00)</b>	<b>10 792 440,00</b>
100 000	81	Purchase	EURO BOBL	08/03/2022	EUR	(75 330,00)	10 792 440,00

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

## Eurizon Fund - Bond EUR Long Term LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	3 860 958 214,93	
Banks	(Note 3)	37 934 855,07	
Unrealised profit on future contracts	(Notes 2, 9)	665 130,00	
Other interest receivable		19 541 331,25	
Receivable on investments sold		2 506 073,35	
Receivable on subscriptions		2 744 008,13	
Other assets	(Note 10)	2 791,58	
<b>Total assets</b>		<b>3 924 352 404,31</b>	
<b>Liabilities</b>			
Amounts due to brokers	(Notes 2, 9)	(36 221,61)	
Unrealised loss on future contracts	(Notes 2, 9)	(465 600,00)	
Payable on investments purchased		(3 285 775,11)	
Payable on redemptions		(617 570,87)	
Other liabilities		(1 491 409,28)	
<b>Total liabilities</b>		<b>(5 896 576,87)</b>	
<b>Total net assets</b>		<b>3 918 455 827,44</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	263,58	93 174,667
Class Z Units	EUR	293,89	13 249 372,684

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

## Eurizon Fund - Bond EUR Long Term LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>3 780 225 634,41</b>
Net income from investments	(Note 2)	43 427 015,89
Other income	(Note 6)	493 227,85
<b>Total income</b>		<b>43 920 243,74</b>
Management fee	(Note 6)	(8 241 063,72)
Depository fee	(Note 8)	(948 651,18)
Subscription tax	(Note 4)	(379 421,17)
Other charges and taxes	(Notes 5, 8)	(2 698 232,86)
<b>Total expenses</b>		<b>(12 267 368,93)</b>
<b>Net investment income / (loss)</b>		<b>31 652 874,81</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	65 369 258,02
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(300 734 762,70)
- future contracts	(Notes 2, 9)	6 390,00
<b>Net result of operations for the year</b>		<b>(203 706 239,87)</b>
Subscriptions for the year		1 425 955 723,92
Redemptions for the year		(1 084 019 291,02)
<b>Net assets at the end of the year</b>		<b>3 918 455 827,44</b>

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

## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>3 809 076 949,83</b>	<b>3 860 958 214,93</b>	<b>98,53</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>3 799 076 949,83</b>	<b>3 850 605 214,93</b>	<b>98,27</b>
<b>Ordinary Bonds</b>			<b>2 960 021 295,43</b>	<b>3 020 223 177,60</b>	<b>77,08</b>
<b>ITALY</b>			<b>811 202 492,59</b>	<b>834 325 394,83</b>	<b>21,29</b>
<b>Government</b>			<b>800 982 665,39</b>	<b>823 483 078,03</b>	<b>21,01</b>
38 500 000,00	BTP 3.00% 01/08/2029	EUR	44 288 517,60	44 673 475,00	1,14
37 850 000,00	BTP 1.65% 01/12/2030	EUR	40 750 268,18	39 804 195,50	1,02
40 100 000,00	BTP 0.90% 01/04/2031	EUR	40 527 820,43	39 448 375,00	1,01
25 761 000,00	BTP 4.00% 01/02/2037	EUR	32 431 987,82	34 336 321,68	0,88
28 150 000,00	BTP 2.95% 01/09/2038	EUR	29 331 289,90	33 743 123,50	0,86
32 700 000,00	BTP 0.50% 15/07/2028	EUR	33 028 648,55	32 267 379,00	0,82
21 455 000,00	BTP 6.00% 01/05/2031	EUR	27 110 207,40	30 997 540,35	0,79
20 600 000,00	BTP 5.75% 01/02/2033	EUR	22 607 168,78	30 315 784,00	0,77
21 355 000,00	BTP 3.85% 01/09/2049	EUR	28 271 378,83	29 998 222,70	0,77
19 100 000,00	BTP 4.75% 01/09/2044	EUR	27 051 574,58	29 586 473,00	0,75
23 900 000,00	BTP 2.05% 01/08/2027	EUR	25 032 100,29	25 875 574,00	0,66
25 200 000,00	BTP 1.80% 01/03/2041	EUR	26 745 074,27	25 436 376,00	0,65
22 486 000,00	BTP 2.45% 01/09/2033	EUR	23 911 863,08	25 318 561,42	0,65
20 500 000,00	BTP 3.35% 01/03/2035	EUR	22 839 646,13	25 213 155,00	0,64
21 700 000,00	BTP 2.45% 01/09/2050	EUR	25 042 992,14	23 851 555,00	0,61
22 675 000,00	BTP 1.35% 01/04/2030	EUR	24 102 239,57	23 418 966,75	0,60
14 383 000,00	BTP 5.00% 01/09/2040	EUR	19 253 145,20	22 100 054,82	0,56
16 700 000,00	BTP 3.45% 01/03/2048	EUR	19 777 693,17	21 944 969,00	0,56
20 900 000,00	BTP 1.65% 01/03/2032	EUR	22 682 550,57	21 899 438,00	0,56
20 775 000,00	BTP 0.95% 15/09/2027	EUR	21 660 636,75	21 214 599,00	0,54
20 275 000,00	BTP 0.95% 01/08/2030	EUR	20 304 499,98	20 199 779,75	0,51
15 850 000,00	BTP 3.10% 01/03/2040	EUR	20 562 963,64	19 391 999,50	0,49
19 200 000,00	BTP 0.25% 15/03/2028	EUR	19 201 561,99	18 728 448,00	0,48
14 500 000,00	BTP 4.75% 01/09/2028	EUR	18 785 805,94	18 328 290,00	0,47
16 000 000,00	BTP 0.85% 15/01/2027	EUR	16 556 444,71	16 310 880,00	0,42
14 688 000,00	BTP 2.20% 01/06/2027	EUR	15 227 914,98	16 018 879,68	0,41
12 900 000,00	BTP 3.50% 01/03/2030	EUR	15 653 219,73	15 564 237,00	0,40
11 700 000,00	BTP 3.25% 01/09/2046	EUR	15 091 082,98	14 818 869,00	0,38
12 600 000,00	BTP 2.25% 01/09/2036	EUR	14 156 363,51	13 876 128,00	0,35
12 750 000,00	BTP 2.00% 01/02/2028	EUR	13 996 214,85	13 808 122,50	0,35
10 800 000,00	BTP 2.80% 01/12/2028	EUR	12 082 484,39	12 318 588,00	0,31
12 800 000,00	BTP 0.60% 01/08/2031	EUR	12 531 571,05	12 188 928,00	0,31
6 491 000,00	BTP 5.00% 01/08/2034	EUR	8 749 386,19	9 232 019,48	0,24
7 543 000,00	BTP 2.80% 01/03/2067	EUR	7 701 962,03	8 525 852,90	0,22
8 100 000,00	BTP 1.50% 30/04/2045	EUR	7 881 006,08	7 597 152,00	0,19
7 500 000,00	BTP 0.95% 01/12/2031	EUR	7 628 885,99	7 346 250,00	0,19
7 800 000,00	BTP 1.70% 01/09/2051	EUR	7 769 611,84	7 308 444,00	0,19
7 225 000,00	BTP 1.45% 01/03/2036	EUR	7 304 129,87	7 231 791,50	0,18
3 400 000,00	BTP 2.15% 01/03/2072	EUR	3 350 752,40	3 244 280,00	0,08
<b>Finance</b>			<b>10 219 827,20</b>	<b>10 842 316,80</b>	<b>0,28</b>
10 240 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	10 219 827,20	10 842 316,80	0,28
<b>FRANCE</b>			<b>717 564 703,25</b>	<b>720 975 265,31</b>	<b>18,40</b>
<b>Government</b>			<b>717 564 703,25</b>	<b>720 975 265,31</b>	<b>18,40</b>
64 700 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2029	EUR	68 373 266,25	67 432 928,00	1,72
61 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	66 040 597,47	65 166 630,00	1,66

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## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
55 613 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	60 131 578,33	61 645 280,94	1,57
55 600 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	61 651 171,72	61 516 357,08	1,57
53 300 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2040	EUR	52 613 735,93	52 088 235,16	1,33
42 640 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	47 460 995,48	48 097 821,93	1,23
42 400 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	44 164 364,11	44 977 920,00	1,15
40 100 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	43 100 860,63	42 898 579,00	1,09
36 685 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2050	EUR	41 816 056,04	42 536 371,22	1,09
37 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	36 103 675,98	35 381 272,20	0,90
33 478 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	35 126 730,81	32 015 269,18	0,82
24 271 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	30 104 340,49	29 305 031,12	0,75
16 850 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.50% 25/04/2041	EUR	26 485 637,41	28 821 604,85	0,74
18 950 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.00% 25/05/2048	EUR	24 896 089,09	24 361 058,80	0,62
11 379 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/04/2060	EUR	15 976 821,42	22 456 342,71	0,57
23 025 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	22 545 371,35	21 772 055,48	0,56
14 445 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	18 141 028,89	18 129 324,37	0,46
9 951 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	14 933 453,90	15 355 085,59	0,39
6 100 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2072	EUR	5 646 257,15	4 736 133,33	0,12
2 131 880,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2025	EUR	2 252 670,80	2 281 964,35	0,06
<b>SPAIN</b>			<b>509 058 568,11</b>	<b>516 301 637,25</b>	<b>13,18</b>
<b>Government</b>			<b>509 058 568,11</b>	<b>516 301 637,25</b>	<b>13,18</b>
45 260 000,00	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	48 741 207,41	49 250 800,50	1,26
41 000 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	43 561 093,92	44 467 985,00	1,14
38 500 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	43 489 155,09	43 451 870,00	1,11
38 685 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2027	EUR	40 766 003,69	40 335 108,68	1,03
37 460 000,00	SPAIN GOVERNMENT BOND 1.20% 31/10/2040	EUR	39 333 269,73	37 797 140,00	0,96
37 865 000,00	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	37 595 288,87	36 924 433,40	0,94
34 150 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	34 522 505,76	34 592 413,25	0,88
13 339 000,00	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	20 310 535,60	24 013 534,75	0,61
24 600 000,00	SPAIN GOVERNMENT BOND 0.10% 30/04/2031	EUR	24 171 634,74	23 727 069,00	0,61
16 928 000,00	SPAIN GOVERNMENT BOND 2.90% 31/10/2046	EUR	20 344 635,54	22 847 383,04	0,58
21 000 000,00	SPAIN GOVERNMENT BOND 0.60% 31/10/2029	EUR	22 023 222,11	21 533 295,00	0,55
18 275 000,00	SPAIN GOVERNMENT BOND 1.40% 30/04/2028	EUR	19 684 524,65	19 758 473,13	0,50
13 800 000,00	SPAIN GOVERNMENT BOND 2.70% 31/10/2048	EUR	15 218 967,37	18 103 806,00	0,46
14 050 000,00	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	16 087 001,09	16 674 118,50	0,43
18 360 000,00	SPAIN GOVERNMENT BOND 1.00% 31/10/2050	EUR	17 260 288,09	16 662 434,40	0,43
15 400 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	16 529 174,92	16 498 097,00	0,42
9 900 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	13 784 049,30	14 898 114,00	0,38
12 200 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	12 314 425,35	12 125 092,00	0,31
7 395 000,00	SPAIN GOVERNMENT BOND 4.20% 31/01/2037	EUR	11 045 002,33	10 866 804,60	0,28
8 500 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	8 562 531,18	8 280 105,00	0,21
4 000 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	3 714 051,37	3 493 560,00	0,09

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



## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>255 236 977,27</b>	<b>276 511 785,02</b>	<b>7,06</b>
<b>Government</b>			<b>255 236 977,27</b>	<b>276 511 785,02</b>	<b>7,06</b>
33 200 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.25% 04/07/2039	EUR	45 209 756,43	58 447 862,96	1,49
29 250 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 04/07/2044	EUR	38 711 121,40	45 620 853,53	1,16
36 800 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/08/2027	EUR	38 724 579,49	38 740 832,00	0,99
27 050 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.25% 15/08/2048	EUR	35 366 409,70	34 991 805,61	0,89
22 900 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/08/2028	EUR	23 581 363,93	23 873 708,00	0,61
19 900 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2028	EUR	21 343 439,64	21 019 176,00	0,54
8 400 000,00	BUNDESREPUBLIK DEUTSCHLAND 3.25% 04/07/2042	EUR	13 032 717,42	14 039 067,84	0,36
8 345 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 15/08/2046	EUR	13 200 409,61	13 325 652,33	0,34
6 500 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2040	EUR	12 316 949,59	12 316 604,95	0,32
8 300 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2027	EUR	8 282 224,30	8 601 373,00	0,22
5 850 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.01% 15/08/2052	EUR	5 468 005,76	5 534 848,80	0,14
<b>BELGIUM</b>			<b>234 435 702,69</b>	<b>235 846 132,65</b>	<b>6,02</b>
<b>Government</b>			<b>234 435 702,69</b>	<b>235 846 132,65</b>	<b>6,02</b>
27 325 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.00% 22/06/2034	EUR	35 743 948,30	36 307 142,84	0,93
23 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	24 861 440,38	24 523 290,00	0,63
25 575 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.40% 22/06/2040	EUR	25 962 693,86	24 339 222,39	0,62
15 100 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.70% 22/06/2050	EUR	17 499 950,46	18 033 504,18	0,46
16 600 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2027	EUR	17 873 630,34	17 619 572,00	0,45
14 800 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	15 599 136,53	15 905 708,00	0,41
14 670 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2031	EUR	14 926 700,16	15 888 490,20	0,41
13 400 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	14 972 966,14	14 999 558,00	0,38
12 200 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	12 737 245,27	14 229 382,16	0,36
8 050 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	13 370 250,04	13 190 097,27	0,34
12 425 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	12 629 106,09	12 512 223,50	0,32
10 430 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	12 319 677,03	11 861 152,45	0,30
4 950 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	6 421 047,15	6 820 210,49	0,17
4 607 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.90% 22/06/2038	EUR	5 181 539,33	5 596 413,37	0,14
4 900 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	4 336 371,61	4 020 165,80	0,10
<b>NETHERLANDS</b>			<b>133 555 491,55</b>	<b>136 622 808,29</b>	<b>3,49</b>
<b>Government</b>			<b>126 057 291,55</b>	<b>129 741 228,29</b>	<b>3,31</b>
14 517 000,00	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	22 492 069,12	23 598 848,27	0,60
13 408 000,00	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	19 458 016,20	22 900 149,35	0,59
20 750 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	21 479 742,26	22 046 460,00	0,56
15 905 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	17 723 090,00	16 922 272,67	0,43
13 000 000,00	NETHERLANDS GOVERNMENT BOND 2.50% 15/01/2033	EUR	17 276 790,69	16 569 995,00	0,42
14 700 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	15 774 922,42	15 713 859,00	0,40
11 600 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	11 852 660,86	11 989 644,00	0,31

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## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>7 498 200,00</b>	<b>6 881 580,00</b>	<b>0,18</b>
6 000 000,00	COOPERATIEVE RABOBANK UA 4.125% 14/07/2025	EUR	7 498 200,00	6 881 580,00	0,18
<b>AUSTRIA</b>			<b>90 200 501,50</b>	<b>87 460 030,36</b>	<b>2,23</b>
<b>Government</b>			<b>90 200 501,50</b>	<b>87 460 030,36</b>	<b>2,23</b>
20 200 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	21 638 695,18	21 421 696,00	0,55
14 100 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	15 490 819,22	14 466 036,00	0,37
7 900 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 02/11/2086	EUR	10 757 754,04	10 040 821,00	0,26
9 850 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.70% 20/04/2071	EUR	9 771 824,19	9 073 830,84	0,23
4 660 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	7 152 018,60	7 346 257,00	0,19
6 450 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/04/2027	EUR	6 890 456,99	6 733 026,00	0,17
6 800 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	6 736 426,24	6 645 042,28	0,17
4 775 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.40% 23/05/2034	EUR	6 032 632,19	6 057 581,24	0,15
3 800 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	4 019 876,01	3 968 720,00	0,10
1 400 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 20/02/2047	EUR	1 709 998,84	1 707 020,00	0,04
<b>IRELAND</b>			<b>77 627 573,01</b>	<b>80 033 340,35</b>	<b>2,04</b>
<b>Government</b>			<b>77 627 573,01</b>	<b>80 033 340,35</b>	<b>2,04</b>
18 000 000,00	IRELAND GOVERNMENT BOND 1.10% 15/05/2029	EUR	18 870 827,10	19 457 460,00	0,50
10 100 000,00	IRELAND GOVERNMENT BOND 0.40% 15/05/2035	EUR	10 242 212,81	9 973 144,00	0,25
9 700 000,00	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	9 552 982,21	9 500 956,00	0,24
6 695 000,00	IRELAND GOVERNMENT BOND 2.00% 18/02/2045	EUR	6 631 278,23	8 546 368,35	0,22
7 600 000,00	IRELAND GOVERNMENT BOND 1.30% 15/05/2033	EUR	8 392 352,90	8 397 924,00	0,21
7 700 000,00	IRELAND GOVERNMENT BOND 0.90% 15/05/2028	EUR	8 259 374,05	8 200 731,00	0,21
5 900 000,00	IRELAND GOVERNMENT BOND 1.50% 15/05/2050	EUR	6 424 415,37	6 804 057,00	0,17
6 000 000,00	IRELAND GOVERNMENT BOND 0.20% 15/05/2027	EUR	6 167 581,71	6 130 860,00	0,16
3 000 000,00	IRELAND GOVERNMENT BOND 0.20% 18/10/2030	EUR	3 086 548,63	3 021 840,00	0,08
<b>PORTUGAL</b>			<b>76 433 110,30</b>	<b>77 929 746,00</b>	<b>1,99</b>
<b>Government</b>			<b>76 433 110,30</b>	<b>77 929 746,00</b>	<b>1,99</b>
12 375 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	12 558 735,10	12 575 475,00	0,32
11 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	11 548 937,23	12 467 510,00	0,32
10 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.90% 12/10/2035	EUR	10 617 386,65	10 686 270,00	0,27
9 200 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	10 706 718,02	10 489 840,00	0,27
6 550 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/04/2037	EUR	9 539 779,98	9 688 498,00	0,25
4 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/02/2045	EUR	6 622 005,46	7 288 110,00	0,18
6 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	6 235 703,52	6 258 660,00	0,16
6 300 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.30% 17/10/2031	EUR	6 271 461,00	6 203 358,00	0,16
2 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	2 332 383,34	2 272 025,00	0,06

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## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FINLAND</b>			<b>54 706 175,16</b>	<b>54 217 037,54</b>	<b>1,38</b>
<b>Government</b>			<b>54 706 175,16</b>	<b>54 217 037,54</b>	<b>1,38</b>
13 800 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2029	EUR	14 282 649,49	14 449 842,00	0,37
10 300 000,00	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	10 403 689,83	10 053 155,35	0,26
7 300 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2027	EUR	7 583 491,96	7 631 566,00	0,19
7 500 000,00	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	7 470 900,00	7 529 850,00	0,19
5 500 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	5 159 952,80	4 921 742,93	0,13
4 050 000,00	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	4 393 524,93	4 505 232,56	0,11
4 000 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	4 125 257,49	3 891 825,60	0,10
1 000 000,00	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	1 286 708,66	1 233 823,10	0,03
<b>Floating Rate Notes</b>			<b>28 473 504,17</b>	<b>30 319 513,60</b>	<b>0,77</b>
<b>ITALY</b>			<b>28 473 504,17</b>	<b>30 319 513,60</b>	<b>0,77</b>
<b>Government</b>			<b>28 473 504,17</b>	<b>30 319 513,60</b>	<b>0,77</b>
25 000 000,00	CCT FRN 15/06/2022	EUR	25 117 180,80	25 077 250,00	0,64
4 242 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND FRN 28/06/2029	EUR	3 356 323,37	5 242 263,60	0,13
<b>Zero-Coupon Bonds</b>			<b>810 582 150,23</b>	<b>800 062 523,73</b>	<b>20,42</b>
<b>GERMANY</b>			<b>327 440 286,17</b>	<b>323 635 956,12</b>	<b>8,26</b>
<b>Government</b>			<b>327 440 286,17</b>	<b>323 635 956,12</b>	<b>8,26</b>
43 700 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	45 309 083,51	44 763 221,00	1,14
36 600 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	38 206 270,28	37 355 350,80	0,95
34 900 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	36 257 668,17	35 767 963,00	0,91
35 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	35 868 166,51	35 608 300,00	0,91
32 115 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2035	EUR	33 396 770,63	32 222 142,06	0,82
29 800 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2030	EUR	30 854 484,99	30 475 864,00	0,78
29 500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2036	EUR	29 347 570,48	29 461 604,28	0,75
25 075 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	26 402 643,64	25 679 307,50	0,66
26 305 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2050	EUR	25 132 604,71	25 171 485,98	0,64
19 400 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2028	EUR	19 971 514,17	19 877 628,00	0,51
7 500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	6 693 509,08	7 253 089,50	0,19
<b>FRANCE</b>			<b>232 607 893,15</b>	<b>229 644 022,50</b>	<b>5,86</b>
<b>Government</b>			<b>232 607 893,15</b>	<b>229 644 022,50</b>	<b>5,86</b>
84 150 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	85 200 370,81	84 199 648,50	2,15
64 200 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2031	EUR	63 647 539,79	62 942 964,00	1,61
48 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	48 750 391,93	47 531 520,00	1,21
34 500 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2027	EUR	35 009 590,62	34 969 890,00	0,89
<b>ITALY</b>			<b>90 337 358,58</b>	<b>90 273 275,00</b>	<b>2,30</b>
<b>Government</b>			<b>90 337 358,58</b>	<b>90 273 275,00</b>	<b>2,30</b>
37 500 000,00	BOT 0.00% 14/11/2022	EUR	37 697 085,79	37 684 875,00	0,96
32 500 000,00	BOT 0.00% 28/02/2022	EUR	32 583 743,94	32 536 400,00	0,83
20 000 000,00	BOT 0.00% 31/05/2022	EUR	20 056 528,85	20 052 000,00	0,51

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## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>60 726 828,90</b>	<b>59 454 330,98</b>	<b>1,52</b>
<b>Government</b>			<b>60 726 828,90</b>	<b>59 454 330,98</b>	<b>1,52</b>
20 100 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2038	EUR	19 551 292,93	19 525 477,68	0,50
11 750 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	12 062 166,61	11 864 210,00	0,30
10 800 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2031	EUR	11 040 406,50	10 834 128,00	0,28
10 500 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2052	EUR	10 353 295,95	9 585 015,30	0,24
7 500 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2027	EUR	7 719 666,91	7 645 500,00	0,20
<b>AUSTRIA</b>			<b>41 665 057,83</b>	<b>40 002 538,63</b>	<b>1,02</b>
<b>Government</b>			<b>41 665 057,83</b>	<b>40 002 538,63</b>	<b>1,02</b>
18 750 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/10/2040	EUR	18 356 386,43	17 142 654,38	0,44
11 625 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2030	EUR	11 883 527,50	11 632 091,25	0,30
11 300 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2031	EUR	11 425 143,90	11 227 793,00	0,28
<b>SPAIN</b>			<b>25 078 246,38</b>	<b>24 914 887,50</b>	<b>0,63</b>
<b>Government</b>			<b>25 078 246,38</b>	<b>24 914 887,50</b>	<b>0,63</b>
25 100 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2028	EUR	25 078 246,38	24 914 887,50	0,63
<b>BELGIUM</b>			<b>24 222 913,94</b>	<b>23 783 058,00</b>	<b>0,61</b>
<b>Government</b>			<b>22 387 057,94</b>	<b>21 966 264,00</b>	<b>0,56</b>
11 400 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2031	EUR	11 563 897,72	11 197 194,00	0,29
10 600 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2027	EUR	10 823 160,22	10 769 070,00	0,27
<b>Supranational</b>			<b>1 835 856,00</b>	<b>1 816 794,00</b>	<b>0,05</b>
1 800 000,00	EUROPEAN UNION 0.00% 04/10/2028	EUR	1 835 856,00	1 816 794,00	0,05
<b>LUXEMBOURG</b>			<b>5 021 897,14</b>	<b>4 937 650,00</b>	<b>0,13</b>
<b>Government</b>			<b>5 021 897,14</b>	<b>4 937 650,00</b>	<b>0,13</b>
5 000 000,00	STATE OF THE GRAND-DUCHY OF LUXEMBOURG 0.00% 24/03/2031	EUR	5 021 897,14	4 937 650,00	0,13
<b>IRELAND</b>			<b>3 481 668,14</b>	<b>3 416 805,00</b>	<b>0,09</b>
<b>Government</b>			<b>3 481 668,14</b>	<b>3 416 805,00</b>	<b>0,09</b>
3 500 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2031	EUR	3 481 668,14	3 416 805,00	0,09
<b>INVESTMENT FUNDS</b>			<b>10 000 000,00</b>	<b>10 353 000,00</b>	<b>0,26</b>
<b>UCI Units</b>			<b>10 000 000,00</b>	<b>10 353 000,00</b>	<b>0,26</b>
<b>LUXEMBOURG</b>			<b>10 000 000,00</b>	<b>10 353 000,00</b>	<b>0,26</b>
<b>Finance</b>			<b>10 000 000,00</b>	<b>10 353 000,00</b>	<b>0,26</b>
100 000,00	EURIZON FUND - BOND CORPORATE SMART ESG	EUR	10 000 000,00	10 353 000,00	0,26
<b>Total Portfolio</b>			<b>3 809 076 949,83</b>	<b>3 860 958 214,93</b>	<b>98,53</b>

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

## Eurizon Fund - Bond EUR Long Term LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>199 530,00</b>	<b>57 018 330,00</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>665 130,00</b>	<b>47 094 810,00</b>
100 000	(174)	Sale	EURO BTP	08/03/2022	EUR	366 240,00	25 579 740,00
100 000	(103)	Sale	EURO BUND	08/03/2022	EUR	271 920,00	17 651 110,00
100 000	(29)	Sale	EURO BOBL	08/03/2022	EUR	26 970,00	3 863 960,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(465 600,00)</b>	<b>9 923 520,00</b>
100 000	48	Purchase	EURO BUXL	08/03/2022	EUR	(465 600,00)	9 923 520,00

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

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

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	253 662 683,18	
Banks	(Note 3)	4 304 494,16	
Other interest receivable		714 568,59	
Receivable on subscriptions		95 915,00	
<b>Total assets</b>		<b>258 777 660,93</b>	
<b>Liabilities</b>			
Payable on investments purchased		(1 848 538,05)	
Payable on redemptions		(43 352,31)	
Other liabilities		(77 740,97)	
<b>Total liabilities</b>		<b>(1 969 631,33)</b>	
<b>Total net assets</b>		<b>256 808 029,60</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	99,02	2 593 481,795

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

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

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 24 FEBRUARY 2021 (LAUNCH DATE) UNTIL 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>0,00</b>
Net income from investments	(Note 2)	1 020 374,50
<b>Total income</b>		<b>1 020 374,50</b>
Management fee	(Note 6)	(256 600,25)
Depositary fee	(Note 8)	(41 028,69)
Subscription tax	(Note 4)	(19 105,34)
Other charges and taxes	(Notes 5, 8)	(103 287,83)
<b>Total expenses</b>		<b>(420 022,11)</b>
<b>Net investment income / (loss)</b>		<b>600 352,39</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(219 451,62)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(2 552 211,80)
<b>Net result of operations for the period</b>		<b>(2 171 311,03)</b>
Subscriptions for the period		297 707 566,97
Redemptions for the period		(38 728 226,34)
<b>Net assets at the end of the period</b>		<b>256 808 029,60</b>

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

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

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>256 214 894,98</b>	<b>253 662 683,18</b>	<b>98,77</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>256 214 894,98</b>	<b>253 662 683,18</b>	<b>98,77</b>
<b>Ordinary Bonds</b>			<b>143 369 104,12</b>	<b>141 455 698,02</b>	<b>55,08</b>
<b>ITALY</b>			<b>50 443 625,77</b>	<b>49 467 498,46</b>	<b>19,26</b>
<b>Government</b>			<b>50 443 625,77</b>	<b>49 467 498,46</b>	<b>19,26</b>
4 565 000,00	BTP 0.30% 15/08/2023	EUR	4 624 669,70	4 608 458,80	1,79
3 770 000,00	BTP 0.90% 01/04/2031	EUR	3 817 503,16	3 708 737,50	1,44
3 290 000,00	BTP 1.45% 15/05/2025	EUR	3 478 189,37	3 432 588,60	1,34
2 864 000,00	BTP 3.00% 01/08/2029	EUR	3 423 625,47	3 323 242,40	1,29
3 186 000,00	BTP 0.50% 01/02/2026	EUR	3 251 287,38	3 210 850,80	1,25
3 100 000,00	BTP 0.95% 15/09/2027	EUR	3 202 280,22	3 165 596,00	1,23
2 900 000,00	BTP 2.50% 15/11/2025	EUR	3 184 093,32	3 153 228,00	1,23
2 800 000,00	BTP 0.95% 15/03/2023	EUR	2 858 098,91	2 845 528,00	1,11
2 514 000,00	BTP 2.10% 15/07/2026	EUR	2 776 904,13	2 711 022,18	1,06
2 630 000,00	BTP 0.85% 15/01/2027	EUR	2 736 340,94	2 681 100,90	1,04
2 430 000,00	BTP 5.50% 01/11/2022	EUR	2 662 791,54	2 549 869,47	0,99
2 210 000,00	BTP 0.95% 01/08/2030	EUR	2 277 988,68	2 201 800,90	0,86
2 004 000,00	BTP 2.00% 01/02/2028	EUR	2 226 000,67	2 170 311,96	0,84
1 917 000,00	BTP 2.50% 01/12/2024	EUR	2 088 058,75	2 051 779,09	0,80
1 538 000,00	BTP 4.75% 01/09/2028	EUR	2 019 199,76	1 944 062,76	0,76
1 800 000,00	BTP 1.35% 01/04/2030	EUR	1 886 693,81	1 859 058,00	0,72
1 230 000,00	BTP 0.50% 15/07/2028	EUR	1 231 651,61	1 213 727,10	0,47
1 000 000,00	BTP 1.75% 01/07/2024	EUR	1 054 503,96	1 043 515,00	0,41
850 000,00	BTP 0.60% 01/08/2031	EUR	844 464,47	809 421,00	0,32
800 000,00	BTP 0.95% 01/12/2031	EUR	799 279,92	783 600,00	0,31
<b>SPAIN</b>			<b>23 367 405,96</b>	<b>23 127 504,50</b>	<b>9,01</b>
<b>Government</b>			<b>23 367 405,96</b>	<b>23 127 504,50</b>	<b>9,01</b>
3 477 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2027	EUR	3 656 144,88	3 625 311,44	1,41
3 218 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	3 494 734,67	3 447 459,49	1,34
2 530 000,00	SPAIN GOVERNMENT BOND 1.30% 31/10/2026	EUR	2 723 828,20	2 707 681,90	1,06
2 420 000,00	SPAIN GOVERNMENT BOND 4.80% 31/01/2024	EUR	2 746 980,77	2 691 354,60	1,05
2 537 000,00	SPAIN GOVERNMENT BOND 0.60% 31/10/2029	EUR	2 619 115,37	2 601 427,12	1,01
2 250 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	2 471 308,85	2 458 698,75	0,96
2 170 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	2 376 516,75	2 353 549,45	0,92
2 200 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	2 205 510,37	2 186 492,00	0,85
970 000,00	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	1 073 266,10	1 055 529,75	0,41
<b>FRANCE</b>			<b>20 872 794,48</b>	<b>20 735 348,08</b>	<b>8,07</b>
<b>Government</b>			<b>20 872 794,48</b>	<b>20 735 348,08</b>	<b>8,07</b>
3 370 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	3 600 182,91	3 570 919,40	1,39
2 800 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	2 905 453,27	2 894 192,00	1,13
2 400 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	2 728 904,88	2 707 194,48	1,05
2 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	2 678 680,34	2 666 175,00	1,04
2 270 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2029	EUR	2 381 034,92	2 365 884,80	0,92
1 950 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	2 016 837,29	2 004 561,00	0,78
1 503 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	1 613 791,78	1 594 382,40	0,62

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



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

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	1 590 659,30	1 582 665,00	0,62
1 300 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2026	EUR	1 357 249,79	1 349 374,00	0,52
<b>GERMANY</b>			<b>11 543 141,86</b>	<b>11 434 926,46</b>	<b>4,45</b>
<b>Government</b>			<b>11 543 141,86</b>	<b>11 434 926,46</b>	<b>4,45</b>
4 612 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/08/2028	EUR	4 848 033,46	4 808 102,24	1,87
3 373 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	3 561 033,93	3 517 398,13	1,37
1 600 000,00	BUNDESSCHATZANWEISUNGEN 0.01% 15/09/2023	EUR	1 622 544,14	1 618 176,00	0,63
1 439 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2027	EUR	1 511 530,33	1 491 250,09	0,58
<b>BELGIUM</b>			<b>10 599 015,20</b>	<b>10 486 669,08</b>	<b>4,08</b>
<b>Government</b>			<b>10 599 015,20</b>	<b>10 486 669,08</b>	<b>4,08</b>
1 822 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	1 962 838,74	1 942 671,06	0,76
1 227 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	1 297 059,64	1 282 583,10	0,50
1 200 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	1 287 004,74	1 275 560,04	0,50
1 094 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2027	EUR	1 174 347,78	1 161 193,48	0,45
1 010 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	1 032 646,95	1 024 958,10	0,40
822 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	892 931,00	883 411,62	0,34
792 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.60% 22/06/2024	EUR	870 948,49	855 201,60	0,33
780 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.50% 22/10/2024	EUR	807 521,58	803 774,40	0,31
590 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2031	EUR	649 532,88	639 005,40	0,25
614 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	624 183,40	618 310,28	0,24
<b>NETHERLANDS</b>			<b>6 559 952,99</b>	<b>6 474 837,91</b>	<b>2,52</b>
<b>Government</b>			<b>6 559 952,99</b>	<b>6 474 837,91</b>	<b>2,52</b>
1 440 000,00	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	1 497 977,30	1 463 068,80	0,57
1 248 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	1 294 286,25	1 281 708,48	0,50
1 140 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	1 227 341,22	1 211 227,20	0,47
904 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	975 122,35	966 348,88	0,38
750 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2026	EUR	786 853,64	782 460,00	0,30
745 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	778 372,23	770 024,55	0,30
<b>AUSTRIA</b>			<b>6 478 731,49</b>	<b>6 405 920,62</b>	<b>2,50</b>
<b>Government</b>			<b>6 478 731,49</b>	<b>6 405 920,62</b>	<b>2,50</b>
1 169 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.20% 20/10/2025	EUR	1 264 429,55	1 245 803,30	0,48
1 100 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	1 175 376,78	1 170 191,00	0,46
1 030 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/04/2027	EUR	1 087 995,92	1 075 196,40	0,42
980 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	1 039 203,17	1 023 198,40	0,40
650 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	687 723,09	685 178,00	0,27
589 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	634 881,53	624 622,72	0,24
557 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	589 121,45	581 730,80	0,23
<b>PORTUGAL</b>			<b>6 182 572,01</b>	<b>6 104 370,89</b>	<b>2,38</b>
<b>Government</b>			<b>6 182 572,01</b>	<b>6 104 370,89</b>	<b>2,38</b>
987 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	1 156 383,93	1 118 369,70	0,44
730 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	839 811,71	834 689,30	0,33

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

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

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
690 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	789 067,71	786 738,00	0,31
758 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	772 921,61	770 279,60	0,30
579 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	664 000,57	650 413,86	0,25
601 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	631 189,72	626 909,11	0,24
548 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	627 721,73	621 108,68	0,24
440 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.30% 17/10/2031	EUR	431 825,18	433 250,40	0,17
214 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	269 649,85	262 612,24	0,10
<b>IRELAND</b>			<b>4 417 016,71</b>	<b>4 342 592,66</b>	<b>1,69</b>
<b>Government</b>			<b>4 417 016,71</b>	<b>4 342 592,66</b>	<b>1,69</b>
750 000,00	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	850 795,44	835 702,50	0,32
650 000,00	IRELAND GOVERNMENT BOND 1.00% 15/05/2026	EUR	696 755,79	688 863,50	0,27
530 000,00	IRELAND GOVERNMENT BOND 0.20% 18/10/2030	EUR	535 635,77	533 858,40	0,21
457 000,00	IRELAND GOVERNMENT BOND 3.40% 18/03/2024	EUR	512 218,70	497 627,30	0,19
454 000,00	IRELAND GOVERNMENT BOND 0.90% 15/05/2028	EUR	488 668,13	483 523,62	0,19
443 000,00	IRELAND GOVERNMENT BOND 1.10% 15/05/2029	EUR	485 832,66	478 869,71	0,19
390 000,00	IRELAND GOVERNMENT BOND 5.40% 13/03/2025	EUR	482 738,53	463 448,70	0,18
353 000,00	IRELAND GOVERNMENT BOND 0.20% 15/05/2027	EUR	364 371,69	360 698,93	0,14
<b>FINLAND</b>			<b>2 904 847,65</b>	<b>2 876 029,36</b>	<b>1,12</b>
<b>Government</b>			<b>2 904 847,65</b>	<b>2 876 029,36</b>	<b>1,12</b>
765 000,00	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	815 023,60	804 298,05	0,31
470 000,00	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	475 957,01	471 870,60	0,18
430 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2027	EUR	455 924,20	449 530,60	0,18
420 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2028	EUR	441 602,07	439 395,60	0,17
350 000,00	FINLAND GOVERNMENT BOND 0.01% 15/09/2026	EUR	357 783,13	355 971,00	0,14
339 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2029	EUR	358 557,64	354 963,51	0,14
<b>Zero-Coupon Bonds</b>			<b>112 845 790,86</b>	<b>112 206 985,16</b>	<b>43,69</b>
<b>FRANCE</b>			<b>41 560 794,08</b>	<b>41 279 124,93</b>	<b>16,07</b>
<b>Government</b>			<b>41 560 794,08</b>	<b>41 279 124,93</b>	<b>16,07</b>
7 270 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	7 431 257,35	7 384 938,70	2,87
6 155 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2027	EUR	6 242 700,82	6 238 831,10	2,43
5 989 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	6 092 012,78	6 064 102,06	2,36
5 203 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	5 219 088,39	5 152 218,72	2,01
4 573 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	4 669 646,22	4 644 064,42	1,81
4 546 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	4 601 933,09	4 583 231,74	1,78
4 281 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	4 328 726,62	4 283 525,79	1,67
2 470 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2031	EUR	2 466 873,38	2 421 637,40	0,94
500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2024	EUR	508 555,43	506 575,00	0,20
<b>GERMANY</b>			<b>35 010 340,97</b>	<b>34 796 932,20</b>	<b>13,55</b>
<b>Government</b>			<b>35 010 340,97</b>	<b>34 796 932,20</b>	<b>13,55</b>
4 660 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/12/2022	EUR	4 716 429,36	4 691 315,20	1,83
3 714 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	3 847 915,06	3 803 507,40	1,48
2 909 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	2 991 793,88	2 969 035,94	1,16
2 710 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	2 798 585,99	2 775 934,30	1,08

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

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

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 635 000,00	BUNDESobligation 0.00% 18/10/2024	EUR	2 695 783,93	2 683 589,40	1,04
2 600 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/03/2023	EUR	2 624 273,21	2 620 748,00	1,02
2 420 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2026	EUR	2 481 953,22	2 476 071,40	0,96
2 382 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/06/2022	EUR	2 401 867,93	2 389 717,68	0,93
2 100 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	2 155 047,64	2 144 457,00	0,84
2 090 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	2 164 161,71	2 141 978,30	0,83
2 063 000,00	BUNDESobligation 0.00% 05/04/2024	EUR	2 107 401,46	2 094 976,50	0,82
1 642 000,00	BUNDESobligation 0.00% 11/04/2025	EUR	1 685 973,98	1 674 413,08	0,65
1 150 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	1 174 582,36	1 169 987,00	0,46
1 150 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 16/06/2023	EUR	1 164 571,24	1 161 201,00	0,45
<b>SPAIN</b>			<b>13 337 029,78</b>	<b>13 295 283,03</b>	<b>5,18</b>
<b>Government</b>			<b>13 337 029,78</b>	<b>13 295 283,03</b>	<b>5,18</b>
4 453 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	4 506 636,26	4 499 444,79	1,75
2 298 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	2 326 536,95	2 312 580,81	0,90
2 205 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	2 226 879,13	2 223 219,58	0,87
2 170 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2028	EUR	2 168 282,44	2 153 996,25	0,84
2 080 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	2 108 695,00	2 106 041,60	0,82
<b>ITALY</b>			<b>12 673 009,60</b>	<b>12 630 864,29</b>	<b>4,92</b>
<b>Government</b>			<b>12 673 009,60</b>	<b>12 630 864,29</b>	<b>4,92</b>
5 000 000,00	BOT 0.00% 31/05/2022	EUR	5 014 139,93	5 013 000,00	1,95
2 470 000,00	BTP 0.00% 15/08/2024	EUR	2 483 170,45	2 467 963,24	0,96
1 927 000,00	BTP 0.00% 15/01/2024	EUR	1 938 873,94	1 931 017,80	0,75
1 350 000,00	BTP 0.00% 15/04/2024	EUR	1 356 480,33	1 350 911,25	0,53
1 000 000,00	BTP 0.00% 01/04/2026	EUR	993 190,00	985 000,00	0,38
900 000,00	BTP 0.00% 01/08/2026	EUR	887 154,95	882 972,00	0,35
<b>NETHERLANDS</b>			<b>4 975 830,45</b>	<b>4 938 984,86</b>	<b>1,92</b>
<b>Government</b>			<b>4 975 830,45</b>	<b>4 938 984,86</b>	<b>1,92</b>
2 403 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2024	EUR	2 444 811,58	2 434 094,82	0,95
970 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2027	EUR	995 890,57	988 818,00	0,38
850 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2031	EUR	864 107,90	852 686,00	0,33
657 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	671 020,40	663 386,04	0,26
<b>AUSTRIA</b>			<b>2 505 300,90</b>	<b>2 488 621,96</b>	<b>0,97</b>
<b>Government</b>			<b>2 505 300,90</b>	<b>2 488 621,96</b>	<b>0,97</b>
972 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/09/2022	EUR	981 827,41	976 500,36	0,38
580 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2030	EUR	584 648,88	580 353,80	0,23
580 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2031	EUR	581 715,82	576 293,80	0,22
350 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2025	EUR	357 108,79	355 474,00	0,14
<b>FINLAND</b>			<b>1 094 536,35</b>	<b>1 088 438,09</b>	<b>0,42</b>
<b>Government</b>			<b>1 094 536,35</b>	<b>1 088 438,09</b>	<b>0,42</b>
500 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2023	EUR	507 100,36	505 005,30	0,19
350 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2024	EUR	356 953,86	355 473,83	0,14
228 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2030	EUR	230 482,13	227 958,96	0,09
<b>BELGIUM</b>			<b>1 012 483,65</b>	<b>1 011 676,30</b>	<b>0,40</b>
<b>Government</b>			<b>1 012 483,65</b>	<b>1 011 676,30</b>	<b>0,40</b>
1 030 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2031	EUR	1 012 483,65	1 011 676,30	0,40

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

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

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>676 465,08</b>	<b>677 059,50</b>	<b>0,26</b>
<b>Government</b>			<b>676 465,08</b>	<b>677 059,50</b>	<b>0,26</b>
400 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2031	EUR	388 777,39	390 492,00	0,15
285 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2022	EUR	287 687,69	286 567,50	0,11
<b>Total Portfolio</b>			<b>256 214 894,98</b>	<b>253 662 683,18</b>	<b>98,77</b>

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

## Eurizon Fund - Bond EUR All Maturities LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	360 481 395,92	
Banks	(Note 3)	2 042 039,63	
Other interest receivable		1 307 362,55	
Receivable on investments sold		500 841,56	
Receivable on subscriptions		35 473,00	
<b>Total assets</b>		<b>364 367 112,66</b>	
<b>Liabilities</b>			
Payable on investments purchased		(1 683 331,07)	
Payable on redemptions		(171 072,11)	
Other liabilities		(128 501,60)	
<b>Total liabilities</b>		<b>(1 982 904,78)</b>	
<b>Total net assets</b>		<b>362 384 207,88</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	97,17	3 729 566,658

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

## Eurizon Fund - Bond EUR All Maturities LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>552 479 583,82</b>
Net income from investments	(Note 2)	3 460 436,85
Other income		38 118,05
<b>Total income</b>		<b>3 498 554,90</b>
Management fee	(Note 6)	(685 073,66)
Depository fee	(Note 8)	(96 975,96)
Subscription tax	(Note 4)	(37 149,64)
Other charges and taxes	(Notes 5, 8)	(266 191,08)
<b>Total expenses</b>		<b>(1 085 390,34)</b>
<b>Net investment income / (loss)</b>		<b>2 413 164,56</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 458 783,47)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(20 149 916,67)
- foreign currencies	(Note 2)	27,35
<b>Net result of operations for the year</b>		<b>(19 195 508,23)</b>
Subscriptions for the year		389 301 361,29
Redemptions for the year		(560 201 229,00)
<b>Net assets at the end of the year</b>		<b>362 384 207,88</b>

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

## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>366 177 525,17</b>	<b>360 481 395,92</b>	<b>99,48</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>366 177 525,17</b>	<b>360 481 395,92</b>	<b>99,48</b>
<b>Ordinary Bonds</b>			<b>230 874 281,93</b>	<b>226 244 061,62</b>	<b>62,43</b>
<b>ITALY</b>			<b>67 260 484,36</b>	<b>66 642 954,67</b>	<b>18,39</b>
<b>Government</b>			<b>67 260 484,36</b>	<b>66 642 954,67</b>	<b>18,39</b>
3 536 000,00	BTP 3.10% 01/03/2040	EUR	4 436 307,18	4 326 189,92	1,19
4 050 000,00	BTP 0.50% 01/02/2026	EUR	4 146 740,50	4 081 590,00	1,13
3 750 000,00	BTP 0.30% 15/08/2023	EUR	3 800 227,52	3 785 700,00	1,04
3 580 000,00	BTP 0.90% 01/04/2031	EUR	3 649 947,75	3 521 825,00	0,97
3 300 000,00	BTP 0.85% 15/01/2027	EUR	3 330 376,89	3 364 119,00	0,93
2 750 000,00	BTP 3.50% 01/03/2030	EUR	3 339 194,76	3 317 957,50	0,92
2 765 000,00	BTP 2.95% 01/09/2038	EUR	3 299 973,06	3 314 377,85	0,91
2 800 000,00	BTP 2.00% 01/02/2028	EUR	3 084 225,92	3 032 372,00	0,84
2 700 000,00	BTP 0.35% 01/02/2025	EUR	2 722 358,07	2 720 736,00	0,75
2 620 000,00	BTP 0.95% 15/03/2023	EUR	2 644 976,52	2 662 601,20	0,73
2 330 000,00	BTP 0.95% 15/09/2027	EUR	2 415 646,53	2 379 302,80	0,66
2 200 000,00	BTP 1.65% 01/03/2032	EUR	2 326 643,62	2 305 204,00	0,64
1 970 000,00	BTP 3.00% 01/08/2029	EUR	2 337 244,26	2 285 889,50	0,63
1 990 000,00	BTP 2.45% 01/09/2033	EUR	2 205 888,44	2 240 680,30	0,62
2 000 000,00	BTP 3.75% 01/09/2024	EUR	2 257 896,50	2 198 270,00	0,61
1 920 000,00	BTP 1.45% 15/05/2025	EUR	1 968 624,82	2 003 212,80	0,55
1 600 000,00	BTP 2.25% 01/09/2036	EUR	1 806 226,22	1 762 048,00	0,49
1 330 000,00	BTP 3.35% 01/03/2035	EUR	1 641 862,22	1 635 780,30	0,45
1 600 000,00	BTP 0.95% 01/08/2030	EUR	1 598 897,37	1 594 064,00	0,44
1 000 000,00	BTP 4.75% 01/09/2044	EUR	1 499 526,31	1 549 030,00	0,43
1 625 000,00	BTP 0.60% 01/08/2031	EUR	1 594 138,93	1 547 422,50	0,43
1 350 000,00	BTP 2.10% 15/07/2026	EUR	1 480 075,50	1 455 799,50	0,40
945 000,00	BTP 3.85% 01/09/2049	EUR	1 277 300,28	1 327 479,30	0,37
940 000,00	BTP 3.45% 01/03/2048	EUR	1 194 692,87	1 235 225,80	0,34
1 250 000,00	BTP 0.50% 15/07/2028	EUR	1 264 884,99	1 233 462,50	0,34
940 000,00	BTP 2.45% 01/09/2050	EUR	1 103 172,84	1 033 201,00	0,29
860 000,00	BTP 2.80% 01/12/2028	EUR	950 981,98	980 924,60	0,27
670 000,00	BTP 3.25% 01/09/2046	EUR	876 299,55	848 601,90	0,23
820 000,00	BTP 1.70% 01/09/2051	EUR	833 269,77	768 323,60	0,21
620 000,00	BTP 1.50% 30/04/2045	EUR	601 253,13	581 510,40	0,16
430 000,00	BTP 2.80% 01/03/2067	EUR	493 535,50	486 029,00	0,13
450 000,00	BTP 0.25% 15/03/2028	EUR	449 198,92	438 948,00	0,12
390 000,00	BTP 0.95% 01/03/2023	EUR	398 475,00	396 068,40	0,11
240 000,00	BTP 2.15% 01/03/2072	EUR	230 420,64	229 008,00	0,06
<b>FRANCE</b>			<b>51 356 626,23</b>	<b>49 821 387,68</b>	<b>13,75</b>
<b>Government</b>			<b>51 356 626,23</b>	<b>49 821 387,68</b>	<b>13,75</b>
3 681 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	4 218 275,58	4 080 274,02	1,13
3 665 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	4 229 826,74	4 054 990,08	1,12
3 760 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	4 061 550,17	3 967 213,60	1,09
3 700 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2040	EUR	3 654 092,48	3 615 881,24	1,00
2 845 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	3 573 434,10	3 435 079,46	0,95
2 915 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2050	EUR	3 540 318,40	3 379 951,54	0,93
2 650 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	3 017 591,73	2 989 193,91	0,82

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

## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2029	EUR	2 633 217,81	2 605 600,00	0,72
2 410 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	2 642 251,90	2 578 193,90	0,71
2 415 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	2 594 664,83	2 558 982,30	0,71
2 180 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	2 347 392,68	2 312 544,00	0,64
2 390 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	2 318 336,55	2 285 438,93	0,63
2 110 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	2 281 470,62	2 250 251,70	0,62
2 100 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2026	EUR	2 189 813,23	2 179 758,00	0,60
2 260 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	2 341 328,98	2 161 255,40	0,60
1 600 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	1 719 113,96	1 709 888,00	0,47
1 295 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	1 279 230,18	1 224 530,37	0,34
875 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 172 861,26	1 098 176,45	0,30
440 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/04/2060	EUR	969 906,83	868 335,60	0,24
600 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2072	EUR	571 948,20	465 849,18	0,13
<b>SPAIN</b>			<b>36 545 617,70</b>	<b>36 127 880,87</b>	<b>9,97</b>
<b>Government</b>			<b>36 545 617,70</b>	<b>36 127 880,87</b>	<b>9,97</b>
2 850 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	3 264 586,38	3 216 567,00	0,89
2 932 000,00	SPAIN GOVERNMENT BOND 1.20% 31/10/2040	EUR	3 057 031,48	2 958 388,00	0,82
2 660 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	2 671 871,79	2 694 460,30	0,74
2 400 000,00	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	2 594 954,34	2 611 620,00	0,72
2 700 000,00	SPAIN GOVERNMENT BOND 0.10% 30/04/2031	EUR	2 653 075,19	2 604 190,50	0,72
1 930 000,00	SPAIN GOVERNMENT BOND 1.30% 31/10/2026	EUR	2 079 858,76	2 065 543,90	0,57
1 080 000,00	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	1 890 051,34	1 944 270,00	0,54
1 900 000,00	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	1 937 182,71	1 928 424,00	0,53
1 750 000,00	SPAIN GOVERNMENT BOND 1.50% 30/04/2027	EUR	1 914 677,26	1 896 116,25	0,52
1 700 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	1 849 332,60	1 843 794,50	0,51
1 700 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2027	EUR	1 781 234,11	1 772 513,50	0,49
1 836 000,00	SPAIN GOVERNMENT BOND 1.00% 31/10/2050	EUR	1 722 460,55	1 666 243,44	0,46
1 635 000,00	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	1 631 082,01	1 594 386,60	0,44
1 350 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	1 505 535,19	1 475 219,25	0,41
735 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	1 188 490,51	1 106 072,10	0,30
800 000,00	SPAIN GOVERNMENT BOND 2.90% 31/10/2046	EUR	1 082 794,97	1 079 744,00	0,30
1 000 000,00	SPAIN GOVERNMENT BOND 1.60% 30/04/2025	EUR	1 073 140,48	1 065 750,00	0,29
850 000,00	SPAIN GOVERNMENT BOND 0.60% 31/10/2029	EUR	886 775,88	871 585,75	0,24
705 000,00	SPAIN GOVERNMENT BOND 1.40% 30/04/2028	EUR	768 123,80	762 228,38	0,21
510 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	512 404,05	506 868,60	0,14
270 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	266 678,67	263 015,10	0,07
230 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	214 275,63	200 879,70	0,06
<b>GERMANY</b>			<b>19 629 666,58</b>	<b>19 153 059,17</b>	<b>5,29</b>
<b>Government</b>			<b>19 629 666,58</b>	<b>19 153 059,17</b>	<b>5,29</b>
2 337 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.25% 04/07/2039	EUR	4 177 357,82	4 114 236,62	1,14
2 090 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.25% 15/08/2048	EUR	2 863 850,82	2 703 618,25	0,75
2 500 000,00	BUNDES OBLIGATION 0.01% 09/10/2026	EUR	2 569 848,74	2 555 800,00	0,71
2 500 000,00	BUNDESSCHATZANWEISUNGEN 0.01% 15/09/2023	EUR	2 535 736,79	2 528 400,00	0,70
1 470 000,00	BUNDESREPUBLIK DEUTSCHLAND 3.25% 04/07/2042	EUR	2 556 969,04	2 456 836,87	0,68
1 290 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 04/07/2044	EUR	2 087 941,38	2 011 996,62	0,55

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



## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
830 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2027	EUR	885 814,11	860 137,30	0,24
595 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2028	EUR	638 101,48	628 462,80	0,17
380 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 15/08/2046	EUR	625 967,65	606 800,23	0,17
400 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	426 308,67	417 124,00	0,11
285 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.01% 15/08/2052	EUR	261 770,08	269 646,48	0,07
<b>BELGIUM</b>			<b>19 072 822,45</b>	<b>18 478 076,89</b>	<b>5,10</b>
<b>Government</b>			<b>19 072 822,45</b>	<b>18 478 076,89</b>	<b>5,10</b>
2 340 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.40% 22/06/2040	EUR	2 367 282,08	2 226 931,79	0,61
1 875 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2027	EUR	2 018 214,33	1 990 162,50	0,55
1 490 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.00% 22/06/2034	EUR	2 063 468,45	1 979 785,65	0,55
1 350 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	1 429 297,15	1 411 155,00	0,39
1 093 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	1 181 348,20	1 165 389,39	0,32
1 020 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	1 101 625,01	1 084 226,03	0,30
990 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.50% 22/10/2024	EUR	1 028 387,04	1 020 175,20	0,28
870 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 002 446,01	973 851,90	0,27
790 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.70% 22/06/2050	EUR	1 007 820,10	943 474,72	0,26
850 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	932 468,02	913 503,50	0,25
780 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2031	EUR	861 251,53	844 786,80	0,23
750 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.60% 22/06/2024	EUR	826 286,75	809 850,00	0,22
410 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	690 368,31	671 793,77	0,19
630 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	641 006,32	634 422,60	0,18
390 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	592 646,33	537 349,92	0,15
430 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	440 168,27	436 368,30	0,12
520 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	460 674,18	426 629,84	0,12
350 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	428 064,37	408 219,98	0,11
<b>NETHERLANDS</b>			<b>11 217 429,09</b>	<b>10 961 244,18</b>	<b>3,02</b>
<b>Government</b>			<b>11 217 429,09</b>	<b>10 961 244,18</b>	<b>3,02</b>
1 672 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	1 842 304,92	1 778 939,95	0,49
935 000,00	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	1 578 468,94	1 519 936,84	0,42
1 270 000,00	NETHERLANDS GOVERNMENT BOND 2.00% 15/07/2024	EUR	1 383 472,42	1 354 442,30	0,37
700 000,00	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	1 228 841,73	1 195 562,69	0,33
1 150 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	1 194 261,02	1 181 061,50	0,33
985 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	1 068 160,78	1 046 542,80	0,29
915 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	960 487,36	945 734,85	0,26
760 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	826 930,02	812 417,20	0,22
750 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2026	EUR	786 537,00	782 460,00	0,22
270 000,00	NETHERLANDS GOVERNMENT BOND 2.50% 15/01/2033	EUR	347 964,90	344 146,05	0,09

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

## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTUGAL</b>			<b>7 990 877,36</b>	<b>7 832 578,35</b>	<b>2,16</b>
<b>Government</b>			<b>7 990 877,36</b>	<b>7 832 578,35</b>	<b>2,16</b>
980 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	1 188 456,30	1 110 438,00	0,31
735 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	844 126,31	838 047,00	0,23
790 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	793 479,06	802 798,00	0,22
780 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.90% 12/10/2035	EUR	784 181,22	793 837,20	0,22
510 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/04/2037	EUR	773 753,36	754 371,60	0,21
645 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	748 758,87	737 499,45	0,20
640 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	730 174,97	725 382,40	0,20
630 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	722 798,78	707 704,20	0,19
400 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	517 212,51	490 864,00	0,13
200 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/02/2045	EUR	329 462,27	323 916,00	0,09
300 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	317 045,72	312 933,00	0,09
150 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	139 777,82	136 321,50	0,04
100 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.30% 17/10/2031	EUR	101 650,17	98 466,00	0,03
<b>AUSTRIA</b>			<b>6 765 714,99</b>	<b>6 469 168,13</b>	<b>1,78</b>
<b>Government</b>			<b>6 765 714,99</b>	<b>6 469 168,13</b>	<b>1,78</b>
870 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/04/2027	EUR	927 399,29	908 175,60	0,25
820 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	888 573,67	869 593,60	0,24
835 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	916 860,89	856 676,60	0,24
800 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.20% 20/10/2025	EUR	866 808,24	852 560,00	0,23
460 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 02/11/2086	EUR	688 606,86	584 655,40	0,16
550 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	582 873,22	579 766,00	0,16
465 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.70% 20/04/2071	EUR	458 434,56	428 358,51	0,12
380 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	403 795,20	396 872,00	0,11
310 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.40% 23/05/2034	EUR	414 947,46	393 267,05	0,11
320 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	316 197,73	312 707,87	0,08
235 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 20/02/2047	EUR	301 217,87	286 535,50	0,08
<b>IRELAND</b>			<b>6 300 235,99</b>	<b>6 112 240,30</b>	<b>1,69</b>
<b>Government</b>			<b>6 300 235,99</b>	<b>6 112 240,30</b>	<b>1,69</b>
850 000,00	IRELAND GOVERNMENT BOND 0.20% 18/10/2030	EUR	865 120,53	856 188,00	0,24
780 000,00	IRELAND GOVERNMENT BOND 0.40% 15/05/2035	EUR	797 689,20	770 203,20	0,21
550 000,00	IRELAND GOVERNMENT BOND 5.40% 13/03/2025	EUR	693 541,52	653 581,50	0,18
460 000,00	IRELAND GOVERNMENT BOND 2.00% 18/02/2045	EUR	611 850,66	587 203,80	0,16
530 000,00	IRELAND GOVERNMENT BOND 3.40% 18/03/2024	EUR	617 089,60	577 117,00	0,16
550 000,00	IRELAND GOVERNMENT BOND 0.20% 15/05/2027	EUR	566 234,49	561 995,50	0,16
510 000,00	IRELAND GOVERNMENT BOND 1.00% 15/05/2026	EUR	548 912,23	540 492,90	0,15
470 000,00	IRELAND GOVERNMENT BOND 1.10% 15/05/2029	EUR	517 503,98	508 055,90	0,14
450 000,00	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	441 515,30	440 766,00	0,12
350 000,00	IRELAND GOVERNMENT BOND 1.50% 15/05/2050	EUR	426 795,08	403 630,50	0,11
200 000,00	IRELAND GOVERNMENT BOND 0.90% 15/05/2028	EUR	213 983,40	213 006,00	0,06
<b>FINLAND</b>			<b>4 734 807,18</b>	<b>4 645 471,38</b>	<b>1,28</b>
<b>Government</b>			<b>4 734 807,18</b>	<b>4 645 471,38</b>	<b>1,28</b>
565 000,00	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	569 550,41	551 459,49	0,15
520 000,00	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	557 273,11	546 712,40	0,15
500 000,00	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	540 887,92	533 860,00	0,15
500 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2027	EUR	530 672,09	522 710,00	0,14
500 000,00	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	525 511,28	508 680,03	0,14
465 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2028	EUR	490 982,81	486 473,70	0,14
460 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	457 070,47	447 559,94	0,12
360 000,00	FINLAND GOVERNMENT BOND 0.01% 15/09/2026	EUR	370 246,63	366 141,60	0,10
335 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2029	EUR	358 012,68	350 775,15	0,10
370 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	334 599,78	331 099,07	0,09

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## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>135 303 243,24</b>	<b>134 237 334,30</b>	<b>37,05</b>
<b>GERMANY</b>			<b>43 521 788,63</b>	<b>43 180 597,22</b>	<b>11,92</b>
<b>Government</b>			<b>43 521 788,63</b>	<b>43 180 597,22</b>	<b>11,92</b>
4 300 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	4 446 474,39	4 404 619,00	1,22
3 570 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	3 685 995,01	3 643 677,66	1,01
3 400 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/03/2023	EUR	3 444 156,20	3 427 132,00	0,95
3 275 000,00	BUNDESobligation 0.00% 05/04/2024	EUR	3 372 969,02	3 325 762,50	0,92
3 300 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/06/2022	EUR	3 332 657,97	3 310 692,00	0,91
3 280 000,00	BUNDESobligation 0.00% 07/10/2022	EUR	3 305 418,61	3 297 187,20	0,91
2 890 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	3 013 162,49	2 959 649,00	0,82
2 820 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2028	EUR	2 898 362,23	2 889 428,40	0,80
2 250 000,00	BUNDESobligation 0.00% 10/04/2026	EUR	2 317 579,83	2 299 387,50	0,63
2 220 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2036	EUR	2 206 477,89	2 217 110,56	0,61
2 000 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	2 072 672,04	2 042 340,00	0,56
1 950 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	2 011 548,14	1 998 496,50	0,55
1 900 000,00	BUNDESobligation 0.00% 18/10/2024	EUR	1 962 054,42	1 935 036,00	0,53
1 770 000,00	BUNDESobligation 0.00% 11/04/2025	EUR	1 827 652,48	1 804 939,80	0,50
1 010 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2035	EUR	1 040 084,11	1 013 369,56	0,28
807 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2050	EUR	781 851,46	772 225,40	0,21
720 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2030	EUR	743 130,32	736 329,60	0,20
660 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	588 819,00	638 271,88	0,18
457 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	470 723,02	464 942,66	0,13
<b>FRANCE</b>			<b>36 959 744,51</b>	<b>36 621 058,47</b>	<b>10,11</b>
<b>Government</b>			<b>36 959 744,51</b>	<b>36 621 058,47</b>	<b>10,11</b>
6 300 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	6 421 197,76	6 379 002,00	1,76
5 120 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	5 243 298,25	5 200 947,20	1,44
4 800 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	4 878 948,20	4 753 152,00	1,31
4 400 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2027	EUR	4 455 336,66	4 459 928,00	1,23
4 180 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	4 278 405,19	4 244 957,20	1,17
3 715 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	3 760 789,29	3 717 191,85	1,03
3 350 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2023	EUR	3 399 546,45	3 378 189,92	0,93
2 315 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2031	EUR	2 293 085,96	2 269 672,30	0,63
2 200 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	2 229 136,75	2 218 018,00	0,61
<b>ITALY</b>			<b>23 813 145,62</b>	<b>23 726 217,08</b>	<b>6,55</b>
<b>Government</b>			<b>23 813 145,62</b>	<b>23 726 217,08</b>	<b>6,55</b>
6 000 000,00	BOT 0.00% 31/05/2022	EUR	6 016 999,44	6 015 600,00	1,66
4 500 000,00	BOT 0.00% 31/03/2022	EUR	4 511 744,70	4 507 605,00	1,24
3 365 000,00	BTP 0.00% 15/01/2024	EUR	3 390 009,01	3 372 016,03	0,93
3 250 000,00	BTP 0.00% 15/08/2024	EUR	3 265 126,27	3 247 320,05	0,90
3 000 000,00	BOT 0.00% 14/11/2022	EUR	3 015 727,78	3 014 790,00	0,83

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## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 930 000,00	BTP 0.00% 01/04/2026	EUR	1 922 550,60	1 901 050,00	0,53
1 700 000,00	BTP 0.00% 01/08/2026	EUR	1 690 987,82	1 667 836,00	0,46
<b>SPAIN</b>			<b>14 159 221,43</b>	<b>14 132 534,70</b>	<b>3,90</b>
<b>Government</b>			<b>14 159 221,43</b>	<b>14 132 534,70</b>	<b>3,90</b>
5 400 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	5 469 437,71	5 456 322,00	1,51
2 900 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	2 943 703,35	2 918 400,50	0,80
2 000 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	2 016 600,83	2 016 525,70	0,56
1 950 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	1 950 237,28	1 974 414,00	0,54
1 780 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2028	EUR	1 779 242,26	1 766 872,50	0,49
<b>NETHERLANDS</b>			<b>7 389 416,11</b>	<b>7 267 322,76</b>	<b>2,01</b>
<b>Government</b>			<b>7 389 416,11</b>	<b>7 267 322,76</b>	<b>2,01</b>
1 850 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2022	EUR	1 873 836,77	1 850 610,50	0,51
1 465 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2024	EUR	1 501 351,56	1 483 957,10	0,41
1 335 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2031	EUR	1 355 966,91	1 339 218,60	0,37
1 100 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2027	EUR	1 130 066,00	1 121 340,00	0,31
585 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	602 056,66	590 686,20	0,16
540 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2052	EUR	527 128,30	492 943,64	0,14
400 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2038	EUR	399 009,91	388 566,72	0,11
<b>AUSTRIA</b>			<b>6 994 670,92</b>	<b>6 867 482,92</b>	<b>1,89</b>
<b>Government</b>			<b>6 994 670,92</b>	<b>6 867 482,92</b>	<b>1,89</b>
1 479 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/10/2040	EUR	1 427 249,26	1 352 212,58	0,37
1 050 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2025	EUR	1 072 151,41	1 066 422,00	0,29
990 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2023	EUR	1 012 339,04	1 000 401,04	0,28
900 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2024	EUR	915 735,80	913 554,00	0,25
900 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/09/2022	EUR	914 870,83	904 167,00	0,25
730 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2030	EUR	738 612,16	730 445,30	0,20
500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2031	EUR	508 112,14	496 805,00	0,14
400 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2023	EUR	405 600,28	403 476,00	0,11
<b>FINLAND</b>			<b>879 504,85</b>	<b>871 479,86</b>	<b>0,24</b>
<b>Government</b>			<b>879 504,85</b>	<b>871 479,86</b>	<b>0,24</b>
510 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2024	EUR	521 327,97	517 976,15	0,14
350 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2023	EUR	358 176,88	353 503,71	0,10
<b>BELGIUM</b>			<b>874 476,25</b>	<b>864 344,80</b>	<b>0,24</b>
<b>Government</b>			<b>874 476,25</b>	<b>864 344,80</b>	<b>0,24</b>
880 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2031	EUR	874 476,25	864 344,80	0,24
<b>IRELAND</b>			<b>711 274,92</b>	<b>706 296,49</b>	<b>0,19</b>
<b>Government</b>			<b>711 274,92</b>	<b>706 296,49</b>	<b>0,19</b>
363 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2031	EUR	357 295,05	354 371,49	0,10
350 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2022	EUR	353 979,87	351 925,00	0,09
<b>Total Portfolio</b>			<b>366 177 525,17</b>	<b>360 481 395,92</b>	<b>99,48</b>

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

## Eurizon Fund - Bond Italy Floating Rate LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	97 698 462,35	
Banks	(Note 3)	547 348,96	
Other interest receivable		87 092,33	
Receivable on subscriptions		58 401,57	
<b>Total assets</b>		<b>98 391 305,21</b>	
<b>Liabilities</b>			
Payable on redemptions		(41 621,53)	
Other liabilities		(41 962,26)	
<b>Total liabilities</b>		<b>(83 583,79)</b>	
<b>Total net assets</b>		<b>98 307 721,42</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	129,87	142 941,454
Class Z Units	EUR	140,38	354 946,549
Class ZD Units	EUR	99,89	299 500,437

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

## Eurizon Fund - Bond Italy Floating Rate LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>68 555 590,05</b>
Net income from investments	(Note 2)	274 842,10
<b>Total income</b>		<b>274 842,10</b>
Management fee	(Note 6)	(171 733,25)
Depositary fee	(Note 8)	(22 581,64)
Subscription tax	(Note 4)	(16 148,28)
Other charges and taxes	(Notes 5, 8)	(127 557,88)
<b>Total expenses</b>		<b>(338 021,05)</b>
<b>Net investment income / (loss)</b>		<b>(63 178,95)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	430 864,49
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(772 474,49)
<b>Net result of operations for the year</b>		<b>(404 788,95)</b>
Subscriptions for the year		56 874 405,49
Redemptions for the year		(26 717 485,17)
<b>Net assets at the end of the year</b>		<b>98 307 721,42</b>

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

## Eurizon Fund - Bond Italy Floating Rate LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>96 713 389,02</b>	<b>97 698 462,35</b>	<b>99,38</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>96 713 389,02</b>	<b>97 698 462,35</b>	<b>99,38</b>
<b>Floating Rate Notes</b>			<b>96 713 389,02</b>	<b>97 698 462,35</b>	<b>99,38</b>
<b>ITALY</b>			<b>96 713 389,02</b>	<b>97 698 462,35</b>	<b>99,38</b>
<b>Government</b>			<b>96 713 389,02</b>	<b>97 698 462,35</b>	<b>99,38</b>
12 183 000,00	CCT FRN 15/04/2025	EUR	12 202 029,78	12 423 005,10	12,64
10 355 000,00	CCT FRN 15/10/2024	EUR	10 415 704,78	10 584 881,00	10,77
9 590 000,00	CCT FRN 15/12/2022	EUR	9 609 781,91	9 641 786,00	9,81
9 265 000,00	CCT FRN 15/02/2024	EUR	9 232 214,80	9 348 385,00	9,51
9 235 000,00	CCT FRN 15/04/2029	EUR	9 297 169,69	9 288 563,00	9,45
9 062 000,00	CCT FRN 15/09/2025	EUR	8 839 417,35	9 114 559,60	9,27
8 735 000,00	CCT FRN 15/07/2023	EUR	8 730 786,05	8 809 247,50	8,96
7 805 000,00	CCT FRN 15/06/2022	EUR	7 787 573,09	7 827 088,15	7,96
7 420 000,00	CCT FRN 15/04/2026	EUR	7 466 982,77	7 461 552,00	7,59
6 840 000,00	CCT FRN 15/01/2025	EUR	7 104 564,01	7 158 744,00	7,28
6 010 000,00	CCT FRN 15/12/2023	EUR	6 027 164,79	6 040 651,00	6,14
<b>Total Portfolio</b>			<b>96 713 389,02</b>	<b>97 698 462,35</b>	<b>99,38</b>

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

## Eurizon Fund - Bond Italy Short Term LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	207 810 310,08	
Banks	(Note 3)	1 275 096,49	
Other interest receivable		1 066 257,47	
Receivable on investments sold		3 278 332,43	
Receivable on subscriptions		70 187,48	
<b>Total assets</b>		<b>213 500 183,95</b>	
<b>Liabilities</b>			
Payable on investments purchased		(4 340 584,02)	
Payable on redemptions		(21 898,75)	
Other liabilities		(60 184,64)	
<b>Total liabilities</b>		<b>(4 422 667,41)</b>	
<b>Total net assets</b>		<b>209 077 516,54</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	100,09	2 088 879,444

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



## Eurizon Fund - Bond Italy Short Term LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>141 571 973,02</b>
Net income from investments	(Note 2)	3 031 099,71
<b>Total income</b>		<b>3 031 099,71</b>
Management fee	(Note 6)	(231 256,32)
Depositary fee	(Note 8)	(45 326,22)
Subscription tax	(Note 4)	(17 837,53)
Other charges and taxes	(Notes 5, 8)	(123 068,75)
<b>Total expenses</b>		<b>(417 488,82)</b>
<b>Net investment income / (loss)</b>		<b>2 613 610,89</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 325 172,79)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(2 868 283,39)
<b>Net result of operations for the year</b>		<b>(1 579 845,29)</b>
Subscriptions for the year		275 541 271,47
Redemptions for the year		(206 455 882,66)
<b>Net assets at the end of the year</b>		<b>209 077 516,54</b>

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

## Eurizon Fund - Bond Italy Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>210 344 041,29</b>	<b>207 810 310,08</b>	<b>99,39</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>210 344 041,29</b>	<b>207 810 310,08</b>	<b>99,39</b>
<b>Ordinary Bonds</b>			<b>175 315 112,24</b>	<b>172 950 472,17</b>	<b>82,72</b>
<b>ITALY</b>			<b>175 315 112,24</b>	<b>172 950 472,17</b>	<b>82,72</b>
<b>Government</b>			<b>175 315 112,24</b>	<b>172 950 472,17</b>	<b>82,72</b>
16 945 000,00	BTP 0.95% 01/03/2023	EUR	17 289 889,37	17 208 664,20	8,23
15 000 000,00	BTP 0.90% 01/08/2022	EUR	15 210 539,62	15 120 000,00	7,23
13 750 000,00	BTP 4.50% 01/03/2024	EUR	15 456 978,98	15 109 531,25	7,23
13 385 000,00	BTP 5.50% 01/11/2022	EUR	14 750 996,67	14 045 268,67	6,72
12 405 000,00	BTP 0.65% 15/10/2023	EUR	12 701 853,36	12 601 123,05	6,03
11 630 000,00	BTP 2.45% 01/10/2023	EUR	12 362 640,44	12 176 610,00	5,82
10 000 000,00	BTP 2.50% 01/12/2024	EUR	10 792 409,37	10 703 073,00	5,12
9 600 000,00	BTP 3.75% 01/09/2024	EUR	10 683 029,49	10 551 696,00	5,05
10 255 000,00	BTP 1.45% 15/09/2022	EUR	10 461 887,98	10 393 134,85	4,97
9 325 000,00	BTP 4.75% 01/08/2023	EUR	10 308 122,81	10 071 559,50	4,82
9 245 000,00	BTP 0.30% 15/08/2023	EUR	9 351 973,34	9 332 457,70	4,46
8 250 000,00	BTP 1.45% 15/11/2024	EUR	8 637 726,37	8 578 803,75	4,10
7 420 000,00	BTP 4.50% 01/05/2023	EUR	8 019 270,22	7 907 568,20	3,78
6 880 000,00	BTP 1.75% 01/07/2024	EUR	7 274 083,88	7 178 970,40	3,43
6 785 000,00	BTP 0.95% 15/03/2023	EUR	6 918 510,34	6 895 324,10	3,30
5 000 000,00	BTP 0.60% 15/06/2023	EUR	5 095 200,00	5 076 687,50	2,43
<b>Zero-Coupon Bonds</b>			<b>35 028 929,05</b>	<b>34 859 837,91</b>	<b>16,67</b>
<b>ITALY</b>			<b>35 028 929,05</b>	<b>34 859 837,91</b>	<b>16,67</b>
<b>Government</b>			<b>35 028 929,05</b>	<b>34 859 837,91</b>	<b>16,67</b>
13 500 000,00	BTP 0.00% 15/04/2024	EUR	13 561 278,15	13 507 222,50	6,46
9 450 000,00	BTP 0.00% 15/01/2024	EUR	9 521 392,19	9 468 096,75	4,53
7 900 000,00	BTP 0.00% 15/08/2024	EUR	7 953 732,36	7 891 668,66	3,77
3 000 000,00	BTP 0.00% 15/12/2024	EUR	2 989 949,49	2 991 000,00	1,43
1 000 000,00	BOT 0.00% 28/02/2022	EUR	1 002 576,86	1 001 850,00	0,48
<b>Total Portfolio</b>			<b>210 344 041,29</b>	<b>207 810 310,08</b>	<b>99,39</b>

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

## Eurizon Fund - Bond Italy Medium Term LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	369 734 420,73	
Banks	(Note 3)	2 293 068,97	
Other interest receivable		1 598 396,63	
Receivable on subscriptions		45 268,00	
<b>Total assets</b>		<b>373 671 154,33</b>	
<b>Liabilities</b>			
Payable on investments purchased		(469 190,57)	
Payable on redemptions		(32 570,03)	
Other liabilities		(110 544,45)	
<b>Total liabilities</b>		<b>(612 305,05)</b>	
<b>Total net assets</b>		<b>373 058 849,28</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	101,83	3 663 520,672

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

## Eurizon Fund - Bond Italy Medium Term LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>166 013 529,94</b>
Net income from investments	(Note 2)	4 979 478,82
<b>Total income</b>		<b>4 979 478,82</b>
Management fee	(Note 6)	(423 258,56)
Depositary fee	(Note 8)	(71 897,49)
Subscription tax	(Note 4)	(30 828,47)
Other charges and taxes	(Notes 5, 8)	(192 304,94)
<b>Total expenses</b>		<b>(718 289,46)</b>
<b>Net investment income / (loss)</b>		<b>4 261 189,36</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 309 324,15)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(7 770 433,40)
<b>Net result of operations for the year</b>		<b>(4 818 568,19)</b>
Subscriptions for the year		351 145 226,19
Redemptions for the year		(139 281 338,66)
<b>Net assets at the end of the year</b>		<b>373 058 849,28</b>

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

## Eurizon Fund - Bond Italy Medium Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>375 808 059,40</b>	<b>369 734 420,73</b>	<b>99,11</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>375 808 059,40</b>	<b>369 734 420,73</b>	<b>99,11</b>
<b>Ordinary Bonds</b>			<b>315 675 819,48</b>	<b>310 120 577,53</b>	<b>83,13</b>
<b>ITALY</b>			<b>315 675 819,48</b>	<b>310 120 577,53</b>	<b>83,13</b>
<b>Government</b>			<b>315 675 819,48</b>	<b>310 120 577,53</b>	<b>83,13</b>
26 400 000,00	BTP 4.50% 01/03/2026	EUR	31 842 466,73	31 004 160,00	8,31
26 210 000,00	BTP 5.00% 01/03/2025	EUR	31 261 380,40	30 244 243,20	8,11
27 630 000,00	BTP 1.60% 01/06/2026	EUR	29 569 304,60	29 152 689,30	7,82
26 365 000,00	BTP 1.50% 01/06/2025	EUR	27 751 948,65	27 560 916,40	7,39
26 400 000,00	BTP 1.25% 01/12/2026	EUR	27 769 832,80	27 487 944,00	7,37
25 660 000,00	BTP 1.85% 01/07/2025	EUR	27 621 339,53	27 137 502,80	7,27
24 795 000,00	BTP 2.00% 01/12/2025	EUR	27 040 480,61	26 481 803,85	7,10
25 985 000,00	BTP 0.35% 01/02/2025	EUR	26 379 741,87	26 182 486,00	7,02
21 850 000,00	BTP 0.50% 01/02/2026	EUR	22 338 617,04	22 016 934,00	5,90
20 310 000,00	BTP 2.10% 15/07/2026	EUR	22 448 175,00	21 904 131,90	5,87
20 462 000,00	BTP 1.45% 15/05/2025	EUR	21 565 344,37	21 348 823,08	5,72
18 025 000,00	BTP 2.50% 15/11/2025	EUR	20 087 187,88	19 598 943,00	5,25
<b>Zero-Coupon Bonds</b>			<b>60 132 239,92</b>	<b>59 613 843,20</b>	<b>15,98</b>
<b>ITALY</b>			<b>60 132 239,92</b>	<b>59 613 843,20</b>	<b>15,98</b>
<b>Government</b>			<b>60 132 239,92</b>	<b>59 613 843,20</b>	<b>15,98</b>
34 270 000,00	BTP 0.00% 01/08/2026	EUR	33 824 896,02	33 617 499,20	9,01
26 400 000,00	BTP 0.00% 01/04/2026	EUR	26 307 343,90	25 996 344,00	6,97
<b>Total Portfolio</b>			<b>375 808 059,40</b>	<b>369 734 420,73</b>	<b>99,11</b>

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

## Eurizon Fund - Bond Italy Long Term LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	359 138 252,08	
Banks	(Note 3)	1 723 560,80	
Other interest receivable		2 517 774,46	
Receivable on subscriptions		103 742,42	
<b>Total assets</b>		<b>363 483 329,76</b>	
<b>Liabilities</b>			
Payable on redemptions		(60 321,25)	
Other liabilities		(132 696,26)	
<b>Total liabilities</b>		<b>(193 017,51)</b>	
<b>Total net assets</b>		<b>363 290 312,25</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	104,63	3 472 268,265

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

## Eurizon Fund - Bond Italy Long Term LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>145 735 202,06</b>
Net income from investments	(Note 2)	7 090 442,75
<b>Total income</b>		<b>7 090 442,75</b>
Management fee	(Note 6)	(711 026,23)
Depositary fee	(Note 8)	(90 584,91)
Subscription tax	(Note 4)	(37 790,60)
Other charges and taxes	(Notes 5, 8)	(248 359,89)
<b>Total expenses</b>		<b>(1 087 761,63)</b>
<b>Net investment income / (loss)</b>		<b>6 002 681,12</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(5 312 734,89)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(18 367 168,44)
<b>Net result of operations for the year</b>		<b>(17 677 222,21)</b>
Subscriptions for the year		600 937 322,73
Redemptions for the year		(365 704 990,33)
<b>Net assets at the end of the year</b>		<b>363 290 312,25</b>

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

## Eurizon Fund - Bond Italy Long Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>371 151 327,46</b>	<b>359 138 252,08</b>	<b>98,86</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>371 151 327,46</b>	<b>359 138 252,08</b>	<b>98,86</b>
<b>Ordinary Bonds</b>			<b>368 138 099,41</b>	<b>356 128 932,08</b>	<b>98,03</b>
<b>ITALY</b>			<b>368 138 099,41</b>	<b>356 128 932,08</b>	<b>98,03</b>
<b>Government</b>			<b>368 138 099,41</b>	<b>356 128 932,08</b>	<b>98,03</b>
13 380 000,00	BTP 4.00% 01/02/2037	EUR	18 655 258,66	17 833 934,40	4,91
13 812 000,00	BTP 3.10% 01/03/2040	EUR	17 600 605,31	16 898 567,64	4,65
14 420 000,00	BTP 3.00% 01/08/2029	EUR	17 185 341,27	16 732 247,00	4,61
16 655 000,00	BTP 0.90% 01/04/2031	EUR	16 863 771,05	16 384 189,70	4,51
14 963 000,00	BTP 0.95% 15/09/2027	EUR	15 469 986,33	15 277 671,89	4,21
12 916 000,00	BTP 2.45% 01/09/2033	EUR	15 061 559,72	14 543 028,52	4,00
8 450 000,00	BTP 5.00% 01/08/2034	EUR	12 348 217,18	12 018 266,00	3,31
7 812 000,00	BTP 5.00% 01/09/2040	EUR	12 317 142,87	12 003 450,48	3,30
9 981 000,00	BTP 2.05% 01/08/2027	EUR	11 053 983,09	10 806 029,46	2,98
9 835 000,00	BTP 1.65% 01/12/2030	EUR	10 639 291,70	10 343 272,80	2,85
7 825 000,00	BTP 4.75% 01/09/2028	EUR	10 283 445,87	9 890 956,50	2,72
9 000 000,00	BTP 2.20% 01/06/2027	EUR	9 974 242,81	9 815 490,00	2,70
6 292 000,00	BTP 4.75% 01/09/2044	EUR	10 154 626,88	9 746 496,76	2,68
8 483 000,00	BTP 2.80% 01/12/2028	EUR	9 867 942,18	9 675 794,63	2,66
7 741 000,00	BTP 3.50% 01/03/2030	EUR	9 637 985,43	9 339 748,73	2,57
8 870 000,00	BTP 1.65% 01/03/2032	EUR	9 571 060,69	9 294 163,40	2,56
8 220 000,00	BTP 2.00% 01/02/2028	EUR	9 070 598,66	8 902 177,80	2,45
8 407 000,00	BTP 1.35% 01/04/2030	EUR	8 860 718,77	8 683 590,30	2,39
6 300 000,00	BTP 5.25% 01/11/2029	EUR	8 567 838,71	8 433 117,00	2,32
6 230 000,00	BTP 3.25% 01/09/2046	EUR	8 134 055,02	7 890 731,10	2,17
6 406 000,00	BTP 2.95% 01/09/2038	EUR	8 068 440,16	7 678 808,14	2,11
5 537 000,00	BTP 3.45% 01/03/2048	EUR	7 508 443,82	7 276 005,59	2,00
6 567 000,00	BTP 2.45% 01/09/2050	EUR	7 648 017,45	7 226 786,49	1,99
5 802 000,00	BTP 3.35% 01/03/2035	EUR	7 538 693,92	7 135 937,82	1,97
6 367 000,00	BTP 2.25% 01/09/2036	EUR	7 239 712,39	7 011 849,76	1,93
4 961 000,00	BTP 3.85% 01/09/2049	EUR	7 353 021,32	6 968 915,14	1,92
7 140 000,00	BTP 0.60% 01/08/2031	EUR	7 127 451,18	6 799 779,00	1,87
5 810 000,00	BTP 2.70% 01/03/2047	EUR	7 177 388,78	6 734 719,60	1,85
6 550 000,00	BTP 0.25% 15/03/2028	EUR	6 523 217,31	6 388 739,00	1,76
6 395 000,00	BTP 0.95% 01/08/2030	EUR	6 533 611,14	6 371 530,35	1,75
6 500 000,00	BTP 0.95% 01/12/2031	EUR	6 575 280,76	6 367 595,00	1,75
4 270 000,00	BTP 6.00% 01/05/2031	EUR	6 441 365,60	6 169 167,90	1,70
5 520 000,00	BTP 1.80% 01/03/2041	EUR	5 871 381,92	5 577 021,60	1,54
5 650 000,00	BTP 0.50% 15/07/2028	EUR	5 710 484,43	5 574 968,00	1,54
5 475 000,00	BTP 1.70% 01/09/2051	EUR	5 462 972,17	5 132 703,00	1,41
4 546 000,00	BTP 1.45% 01/03/2036	EUR	4 713 313,25	4 548 545,76	1,25
4 740 000,00	BTP 1.50% 30/04/2045	EUR	4 547 204,82	4 445 409,00	1,22
4 312 000,00	BTP 0.85% 15/01/2027	EUR	4 448 222,93	4 395 264,72	1,21
2 885 000,00	BTP 5.75% 01/02/2033	EUR	4 407 868,95	4 245 681,40	1,17
3 462 000,00	BTP 2.80% 01/03/2067	EUR	4 246 878,25	3 913 098,60	1,08
1 730 000,00	BTP 2.15% 01/03/2072	EUR	1 677 456,66	1 653 482,10	0,46
<b>Zero-Coupon Bonds</b>			<b>3 013 228,05</b>	<b>3 009 320,00</b>	<b>0,83</b>
<b>ITALY</b>			<b>3 013 228,05</b>	<b>3 009 320,00</b>	<b>0,83</b>
<b>Government</b>			<b>3 013 228,05</b>	<b>3 009 320,00</b>	<b>0,83</b>
2 000 000,00	BOT 0.00% 14/11/2022	EUR	2 010 511,25	2 006 900,00	0,55
1 000 000,00	BOT 0.00% 31/03/2022	EUR	1 002 716,80	1 002 420,00	0,28
<b>Total Portfolio</b>			<b>371 151 327,46</b>	<b>359 138 252,08</b>	<b>98,86</b>

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



## Eurizon Fund - Bond GBP LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	152 917 075,29	
Banks	(Note 3)	1 160 903,36	
Other banks and broker accounts	(Notes 2, 3, 9)	911 503,98	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	24 459,51	
Other interest receivable		671 507,01	
Receivable on investments sold		1 560 493,73	
Receivable on subscriptions		20 393,17	
<b>Total assets</b>		<b>157 266 336,05</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(849 395,67)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(932 707,92)	
Unrealised loss on future contracts	(Notes 2, 9)	(226,30)	
Payable on investments purchased		(1 289 309,99)	
Payable on redemptions		(60 720,88)	
Other liabilities		(59 206,78)	
<b>Total liabilities</b>		<b>(3 191 567,54)</b>	
<b>Total net assets</b>		<b>154 074 768,51</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	181,96	55 071,582
Class RH Units	EUR	188,61	6 324,044
Class Z Units	EUR	205,87	458 444,629
Class ZD Units	EUR	116,88	94,313
Class ZH Units	EUR	214,41	226 059,353

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

## Eurizon Fund - Bond GBP LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>124 044 934,61</b>
Net income from investments	(Note 2)	2 446 769,60
Other income		12 517,97
<b>Total income</b>		<b>2 459 287,57</b>
Management fee	(Note 6)	(317 105,32)
Depository fee	(Note 8)	(37 483,95)
Subscription tax	(Note 4)	(19 100,81)
Other charges and taxes	(Notes 5, 8)	(106 374,62)
<b>Total expenses</b>		<b>(480 064,70)</b>
<b>Net investment income / (loss)</b>		<b>1 979 222,87</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(3 289 230,10)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(1 128 178,83)
- forward foreign exchange contracts	(Notes 2, 9)	(1 177,23)
- foreign currencies	(Note 2)	14 531,83
- future contracts	(Notes 2, 9)	(13 811,45)
<b>Net result of operations for the year</b>		<b>(2 438 642,91)</b>
Subscriptions for the year		80 388 588,14
Redemptions for the year		(47 920 000,04)
Dividend distributions	(Note 14)	(111,29)
<b>Net assets at the end of the year</b>		<b>154 074 768,51</b>

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

## Eurizon Fund - Bond GBP LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>148 060 127,93</b>	<b>152 917 075,29</b>	<b>99,25</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>148 060 127,93</b>	<b>152 917 075,29</b>	<b>99,25</b>
<b>Ordinary Bonds</b>			<b>148 060 127,93</b>	<b>152 917 075,29</b>	<b>99,25</b>
<b>UNITED KINGDOM</b>			<b>147 691 709,91</b>	<b>152 471 571,63</b>	<b>98,96</b>
<b>Government</b>			<b>147 506 165,35</b>	<b>152 286 137,31</b>	<b>98,84</b>
3 596 000,00	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	4 125 823,50	4 276 918,60	2,78
3 391 000,00	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	3 838 513,07	4 021 913,42	2,61
1 697 000,00	UNITED KINGDOM GILT 4.00% 22/01/2060	GBP	3 586 918,18	3 927 706,41	2,55
2 288 000,00	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	3 590 966,34	3 622 882,86	2,35
3 244 000,00	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	3 540 480,85	3 612 435,82	2,34
1 548 000,00	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	3 497 114,37	3 497 481,24	2,27
2 083 000,00	UNITED KINGDOM GILT 4.50% 07/09/2034	GBP	3 515 409,63	3 494 447,75	2,27
1 738 500,00	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	3 100 330,83	3 470 819,08	2,25
3 106 500,00	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	3 432 519,16	3 464 203,27	2,25
2 900 000,00	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	3 377 991,11	3 462 132,27	2,25
1 452 500,00	UNITED KINGDOM GILT 3.50% 22/07/2068	GBP	2 893 440,50	3 387 639,86	2,20
2 683 000,00	UNITED KINGDOM GILT 1.625% 22/10/2028	GBP	3 360 073,92	3 373 136,96	2,19
2 941 000,00	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	3 311 412,43	3 345 692,70	2,17
1 877 000,00	UNITED KINGDOM GILT 3.50% 22/01/2045	GBP	3 122 657,04	3 274 031,68	2,12
1 945 000,00	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	3 092 537,16	3 240 398,24	2,10
1 921 500,00	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	3 226 474,65	3 236 010,48	2,10
2 567 000,00	UNITED KINGDOM GILT 1.50% 22/07/2026	GBP	3 147 629,54	3 164 071,75	2,05
2 202 000,00	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	2 851 688,06	3 159 923,44	2,05
2 572 000,00	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	3 073 554,48	3 146 891,96	2,04
1 974 000,00	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	3 124 008,04	3 108 006,16	2,02
1 583 000,00	UNITED KINGDOM GILT 4.50% 07/12/2042	GBP	2 916 539,72	3 050 339,06	1,98
2 352 000,00	UNITED KINGDOM GILT 2.00% 07/09/2025	GBP	2 902 570,95	2 931 559,16	1,90
1 411 000,00	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	2 795 806,40	2 925 665,08	1,90
2 390 000,00	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	2 847 226,63	2 925 520,86	1,90
2 405 000,00	UNITED KINGDOM GILT 1.00% 22/04/2024	GBP	2 813 225,24	2 888 597,97	1,87
2 463 000,00	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	2 784 327,54	2 862 744,85	1,86
2 071 000,00	UNITED KINGDOM GILT 1.75% 22/01/2049	GBP	2 565 768,20	2 812 836,76	1,82
2 145 000,00	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	2 571 929,01	2 769 688,43	1,80
1 505 500,00	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	2 660 724,36	2 730 118,13	1,77
2 282 000,00	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	2 590 714,56	2 728 743,03	1,77
2 320 000,00	UNITED KINGDOM GILT 0.375% 22/10/2026	GBP	2 701 023,33	2 706 428,26	1,76
1 739 000,00	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	2 499 877,09	2 705 942,97	1,76
1 460 000,00	UNITED KINGDOM GILT 2.50% 22/07/2065	GBP	2 607 169,99	2 695 357,78	1,75
2 234 000,00	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	2 696 866,73	2 690 849,69	1,75
2 350 000,00	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	2 639 205,13	2 689 616,73	1,75
2 124 000,00	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	2 610 648,19	2 667 311,98	1,73
1 317 000,00	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	2 433 528,34	2 600 816,20	1,69
2 135 000,00	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	2 516 082,68	2 568 756,33	1,67
2 134 000,00	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	2 458 934,77	2 513 796,65	1,63
1 343 000,00	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	2 500 336,54	2 494 027,95	1,62
1 353 500,00	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	2 352 026,45	2 412 595,21	1,57
1 767 500,00	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	2 378 605,77	2 407 022,09	1,56
1 959 500,00	UNITED KINGDOM GILT 1.125% 31/01/2039	GBP	2 303 734,72	2 315 918,52	1,50
1 715 000,00	UNITED KINGDOM GILT 5.00% 07/03/2025	GBP	2 333 904,94	2 315 406,45	1,50
2 179 500,00	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	2 252 714,14	2 285 223,28	1,48
1 501 000,00	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	2 152 063,35	2 144 907,53	1,39
1 673 000,00	UNITED KINGDOM GILT 1.50% 22/07/2047	GBP	1 981 397,64	2 137 392,55	1,39
1 766 000,00	UNITED KINGDOM GILT 0.875% 31/01/2046	GBP	1 935 894,07	1 962 197,62	1,27
1 062 000,00	UNITED KINGDOM GILT 6.00% 07/12/2028	GBP	1 717 551,59	1 706 531,22	1,11
1 300 000,00	UNITED KINGDOM GILT 0.50% 22/07/2022	GBP	1 487 722,25	1 551 773,56	1,01

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

## Eurizon Fund - Bond GBP LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 517 000,00	UNITED KINGDOM GILT 0.50% 22/10/2061	GBP	1 466 958,79	1 530 654,90	0,99
1 233 500,00	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	1 481 190,38	1 508 961,46	0,98
1 181 000,00	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	1 378 921,43	1 384 913,85	0,90
833 000,00	UNITED KINGDOM GILT 0.50% 31/01/2029	GBP	961 482,49	967 610,52	0,63
693 000,00	UNITED KINGDOM GILT 0.875% 31/07/2033	GBP	791 669,95	810 682,10	0,53
455 000,00	UNITED KINGDOM GILT 1.50% 31/07/2053	GBP	608 279,13	598 884,63	0,39
<b>Energy</b>			<b>185 544,56</b>	<b>185 434,32</b>	<b>0,12</b>
156 000,00	UNITED KINGDOM GILT 1.00% 31/01/2032	GBP	185 544,56	185 434,32	0,12
<b>ITALY</b>			<b>368 418,02</b>	<b>445 503,66</b>	<b>0,29</b>
<b>Government</b>			<b>368 418,02</b>	<b>445 503,66</b>	<b>0,29</b>
300 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 6.00% 04/08/2028	GBP	368 418,02	445 503,66	0,29
<b>Total Portfolio</b>			<b>148 060 127,93</b>	<b>152 917 075,29</b>	<b>99,25</b>

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

## Eurizon Fund - Bond GBP LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(226,30)</b>	<b>148 760,87</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(226,30)</b>	<b>148 760,87</b>
100 000	(1)	Sale	LONG GILT	29/03/2022	GBP	(226,30)	148 760,87

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

## Eurizon Fund - Bond GBP LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(908 248,41)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>24 459,51</b>
18/01/2022	1 347 488,31	GBP	1 587 428,06	EUR	17 045,57
18/01/2022	428 801,53	GBP	503 323,63	EUR	7 256,49
18/01/2022	21 312,22	GBP	25 219,32	EUR	157,45
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(932 707,92)</b>
18/01/2022	51 068 292,61	EUR	43 654 197,89	GBP	(911 385,91)
18/01/2022	1 130 256,59	EUR	966 165,94	GBP	(20 171,03)
18/01/2022	59 991,00	EUR	51 135,73	GBP	(897,05)
18/01/2022	14 584,95	EUR	12 381,46	GBP	(157,83)
18/01/2022	20 137,68	EUR	16 992,98	GBP	(96,10)

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

## Eurizon Fund - Bond JPY LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	609 159 858,95	
Banks	(Note 3)	1 012 832,61	
Other banks and broker accounts	(Notes 2, 3, 9)	3 348,13	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	2 473 531,93	
Unrealised profit on future contracts	(Notes 2, 9)	3 602,03	
Other interest receivable		860 327,32	
Receivable on investments sold		52 661,59	
Receivable on subscriptions		382 677,64	
<b>Total assets</b>		<b>613 948 840,20</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(802 350,10)	
Payable on investments purchased		(80 449,52)	
Payable on redemptions		(152 283,17)	
Other liabilities		(211 578,45)	
<b>Total liabilities</b>		<b>(1 246 661,24)</b>	
<b>Total net assets</b>		<b>612 702 178,96</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	106,18	130 738,725
Class RH Units	EUR	154,41	4 175,197
Class Z Units	EUR	119,92	4 319 339,471
Class ZH Units	EUR	213,05	376 533,935

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

## Eurizon Fund - Bond JPY LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>458 791 327,43</b>
Net income from investments	(Note 2)	3 609 939,57
<b>Total income</b>		<b>3 609 939,57</b>
Management fee	(Note 6)	(1 098 183,46)
Depository fee	(Note 8)	(136 266,82)
Subscription tax	(Note 4)	(61 380,06)
Other charges and taxes	(Notes 5, 8)	(378 379,69)
<b>Total expenses</b>		<b>(1 674 210,03)</b>
<b>Net investment income / (loss)</b>		<b>1 935 729,54</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(5 843 400,51)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(12 682 270,27)
- forward foreign exchange contracts	(Notes 2, 9)	1 517 143,47
- foreign currencies	(Note 2)	(6 493,64)
- future contracts	(Notes 2, 9)	3 760,35
<b>Net result of operations for the year</b>		<b>(15 075 531,06)</b>
Subscriptions for the year		350 863 154,49
Redemptions for the year		(181 876 771,90)
<b>Net assets at the end of the year</b>		<b>612 702 178,96</b>

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



## Eurizon Fund - Bond JPY LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>642 006 086,21</b>	<b>609 159 858,95</b>	<b>99,42</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>637 357 866,15</b>	<b>604 562 572,39</b>	<b>98,67</b>
<b>Ordinary Bonds</b>			<b>637 357 866,15</b>	<b>604 562 572,39</b>	<b>98,67</b>
<b>JAPAN</b>			<b>637 357 866,15</b>	<b>604 562 572,39</b>	<b>98,67</b>
<b>Government</b>			<b>637 357 866,15</b>	<b>604 562 572,39</b>	<b>98,67</b>
1 213 100 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/09/2036	JPY	10 112 843,68	9 579 135,16	1,56
1 162 850 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2030	JPY	9 051 461,62	8 976 474,46	1,46
991 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.80% 20/09/2031	JPY	9 704 829,87	8 868 158,08	1,45
991 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.50% 20/06/2034	JPY	9 694 378,23	8 807 786,27	1,44
1 132 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2024	JPY	9 401 570,88	8 777 024,59	1,43
1 134 900 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2022	JPY	9 553 753,11	8 709 662,18	1,42
1 140 900 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/06/2040	JPY	8 980 310,61	8 684 009,92	1,42
1 107 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2038	JPY	9 414 934,91	8 649 956,75	1,41
956 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.70% 20/12/2032	JPY	9 579 250,74	8 571 505,01	1,40
837 500 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.40% 20/09/2038	JPY	9 717 054,07	8 522 235,57	1,39
1 006 100 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/03/2026	JPY	9 324 458,43	8 419 399,32	1,37
1 106 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/06/2039	JPY	8 558 539,97	8 332 276,24	1,36
1 067 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2022	JPY	8 496 913,32	8 198 254,97	1,34
1 051 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.50% 20/09/2024	JPY	9 000 940,21	8 188 643,47	1,34
910 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/09/2030	JPY	8 664 115,62	8 124 312,72	1,33
1 024 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/09/2023	JPY	8 471 085,90	7 940 896,27	1,30
977 450 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2036	JPY	8 153 710,00	7 624 258,31	1,24
779 250 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.70% 20/12/2043	JPY	8 252 669,05	7 426 645,49	1,21
838 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.60% 20/06/2032	JPY	8 292 256,95	7 422 752,85	1,21
950 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/06/2024	JPY	8 211 297,62	7 411 039,48	1,21
955 450 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2023	JPY	7 792 990,07	7 351 678,22	1,20
944 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.70% 20/12/2022	JPY	7 752 080,09	7 291 552,05	1,19
933 400 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2024	JPY	7 891 442,46	7 263 207,15	1,19
937 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2029	JPY	7 353 036,37	7 257 394,50	1,18
931 550 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2028	JPY	7 452 071,98	7 213 257,78	1,18
924 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2030	JPY	7 428 626,41	7 139 924,96	1,17
924 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2031	JPY	7 171 673,18	7 105 740,69	1,16
910 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2031	JPY	7 047 094,13	7 005 562,58	1,14
887 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2029	JPY	7 381 278,23	6 876 995,25	1,12
766 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/09/2029	JPY	7 760 382,57	6 839 870,22	1,12
784 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/12/2028	JPY	7 546 432,22	6 833 704,31	1,12
877 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.00% 20/03/2023	JPY	7 054 485,71	6 809 748,20	1,11
763 550 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/03/2029	JPY	7 531 037,18	6 677 093,98	1,09
838 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2048	JPY	7 392 744,58	6 544 558,34	1,07
843 000 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2025	JPY	7 195 845,87	6 501 101,13	1,06
769 650 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.00% 20/12/2035	JPY	7 163 316,16	6 495 971,45	1,06
830 350 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/06/2025	JPY	6 765 624,10	6 472 846,85	1,06
813 650 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2030	JPY	6 784 264,86	6 297 144,18	1,03
812 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2030	JPY	6 554 923,92	6 286 752,88	1,03
811 400 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2028	JPY	6 449 296,05	6 283 337,30	1,03
777 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/12/2037	JPY	6 271 270,80	6 195 801,45	1,01
793 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2023	JPY	6 324 795,35	6 098 809,10	1,00
778 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2031	JPY	5 946 526,74	5 999 968,63	0,98
671 900 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/06/2029	JPY	6 652 415,26	5 975 067,09	0,98
691 050 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.10% 20/03/2033	JPY	6 062 544,42	5 853 653,24	0,96
731 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/06/2037	JPY	5 919 383,36	5 842 390,13	0,95
708 000 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/09/2026	JPY	5 466 578,77	5 447 519,65	0,89
705 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2026	JPY	5 612 858,93	5 447 453,90	0,89
754 750 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.30% 20/06/2046	JPY	5 817 974,28	5 425 807,21	0,89
681 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2023	JPY	5 689 220,58	5 266 551,08	0,86

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

## Eurizon Fund - Bond JPY LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
668 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2028	JPY	5 311 936,42	5 177 861,03	0,85
650 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2026	JPY	4 956 526,48	5 004 253,53	0,82
582 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/09/2026	JPY	5 478 804,21	4 945 680,89	0,81
531 050 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.50% 20/12/2044	JPY	5 171 187,44	4 907 982,99	0,80
563 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.20% 20/12/2034	JPY	4 944 431,37	4 854 158,09	0,79
623 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.40% 20/12/2022	JPY	5 259 077,88	4 848 272,55	0,79
625 250 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/06/2026	JPY	4 840 394,41	4 810 869,48	0,79
691 800 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.40% 20/03/2056	JPY	5 540 662,81	4 809 810,32	0,78
617 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.80% 20/06/2023	JPY	5 200 518,72	4 792 126,31	0,78
620 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/06/2022	JPY	4 999 562,83	4 755 411,73	0,78
603 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/09/2041	JPY	4 710 212,13	4 645 199,66	0,76
504 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/03/2031	JPY	4 656 778,51	4 629 673,08	0,76
599 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2024	JPY	4 626 284,92	4 620 731,75	0,75
595 950 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2025	JPY	4 843 479,83	4 600 406,82	0,75
492 600 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.00% 20/12/2033	JPY	4 762 759,16	4 584 753,94	0,75
565 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2025	JPY	4 567 182,07	4 366 498,95	0,71
558 400 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/09/2025	JPY	4 637 791,44	4 358 300,82	0,71
557 250 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2025	JPY	4 359 752,14	4 302 902,57	0,70
549 500 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2051	JPY	4 291 689,28	4 226 761,84	0,69
536 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2025	JPY	4 340 756,90	4 175 324,55	0,68
551 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/06/2041	JPY	4 237 797,95	4 171 993,67	0,68
574 950 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/09/2049	JPY	4 292 599,46	4 113 902,69	0,67
518 550 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/03/2041	JPY	3 992 423,21	3 998 629,27	0,65
548 200 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/03/2050	JPY	4 067 756,86	3 913 677,32	0,64
487 200 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2027	JPY	4 013 728,94	3 769 392,35	0,62
462 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.70% 20/03/2037	JPY	3 766 451,32	3 747 934,28	0,61
407 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.80% 20/03/2032	JPY	3 789 050,49	3 656 952,82	0,60
422 950 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.00% 20/03/2027	JPY	3 792 192,14	3 593 494,29	0,59
361 550 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.00% 20/09/2040	JPY	3 904 195,06	3 542 485,21	0,58
457 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2027	JPY	3 770 274,46	3 540 379,34	0,58
454 900 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2027	JPY	3 677 428,26	3 521 723,40	0,57
349 950 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 1.70% 20/03/2054	JPY	3 791 192,61	3 450 230,00	0,56
445 550 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2024	JPY	3 396 257,84	3 429 703,80	0,56
346 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.90% 20/09/2042	JPY	3 576 488,15	3 383 204,57	0,55
427 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.90% 20/03/2022	JPY	3 592 114,74	3 282 930,19	0,54
427 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/03/2022	JPY	3 340 360,88	3 277 262,17	0,53
422 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2040	JPY	3 246 492,80	3 259 548,81	0,53
343 900 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.60% 20/06/2045	JPY	3 450 394,68	3 240 826,37	0,53
416 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/09/2051	JPY	3 248 425,18	3 201 398,16	0,52
396 650 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/03/2046	JPY	3 313 659,82	3 198 775,68	0,52
413 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/07/2023	JPY	3 221 315,12	3 173 897,89	0,52
410 450 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/03/2051	JPY	3 151 823,28	3 160 962,03	0,52
419 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/09/2050	JPY	3 233 279,40	3 154 711,93	0,51
404 200 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/12/2050	JPY	3 127 374,75	3 120 264,05	0,51
432 950 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/06/2049	JPY	3 232 440,73	3 103 134,99	0,51
334 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/03/2030	JPY	3 050 259,76	3 010 093,17	0,49
395 600 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/06/2050	JPY	3 075 771,18	2 970 439,38	0,48
362 150 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/05/2022	JPY	2 791 691,92	2 777 253,27	0,45
377 850 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2060	JPY	2 768 245,83	2 684 812,02	0,44
353 800 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.70% 20/03/2061	JPY	2 688 125,67	2 674 444,64	0,44
342 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2029	JPY	2 636 226,72	2 652 862,81	0,43
262 550 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.80% 20/09/2043	JPY	2 596 578,01	2 541 772,73	0,41
329 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2023	JPY	2 550 334,91	2 533 836,88	0,41
346 850 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2059	JPY	2 553 348,10	2 472 090,96	0,40
319 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/04/2022	JPY	2 589 292,31	2 445 929,26	0,40
318 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/09/2023	JPY	2 456 459,01	2 441 308,16	0,40
272 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.60% 20/06/2030	JPY	2 390 225,66	2 368 559,47	0,39
302 350 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/09/2040	JPY	2 309 883,26	2 297 179,24	0,37
304 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/09/2039	JPY	2 317 958,74	2 287 504,80	0,37

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

## Eurizon Fund - Bond JPY LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
263 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2040	JPY	2 029 982,40	2 005 383,39	0,33
255 950 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/04/2023	JPY	1 975 320,62	1 963 984,82	0,32
252 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/12/2023	JPY	1 977 005,44	1 961 642,97	0,32
242 050 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.80% 20/03/2058	JPY	1 950 386,94	1 905 853,70	0,31
247 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2023	JPY	1 884 462,09	1 903 152,24	0,31
218 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/03/2023	JPY	1 661 945,43	1 674 469,97	0,27
207 350 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/12/2039	JPY	1 573 005,03	1 555 958,36	0,25
181 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2039	JPY	1 411 142,77	1 393 235,14	0,23
159 667 500,00	JAPANESE GOVERNMENT CPI LINKED BOND 0.10% 10/03/2024	JPY	1 253 221,13	1 244 476,26	0,20
153 850 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/06/2047	JPY	1 256 913,79	1 235 249,15	0,20
147 800 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/03/2048	JPY	1 194 086,80	1 181 339,07	0,19
146 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/09/2047	JPY	1 185 395,35	1 172 466,85	0,19
105 250 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 2.20% 20/03/2051	JPY	1 209 610,89	1 130 128,89	0,18
147 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/05/2023	JPY	1 138 177,37	1 128 067,34	0,18
138 350 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.90% 20/03/2057	JPY	1 128 735,09	1 123 354,85	0,18
132 250 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/12/2022	JPY	1 006 063,09	1 015 333,01	0,17
129 000 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2022	JPY	989 313,79	989 511,53	0,16
108 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/02/2022	JPY	845 524,38	831 656,56	0,14
93 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2024	JPY	714 867,78	720 715,30	0,12
47 900 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 2.20% 20/03/2049	JPY	604 408,39	509 219,41	0,08
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>4 648 220,06</b>	<b>4 597 286,56</b>	<b>0,75</b>
<b>Zero-Coupon Bonds</b>			<b>4 648 220,06</b>	<b>4 597 286,56</b>	<b>0,75</b>
<b>LUXEMBOURG</b>			<b>4 648 220,06</b>	<b>4 597 286,56</b>	<b>0,75</b>
<b>Industries</b>			<b>4 648 220,06</b>	<b>4 597 286,56</b>	<b>0,75</b>
600 000 000,00	INTESA SANPAOLO BANK LUXEMBOURG 0.01% 11/01/2022	JPY	4 648 220,06	4 597 286,56	0,75
<b>Total Portfolio</b>			<b>642 006 086,21</b>	<b>609 159 858,95</b>	<b>99,42</b>

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

## Eurizon Fund - Bond JPY LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>3 602,03</b>	<b>1 161 768,75</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>3 602,03</b>	<b>1 161 768,75</b>
100 000 000	(1)	Sale	JPN 10Y BOND (OSE)	14/03/2022	JPY	3 602,03	1 161 768,75

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

## Eurizon Fund - Bond JPY LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>1 671 181,83</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>2 473 531,93</b>
18/01/2022	146 137 065,63	EUR	18 749 999 296,00	JPY	2 462 523,88
18/01/2022	653 266,34	EUR	83 816 815,00	JPY	11 008,05
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(802 350,10)</b>
18/01/2022	4 367 276 228,00	JPY	33 983 015,23	EUR	(518 138,73)
18/01/2022	3 320 286 443,00	JPY	25 645 238,34	EUR	(203 070,28)
18/01/2022	546 879 749,00	JPY	4 264 941,10	EUR	(74 397,08)
18/01/2022	240 251 326,00	JPY	1 846 077,74	EUR	(5 117,72)
04/01/2022	30 217 800,00	JPY	233 202,00	EUR	(1 616,17)
04/01/2022	24 800,00	EUR	3 237 276,00	JPY	(10,12)

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

## Eurizon Fund - Bond USD LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 703 519 544,87	
Banks	(Note 3)	1 430 134,50	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	4 697 853,97	
Unrealised profit on future contracts	(Notes 2, 9)	37 509,88	
Other interest receivable		5 092 633,50	
Receivable on investments sold		13 140 262,35	
Receivable on subscriptions		193 550,43	
<b>Total assets</b>		<b>1 728 111 489,50</b>	
<b>Liabilities</b>			
Amounts due to brokers	(Notes 2, 9)	(27 655,55)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(96 887,03)	
Unrealised loss on future contracts	(Notes 2, 9)	(25 487,49)	
Payable on investments purchased		(13 358 273,95)	
Payable on redemptions		(471 957,84)	
Other liabilities		(612 160,59)	
<b>Total liabilities</b>		<b>(14 592 422,45)</b>	
<b>Total net assets</b>		<b>1 713 519 067,05</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	191,54	144 735,973
Class RH Units	EUR	206,14	22 229,538
Class Z Units	EUR	216,90	4 987 506,698
Class ZD Units	EUR	128,19	172,400
Class ZH Units	EUR	232,86	2 574 040,855

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

## Eurizon Fund - Bond USD LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>1 512 058 538,77</b>
Net income from investments	(Note 2)	19 155 268,95
Other income		310 917,72
<b>Total income</b>		<b>19 466 186,67</b>
Management fee	(Note 6)	(2 904 216,35)
Depository fee	(Note 8)	(361 667,12)
Subscription tax	(Note 4)	(156 956,40)
Other charges and taxes	(Notes 5, 8)	(1 093 585,55)
<b>Total expenses</b>		<b>(4 516 425,42)</b>
<b>Net investment income / (loss)</b>		<b>14 949 761,25</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(78 458 557,58)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	78 352 519,60
- forward foreign exchange contracts	(Notes 2, 9)	(3 358 607,28)
- foreign currencies	(Note 2)	232 088,51
- future contracts	(Notes 2, 9)	(10 421,19)
<b>Net result of operations for the year</b>		<b>11 706 783,31</b>
Subscriptions for the year		1 266 548 503,85
Redemptions for the year		(1 076 794 555,44)
Dividend distributions	(Note 14)	(203,44)
<b>Net assets at the end of the year</b>		<b>1 713 519 067,05</b>

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

## Eurizon Fund - Bond USD LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 695 507 087,09</b>	<b>1 703 519 544,87</b>	<b>99,42</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 606 141 696,91</b>	<b>1 611 257 532,85</b>	<b>94,03</b>
<b>Ordinary Bonds</b>			<b>1 408 033 649,58</b>	<b>1 411 282 111,05</b>	<b>82,36</b>
<b>UNITED STATES</b>			<b>1 394 807 211,20</b>	<b>1 397 785 519,46</b>	<b>81,57</b>
<b>Government</b>			<b>1 394 807 211,20</b>	<b>1 397 785 519,46</b>	<b>81,57</b>
17 520 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2047	USD	17 583 197,05	17 920 070,08	1,05
22 495 000,00	UNITED STATES TREASURY BOND 1.125% 15/08/2040	USD	17 931 276,85	17 256 918,03	1,01
16 989 500,00	UNITED STATES TREASURY BOND 2.75% 15/11/2042	USD	15 723 335,52	17 037 420,24	0,99
19 099 500,00	UNITED STATES TREASURY NOTE 1.75% 30/09/2022	USD	17 355 965,85	16 977 323,91	0,99
20 590 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2040	USD	16 017 965,78	16 481 191,64	0,96
18 207 000,00	UNITED STATES TREASURY NOTE 2.00% 30/04/2024	USD	16 431 595,11	16 448 789,10	0,96
16 099 800,00	UNITED STATES TREASURY BOND 2.75% 15/08/2042	USD	15 682 304,93	16 144 805,87	0,94
17 170 000,00	UNITED STATES TREASURY BOND 2.25% 15/08/2049	USD	17 440 693,66	16 142 278,37	0,94
17 708 000,00	UNITED STATES TREASURY NOTE 1.625% 15/11/2022	USD	15 489 482,99	15 740 796,97	0,92
18 130 000,00	UNITED STATES TREASURY NOTE 0.50% 31/03/2025	USD	16 091 608,29	15 685 469,98	0,92
17 825 000,00	UNITED STATES TREASURY NOTE 1.875% 15/02/2041	USD	14 161 897,19	15 497 973,50	0,90
15 077 000,00	UNITED STATES TREASURY BOND 2.875% 15/05/2043	USD	14 531 509,38	15 414 302,39	0,90
18 075 000,00	UNITED STATES TREASURY NOTE 0.625% 31/03/2027	USD	16 246 084,01	15 377 119,87	0,90
17 640 000,00	UNITED STATES TREASURY NOTE 1.25% 15/08/2031	USD	14 904 026,66	15 173 643,92	0,89
17 005 000,00	UNITED STATES TREASURY NOTE 1.75% 31/01/2023	USD	15 140 567,65	15 164 258,62	0,88
16 570 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2026	USD	14 290 033,12	15 087 121,09	0,88
17 075 000,00	UNITED STATES TREASURY NOTE 0.50% 15/03/2023	USD	15 055 599,16	15 021 164,91	0,88
16 900 000,00	UNITED STATES TREASURY NOTE 1.50% 30/11/2028	USD	15 130 336,49	14 934 645,80	0,87
16 780 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2022	USD	15 133 027,02	14 882 448,39	0,87
16 650 000,00	UNITED STATES TREASURY NOTE 0.125% 31/12/2022	USD	13 852 132,74	14 597 620,74	0,85
16 340 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2026	USD	16 895 905,50	14 543 745,67	0,85
16 225 000,00	UNITED STATES TREASURY NOTE 2.125% 31/12/2022	USD	14 700 617,44	14 506 921,81	0,85
13 103 000,00	UNITED STATES TREASURY BOND 3.50% 15/02/2039	USD	14 219 921,51	14 495 414,29	0,85
16 500 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	14 190 916,83	14 478 204,17	0,84
17 480 000,00	UNITED STATES TREASURY NOTE 0.625% 15/05/2030	USD	14 642 460,97	14 393 585,15	0,84
15 985 000,00	UNITED STATES TREASURY NOTE 1.50% 30/09/2024	USD	14 186 568,05	14 283 228,43	0,83
14 409 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	13 263 315,38	13 939 252,34	0,81
14 343 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2046	USD	13 533 151,54	13 929 120,90	0,81
16 085 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.875% 30/09/2026	USD	13 776 246,90	13 904 600,98	0,81
16 290 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.75% 15/08/2041	USD	13 544 582,97	13 864 520,05	0,81
15 550 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.50% 30/11/2023	USD	13 774 817,42	13 623 730,49	0,79
16 285 000,00	UNITED STATES TREASURY BOND 0.875% 15/11/2030	USD	13 255 057,92	13 607 538,36	0,79
15 350 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	12 727 514,90	13 345 140,15	0,78
15 200 000,00	UNITED STATES TREASURY NOTE 0.125% 31/01/2023	USD	12 559 148,79	13 321 830,02	0,78
14 615 000,00	UNITED STATES TREASURY NOTE 2.125% 29/02/2024	USD	13 545 566,32	13 223 335,57	0,77
15 075 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2031	USD	13 293 294,36	13 091 455,42	0,76
14 600 000,00	UNITED STATES TREASURY NOTE 2.00% 15/08/2051	USD	12 563 445,92	13 061 590,29	0,76
14 650 000,00	UNITED STATES TREASURY NOTE 0.375% 15/08/2024	USD	12 433 165,75	12 716 458,01	0,74
14 475 000,00	UNITED STATES TREASURY NOTE 1.125% 31/10/2026	USD	12 561 595,93	12 654 549,56	0,74
15 345 000,00	UNITED STATES TREASURY BOND 1.625% 15/11/2050	USD	11 880 397,95	12 548 962,28	0,73
14 310 000,00	UNITED STATES TREASURY NOTE 0.375% 15/07/2024	USD	12 140 953,21	12 431 654,31	0,73
10 087 000,00	UNITED STATES TREASURY BOND 4.375% 15/11/2039	USD	12 697 213,84	12 376 131,85	0,72
13 995 000,00	UNITED STATES TREASURY NOTE 1.875% 15/11/2051	USD	12 574 786,46	12 219 511,50	0,71
14 025 000,00	UNITED STATES TREASURY NOTE 1.875% 15/02/2051	USD	10 543 756,49	12 182 266,80	0,71
13 335 000,00	UNITED STATES TREASURY NOTE 1.875% 31/08/2024	USD	12 241 002,17	12 026 778,54	0,70
13 625 000,00	UNITED STATES TREASURY NOTE 0.125% 15/01/2024	USD	11 239 553,21	11 831 569,58	0,69
13 525 000,00	UNITED STATES TREASURY BOND 0.25% 15/11/2023	USD	11 169 961,48	11 797 081,11	0,69
13 680 000,00	UNITED STATES TREASURY BOND 0.50% 31/08/2027	USD	11 585 516,38	11 489 629,20	0,67

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



## Eurizon Fund - Bond USD LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
13 690 000,00	UNITED STATES TREASURY BOND 0.375% 30/09/2027	USD	11 258 096,24	11 405 389,39	0,67
12 530 000,00	UNITED STATES TREASURY NOTE 1.875% 31/07/2026	USD	11 739 748,39	11 339 803,02	0,66
12 850 000,00	UNITED STATES TREASURY NOTE 0.375% 15/09/2024	USD	11 019 491,11	11 144 315,36	0,65
12 550 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 31/08/2023	USD	10 730 678,73	10 939 971,17	0,64
12 215 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2031	USD	10 558 942,34	10 882 126,04	0,63
12 700 000,00	UNITED STATES TREASURY NOTE 0.25% 31/05/2025	USD	10 940 743,28	10 868 085,03	0,63
12 315 000,00	UNITED STATES TREASURY NOTE 0.25% 15/03/2024	USD	10 388 614,72	10 702 327,12	0,62
12 225 000,00	UNITED STATES TREASURY BOND 0.125% 15/10/2023	USD	10 455 951,75	10 643 220,01	0,62
11 540 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2025	USD	10 265 430,58	10 576 237,40	0,62
11 245 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2029	USD	10 715 723,06	10 549 992,32	0,62
11 825 000,00	UNITED STATES TREASURY NOTE 1.625% 30/04/2023	USD	10 801 684,16	10 549 474,15	0,62
11 450 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2024	USD	10 569 337,72	10 451 670,05	0,61
11 740 000,00	UNITED STATES TREASURY NOTE 1.375% 31/08/2023	USD	10 492 900,99	10 447 790,98	0,61
11 900 000,00	UNITED STATES TREASURY NOTE 0.125% 15/08/2023	USD	9 977 791,77	10 380 267,13	0,61
11 315 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	10 323 764,55	10 337 890,65	0,60
9 551 000,00	UNITED STATES TREASURY BOND 3.00% 15/05/2047	USD	10 546 385,95	10 182 456,41	0,59
10 605 000,00	UNITED STATES TREASURY NOTE 2.625% 15/02/2029	USD	9 954 410,26	10 091 617,10	0,59
10 300 000,00	UNITED STATES TREASURY NOTE 3.125% 15/11/2028	USD	9 987 676,53	10 076 639,88	0,59
11 750 000,00	UNITED STATES TREASURY NOTE 0.25% 30/06/2025	USD	10 076 698,13	10 043 816,98	0,59
11 325 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.25% 30/09/2023	USD	9 744 376,17	9 890 206,85	0,58
10 590 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2027	USD	9 872 886,56	9 776 510,62	0,57
11 425 000,00	UNITED STATES TREASURY BOND 0.375% 30/11/2025	USD	9 414 412,42	9 749 526,31	0,57
10 685 000,00	UNITED STATES TREASURY NOTE 2.125% 30/11/2024	USD	9 703 201,64	9 712 997,98	0,57
11 350 000,00	UNITED STATES TREASURY NOTE 0.50% 28/02/2026	USD	9 397 223,65	9 702 679,79	0,57
10 580 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2025	USD	16 842 298,08	9 587 022,42	0,56
10 443 000,00	UNITED STATES TREASURY NOTE 2.00% 30/06/2024	USD	9 077 168,47	9 440 390,15	0,55
10 795 000,00	UNITED STATES TREASURY BOND 0.125% 15/09/2023	USD	9 162 581,74	9 406 553,20	0,55
8 795 000,00	UNITED STATES TREASURY BOND 3.125% 15/08/2044	USD	9 500 983,09	9 395 637,95	0,55
9 775 000,00	UNITED STATES TREASURY NOTE 2.875% 15/05/2028	USD	9 193 313,47	9 373 315,60	0,55
10 650 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	8 969 496,73	9 328 706,33	0,54
10 335 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2041	USD	9 342 610,18	9 191 504,62	0,54
10 450 000,00	UNITED STATES TREASURY NOTE 1.375% 31/10/2028	USD	9 075 803,59	9 159 804,33	0,53
10 230 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2026	USD	9 293 875,02	9 153 909,93	0,53
10 450 000,00	UNITED STATES TREASURY BOND 0.125% 15/07/2023	USD	8 779 275,19	9 124 268,18	0,53
10 245 000,00	UNITED STATES TREASURY NOTE 1.375% 30/06/2023	USD	10 494 222,19	9 117 545,80	0,53
10 155 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2029	USD	9 240 665,68	9 067 265,60	0,53
10 023 000,00	UNITED STATES TREASURY NOTE 1.75% 15/11/2029	USD	9 553 369,95	9 037 440,29	0,53
10 045 000,00	UNITED STATES TREASURY NOTE 1.50% 15/02/2030	USD	9 836 501,15	8 882 747,32	0,52
10 075 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.25% 30/11/2026	USD	8 982 876,47	8 861 557,69	0,52
10 240 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.125% 31/08/2028	USD	8 695 659,67	8 839 607,76	0,52
9 075 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2051	USD	8 386 353,11	8 801 136,46	0,51
9 905 000,00	UNITED STATES TREASURY NOTE 0.125% 31/05/2023	USD	8 162 334,10	8 657 849,10	0,51
9 985 000,00	UNITED STATES TREASURY NOTE 0.375% 30/04/2025	USD	8 247 656,89	8 589 984,58	0,50
9 435 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2023	USD	8 793 067,53	8 546 446,00	0,50
9 785 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.25% 30/09/2028	USD	8 497 264,28	8 511 702,17	0,50
9 975 000,00	UNITED STATES TREASURY BOND 0.625% 30/11/2027	USD	8 239 030,19	8 409 377,37	0,49
9 475 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	8 039 781,07	8 294 393,34	0,48
9 650 000,00	UNITED STATES TREASURY BOND 0.25% 31/10/2025	USD	8 098 342,43	8 206 323,04	0,48
9 450 000,00	UNITED STATES TREASURY NOTE 0.25% 15/06/2024	USD	7 969 122,67	8 190 106,74	0,48
9 484 000,00	UNITED STATES TREASURY NOTE 0.25% 30/09/2025	USD	7 831 810,41	8 080 142,61	0,47
9 280 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	7 881 025,91	8 051 696,92	0,47
9 395 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.00% 31/07/2028	USD	7 932 673,47	8 050 788,20	0,47
9 000 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2023	USD	8 175 867,60	8 045 990,78	0,47
8 950 000,00	UNITED STATES TREASURY NOTE 1.50% 31/10/2024	USD	7 800 401,25	7 996 563,20	0,47

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

## Eurizon Fund - Bond USD LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
9 425 000,00	UNITED STATES TREASURY NOTE 0.75% 31/01/2028	USD	7 731 916,02	7 988 760,56	0,47
9 200 000,00	UNITED STATES TREASURY NOTE 0.75% 31/08/2026	USD	7 831 574,35	7 914 341,88	0,46
8 860 000,00	UNITED STATES TREASURY NOTE 1.875% 31/07/2022	USD	8 007 915,67	7 863 804,52	0,46
8 532 000,00	UNITED STATES TREASURY NOTE 1.625% 15/02/2026	USD	7 736 904,13	7 636 866,90	0,45
7 990 000,00	UNITED STATES TREASURY NOTE 2.75% 15/02/2028	USD	7 625 637,76	7 599 365,44	0,44
7 880 000,00	UNITED STATES TREASURY NOTE 2.00% 15/08/2025	USD	7 056 808,73	7 150 173,13	0,42
7 715 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2027	USD	7 086 385,73	7 128 983,89	0,42
8 300 000,00	UNITED STATES TREASURY NOTE 0.375% 31/12/2025	USD	6 803 392,31	7 078 530,59	0,41
7 765 000,00	UNITED STATES TREASURY NOTE 1.25% 30/06/2028	USD	6 642 549,01	6 764 695,17	0,39
7 650 000,00	UNITED STATES TREASURY NOTE 0.125% 30/06/2023	USD	6 458 006,06	6 681 907,23	0,39
7 070 000,00	UNITED STATES TREASURY NOTE 2.375% 30/04/2026	USD	6 657 970,75	6 524 962,76	0,38
6 905 900,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2024	USD	6 233 906,00	6 298 316,16	0,37
7 145 000,00	UNITED STATES TREASURY NOTE 1.25% 31/03/2028	USD	5 954 089,61	6 233 155,06	0,36
6 685 000,00	UNITED STATES TREASURY NOTE 2.75% 30/06/2025	USD	6 511 216,21	6 216 716,66	0,36
7 050 000,00	UNITED STATES TREASURY NOTE 0.75% 15/11/2024	USD	6 211 741,58	6 167 230,71	0,36
5 510 000,00	UNITED STATES TREASURY BOND 5.50% 15/08/2028	USD	6 567 899,27	6 096 451,81	0,36
7 025 000,00	UNITED STATES TREASURY BOND 0.25% 31/08/2025	USD	5 940 251,67	5 987 305,04	0,35
5 000 000,00	UNITED STATES TREASURY NOTE 3.00% 15/08/2048	USD	5 217 955,72	5 377 504,98	0,31
5 400 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2046	USD	5 114 304,22	5 247 181,50	0,31
4 960 000,00	UNITED STATES TREASURY NOTE 2.875% 15/08/2045	USD	5 230 908,19	5 121 706,69	0,30
5 000 000,00	UNITED STATES TREASURY BOND 2.75% 15/11/2047	USD	4 988 172,26	5 117 079,31	0,30
5 635 000,00	UNITED STATES TREASURY NOTE 1.125% 29/02/2028	USD	4 684 017,33	4 887 795,03	0,28
5 575 000,00	UNITED STATES TREASURY NOTE 0.625% 31/07/2026	USD	4 718 014,18	4 770 258,04	0,28
5 450 000,00	UNITED STATES TREASURY NOTE 0.25% 31/07/2025	USD	4 565 936,27	4 650 758,96	0,27
4 825 000,00	UNITED STATES TREASURY NOTE 0.625% 15/10/2024	USD	4 170 811,43	4 210 228,01	0,25
4 510 000,00	UNITED STATES TREASURY NOTE 2.125% 15/05/2025	USD	4 066 389,77	4 107 941,11	0,24
4 685 000,00	UNITED STATES TREASURY NOTE 0.75% 31/05/2026	USD	3 870 338,28	4 038 017,14	0,24
4 155 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2027	USD	3 941 609,93	3 859 233,00	0,22
4 200 000,00	UNITED STATES TREASURY NOTE 0.125% 15/02/2024	USD	3 483 238,47	3 645 937,12	0,21
4 100 000,00	UNITED STATES TREASURY NOTE 1.00% 15/12/2024	USD	3 610 738,68	3 609 989,18	0,21
3 775 000,00	UNITED STATES TREASURY NOTE 0.625% 31/12/2027	USD	3 089 863,05	3 179 124,69	0,19
3 000 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2046	USD	2 719 113,63	2 788 053,36	0,16
3 065 000,00	UNITED STATES TREASURY NOTE 0.375% 15/04/2024	USD	2 545 721,36	2 668 298,06	0,16
2 465 000,00	UNITED STATES TREASURY BOND 3.125% 15/02/2042	USD	2 675 327,25	2 612 603,00	0,15
2 815 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2050	USD	2 619 088,91	2 512 141,53	0,15
1 560 000,00	UNITED STATES TREASURY BOND 3.75% 15/08/2041	USD	1 791 724,33	1 792 111,94	0,10
1 560 000,00	UNITED STATES TREASURY BOND 3.00% 15/05/2042	USD	1 706 308,07	1 625 476,76	0,09
1 455 000,00	UNITED STATES TREASURY BOND 3.125% 15/11/2041	USD	1 619 574,06	1 538 702,01	0,09
1 225 000,00	UNITED STATES TREASURY NOTE 3.125% 15/02/2043	USD	1 286 177,02	1 298 898,28	0,08
520 000,00	UNITED STATES TREASURY BOND 3.625% 15/08/2043	USD	581 950,23	594 249,62	0,03
400 000,00	UNITED STATES TREASURY NOTE 0.375% 31/03/2022	USD	355 018,28	351 974,77	0,02
150 000,00	UNITED STATES TREASURY NOTE 1.25% 31/05/2028	USD	132 068,10	130 728,19	0,01
<b>ITALY</b>			<b>13 226 438,38</b>	<b>13 496 591,59</b>	<b>0,79</b>
<b>Government</b>			<b>13 226 438,38</b>	<b>13 496 591,59</b>	<b>0,79</b>
6 301 000,00	BTP 6.875% 27/09/2023	USD	6 032 258,60	6 086 018,29	0,36
5 400 000,00	BTP 1.25% 17/02/2026	USD	4 530 717,21	4 627 371,81	0,27
3 200 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	2 663 462,57	2 783 201,49	0,16
<b>Zero-Coupon Bonds</b>			<b>198 108 047,33</b>	<b>199 975 421,80</b>	<b>11,67</b>
<b>UNITED STATES</b>			<b>198 108 047,33</b>	<b>199 975 421,80</b>	<b>11,67</b>
<b>Government</b>			<b>196 683 589,19</b>	<b>198 551 528,80</b>	<b>11,59</b>
25 240 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2040	USD	21 287 911,67	19 445 409,20	1,13
17 865 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2023	USD	14 661 240,01	15 626 422,66	0,91
17 850 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2031	USD	14 193 379,97	15 221 809,20	0,89
19 070 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	15 617 709,93	14 220 156,17	0,83
15 875 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2023	USD	13 885 892,94	13 881 205,40	0,81

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

## Eurizon Fund - Bond USD LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
17 965 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2050	USD	13 272 661,80	13 819 694,77	0,81
14 300 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2028	USD	11 839 230,53	12 472 087,03	0,73
13 985 000,00	UNITED STATES TREASURY NOTE 0.00% 30/06/2027	USD	12 068 868,52	11 776 538,55	0,69
14 115 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2030	USD	11 864 304,07	11 581 025,67	0,68
12 925 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2026	USD	10 612 053,84	11 147 648,01	0,65
11 900 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2023	USD	9 929 844,78	10 415 796,05	0,61
11 420 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2026	USD	9 547 523,27	9 857 450,13	0,58
10 370 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2041	USD	9 340 515,12	9 565 389,79	0,56
10 935 000,00	UNITED STATES TREASURY NOTE 0.00% 31/01/2026	USD	9 025 483,99	9 310 350,30	0,54
7 440 000,00	UNITED STATES TREASURY BOND 0.00% 31/10/2027	USD	6 134 906,23	6 232 389,74	0,36
6 250 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2022	USD	5 132 791,64	5 487 583,44	0,32
5 950 000,00	UNITED STATES TREASURY NOTE 0.00% 30/06/2026	USD	5 050 274,49	5 152 646,26	0,30
3 830 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2028	USD	3 218 996,39	3 337 926,43	0,19
<b>Finance</b>			<b>1 424 458,14</b>	<b>1 423 893,00</b>	<b>0,08</b>
1 625 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.375% 31/12/2028	USD	1 424 458,14	1 423 893,00	0,08
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>89 365 390,18</b>	<b>92 262 012,02</b>	<b>5,39</b>
<b>Ordinary Bonds</b>			<b>89 365 390,18</b>	<b>92 262 012,02</b>	<b>5,39</b>
<b>IRELAND</b>			<b>59 549 139,27</b>	<b>61 512 874,94</b>	<b>3,59</b>
<b>Finance</b>			<b>59 549 139,27</b>	<b>61 512 874,94</b>	<b>3,59</b>
70 000 000,00	INTESA SANPAOLO BANK IRELAND 0.01% 25/02/2022	USD	59 549 139,27	61 512 874,94	3,59
<b>LUXEMBOURG</b>			<b>29 816 250,91</b>	<b>30 749 137,08</b>	<b>1,80</b>
<b>Finance</b>			<b>29 816 250,91</b>	<b>30 749 137,08</b>	<b>1,80</b>
35 000 000,00	INTESA SANPAOLO BANK 0.01% 22/03/2022	USD	29 816 250,91	30 749 137,08	1,80
<b>Total Portfolio</b>			<b>1 695 507 087,09</b>	<b>1 703 519 544,87</b>	<b>99,42</b>

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

## Eurizon Fund - Bond USD LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>12 022,39</b>	<b>21 407 986,21</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>37 509,88</b>	<b>6 696 053,25</b>
100 000	52	Purchase	US 10YR ULTRA	22/03/2022	USD	37 509,88	6 696 053,25
<b>Unrealised loss on future contracts and commitment</b>						<b>(25 487,49)</b>	<b>14 711 932,96</b>
200 000	42	Purchase	US 2YR NOTE (CBT)	31/03/2022	USD	(19 909,09)	8 057 703,93
100 000	58	Purchase	US 10YR NOTE (CBT)	22/03/2022	USD	(5 578,40)	6 654 229,03

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

## Eurizon Fund - Bond USD LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>4 600 966,94</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>4 697 853,97</b>
18/01/2022	591 933 282,90	EUR	668 156 531,74	USD	4 550 298,21
18/01/2022	11 869 889,38	EUR	13 432 560,32	USD	61 193,37
18/01/2022	11 796 684,90	EUR	13 361 633,12	USD	50 341,69
18/01/2022	4 637 745,89	EUR	5 234 948,43	USD	35 651,19
18/01/2022	76 920,67	EUR	87 078,04	USD	369,51
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(96 887,03)</b>
18/01/2022	16 070 433,37	USD	14 223 636,42	EUR	(95 960,24)
18/01/2022	139 579,16	USD	123 538,87	EUR	(833,46)
18/01/2022	27 004,93	USD	23 833,63	EUR	(93,33)

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

## Eurizon Fund - Bond USD Short Term LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>	
Investments in securities	(Note 2)	111 766 888,21
Banks	(Note 3)	709 059,81
Other interest receivable		291 025,46
Receivable on investments sold		2 349 317,10
Receivable on subscriptions		72 505,38
<b>Total assets</b>		<b>115 188 795,96</b>

<b>Liabilities</b>		
Payable on investments purchased		(2 867 215,60)
Payable on redemptions		(164 556,30)
Other liabilities		(43 255,92)
<b>Total liabilities</b>		<b>(3 075 027,82)</b>

**Total net assets** **112 113 768,14**

	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	115,58	368 497,694
Class Z Units	EUR	125,43	542 375,671
Class Z2 Units	USD	107,12	15 844,703

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

## Eurizon Fund - Bond USD Short Term LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>76 478 020,49</b>
Net income from investments	(Note 2)	1 368 352,83
Other income		24 617,52
<b>Total income</b>		<b>1 392 970,35</b>
Management fee	(Note 6)	(213 016,22)
Depositary fee	(Note 8)	(27 409,79)
Subscription tax	(Note 4)	(27 367,72)
Other charges and taxes	(Notes 5, 8)	(66 148,46)
<b>Total expenses</b>		<b>(333 942,19)</b>
<b>Net investment income / (loss)</b>		<b>1 059 028,16</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 053 397,08)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	7 040 486,30
- foreign currencies	(Note 2)	9 345,90
- future contracts	(Notes 2, 9)	(1 858,04)
<b>Net result of operations for the year</b>		<b>7 053 605,24</b>
Subscriptions for the year		117 066 044,31
Redemptions for the year		(88 483 901,90)
<b>Net assets at the end of the year</b>		<b>112 113 768,14</b>

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

## Eurizon Fund - Bond USD Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>109 852 880,95</b>	<b>111 766 888,21</b>	<b>99,69</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>103 048 522,14</b>	<b>104 737 602,84</b>	<b>93,42</b>
<b>Ordinary Bonds</b>			<b>97 813 379,77</b>	<b>99 361 537,82</b>	<b>88,63</b>
<b>UNITED STATES</b>			<b>96 656 547,86</b>	<b>98 192 592,78</b>	<b>87,59</b>
<b>Government</b>			<b>95 935 132,49</b>	<b>97 471 055,71</b>	<b>86,94</b>
2 755 000,00	UNITED STATES TREASURY NOTE 1.625% 15/11/2022	USD	2 406 820,60	2 448 943,73	2,18
2 034 000,00	UNITED STATES TREASURY NOTE 0.75% 15/11/2024	USD	1 793 679,27	1 779 311,67	1,59
1 803 000,00	UNITED STATES TREASURY NOTE 0.125% 15/02/2024	USD	1 528 413,51	1 565 148,72	1,40
1 770 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	1 505 399,67	1 550 404,71	1,38
1 785 000,00	UNITED STATES TREASURY NOTE 0.375% 15/08/2024	USD	1 518 566,06	1 549 411,44	1,38
1 755 000,00	UNITED STATES TREASURY NOTE 0.125% 31/05/2023	USD	1 493 105,12	1 534 025,76	1,37
1 746 000,00	UNITED STATES TREASURY NOTE 0.125% 15/08/2023	USD	1 470 620,59	1 523 020,71	1,36
1 685 000,00	UNITED STATES TREASURY NOTE 2.00% 31/05/2024	USD	1 474 667,05	1 522 804,13	1,36
1 686 000,00	UNITED STATES TREASURY NOTE 0.125% 30/06/2023	USD	1 466 256,53	1 472 639,95	1,31
1 575 000,00	UNITED STATES TREASURY NOTE 2.125% 31/03/2024	USD	1 409 711,71	1 425 718,88	1,27
1 505 000,00	UNITED STATES TREASURY NOTE 2.75% 15/02/2024	USD	1 358 405,28	1 378 741,31	1,23
1 505 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	1 337 229,45	1 375 035,39	1,23
1 560 000,00	UNITED STATES TREASURY NOTE 0.125% 31/12/2022	USD	1 309 359,60	1 367 705,00	1,22
1 505 000,00	UNITED STATES TREASURY NOTE 2.50% 15/08/2023	USD	1 357 051,11	1 363 358,07	1,22
1 550 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	1 298 860,96	1 360 073,72	1,21
1 555 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	1 328 978,65	1 359 801,33	1,21
1 505 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2023	USD	1 319 443,53	1 345 468,46	1,20
1 541 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 31/08/2023	USD	1 309 605,76	1 343 306,42	1,20
1 541 000,00	UNITED STATES TREASURY NOTE 0.375% 15/07/2024	USD	1 304 520,42	1 338 726,72	1,19
1 526 000,00	UNITED STATES TREASURY NOTE 0.375% 15/04/2024	USD	1 284 933,93	1 328 490,33	1,18
1 529 000,00	UNITED STATES TREASURY NOTE 0.375% 15/09/2024	USD	1 312 949,36	1 326 043,44	1,18
1 485 000,00	UNITED STATES TREASURY NOTE 2.00% 30/11/2022	USD	1 359 619,50	1 324 890,75	1,18
1 516 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.25% 30/09/2023	USD	1 310 436,72	1 323 934,09	1,18
1 525 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	1 278 163,18	1 323 150,62	1,18
1 510 000,00	UNITED STATES TREASURY BOND 0.25% 15/11/2023	USD	1 264 612,31	1 317 086,32	1,17
1 500 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 31/07/2023	USD	1 284 034,40	1 308 785,78	1,17
1 420 000,00	UNITED STATES TREASURY NOTE 2.75% 15/11/2023	USD	1 266 381,98	1 296 078,46	1,16
1 405 000,00	UNITED STATES TREASURY NOTE 2.375% 15/08/2024	USD	1 270 156,70	1 283 366,24	1,14
1 450 000,00	UNITED STATES TREASURY NOTE 0.125% 31/01/2023	USD	1 224 348,29	1 270 832,47	1,13
1 455 000,00	UNITED STATES TREASURY NOTE 0.125% 15/01/2024	USD	1 211 885,52	1 263 481,38	1,13
1 384 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2024	USD	1 276 278,80	1 262 235,12	1,13
1 405 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2023	USD	1 313 801,23	1 256 869,65	1,12
1 445 000,00	UNITED STATES TREASURY NOTE 0.25% 15/06/2024	USD	1 232 954,42	1 252 349,66	1,12
1 423 000,00	UNITED STATES TREASURY NOTE 0.625% 15/10/2024	USD	1 235 163,76	1 241 690,04	1,11
1 405 000,00	UNITED STATES TREASURY NOTE 0.25% 15/03/2024	USD	1 199 055,08	1 221 012,56	1,09
1 375 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.50% 30/11/2023	USD	1 216 355,78	1 204 670,71	1,07
1 345 000,00	UNITED STATES TREASURY NOTE 2.125% 31/12/2022	USD	1 210 829,10	1 202 576,88	1,07
1 240 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	1 019 014,41	1 078 043,89	0,96
1 170 000,00	UNITED STATES TREASURY NOTE 1.375% 15/02/2023	USD	992 686,54	1 039 730,43	0,93
1 155 000,00	UNITED STATES TREASURY NOTE 1.50% 30/09/2024	USD	1 026 792,08	1 032 038,09	0,92
1 146 000,00	UNITED STATES TREASURY NOTE 0.125% 30/09/2022	USD	962 708,95	1 006 600,40	0,90
1 140 000,00	UNITED STATES TREASURY BOND 0.125% 15/10/2023	USD	971 475,63	992 496,59	0,89
1 105 000,00	UNITED STATES TREASURY NOTE 1.25% 31/08/2024	USD	959 887,37	980 946,44	0,88
1 105 000,00	UNITED STATES TREASURY BOND 0.125% 15/09/2023	USD	927 810,73	962 875,52	0,86
1 065 000,00	UNITED STATES TREASURY BOND 0.125% 15/07/2023	USD	902 956,28	929 889,53	0,83
1 015 000,00	UNITED STATES TREASURY NOTE 2.375% 29/02/2024	USD	909 830,76	923 085,01	0,82
1 015 000,00	UNITED STATES TREASURY NOTE 1.75% 31/07/2024	USD	892 040,20	912 725,80	0,81

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



## Eurizon Fund - Bond USD Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 010 000,00	UNITED STATES TREASURY NOTE 1.50% 30/11/2024	USD	909 351,67	902 440,14	0,80
975 000,00	UNITED STATES TREASURY NOTE 2.625% 31/12/2023	USD	861 393,58	889 433,41	0,79
950 000,00	UNITED STATES TREASURY NOTE 2.25% 30/04/2024	USD	839 016,01	862 926,96	0,77
980 000,00	UNITED STATES TREASURY NOTE 1.00% 15/12/2024	USD	863 054,61	862 875,46	0,77
945 000,00	UNITED STATES TREASURY NOTE 1.50% 31/10/2024	USD	838 378,30	844 329,86	0,75
950 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	820 393,28	831 627,83	0,74
900 000,00	UNITED STATES TREASURY NOTE 1.75% 30/06/2024	USD	796 317,75	808 915,47	0,72
885 000,00	UNITED STATES TREASURY BOND 2.75% 31/05/2023	USD	797 783,19	802 337,24	0,72
910 000,00	UNITED STATES TREASURY NOTE 0.50% 15/03/2023	USD	824 360,34	800 542,31	0,71
875 000,00	UNITED STATES TREASURY NOTE 2.875% 30/09/2023	USD	806 115,37	798 903,81	0,71
865 000,00	UNITED STATES TREASURY NOTE 2.50% 31/01/2024	USD	770 464,85	787 969,73	0,70
855 000,00	UNITED STATES TREASURY NOTE 2.875% 30/11/2023	USD	775 827,00	782 757,72	0,70
860 000,00	UNITED STATES TREASURY NOTE 1.625% 15/12/2022	USD	743 417,25	765 292,68	0,68
830 000,00	UNITED STATES TREASURY NOTE 2.875% 31/10/2023	USD	769 746,96	758 697,91	0,68
835 000,00	UNITED STATES TREASURY NOTE 2.75% 30/04/2023	USD	735 103,63	755 847,80	0,67
825 000,00	UNITED STATES TREASURY NOTE 2.75% 31/07/2023	USD	747 488,80	749 877,48	0,67
855 000,00	UNITED STATES TREASURY NOTE 0.25% 15/04/2023	USD	771 196,04	749 458,54	0,67
835 000,00	UNITED STATES TREASURY BOND 1.50% 15/01/2023	USD	713 339,67	742 351,48	0,66
830 000,00	UNITED STATES TREASURY NOTE 0.125% 31/08/2022	USD	692 020,67	729 324,57	0,65
800 000,00	UNITED STATES TREASURY NOTE 2.625% 30/06/2023	USD	706 568,58	724 878,15	0,65
810 000,00	UNITED STATES TREASURY NOTE 1.375% 15/10/2022	USD	688 209,46	718 127,17	0,64
775 000,00	UNITED STATES TREASURY BOND 2.75% 31/08/2023	USD	691 437,33	705 029,90	0,63
745 000,00	UNITED STATES TREASURY NOTE 2.625% 28/02/2023	USD	663 850,66	671 363,18	0,60
720 000,00	UNITED STATES TREASURY NOTE 2.25% 31/10/2024	USD	658 245,47	656 343,12	0,59
725 000,00	UNITED STATES TREASURY NOTE 2.375% 31/01/2023	USD	622 241,67	650 780,06	0,58
725 000,00	UNITED STATES TREASURY NOTE 2.00% 31/10/2022	USD	633 634,22	646 191,59	0,58
695 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2023	USD	614 024,64	629 547,43	0,56
670 000,00	UNITED STATES TREASURY NOTE 2.25% 31/01/2024	USD	586 467,81	607 312,72	0,54
680 000,00	UNITED STATES TREASURY NOTE 1.25% 31/07/2023	USD	583 815,84	604 079,86	0,54
670 000,00	UNITED STATES TREASURY NOTE 2.50% 31/03/2023	USD	652 071,52	603 751,65	0,54
675 000,00	UNITED STATES TREASURY NOTE 1.375% 30/09/2023	USD	583 427,16	600 828,19	0,54
675 000,00	UNITED STATES TREASURY NOTE 1.375% 31/08/2023	USD	586 562,53	600 703,49	0,54
665 000,00	UNITED STATES TREASURY NOTE 1.875% 31/08/2024	USD	588 167,26	599 760,61	0,54
670 000,00	UNITED STATES TREASURY NOTE 1.50% 31/03/2023	USD	578 764,81	596 455,74	0,53
665 000,00	UNITED STATES TREASURY NOTE 1.50% 28/02/2023	USD	620 154,31	591 759,15	0,53
660 000,00	UNITED STATES TREASURY NOTE 1.625% 30/04/2023	USD	627 502,65	588 807,86	0,53
625 000,00	UNITED STATES TREASURY NOTE 2.125% 30/09/2024	USD	564 665,40	567 702,85	0,51
625 000,00	UNITED STATES TREASURY NOTE 1.75% 31/12/2024	USD	562 390,15	562 369,44	0,50
620 000,00	UNITED STATES TREASURY NOTE 2.125% 30/11/2023	USD	545 090,26	559 871,52	0,50
620 000,00	UNITED STATES TREASURY NOTE 1.75% 31/01/2023	USD	562 477,11	552 886,81	0,49
615 000,00	UNITED STATES TREASURY NOTE 1.625% 31/10/2023	USD	550 719,99	549 968,88	0,49
615 000,00	UNITED STATES TREASURY NOTE 1.375% 30/06/2023	USD	528 055,53	547 319,74	0,49
595 000,00	UNITED STATES TREASURY NOTE 2.125% 31/07/2024	USD	528 408,66	539 959,53	0,48
595 000,00	UNITED STATES TREASURY NOTE 2.125% 29/02/2024	USD	525 960,05	538 343,12	0,48
595 000,00	UNITED STATES TREASURY NOTE 2.00% 30/06/2024	USD	531 294,43	537 875,34	0,48
595 000,00	UNITED STATES TREASURY NOTE 2.00% 30/04/2024	USD	517 079,44	537 542,13	0,48
605 000,00	UNITED STATES TREASURY NOTE 1.50% 15/09/2022	USD	518 709,52	536 604,42	0,48
600 000,00	UNITED STATES TREASURY NOTE 1.875% 31/10/2022	USD	518 137,92	534 232,56	0,48
595 000,00	UNITED STATES TREASURY NOTE 1.625% 31/05/2023	USD	505 735,53	531 185,12	0,47
516 000,00	UNITED STATES TREASURY NOTE 2.125% 30/11/2024	USD	474 258,43	469 060,08	0,42
520 000,00	UNITED STATES TREASURY NOTE 1.875% 30/09/2022	USD	447 043,43	462 599,46	0,41
480 000,00	UNITED STATES TREASURY BOND 7.125% 15/02/2023	USD	487 257,86	453 566,02	0,40
390 000,00	UNITED STATES TREASURY NOTE 1.75% 30/09/2022	USD	337 750,14	346 666,47	0,31
325 000,00	UNITED STATES TREASURY NOTE 1.875% 31/08/2022	USD	290 053,88	288 807,04	0,26
320 000,00	UNITED STATES TREASURY NOTE 1.625% 31/08/2022	USD	294 336,90	283 945,00	0,25
260 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2024	USD	237 366,17	237 330,50	0,21
190 000,00	UNITED STATES TREASURY NOTE 7.625% 15/11/2022	USD	176 341,89	177 631,86	0,16
135 000,00	UNITED STATES TREASURY BOND 6.25% 15/08/2023	USD	129 224,02	129 559,62	0,12
40 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	35 003,01	34 775,61	0,03

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

## Eurizon Fund - Bond USD Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>721 415,37</b>	<b>721 537,07</b>	<b>0,65</b>
820 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.75% 31/12/2023	USD	721 415,37	721 537,07	0,65
<b>ITALY</b>			<b>1 156 831,91</b>	<b>1 168 945,04</b>	<b>1,04</b>
<b>Government</b>			<b>1 156 831,91</b>	<b>1 168 945,04</b>	<b>1,04</b>
760 000,00	BTP 6.875% 27/09/2023	USD	740 665,88	734 069,81	0,65
500 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	416 166,03	434 875,23	0,39
<b>Zero-Coupon Bonds</b>			<b>5 235 142,37</b>	<b>5 376 065,02</b>	<b>4,79</b>
<b>UNITED STATES</b>			<b>5 235 142,37</b>	<b>5 376 065,02</b>	<b>4,79</b>
<b>Government</b>			<b>5 235 142,37</b>	<b>5 376 065,02</b>	<b>4,79</b>
1 630 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2023	USD	1 385 093,96	1 426 701,47	1,27
1 630 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2023	USD	1 402 766,61	1 425 752,53	1,27
1 475 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2022	USD	1 236 142,96	1 295 069,69	1,15
1 405 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2023	USD	1 211 138,84	1 228 541,33	1,10
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>6 804 358,81</b>	<b>7 029 285,37</b>	<b>6,27</b>
<b>Ordinary Bonds</b>			<b>6 804 358,81</b>	<b>7 029 285,37</b>	<b>6,27</b>
<b>LUXEMBOURG</b>			<b>6 804 358,81</b>	<b>7 029 285,37</b>	<b>6,27</b>
<b>Finance</b>			<b>6 804 358,81</b>	<b>7 029 285,37</b>	<b>6,27</b>
5 000 000,00	INTESA SANPAOLO BANK LUXEMBOURG 0.01% 28/02/2022	USD	4 248 680,16	4 393 645,05	3,92
3 000 000,00	INTESA SANPAOLO BANK 0.01% 22/03/2022	USD	2 555 678,65	2 635 640,32	2,35
<b>Total Portfolio</b>			<b>109 852 880,95</b>	<b>111 766 888,21</b>	<b>99,69</b>

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

## Eurizon Fund - Global Bond LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	205 065 850,33	
Banks	(Note 3)	302 325,64	
Other banks and broker accounts	(Notes 2, 3, 9)	18 049,13	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	86 635,44	
Unrealised profit on future contracts	(Notes 2, 9)	20 009,27	
Other interest receivable		615 596,80	
Receivable on investments sold		467 701,87	
Receivable on subscriptions		922 705,71	
<b>Total assets</b>		<b>207 498 874,19</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(6 596,40)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(20 154,94)	
Unrealised loss on future contracts	(Notes 2, 9)	(17 162,53)	
Payable on investments purchased		(1 569 090,15)	
Payable on redemptions		(80 764,72)	
Other liabilities		(73 681,82)	
<b>Total liabilities</b>		<b>(1 767 450,56)</b>	
<b>Total net assets</b>		<b>205 731 423,63</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	164,30	42 673,320
Class RH Units	EUR	160,71	18 180,053
Class Z Units	EUR	179,38	1 045 929,261
Class ZH Units	EUR	175,51	46 622,603

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

## Eurizon Fund - Global Bond LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>153 389 202,60</b>
Net income from investments	(Note 2)	1 884 868,20
Other income		23 283,51
<b>Total income</b>		<b>1 908 151,71</b>
Management fee	(Note 6)	(351 681,95)
Depository fee	(Note 8)	(40 691,07)
Subscription tax	(Note 4)	(21 875,97)
Other charges and taxes	(Notes 5, 8)	(108 380,53)
<b>Total expenses</b>		<b>(522 629,52)</b>
<b>Net investment income / (loss)</b>		<b>1 385 522,19</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 903 871,88)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	651 272,54
- forward foreign exchange contracts	(Notes 2, 9)	37 172,72
- foreign currencies	(Note 2)	15 456,96
- future contracts	(Notes 2, 9)	(4 725,91)
<b>Net result of operations for the year</b>		<b>180 826,62</b>
Subscriptions for the year		115 328 461,78
Redemptions for the year		(63 167 067,37)
<b>Net assets at the end of the year</b>		<b>205 731 423,63</b>

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>205 842 266,92</b>	<b>205 065 850,33</b>	<b>99,68</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>200 671 750,11</b>	<b>199 665 730,12</b>	<b>97,05</b>
<b>Ordinary Bonds</b>			<b>176 000 600,72</b>	<b>175 030 674,96</b>	<b>85,08</b>
<b>UNITED STATES</b>			<b>76 392 606,73</b>	<b>77 167 604,09</b>	<b>37,51</b>
<b>Government</b>			<b>76 392 606,73</b>	<b>77 167 604,09</b>	<b>37,51</b>
1 988 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.75% 15/08/2041	USD	1 648 167,41	1 691 999,13	0,82
1 920 000,00	UNITED STATES TREASURY NOTE 1.25% 15/08/2031	USD	1 627 503,44	1 651 553,08	0,80
1 737 000,00	UNITED STATES TREASURY NOTE 1.75% 31/01/2023	USD	1 572 227,55	1 548 974,84	0,75
1 690 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2031	USD	1 444 693,21	1 505 590,91	0,73
1 522 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2051	USD	1 417 511,32	1 476 069,39	0,72
1 532 000,00	UNITED STATES TREASURY NOTE 1.875% 15/02/2051	USD	1 185 215,18	1 330 711,78	0,65
1 362 000,00	UNITED STATES TREASURY NOTE 2.00% 15/08/2051	USD	1 173 104,48	1 218 485,34	0,59
1 390 000,00	UNITED STATES TREASURY NOTE 1.25% 30/06/2028	USD	1 190 667,01	1 210 937,06	0,59
1 412 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.00% 31/07/2028	USD	1 192 249,58	1 209 974,77	0,59
1 387 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.25% 30/09/2028	USD	1 191 219,92	1 206 513,13	0,59
1 279 000,00	UNITED STATES TREASURY NOTE 2.125% 31/12/2022	USD	1 206 030,99	1 143 565,67	0,56
1 279 000,00	UNITED STATES TREASURY NOTE 1.625% 15/11/2022	USD	1 156 291,79	1 136 914,35	0,55
1 295 000,00	UNITED STATES TREASURY NOTE 0.125% 31/12/2022	USD	1 069 596,11	1 135 370,51	0,55
1 265 000,00	UNITED STATES TREASURY NOTE 0.375% 15/08/2024	USD	1 066 328,66	1 098 042,28	0,53
1 288 000,00	UNITED STATES TREASURY BOND 0.875% 15/11/2030	USD	1 076 414,15	1 076 236,37	0,52
1 248 000,00	UNITED STATES TREASURY NOTE 0.75% 31/08/2026	USD	1 057 025,34	1 073 597,68	0,52
1 239 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.125% 31/08/2028	USD	1 049 229,34	1 069 558,01	0,52
988 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2047	USD	1 062 447,73	1 010 561,03	0,49
1 064 000,00	UNITED STATES TREASURY NOTE 1.875% 15/02/2041	USD	897 219,19	925 096,42	0,45
1 060 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.875% 30/09/2026	USD	912 087,45	916 311,91	0,44
1 067 000,00	UNITED STATES TREASURY NOTE 0.625% 31/07/2026	USD	898 357,06	912 980,33	0,44
1 010 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2031	USD	887 676,87	877 105,80	0,43
1 000 000,00	UNITED STATES TREASURY NOTE 0.375% 15/07/2024	USD	843 725,75	868 738,95	0,42
990 000,00	UNITED STATES TREASURY NOTE 0.125% 31/01/2023	USD	815 145,46	867 671,82	0,42
1 000 000,00	UNITED STATES TREASURY NOTE 0.25% 15/06/2024	USD	839 691,88	866 677,96	0,42
695 000,00	UNITED STATES TREASURY BOND 4.375% 15/11/2039	USD	848 263,18	852 722,48	0,41
953 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2026	USD	879 596,22	848 236,82	0,41
965 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	814 606,71	837 272,36	0,41
883 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2024	USD	793 338,15	806 010,89	0,39
915 000,00	UNITED STATES TREASURY NOTE 0.375% 15/09/2024	USD	785 094,33	793 544,63	0,39
900 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	760 103,13	787 857,95	0,38
875 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2023	USD	794 545,65	782 249,11	0,38
869 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2026	USD	779 206,16	777 590,20	0,38
885 000,00	UNITED STATES TREASURY NOTE 0.125% 31/05/2023	USD	737 075,24	773 568,55	0,38
845 000,00	UNITED STATES TREASURY NOTE 1.875% 31/08/2024	USD	763 064,05	762 101,83	0,37
865 000,00	UNITED STATES TREASURY NOTE 0.125% 15/08/2023	USD	728 737,72	754 532,02	0,37
833 000,00	UNITED STATES TREASURY NOTE 2.125% 29/02/2024	USD	784 677,87	753 680,36	0,37
751 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2042	USD	795 310,27	753 099,37	0,37
819 000,00	UNITED STATES TREASURY NOTE 1.75% 15/11/2029	USD	766 297,80	738 467,88	0,36
719 000,00	UNITED STATES TREASURY BOND 2.875% 15/05/2043	USD	716 626,01	735 085,46	0,36
758 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	672 987,77	733 288,45	0,36
822 000,00	UNITED STATES TREASURY NOTE 1.375% 30/06/2023	USD	753 574,59	731 539,55	0,36
796 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	755 130,47	727 261,24	0,35
830 000,00	UNITED STATES TREASURY BOND 0.125% 15/09/2023	USD	700 721,42	723 245,87	0,35
732 000,00	UNITED STATES TREASURY NOTE 3.125% 15/11/2028	USD	711 468,78	716 126,25	0,35

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
810 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.25% 30/09/2023	USD	698 303,62	707 379,03	0,34
779 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2025	USD	693 465,89	705 887,57	0,34
672 000,00	UNITED STATES TREASURY NOTE 2.875% 15/08/2045	USD	675 574,04	693 908,65	0,34
790 000,00	UNITED STATES TREASURY NOTE 0.125% 30/06/2023	USD	665 844,70	690 027,02	0,33
757 000,00	UNITED STATES TREASURY NOTE 1.375% 31/08/2023	USD	691 761,38	673 677,84	0,33
652 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2046	USD	633 158,43	633 186,00	0,31
725 000,00	UNITED STATES TREASURY BOND 0.125% 15/07/2023	USD	604 582,98	633 023,39	0,31
730 000,00	UNITED STATES TREASURY NOTE 0.25% 31/08/2025	USD	603 090,45	622 168,36	0,30
715 000,00	UNITED STATES TREASURY BOND 0.375% 30/11/2025	USD	599 491,43	610 145,41	0,30
681 800,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2029	USD	622 976,72	608 770,23	0,30
577 000,00	UNITED STATES TREASURY BOND 2.75% 15/11/2042	USD	637 092,17	578 627,47	0,28
526 000,00	UNITED STATES TREASURY BOND 3.125% 15/02/2042	USD	557 612,77	557 496,62	0,27
615 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2023	USD	583 046,57	557 081,54	0,27
597 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2027	USD	535 143,58	551 653,06	0,27
613 000,00	UNITED STATES TREASURY NOTE 1.625% 30/04/2023	USD	574 234,26	546 877,61	0,27
615 000,00	UNITED STATES TREASURY NOTE 0.25% 15/03/2024	USD	519 406,48	534 464,57	0,26
667 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2040	USD	533 909,25	533 897,76	0,26
595 000,00	UNITED STATES TREASURY NOTE 1.50% 31/10/2024	USD	519 565,90	531 615,10	0,26
598 000,00	UNITED STATES TREASURY NOTE 0.75% 31/05/2026	USD	498 221,59	515 418,20	0,25
580 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	487 638,19	508 930,82	0,25
594 000,00	UNITED STATES TREASURY NOTE 0.625% 31/03/2027	USD	542 516,92	505 339,37	0,25
575 000,00	UNITED STATES TREASURY NOTE 0.125% 15/01/2024	USD	474 078,54	499 313,95	0,24
580 000,00	UNITED STATES TREASURY NOTE 0.25% 31/05/2025	USD	491 163,63	496 337,74	0,24
550 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2022	USD	513 528,48	487 803,74	0,24
524 000,00	UNITED STATES TREASURY NOTE 2.75% 30/06/2025	USD	498 195,06	487 293,87	0,24
560 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	455 829,15	486 858,54	0,24
579 000,00	UNITED STATES TREASURY NOTE 0.625% 15/05/2030	USD	509 164,88	476 766,92	0,23
519 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2024	USD	459 219,49	473 338,18	0,23
535 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.25% 30/11/2026	USD	477 398,71	470 564,11	0,23
486 000,00	UNITED STATES TREASURY NOTE 2.625% 15/02/2029	USD	483 285,78	462 472,98	0,22
475 000,00	UNITED STATES TREASURY NOTE 2.75% 15/02/2028	USD	399 657,80	451 777,05	0,22
524 000,00	UNITED STATES TREASURY NOTE 0.25% 30/06/2025	USD	441 382,69	447 911,50	0,22
500 000,00	UNITED STATES TREASURY NOTE 0.125% 15/02/2024	USD	416 905,99	434 040,14	0,21
526 000,00	UNITED STATES TREASURY BOND 1.625% 15/11/2050	USD	402 878,16	430 156,68	0,21
472 000,00	UNITED STATES TREASURY NOTE 2.125% 30/11/2024	USD	424 965,82	429 062,71	0,21
461 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2027	USD	448 437,53	428 184,46	0,21
480 000,00	UNITED STATES TREASURY NOTE 1.875% 31/07/2022	USD	424 603,65	426 030,04	0,21
496 000,00	UNITED STATES TREASURY BOND 0.625% 30/11/2027	USD	407 941,51	418 150,49	0,20
480 000,00	UNITED STATES TREASURY BOND 0.125% 15/10/2023	USD	401 693,30	417 893,30	0,20
455 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2025	USD	427 195,30	417 000,69	0,20
474 000,00	UNITED STATES TREASURY NOTE 0.50% 31/03/2025	USD	408 617,49	410 088,95	0,20
527 000,00	UNITED STATES TREASURY BOND 1.125% 15/08/2040	USD	415 022,29	404 285,21	0,20
460 000,00	UNITED STATES TREASURY NOTE 0.25% 30/09/2025	USD	386 502,35	391 909,07	0,19
439 000,00	UNITED STATES TREASURY NOTE 1.75% 30/09/2022	USD	390 602,33	390 222,00	0,19
429 000,00	UNITED STATES TREASURY NOTE 2.00% 15/08/2025	USD	401 360,65	389 267,04	0,19
421 000,00	UNITED STATES TREASURY NOTE 2.00% 30/06/2024	USD	371 835,05	380 580,70	0,18
435 000,00	UNITED STATES TREASURY BOND 0.25% 15/11/2023	USD	364 655,61	379 425,53	0,18
455 000,00	UNITED STATES TREASURY BOND 0.375% 30/09/2027	USD	366 404,40	379 068,82	0,18
402 000,00	UNITED STATES TREASURY BOND 2.25% 15/08/2049	USD	429 163,94	377 938,02	0,18
387 000,00	UNITED STATES TREASURY NOTE 2.875% 15/05/2028	USD	361 262,87	371 097,00	0,18
428 000,00	UNITED STATES TREASURY NOTE 0.375% 30/04/2025	USD	353 034,44	368 203,65	0,18
417 000,00	UNITED STATES TREASURY BOND 0.25% 31/10/2025	USD	346 272,80	354 615,21	0,17
375 000,00	UNITED STATES TREASURY NOTE 0.50% 15/03/2023	USD	315 183,52	329 893,82	0,16
385 000,00	UNITED STATES TREASURY NOTE 0.625% 31/12/2027	USD	315 219,41	324 228,61	0,16
300 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2046	USD	285 373,23	291 510,08	0,14
335 000,00	UNITED STATES TREASURY NOTE 0.25% 31/07/2025	USD	274 889,93	285 872,34	0,14
330 000,00	UNITED STATES TREASURY NOTE 0.50% 28/02/2026	USD	274 421,93	282 104,35	0,14

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
320 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 31/08/2023	USD	269 193,86	278 947,47	0,14
300 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2046	USD	272 460,55	278 805,34	0,13
319 000,00	UNITED STATES TREASURY NOTE 1.875% 15/11/2051	USD	283 473,07	278 529,77	0,13
302 000,00	UNITED STATES TREASURY NOTE 1.625% 15/02/2026	USD	286 169,74	270 315,73	0,13
305 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	259 389,53	267 160,13	0,13
295 000,00	UNITED STATES TREASURY NOTE 1.50% 30/09/2024	USD	256 878,33	263 594,14	0,13
287 000,00	UNITED STATES TREASURY NOTE 2.00% 30/04/2024	USD	265 358,02	259 285,02	0,13
293 000,00	UNITED STATES TREASURY NOTE 1.25% 31/03/2028	USD	242 917,98	255 607,34	0,12
267 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2029	USD	255 797,31	250 497,82	0,12
285 000,00	UNITED STATES TREASURY NOTE 1.375% 31/10/2028	USD	245 761,51	249 812,84	0,12
275 000,00	UNITED STATES TREASURY NOTE 0.25% 31/07/2025	USD	234 726,71	234 671,33	0,11
266 000,00	UNITED STATES TREASURY NOTE 0.375% 31/03/2022	USD	236 348,81	234 063,23	0,11
260 000,00	UNITED STATES TREASURY BOND 0.50% 31/08/2027	USD	218 345,74	218 370,14	0,11
240 000,00	UNITED STATES TREASURY NOTE 1.875% 31/07/2026	USD	232 555,64	217 202,93	0,11
253 000,00	UNITED STATES TREASURY NOTE 0.375% 31/12/2025	USD	206 336,88	215 767,26	0,10
201 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2026	USD	181 431,13	183 012,15	0,09
214 000,00	UNITED STATES TREASURY NOTE 0.75% 31/01/2028	USD	177 098,72	181 389,37	0,09
204 000,00	UNITED STATES TREASURY NOTE 1.50% 15/02/2030	USD	175 622,64	180 396,26	0,09
192 000,00	UNITED STATES TREASURY NOTE 2.125% 15/05/2025	USD	186 626,22	174 883,53	0,08
110 000,00	UNITED STATES TREASURY NOTE 3.625% 15/02/2044	USD	124 316,83	126 091,66	0,06
110 000,00	UNITED STATES TREASURY NOTE 3.375% 15/05/2044	USD	120 063,46	121 800,69	0,06
110 000,00	UNITED STATES TREASURY BOND 3.125% 15/08/2044	USD	115 636,50	117 512,24	0,06
98 000,00	UNITED STATES TREASURY NOTE 5.375% 15/02/2031	USD	112 034,78	115 436,24	0,06
110 000,00	UNITED STATES TREASURY NOTE 3.00% 15/11/2044	USD	113 466,41	115 381,46	0,06
123 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2041	USD	111 876,18	109 390,92	0,05
100 000,00	UNITED STATES TREASURY NOTE 1.125% 31/10/2026	USD	86 728,18	87 423,49	0,04
93 000,00	UNITED STATES TREASURY NOTE 1.125% 29/02/2028	USD	77 958,59	80 668,13	0,04
90 000,00	UNITED STATES TREASURY NOTE 0.375% 15/04/2024	USD	74 323,53	78 351,33	0,04
50 000,00	UNITED STATES TREASURY NOTE 1.50% 30/11/2028	USD	44 275,97	44 185,34	0,02
10 000,00	UNITED STATES TREASURY BOND 3.75% 15/08/2041	USD	11 196,49	11 487,89	0,01
<b>JAPAN</b>			<b>39 852 629,54</b>	<b>37 893 939,18</b>	<b>18,42</b>
<b>Government</b>			<b>39 713 372,19</b>	<b>37 755 220,64</b>	<b>18,35</b>
94 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2023	JPY	791 914,42	725 748,31	0,35
89 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2038	JPY	770 294,73	694 559,95	0,34
87 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/09/2036	JPY	732 161,41	684 517,38	0,33
81 550 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/06/2024	JPY	661 636,35	633 391,66	0,31
77 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.80% 20/06/2023	JPY	640 685,58	599 538,84	0,29
76 600 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2022	JPY	627 963,51	585 744,38	0,29
71 800 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2048	JPY	624 525,51	558 250,93	0,27
71 850 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.50% 20/09/2024	JPY	598 673,17	557 531,38	0,27
60 650 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.80% 20/09/2031	JPY	557 444,12	540 668,35	0,26
70 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2031	JPY	540 172,57	537 723,73	0,26
68 800 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2031	JPY	532 729,17	527 596,71	0,26
55 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.10% 20/03/2033	JPY	523 945,38	466 751,53	0,23
59 050 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2024	JPY	500 994,46	456 205,68	0,22
50 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/06/2029	JPY	496 080,96	448 410,85	0,22
56 450 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2027	JPY	444 432,06	435 265,21	0,21
48 350 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.60% 20/06/2032	JPY	486 516,60	426 308,04	0,21
54 250 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2024	JPY	413 957,80	416 097,92	0,20
46 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/09/2030	JPY	434 245,15	415 443,60	0,20
46 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.70% 20/12/2032	JPY	467 051,66	414 425,94	0,20
53 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/03/2041	JPY	413 777,30	411 060,36	0,20
44 500 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.50% 20/12/2044	JPY	438 977,20	409 794,53	0,20
47 300 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.20% 20/12/2034	JPY	422 722,96	406 304,51	0,20
52 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2029	JPY	437 920,63	405 401,55	0,20
52 550 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2025	JPY	442 732,92	403 797,27	0,20
47 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.00% 20/12/2035	JPY	433 079,81	402 358,17	0,20

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
42 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.70% 20/12/2043	JPY	460 379,10	401 693,26	0,20
52 200 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2031	JPY	402 985,45	399 764,53	0,19
55 750 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.30% 20/06/2046	JPY	448 198,41	399 330,78	0,19
40 850 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.00% 20/09/2040	JPY	403 997,71	398 819,73	0,19
51 750 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/07/2023	JPY	399 671,97	395 792,70	0,19
50 700 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2026	JPY	387 593,83	388 625,48	0,19
50 250 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/12/2022	JPY	389 109,25	384 397,19	0,19
50 250 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/09/2022	JPY	388 840,35	384 224,51	0,19
40 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.60% 20/06/2045	JPY	406 367,27	378 413,84	0,18
43 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/03/2029	JPY	421 052,70	378 146,10	0,18
43 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.60% 20/06/2030	JPY	383 642,34	377 446,21	0,18
48 700 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.70% 20/12/2022	JPY	401 335,91	374 723,13	0,18
41 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/03/2030	JPY	379 823,52	373 018,74	0,18
49 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/06/2041	JPY	379 170,32	370 637,94	0,18
47 300 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2026	JPY	369 851,76	364 181,97	0,18
40 350 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/09/2029	JPY	411 366,79	358 975,51	0,17
46 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2022	JPY	360 970,05	355 749,89	0,17
45 800 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2030	JPY	368 528,28	352 996,59	0,17
46 550 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/09/2040	JPY	361 031,86	352 400,01	0,17
45 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/06/2026	JPY	352 852,88	350 763,11	0,17
45 550 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2040	JPY	356 917,06	350 561,91	0,17
45 400 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2025	JPY	365 722,80	349 199,47	0,17
40 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/12/2028	JPY	377 324,65	348 344,79	0,17
44 700 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/09/2023	JPY	375 303,93	345 402,57	0,17
44 400 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/06/2025	JPY	387 860,23	344 871,23	0,17
43 650 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2030	JPY	350 647,43	336 079,13	0,16
44 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/06/2040	JPY	345 865,09	333 700,39	0,16
43 200 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2028	JPY	341 005,68	333 277,47	0,16
41 950 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2027	JPY	338 360,19	323 598,78	0,16
41 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2025	JPY	334 493,98	321 080,43	0,16
41 300 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2029	JPY	329 453,91	318 647,81	0,16
40 550 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2028	JPY	325 236,45	312 861,23	0,15
41 550 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/12/2039	JPY	316 444,77	310 667,82	0,15
39 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/06/2037	JPY	313 020,51	310 322,15	0,15
36 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/09/2026	JPY	343 776,74	309 610,05	0,15
40 300 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/09/2026	JPY	310 016,25	308 975,14	0,15
40 000 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2024	JPY	313 472,70	307 066,05	0,15
39 800 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2051	JPY	312 450,25	305 038,37	0,15
40 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/06/2039	JPY	315 490,82	304 724,23	0,15
39 450 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2030	JPY	330 576,97	304 220,61	0,15
39 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/01/2022	JPY	299 048,34	301 632,09	0,15
38 529 600,00	JAPANESE GOVERNMENT CPI LINKED BOND 0.10% 10/03/2024	JPY	300 324,81	298 929,42	0,15
38 950 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/03/2051	JPY	301 405,47	298 880,65	0,15
38 850 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/04/2022	JPY	313 994,11	296 784,23	0,14
38 650 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/03/2022	JPY	312 958,52	295 206,21	0,14
29 650 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 1.70% 20/03/2054	JPY	314 042,22	291 276,07	0,14
37 800 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/05/2022	JPY	291 648,27	288 803,44	0,14
31 450 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/03/2031	JPY	291 510,17	287 868,07	0,14
37 200 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2027	JPY	296 120,82	286 790,08	0,14
36 750 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2036	JPY	311 802,70	285 622,03	0,14
36 750 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/02/2022	JPY	281 743,02	280 666,06	0,14
35 550 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2028	JPY	279 582,98	274 300,30	0,13
35 300 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2024	JPY	301 362,35	273 700,26	0,13
35 950 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.70% 20/03/2061	JPY	274 239,26	270 773,40	0,13
25 300 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 2.20% 20/03/2051	JPY	288 563,43	270 686,75	0,13
34 700 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/09/2025	JPY	285 769,55	269 858,96	0,13
32 750 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.70% 20/03/2037	JPY	268 693,37	264 439,88	0,13
28 500 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.00% 20/12/2033	JPY	285 693,29	264 311,27	0,13
34 250 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/12/2050	JPY	267 930,56	263 443,16	0,13

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## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
31 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/03/2026	JPY	299 642,47	260 582,45	0,13
33 700 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2023	JPY	273 583,68	258 376,32	0,13
33 650 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2040	JPY	259 108,47	255 657,21	0,12
33 150 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2030	JPY	257 336,31	254 951,83	0,12
32 100 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2025	JPY	263 772,97	248 920,77	0,12
32 900 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.40% 20/03/2056	JPY	262 047,15	227 915,89	0,11
28 850 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2029	JPY	221 152,19	222 689,68	0,11
27 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2025	JPY	215 802,46	213 503,86	0,10
27 700 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.90% 20/03/2022	JPY	233 921,99	211 934,63	0,10
26 800 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/09/2039	JPY	204 519,77	200 767,36	0,10
25 850 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/09/2050	JPY	198 651,37	193 603,23	0,09
25 450 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/06/2050	JPY	200 873,34	190 407,26	0,09
24 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/12/2023	JPY	187 795,46	185 786,43	0,09
23 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2039	JPY	178 837,54	175 916,65	0,09
24 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/03/2050	JPY	184 908,87	175 699,12	0,09
22 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/09/2041	JPY	174 916,75	174 123,04	0,08
20 550 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.00% 20/03/2027	JPY	196 702,40	173 985,94	0,08
20 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/12/2037	JPY	163 128,37	162 032,61	0,08
20 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.40% 20/12/2022	JPY	170 262,34	158 788,07	0,08
22 350 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2060	JPY	160 457,42	158 233,56	0,08
21 150 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/09/2049	JPY	158 768,21	150 785,98	0,07
18 750 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/03/2046	JPY	154 018,29	150 665,23	0,07
18 300 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2023	JPY	141 198,84	140 221,40	0,07
18 850 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/06/2049	JPY	143 192,19	134 617,32	0,07
15 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.70% 20/06/2033	JPY	136 445,17	134 542,04	0,07
15 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.80% 20/03/2032	JPY	135 955,37	134 283,17	0,07
15 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.50% 20/06/2034	JPY	134 707,85	132 804,41	0,06
18 650 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2059	JPY	134 934,06	132 444,18	0,06
16 800 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/06/2022	JPY	129 688,47	128 373,76	0,06
15 900 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/09/2051	JPY	122 518,82	121 715,15	0,06
12 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2024	JPY	98 972,50	97 925,01	0,05
9 200 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/09/2047	JPY	78 546,62	73 464,84	0,04
8 600 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2022	JPY	65 768,26	65 719,74	0,03
6 250 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/09/2023	JPY	48 055,61	47 809,64	0,02
4 650 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.80% 20/03/2058	JPY	37 489,18	36 481,52	0,02
3 000 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.90% 20/03/2057	JPY	24 412,60	24 271,38	0,01
<b>Health</b>			<b>139 257,35</b>	<b>138 718,54</b>	<b>0,07</b>
18 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2026	JPY	139 257,35	138 718,54	0,07
<b>UNITED KINGDOM</b>			<b>14 100 805,31</b>	<b>14 395 627,43</b>	<b>7,00</b>
<b>Government</b>			<b>14 100 805,31</b>	<b>14 395 627,43</b>	<b>7,00</b>
714 000,00	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	801 533,94	846 843,46	0,41
271 000,00	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	539 581,54	541 036,51	0,26
321 000,00	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	518 849,85	534 790,66	0,26
380 000,00	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	446 281,02	454 391,92	0,22
199 000,00	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	360 560,00	449 611,61	0,22
362 000,00	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	402 201,68	403 113,98	0,20
224 500,00	UNITED KINGDOM GILT 4.50% 07/09/2034	GBP	390 672,03	376 621,95	0,18
369 000,00	UNITED KINGDOM GILT 0.50% 22/10/2061	GBP	366 245,11	372 321,46	0,18
239 000,00	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	348 722,50	371 892,10	0,18
315 000,00	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	350 123,91	360 523,09	0,18
309 000,00	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	350 071,81	359 150,69	0,17
293 000,00	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	352 324,57	349 794,74	0,17
295 000,00	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	343 730,49	347 502,35	0,17
218 000,00	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	347 018,19	345 187,27	0,17
269 000,00	UNITED KINGDOM GILT 1.00% 22/04/2024	GBP	313 957,84	323 090,58	0,16
259 000,00	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	298 081,28	308 042,81	0,15
260 000,00	UNITED KINGDOM GILT 0.375% 22/10/2026	GBP	303 497,08	303 306,61	0,15

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
169 600,00	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	306 900,68	302 309,68	0,15
177 000,00	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	297 477,15	298 086,84	0,15
240 000,00	UNITED KINGDOM GILT 1.50% 22/07/2026	GBP	296 445,65	295 822,84	0,14
142 000,00	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	275 027,55	294 432,63	0,14
255 000,00	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	285 450,57	284 362,41	0,14
209 000,00	UNITED KINGDOM GILT 1.75% 22/01/2049	GBP	287 030,46	283 864,26	0,14
249 000,00	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	281 419,35	283 263,35	0,14
229 500,00	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	280 727,61	280 751,24	0,14
151 000,00	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	281 385,09	273 827,86	0,13
137 500,00	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	247 209,27	255 345,38	0,12
125 000,00	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	251 758,81	246 850,44	0,12
104 500,00	UNITED KINGDOM GILT 3.50% 22/07/2068	GBP	215 355,30	243 723,49	0,12
192 000,00	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	227 239,99	234 915,73	0,11
202 000,00	UNITED KINGDOM GILT 0.50% 31/01/2029	GBP	230 547,38	234 642,65	0,11
214 000,00	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	227 133,36	224 380,72	0,11
189 500,00	UNITED KINGDOM GILT 1.125% 31/01/2039	GBP	228 567,38	223 968,64	0,11
198 000,00	UNITED KINGDOM GILT 0.875% 31/01/2046	GBP	224 781,80	219 997,24	0,11
168 000,00	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	200 907,91	216 926,65	0,11
170 000,00	UNITED KINGDOM GILT 2.00% 07/09/2025	GBP	212 364,78	211 889,91	0,10
131 000,00	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	216 201,41	206 255,73	0,10
155 000,00	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	187 633,69	186 697,27	0,09
137 000,00	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	186 693,84	186 569,75	0,09
105 500,00	UNITED KINGDOM GILT 3.50% 22/01/2045	GBP	162 297,23	184 022,56	0,09
128 000,00	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	182 332,25	183 683,11	0,09
145 000,00	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	170 809,88	170 035,99	0,08
132 000,00	UNITED KINGDOM GILT 1.625% 22/10/2028	GBP	161 119,33	165 953,81	0,08
120 000,00	UNITED KINGDOM GILT 5.00% 07/03/2025	GBP	161 435,65	162 010,95	0,08
133 000,00	UNITED KINGDOM GILT 0.875% 31/07/2033	GBP	151 388,13	155 585,45	0,08
102 000,00	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	146 696,41	145 756,54	0,07
90 000,00	UNITED KINGDOM GILT 6.00% 07/12/2028	GBP	147 857,67	144 621,29	0,07
109 000,00	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	131 863,69	133 423,34	0,07
106 000,00	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	130 362,62	133 114,44	0,06
58 000,00	UNITED KINGDOM GILT 4.50% 07/12/2042	GBP	105 882,01	111 762,26	0,05
70 000,00	UNITED KINGDOM GILT 1.50% 22/07/2047	GBP	91 600,45	89 430,65	0,04
19 000,00	UNITED KINGDOM GILT 2.50% 22/07/2065	GBP	32 165,38	35 076,57	0,02
11 500,00	UNITED KINGDOM GILT 4.00% 22/01/2060	GBP	24 440,65	26 616,75	0,01
14 000,00	UNITED KINGDOM GILT 1.50% 31/07/2053	GBP	18 842,09	18 427,22	0,01
<b>ITALY</b>			<b>13 162 411,51</b>	<b>13 210 442,22</b>	<b>6,42</b>
<b>Government</b>			<b>12 763 199,51</b>	<b>12 786 914,22</b>	<b>6,21</b>
614 000,00	BTP 1.65% 01/12/2030	EUR	666 501,95	645 700,82	0,31
610 000,00	BTP 0.90% 01/04/2031	EUR	623 934,34	600 087,50	0,29
560 000,00	BTP 6.875% 27/09/2023	USD	514 336,56	540 893,55	0,26
600 000,00	BTP 1.25% 17/02/2026	USD	503 413,02	514 152,42	0,25
377 000,00	BTP 2.50% 15/11/2025	EUR	401 630,12	409 919,64	0,20
306 000,00	BTP 3.35% 01/03/2035	EUR	346 750,49	376 352,46	0,18
357 000,00	BTP 0.35% 01/02/2025	EUR	363 347,54	359 741,76	0,18
308 000,00	BTP 3.00% 01/08/2029	EUR	346 917,74	357 387,80	0,17
241 000,00	BTP 4.00% 01/02/2037	EUR	323 474,53	321 224,08	0,16
306 000,00	BTP 0.95% 15/03/2023	EUR	313 699,33	310 975,56	0,15
300 000,00	BTP 0.65% 15/10/2023	EUR	306 498,33	304 743,00	0,15
300 000,00	BTP 0.60% 15/06/2023	EUR	305 565,28	304 601,25	0,15
240 000,00	BTP 4.75% 01/09/2028	EUR	309 909,39	303 364,80	0,15
303 000,00	BTP 1.45% 01/03/2036	EUR	318 293,15	303 284,82	0,15
291 000,00	BTP 1.80% 01/03/2041	EUR	316 668,99	293 729,58	0,14
279 000,00	BTP 0.50% 15/07/2028	EUR	283 794,55	275 308,83	0,13
315 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	262 184,60	273 971,40	0,13
260 000,00	BTP 1.25% 01/12/2026	EUR	276 282,83	270 714,60	0,13

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
250 000,00	BTP 2.10% 15/07/2026	EUR	255 273,20	269 592,50	0,13
258 000,00	BTP 1.35% 01/04/2030	EUR	261 239,45	266 464,98	0,13
173 000,00	BTP 5.00% 01/09/2040	EUR	229 959,95	265 821,42	0,13
219 000,00	BTP 2.95% 01/09/2038	EUR	247 546,03	262 513,11	0,13
176 000,00	BTP 3.85% 01/09/2049	EUR	216 823,42	247 234,24	0,12
245 000,00	BTP 0.25% 15/03/2028	EUR	246 102,61	238 982,80	0,12
208 000,00	BTP 2.80% 01/12/2028	EUR	215 960,84	237 246,88	0,12
238 000,00	BTP 0.95% 01/08/2030	EUR	242 344,78	237 117,02	0,12
250 000,00	BTP 3.875% 06/05/2051	USD	232 061,46	235 231,32	0,12
212 000,00	BTP 2.25% 01/09/2036	EUR	240 366,32	233 471,36	0,11
183 000,00	BTP 3.25% 01/09/2046	EUR	243 492,44	231 782,31	0,11
149 000,00	BTP 4.75% 01/09/2044	EUR	231 110,90	230 805,47	0,11
234 000,00	BTP 0.60% 01/08/2031	EUR	228 088,36	222 828,84	0,11
154 000,00	BTP 6.00% 01/05/2031	EUR	234 549,76	222 494,58	0,11
213 000,00	BTP 0.50% 01/02/2026	EUR	218 935,11	214 661,40	0,11
194 000,00	BTP 2.00% 01/02/2028	EUR	207 520,10	210 100,06	0,10
174 000,00	BTP 2.45% 01/09/2050	EUR	209 498,66	191 252,10	0,09
176 000,00	BTP 1.65% 01/03/2032	EUR	180 319,87	184 416,32	0,09
165 000,00	BTP 1.45% 15/11/2024	EUR	163 579,78	171 576,08	0,08
161 000,00	BTP 5.50% 01/11/2022	EUR	195 041,90	168 941,97	0,08
149 000,00	BTP 1.45% 15/05/2025	EUR	154 722,83	155 457,66	0,08
142 000,00	BTP 2.50% 01/12/2024	EUR	153 073,09	151 983,64	0,07
111 000,00	BTP 3.45% 01/03/2048	EUR	138 294,53	145 861,77	0,07
133 000,00	BTP 2.20% 01/06/2027	EUR	142 567,68	145 051,13	0,07
110 000,00	BTP 1.50% 01/06/2025	EUR	112 759,56	114 989,60	0,06
105 000,00	BTP 0.85% 15/01/2027	EUR	102 911,73	107 040,15	0,05
99 000,00	BTP 1.75% 01/07/2024	EUR	103 756,36	103 307,99	0,05
94 000,00	BTP 0.95% 01/03/2023	EUR	96 481,62	95 462,64	0,05
86 000,00	BTP 1.85% 15/05/2024	EUR	87 013,42	89 877,31	0,04
88 000,00	BTP 0.95% 01/12/2031	EUR	89 724,45	86 196,00	0,04
75 000,00	BTP 2.80% 01/03/2067	EUR	93 493,10	84 772,50	0,04
73 000,00	BTP 1.70% 01/09/2051	EUR	74 198,78	68 399,54	0,03
61 000,00	BTP 4.50% 01/03/2024	EUR	75 489,31	67 031,38	0,03
58 000,00	BTP 2.05% 01/08/2027	EUR	55 695,37	62 794,28	0,03
<b>Finance</b>			<b>399 212,00</b>	<b>423 528,00</b>	<b>0,21</b>
400 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	399 212,00	423 528,00	0,21
<b>FRANCE</b>			<b>9 132 849,16</b>	<b>9 053 657,03</b>	<b>4,40</b>
<b>Government</b>			<b>9 132 849,16</b>	<b>9 053 657,03</b>	<b>4,40</b>
581 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.00% 25/05/2048	EUR	752 717,95	746 901,06	0,36
602 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	651 252,22	638 601,60	0,31
566 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	629 886,71	626 227,66	0,31
540 500,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	619 420,85	609 682,76	0,30
530 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2025	EUR	553 802,24	547 500,60	0,27
501 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2026	EUR	520 732,17	520 027,98	0,25
484 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	514 126,27	512 856,08	0,25
480 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2029	EUR	492 260,73	500 275,20	0,24
455 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	468 708,93	467 730,90	0,23
398 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	424 401,83	425 776,42	0,21

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## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
429 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2040	EUR	438 854,68	419 246,77	0,20
343 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	391 664,98	380 204,83	0,19
225 300,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	338 443,73	347 653,58	0,17
314 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	331 880,59	331 304,54	0,16
149 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.50% 25/04/2041	EUR	264 394,26	254 861,67	0,12
156 700,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/10/2038	EUR	244 300,60	245 597,35	0,12
115 700,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/04/2060	EUR	208 224,70	228 332,79	0,11
117 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	185 841,50	183 923,24	0,09
148 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.50% 25/05/2030	EUR	170 390,18	179 047,44	0,09
148 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	182 857,10	178 696,58	0,09
148 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	165 810,37	158 164,64	0,08
120 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	157 778,58	150 607,06	0,07
169 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2072	EUR	144 986,63	131 214,19	0,06
115 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	119 260,01	109 975,39	0,05
83 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	90 509,48	88 517,01	0,04
61 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2050	EUR	70 341,87	70 729,69	0,03
<b>SPAIN</b>			<b>5 899 184,78</b>	<b>5 881 295,55</b>	<b>2,86</b>
<b>Government</b>			<b>5 899 184,78</b>	<b>5 881 295,55</b>	<b>2,86</b>
625 000,00	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	635 443,67	636 862,50	0,31
332 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	368 411,12	374 701,84	0,18
239 000,00	SPAIN GOVERNMENT BOND 2.70% 31/10/2048	EUR	309 385,57	313 536,93	0,15
284 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	306 533,73	308 022,14	0,15
272 000,00	SPAIN GOVERNMENT BOND 1.50% 30/04/2027	EUR	296 525,97	294 710,64	0,14
273 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	292 033,31	292 466,27	0,14
261 000,00	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	281 583,65	284 770,58	0,14
236 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	243 235,55	255 237,54	0,13
231 000,00	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	253 738,54	251 368,43	0,12
152 000,00	SPAIN GOVERNMENT BOND 4.70% 30/07/2041	EUR	257 889,96	249 372,72	0,12
238 000,00	SPAIN GOVERNMENT BOND 1.20% 31/10/2040	EUR	257 691,45	240 142,00	0,12
175 000,00	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	240 653,82	234 625,13	0,12
138 000,00	SPAIN GOVERNMENT BOND 4.90% 30/07/2040	EUR	238 528,68	229 108,98	0,11
213 000,00	SPAIN GOVERNMENT BOND 0.10% 30/04/2031	EUR	210 276,11	205 441,70	0,10
175 000,00	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	189 706,04	198 177,88	0,10
173 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	176 761,30	171 937,78	0,08
167 000,00	SPAIN GOVERNMENT BOND 0.60% 31/10/2029	EUR	170 425,78	171 240,97	0,08
171 000,00	SPAIN GOVERNMENT BOND 1.00% 31/10/2050	EUR	162 324,52	155 189,34	0,08
147 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	150 169,64	148 904,39	0,07
132 000,00	SPAIN GOVERNMENT BOND 1.40% 30/04/2028	EUR	130 861,88	142 715,10	0,07
74 000,00	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	139 130,62	133 218,50	0,07
119 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	132 125,15	130 037,85	0,06
85 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	115 856,82	127 913,10	0,06
126 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	125 936,13	122 740,38	0,06
81 000,00	SPAIN GOVERNMENT BOND 4.20% 31/01/2037	EUR	120 603,70	119 027,88	0,06

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## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
57 000,00	SPAIN GOVERNMENT BOND 1.30% 31/10/2026	EUR	61 722,36	61 003,11	0,03
33 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	31 629,71	28 821,87	0,01
<b>CANADA</b>			<b>4 118 152,28</b>	<b>4 212 990,55</b>	<b>2,05</b>
<b>Government</b>			<b>4 118 152,28</b>	<b>4 212 990,55</b>	<b>2,05</b>
594 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/06/2031	CAD	407 621,65	416 036,64	0,20
494 000,00	CANADIAN GOVERNMENT BOND 2.25% 01/06/2025	CAD	328 567,68	356 585,59	0,17
480 000,00	CANADIAN GOVERNMENT BOND 0.25% 01/05/2023	CAD	321 761,97	331 613,30	0,16
400 000,00	CANADIAN GOVERNMENT BOND 0.50% 01/09/2025	CAD	258 655,57	271 735,85	0,13
388 000,00	CANADIAN GOVERNMENT BOND 0.25% 01/08/2023	CAD	261 035,42	267 386,91	0,13
365 000,00	CANADIAN GOVERNMENT BOND 0.25% 01/11/2022	CAD	247 905,69	253 221,33	0,12
206 000,00	CANADIAN GOVERNMENT BOND 4.00% 01/06/2041	CAD	208 173,79	199 115,65	0,10
193 000,00	CANADIAN GOVERNMENT BOND 5.75% 01/06/2033	CAD	207 185,16	192 662,24	0,09
264 000,00	CANADIAN GOVERNMENT BOND 1.25% 01/06/2030	CAD	180 352,11	182 264,17	0,09
243 000,00	CANADIAN GOVERNMENT BOND 2.00% 01/12/2051	CAD	171 440,53	182 038,27	0,09
262 000,00	CANADIAN GOVERNMENT BOND 0.75% 01/10/2024	CAD	179 500,66	180 669,99	0,09
244 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/06/2023	CAD	164 740,91	171 408,49	0,08
209 000,00	CANADIAN GOVERNMENT BOND 2.00% 01/06/2028	CAD	144 272,60	151 945,63	0,07
200 000,00	CANADIAN GOVERNMENT BOND 2.25% 01/06/2029	CAD	151 609,71	148 525,48	0,07
175 000,00	CANADIAN GOVERNMENT BOND 2.25% 01/03/2024	CAD	122 126,16	125 016,03	0,06
175 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/09/2024	CAD	120 557,31	123 176,42	0,06
113 000,00	CANADIAN GOVERNMENT BOND 5.75% 01/06/2029	CAD	109 126,53	103 234,10	0,05
140 000,00	CANADIAN GOVERNMENT BOND 1.75% 01/12/2053	CAD	91 356,24	98 386,18	0,05
125 000,00	CANADIAN GOVERNMENT BOND 1.75% 01/03/2023	CAD	82 811,29	87 983,16	0,04
123 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/06/2026	CAD	82 418,44	86 658,49	0,04
106 000,00	CANADIAN GOVERNMENT BOND 1.00% 01/06/2027	CAD	69 472,93	72 791,47	0,04
84 000,00	CANADIAN GOVERNMENT BOND 2.75% 01/12/2048	CAD	69 482,69	72 001,98	0,04
70 000,00	CANADIAN GOVERNMENT BOND 5.00% 01/06/2037	CAD	71 695,97	71 154,01	0,04
54 000,00	CANADIAN GOVERNMENT BOND 0.25% 01/03/2026	CAD	35 614,49	36 117,82	0,02
33 000,00	CANADIAN GOVERNMENT BOND 3.50% 01/12/2045	CAD	30 666,78	31 261,35	0,02
<b>AUSTRALIA</b>			<b>3 692 766,22</b>	<b>3 654 945,09</b>	<b>1,78</b>
<b>Government</b>			<b>3 692 766,22</b>	<b>3 654 945,09</b>	<b>1,78</b>
748 000,00	AUSTRALIA GOVERNMENT BOND 3.25% 21/04/2029	AUD	533 854,62	534 407,87	0,26
610 000,00	AUSTRALIA GOVERNMENT BOND 1.00% 21/12/2030	AUD	374 973,05	368 961,21	0,18
375 000,00	AUSTRALIA GOVERNMENT BOND 4.25% 21/04/2026	AUD	273 380,64	269 493,54	0,13
419 000,00	AUSTRALIA GOVERNMENT BOND 0.25% 21/11/2024	AUD	260 200,37	262 911,63	0,13
363 000,00	AUSTRALIA GOVERNMENT BOND 1.75% 21/11/2032	AUD	237 265,32	233 085,35	0,11
363 000,00	AUSTRALIA GOVERNMENT BOND 0.50% 21/09/2026	AUD	224 807,92	223 215,07	0,11
280 000,00	AUSTRALIA GOVERNMENT BOND 3.75% 21/04/2037	AUD	237 775,30	219 830,29	0,11
302 000,00	AUSTRALIA GOVERNMENT BOND 2.75% 21/06/2035	AUD	212 964,02	213 213,03	0,10
318 000,00	AUSTRALIA GOVERNMENT BOND 2.25% 21/11/2022	AUD	205 584,87	206 853,81	0,10
288 000,00	AUSTRALIA GOVERNMENT BOND 2.50% 21/05/2030	AUD	200 629,62	196 888,18	0,10
304 000,00	AUSTRALIA GOVERNMENT BOND 0.25% 21/11/2025	AUD	186 315,75	187 207,04	0,09
235 000,00	AUSTRALIA GOVERNMENT BOND 4.75% 21/04/2027	AUD	180 073,21	176 115,34	0,08
183 000,00	AUSTRALIA GOVERNMENT BOND 2.75% 21/04/2024	AUD	122 384,06	122 726,29	0,06
167 000,00	AUSTRALIA GOVERNMENT BOND 2.75% 21/11/2027	AUD	111 383,75	114 683,49	0,06
142 000,00	AUSTRALIA GOVERNMENT BOND 2.25% 21/05/2028	AUD	95 649,26	95 023,25	0,05
110 000,00	AUSTRALIA GOVERNMENT BOND 5.50% 21/04/2023	AUD	77 087,60	75 002,73	0,04
116 000,00	AUSTRALIA GOVERNMENT BOND 1.75% 21/06/2051	AUD	66 181,99	64 097,72	0,03
63 000,00	AUSTRALIA GOVERNMENT BOND 3.00% 21/03/2047	AUD	46 116,21	44 888,65	0,02
43 000,00	AUSTRALIA GOVERNMENT BOND 1.00% 21/11/2031	AUD	25 575,74	25 823,17	0,01
30 000,00	AUSTRALIA GOVERNMENT BOND 3.25% 21/04/2025	AUD	20 562,92	20 517,43	0,01
<b>GERMANY</b>			<b>3 540 993,56</b>	<b>3 503 487,42</b>	<b>1,70</b>
<b>Government</b>			<b>3 540 993,56</b>	<b>3 503 487,42</b>	<b>1,70</b>
299 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2034	EUR	490 462,65	486 381,60	0,23
249 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.25% 04/07/2039	EUR	440 061,86	438 358,97	0,21

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## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
389 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2028	EUR	419 805,64	410 877,36	0,20
261 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 04/07/2044	EUR	410 114,51	407 078,39	0,20
206 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 15/08/2046	EUR	331 911,65	328 949,60	0,16
280 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2027	EUR	295 230,13	290 166,80	0,14
269 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2025	EUR	282 021,68	278 579,09	0,13
125 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2040	EUR	234 674,72	236 857,79	0,11
152 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/08/2028	EUR	160 726,56	158 463,04	0,08
133 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	140 458,12	138 693,73	0,07
84 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.01% 15/08/2052	EUR	80 098,76	79 474,75	0,04
47 700,00	BUNDESREPUBLIK DEUTSCHLAND 4.00% 04/01/2037	EUR	79 799,12	77 338,80	0,04
72 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.00% 15/08/2025	EUR	78 198,89	76 108,32	0,04
55 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.00% 15/08/2024	EUR	58 889,07	57 394,70	0,03
21 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2029	EUR	22 349,14	21 920,64	0,01
16 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/08/2027	EUR	16 191,06	16 843,84	0,01
<b>BELGIUM</b>			<b>2 264 278,98</b>	<b>2 257 880,33</b>	<b>1,10</b>
<b>Government</b>			<b>2 264 278,98</b>	<b>2 257 880,33</b>	<b>1,10</b>
321 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	338 714,43	335 541,30	0,16
213 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.00% 28/03/2032	EUR	286 073,38	297 369,30	0,15
252 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.40% 22/06/2040	EUR	247 902,24	239 823,42	0,12
212 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	227 371,76	225 348,94	0,11
182 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	210 189,95	212 274,39	0,10
140 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.90% 22/06/2038	EUR	165 050,52	170 066,83	0,08
131 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	137 336,03	139 676,13	0,07
78 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	132 641,35	127 804,67	0,06
110 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2031	EUR	123 147,50	119 136,60	0,06
88 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.70% 22/06/2050	EUR	99 248,69	105 095,92	0,05
86 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	101 613,15	96 265,82	0,05
81 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	81 857,04	81 568,62	0,04
63 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	68 090,57	67 706,73	0,03
49 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	45 042,37	40 201,66	0,02
<b>NETHERLANDS</b>			<b>1 633 886,99</b>	<b>1 592 958,30</b>	<b>0,77</b>
<b>Government</b>			<b>1 633 886,99</b>	<b>1 592 958,30</b>	<b>0,77</b>
317 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	359 833,30	337 275,10	0,16
248 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	257 369,18	254 698,48	0,12
195 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2026	EUR	204 184,93	203 439,60	0,10
130 500,00	NETHERLANDS GOVERNMENT BOND 2.50% 15/01/2033	EUR	174 459,66	166 337,26	0,08
91 000,00	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	159 256,42	155 423,15	0,08
144 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	156 653,45	152 997,12	0,07
86 000,00	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	141 281,54	139 801,68	0,07
118 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	123 867,82	126 138,46	0,06
55 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	56 980,69	56 847,45	0,03

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>1 321 244,10</b>	<b>1 319 677,42</b>	<b>0,64</b>
<b>Government</b>			<b>1 321 244,10</b>	<b>1 319 677,42</b>	<b>0,64</b>
900 000,00	SWEDEN GOVERNMENT BOND 0.125% 24/04/2023	EUR	899 154,00	908 055,00	0,44
690 000,00	SWEDEN GOVERNMENT BOND 2.50% 12/05/2025	SEK	80 882,90	72 803,69	0,04
720 000,00	SWEDEN GOVERNMENT BOND 0.75% 12/05/2028	SEK	72 046,62	72 630,96	0,04
390 000,00	SWEDEN GOVERNMENT BOND 3.50% 30/03/2039	SEK	56 461,62	56 638,06	0,03
545 000,00	SWEDEN GOVERNMENT BOND 0.125% 12/05/2031	SEK	53 849,13	52 368,98	0,03
500 000,00	SWEDEN GOVERNMENT BOND 1.50% 13/11/2023	SEK	50 962,01	50 108,93	0,02
400 000,00	SWEDEN GOVERNMENT BOND 2.25% 01/06/2032	SEK	46 487,45	46 664,76	0,02
310 000,00	SWEDEN GOVERNMENT BOND 0.75% 12/11/2029	SEK	31 221,92	31 474,71	0,01
285 000,00	SWEDEN GOVERNMENT BOND 1.00% 12/11/2026	SEK	30 178,45	28 932,33	0,01
<b>DENMARK</b>			<b>689 591,56</b>	<b>676 752,35</b>	<b>0,33</b>
<b>Government</b>			<b>689 591,56</b>	<b>676 752,35</b>	<b>0,33</b>
1 186 000,00	DENMARK GOVERNMENT BOND 0.50% 15/11/2027	DKK	164 721,36	166 254,59	0,08
1 045 000,00	DENMARK GOVERNMENT BOND 0.50% 15/11/2029	DKK	149 393,51	147 153,33	0,07
627 000,00	DENMARK GOVERNMENT BOND 0.01% 15/11/2024	DKK	85 955,16	85 485,53	0,04
620 000,00	DENMARK GOVERNMENT BOND 0.25% 15/11/2052	DKK	89 008,39	81 396,06	0,04
558 000,00	DENMARK GOVERNMENT BOND 0.01% 15/11/2031	DKK	76 203,63	74 625,58	0,04
450 000,00	DENMARK GOVERNMENT BOND 1.75% 15/11/2025	DKK	68 045,64	65 536,12	0,03
215 000,00	DENMARK GOVERNMENT BOND 1.50% 15/11/2023	DKK	30 430,45	30 048,77	0,02
110 000,00	DENMARK GOVERNMENT BOND 4.50% 15/11/2039	DKK	25 833,42	26 252,37	0,01
<b>FINLAND</b>			<b>199 200,00</b>	<b>209 418,00</b>	<b>0,10</b>
<b>Government</b>			<b>199 200,00</b>	<b>209 418,00</b>	<b>0,10</b>
200 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2029	EUR	199 200,00	209 418,00	0,10
<b>Zero-Coupon Bonds</b>			<b>24 671 149,39</b>	<b>24 635 055,16</b>	<b>11,97</b>
<b>UNITED STATES</b>			<b>11 277 870,44</b>	<b>11 356 129,60</b>	<b>5,52</b>
<b>Government</b>			<b>11 146 381,99</b>	<b>11 224 693,32</b>	<b>5,46</b>
1 888 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2040	USD	1 629 115,08	1 454 553,59	0,71
1 416 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2041	USD	1 251 577,94	1 306 132,30	0,64
1 374 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2031	USD	1 129 359,81	1 171 695,57	0,57
1 045 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2030	USD	853 813,98	857 397,93	0,42
955 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2022	USD	800 707,59	838 502,75	0,41
935 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2028	USD	790 188,22	814 872,38	0,40
1 043 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2050	USD	735 894,62	802 334,63	0,39
1 057 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	870 674,31	788 185,90	0,38
740 000,00	UNITED STATES TREASURY NOTE 0.00% 30/06/2026	USD	626 175,78	640 833,32	0,31
550 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2023	USD	454 260,36	481 082,15	0,23
525 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2026	USD	433 416,55	452 805,82	0,22
470 000,00	UNITED STATES TREASURY BOND 0.00% 31/10/2027	USD	384 740,43	393 712,79	0,19
444 000,00	UNITED STATES TREASURY NOTE 0.00% 30/06/2027	USD	370 993,14	373 885,10	0,18
375 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2023	USD	312 411,67	328 228,87	0,16
242 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2028	USD	199 727,27	211 066,09	0,10
200 000,00	UNITED STATES TREASURY NOTE 0.00% 31/01/2026	USD	166 135,81	170 285,33	0,08
90 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2023	USD	77 569,67	78 696,60	0,04
70 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2026	USD	59 619,76	60 422,20	0,03
<b>Finance</b>			<b>131 488,45</b>	<b>131 436,28</b>	<b>0,06</b>
150 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.375% 31/12/2028	USD	131 488,45	131 436,28	0,06

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>5 816 544,52</b>	<b>5 802 638,75</b>	<b>2,82</b>
<b>Government</b>			<b>5 816 544,52</b>	<b>5 802 638,75</b>	<b>2,82</b>
2 750 000,00	BOT 0.00% 31/05/2022	EUR	2 757 812,21	2 757 150,00	1,34
1 000 000,00	BOT 0.00% 14/09/2022	EUR	1 004 787,16	1 004 480,00	0,49
685 000,00	BOT 0.00% 28/02/2022	EUR	686 549,99	685 767,20	0,33
435 000,00	BTP 0.00% 15/01/2024	EUR	438 397,01	435 906,98	0,21
385 000,00	BTP 0.00% 01/04/2026	EUR	385 100,36	379 225,00	0,19
370 000,00	BTP 0.00% 15/04/2024	EUR	372 421,23	370 249,75	0,18
170 000,00	BTP 0.00% 15/08/2024	EUR	171 476,56	169 859,82	0,08
<b>GERMANY</b>			<b>3 210 991,49</b>	<b>3 154 016,93</b>	<b>1,53</b>
<b>Government</b>			<b>3 210 991,49</b>	<b>3 154 016,93</b>	<b>1,53</b>
460 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2050	EUR	452 273,60	440 178,05	0,22
368 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2026	EUR	382 483,44	376 526,56	0,18
350 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2030	EUR	369 997,50	357 938,00	0,18
350 000,00	BUNDESREPUBLIC DEUTSCHLAND 0.00% 05/04/2024	EUR	359 802,49	355 425,00	0,17
287 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	294 173,53	291 988,06	0,14
285 000,00	BUNDESREPUBLIC DEUTSCHLAND 0.00% 11/04/2025	EUR	294 554,52	290 625,90	0,14
245 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	254 875,89	250 960,85	0,12
212 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	218 000,21	217 109,20	0,11
180 000,00	BUNDESREPUBLIC DEUTSCHLAND 0.00% 10/04/2026	EUR	185 844,22	183 951,00	0,09
143 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	150 813,21	146 556,41	0,07
127 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	131 685,09	129 621,03	0,06
83 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2028	EUR	86 922,15	85 043,46	0,04
28 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2035	EUR	29 565,64	28 093,41	0,01
<b>FRANCE</b>			<b>2 536 942,16</b>	<b>2 505 680,01</b>	<b>1,22</b>
<b>Government</b>			<b>2 536 942,16</b>	<b>2 505 680,01</b>	<b>1,22</b>
645 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	657 565,61	655 023,30	0,32
497 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	509 152,69	504 857,57	0,24
434 809,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	440 337,99	435 065,54	0,21
437 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2031	EUR	438 415,69	428 443,54	0,21
264 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	271 287,82	261 423,36	0,13
218 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2024	EUR	220 182,36	220 866,70	0,11
<b>SPAIN</b>			<b>1 152 258,41</b>	<b>1 154 673,46</b>	<b>0,56</b>
<b>Government</b>			<b>1 152 258,41</b>	<b>1 154 673,46</b>	<b>0,56</b>
591 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	598 690,92	594 749,90	0,29
553 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	553 567,49	559 923,56	0,27
<b>NETHERLANDS</b>			<b>354 239,83</b>	<b>344 861,28</b>	<b>0,17</b>
<b>Government</b>			<b>354 239,83</b>	<b>344 861,28</b>	<b>0,17</b>
148 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2031	EUR	152 369,87	148 467,68	0,07
105 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	107 272,91	106 020,60	0,05
99 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2052	EUR	94 597,05	90 373,00	0,05

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



## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>322 302,54</b>	<b>317 055,13</b>	<b>0,15</b>
<b>Government</b>			<b>322 302,54</b>	<b>317 055,13</b>	<b>0,15</b>
227 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2027	EUR	233 220,91	230 620,65	0,11
88 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2031	EUR	89 081,63	86 434,48	0,04
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>126 269,90</b>	<b>128 167,76</b>	<b>0,06</b>
<b>Ordinary Bonds</b>			<b>126 269,90</b>	<b>128 167,76</b>	<b>0,06</b>
<b>UNITED STATES</b>			<b>126 269,90</b>	<b>128 167,76</b>	<b>0,06</b>
<b>Government</b>			<b>126 269,90</b>	<b>128 167,76</b>	<b>0,06</b>
110 000,00	UNITED STATES TREASURY NOTE 3.75% 15/11/2043	USD	126 269,90	128 167,76	0,06
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>5 044 246,91</b>	<b>5 271 952,45</b>	<b>2,57</b>
<b>Ordinary Bonds</b>			<b>5 044 246,91</b>	<b>5 271 952,45</b>	<b>2,57</b>
<b>LUXEMBOURG</b>			<b>5 044 246,91</b>	<b>5 271 952,45</b>	<b>2,57</b>
<b>Finance</b>			<b>5 044 246,91</b>	<b>5 271 952,45</b>	<b>2,57</b>
6 000 000,00	INTESA SANPAOLO BANK LUXEMBOURG 0.01% 07/03/2022	USD	5 044 246,91	5 271 952,45	2,57
<b>Total Portfolio</b>			<b>205 842 266,92</b>	<b>205 065 850,33</b>	<b>99,68</b>

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

## Eurizon Fund - Global Bond LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>2 846,74</b>	<b>6 843 047,70</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>20 009,27</b>	<b>1 907 714,26</b>
100 000	(6)	Sale	EURO BTP	08/03/2022	EUR	12 600,00	882 060,00
100 000	(2)	Sale	EURO BUND	08/03/2022	EUR	5 280,00	342 740,00
100 000	(3)	Sale	SHORT EURO BTP	08/03/2022	EUR	1 140,00	338 730,00
100 000	3	Purchase	US 10YR NOTE (CBT)	22/03/2022	USD	989,27	344 184,26
<b>Unrealised loss on future contracts and commitment</b>						<b>(17 162,53)</b>	<b>4 935 333,44</b>
100 000	(15)	Sale	US 10YR ULTRA	22/03/2022	USD	(10 820,16)	1 931 553,82
200 000	11	Purchase	US 2YR NOTE (CBT)	31/03/2022	USD	(5 214,28)	2 110 351,03
100 000	7	Purchase	US 5YR NOTE (CBT)	31/03/2022	USD	(913,70)	744 667,72
100 000	(1)	Sale	LONG GILT	29/03/2022	GBP	(214,39)	148 760,87

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

## Eurizon Fund - Global Bond LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>66 480,50</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>86 635,44</b>
18/01/2022	1 606 327,06	EUR	206 091 762,00	JPY	32 803,20
18/01/2022	3 945 052,86	EUR	4 453 057,32	USD	30 326,33
18/01/2022	583 716,71	EUR	74 890 854,00	JPY	11 920,22
18/01/2022	1 415 392,59	EUR	1 597 652,69	USD	10 880,38
18/01/2022	155 379,18	EUR	222 906,97	CAD	240,61
18/01/2022	15 782,99	GBP	18 579,37	EUR	213,66
18/01/2022	20 857,38	EUR	213 499,73	SEK	124,67
18/01/2022	64 729,95	EUR	92 861,58	CAD	100,24
18/01/2022	4 371,47	EUR	44 747,15	SEK	26,13
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(20 154,94)</b>
18/01/2022	579 322,45	EUR	495 216,42	GBP	(10 338,83)
18/01/2022	228 429,60	EUR	195 266,19	GBP	(4 076,65)
18/01/2022	182 352,04	EUR	287 746,05	AUD	(1 575,09)
18/01/2022	7 980 956,00	JPY	62 244,24	EUR	(1 309,13)
18/01/2022	127 273,23	USD	112 647,13	EUR	(759,98)
06/01/2022	23 500 000,00	JPY	180 095,94	EUR	(646,24)
18/01/2022	65 286,60	EUR	103 020,29	AUD	(563,92)
18/01/2022	3 122 028,00	JPY	24 348,99	EUR	(512,11)
18/01/2022	34 794,53	USD	30 830,36	EUR	(242,15)
18/01/2022	20 359,90	USD	17 988,80	EUR	(90,21)
05/01/2022	30 500,00	AUD	19 535,07	EUR	(35,39)
18/01/2022	51 314,00	EUR	381 677,13	DKK	(4,33)
18/01/2022	10 754,84	EUR	79 995,26	DKK	(0,91)

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	126 494 940,92	
Banks	(Note 3)	952 329,80	
Other banks and broker accounts	(Notes 2, 3, 9)	3 047,52	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	181 625,57	
Other interest receivable		1 701 815,22	
Receivable on subscriptions		6 687,00	
<b>Total assets</b>		<b>129 340 446,03</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(728,21)	
Payable on investments purchased		(153 662,22)	
Payable on redemptions		(50 273,31)	
Other liabilities		(61 607,73)	
<b>Total liabilities</b>		<b>(266 271,47)</b>	
<b>Total net assets</b>		<b>129 074 174,56</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	96,85	1 087 838,433
Class ZH Units	EUR	97,11	244 270,301

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>233 495 715,62</b>
Net income from investments	(Note 2)	7 833 959,21
Other income		1 953,89
<b>Total income</b>		<b>7 835 913,10</b>
Management fee	(Note 6)	(478 482,88)
Depositary fee	(Note 8)	(40 667,42)
Subscription tax	(Note 4)	(14 280,04)
Other charges and taxes	(Notes 5, 8)	(111 244,24)
<b>Total expenses</b>		<b>(644 674,58)</b>
<b>Net investment income / (loss)</b>		<b>7 191 238,52</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(11 662 671,53)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	7 872 769,62
- forward foreign exchange contracts	(Notes 2, 9)	(215 742,95)
- foreign currencies	(Note 2)	95 379,11
- future contracts	(Notes 2, 9)	(728,21)
<b>Net result of operations for the year</b>		<b>3 280 244,56</b>
Subscriptions for the year		98 280 964,98
Redemptions for the year		(205 982 750,60)
<b>Net assets at the end of the year</b>		<b>129 074 174,56</b>

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>131 805 985,60</b>	<b>126 494 940,92</b>	<b>98,00</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>127 997 973,91</b>	<b>122 921 621,82</b>	<b>95,23</b>
<b>Ordinary Bonds</b>			<b>127 866 505,30</b>	<b>122 799 193,90</b>	<b>95,14</b>
<b>INDONESIA</b>			<b>6 047 489,97</b>	<b>6 068 617,76</b>	<b>4,70</b>
<b>Government</b>			<b>4 431 826,57</b>	<b>4 452 255,93</b>	<b>3,45</b>
355 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.25% 17/01/2042	USD	380 148,09	391 246,96	0,30
400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.15% 28/07/2031	USD	335 317,88	349 103,14	0,27
250 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 6.75% 15/01/2044	USD	335 394,97	325 085,81	0,25
270 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 08/01/2026	USD	271 188,12	264 625,35	0,21
270 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.35% 08/01/2027	USD	262 017,36	264 402,76	0,20
250 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.875% 15/01/2024	USD	233 700,85	240 489,31	0,19
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.35% 11/02/2049	USD	225 923,01	230 390,49	0,18
250 000,00	LEMBAGA PEMBIAYAAN EKSPOR INDONESIA 3.875% 06/04/2024	USD	236 973,83	230 184,39	0,18
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/01/2045	USD	213 198,98	218 299,38	0,17
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.625% 15/04/2043	USD	199 401,32	207 087,63	0,16
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 11/02/2029	USD	208 982,25	204 669,41	0,16
205 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.10% 24/04/2028	USD	201 648,76	201 031,91	0,16
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.50% 11/01/2028	USD	187 610,57	189 368,67	0,15
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.70% 30/10/2049	USD	172 751,47	185 983,16	0,14
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.50% 14/02/2050	USD	183 413,06	181 509,45	0,14
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 15/04/2023	USD	189 337,86	181 146,72	0,14
190 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.40% 18/09/2029	USD	179 151,75	180 578,99	0,14
170 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.20% 15/10/2050	USD	169 273,29	170 231,75	0,13
190 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.75% 25/04/2022	USD	177 543,69	168 560,71	0,13
51 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 7.75% 17/01/2038	USD	68 849,46	68 259,94	0,05
<b>Energy</b>			<b>980 468,04</b>	<b>977 621,80</b>	<b>0,76</b>
290 000,00	PERTAMINA PERSERO PT 6.45% 30/05/2044	USD	333 509,81	332 838,96	0,26
200 000,00	PERTAMINA PERSERO PT 6.50% 07/11/2048	USD	236 845,49	234 050,79	0,18
250 000,00	PERTAMINA PERSERO PT 3.10% 27/08/2030	USD	226 386,20	224 166,32	0,17
200 000,00	PERTAMINA PERSERO PT 3.65% 30/07/2029	USD	183 726,54	186 565,73	0,15
<b>Multi-Utilities</b>			<b>452 404,19</b>	<b>451 877,52</b>	<b>0,35</b>
300 000,00	PERUSAHAAN LISTRIK NEGARA PT 4.125% 15/05/2027	USD	278 706,58	281 414,94	0,22
200 000,00	PERUSAHAAN LISTRIK NEGARA PT 4.00% 30/06/2050	USD	173 697,61	170 462,58	0,13

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>182 791,17</b>	<b>186 862,51</b>	<b>0,14</b>
200 000,00	INDONESIA ASAHAN ALUMINIUM PERSERO PT 4.75% 15/05/2025	USD	182 791,17	186 862,51	0,14
<b>MEXICO</b>			<b>5 088 725,98</b>	<b>5 156 177,81</b>	<b>3,99</b>
<b>Government</b>			<b>3 084 793,70</b>	<b>3 048 182,25</b>	<b>2,36</b>
395 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.60% 23/01/2046	USD	385 125,02	371 506,58	0,29
300 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.50% 22/04/2029	USD	293 064,10	294 357,92	0,23
250 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 6.75% 27/09/2034	USD	302 594,54	292 494,79	0,23
290 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.125% 21/01/2026	USD	282 575,70	280 051,40	0,22
236 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.75% 08/03/2044	USD	227 836,99	225 854,56	0,17
220 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.75% 27/04/2032	USD	214 708,59	218 643,43	0,17
200 000,00	MEXICAN BONOS 5.00% 27/04/2051	USD	197 061,69	200 250,66	0,16
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.60% 10/02/2048	USD	202 016,68	187 280,21	0,14
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.60% 30/01/2025	USD	186 216,45	186 675,65	0,14
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.28% 14/08/2041	USD	169 430,52	182 388,80	0,14
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.771% 24/05/2061	USD	168 709,19	162 108,73	0,13
156 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.75% 12/10/2110	USD	165 997,26	157 695,91	0,12
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.75% 19/04/2071	USD	155 347,57	157 492,12	0,12
104 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.55% 21/01/2045	USD	112 824,24	109 531,77	0,08
20 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 6.05% 11/01/2040	USD	21 285,16	21 849,72	0,02
<b>Energy</b>			<b>1 374 281,17</b>	<b>1 436 618,34</b>	<b>1,11</b>
379 000,00	PETROLEOS MEXICANOS 7.69% 23/01/2050	USD	310 331,82	319 943,80	0,25
395 000,00	PETROLEOS MEXICANOS 6.75% 21/09/2047	USD	290 893,16	306 531,46	0,24
250 000,00	PETROLEOS MEXICANOS 5.95% 28/01/2031	USD	200 721,21	213 369,51	0,16
200 000,00	PETROLEOS MEXICANOS 6.50% 13/03/2027	USD	160 270,42	186 973,31	0,14
246 000,00	PETROLEOS MEXICANOS 6.35% 12/02/2048	USD	206 055,03	185 576,24	0,14
195 000,00	PETROLEOS MEXICANOS 6.95% 28/01/2060	USD	132 487,01	151 325,66	0,12
80 000,00	PETROLEOS MEXICANOS 6.84% 23/01/2030	USD	73 522,52	72 898,36	0,06
<b>Multi-Utilities</b>			<b>443 753,30</b>	<b>462 072,52</b>	<b>0,36</b>
475 000,00	COMISION FEDERAL DE ELECTRICIDAD 4.75% 23/02/2027	USD	443 753,30	462 072,52	0,36
<b>Industries</b>			<b>185 897,81</b>	<b>209 304,70</b>	<b>0,16</b>
230 000,00	MEXICO CITY AIRPORT TRUST 3.875% 30/04/2028	USD	185 897,81	209 304,70	0,16
<b>QATAR</b>			<b>5 038 792,16</b>	<b>5 023 230,99</b>	<b>3,89</b>
<b>Government</b>			<b>4 161 182,39</b>	<b>4 128 222,76</b>	<b>3,20</b>
583 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	688 841,61	692 735,61	0,54
525 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	599 248,72	603 043,80	0,47
520 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.40% 16/04/2050	USD	570 405,44	565 863,66	0,44
470 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.40% 16/04/2025	USD	427 116,44	438 171,16	0,34

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.75% 16/04/2030	USD	398 368,68	394 653,63	0,31
373 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.50% 23/04/2028	USD	386 347,63	376 111,98	0,29
400 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.375% 14/03/2024	USD	377 989,64	368 163,12	0,28
300 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.875% 23/04/2023	USD	289 255,37	274 011,89	0,21
260 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.25% 02/06/2026	USD	246 653,67	243 307,08	0,19
140 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.75% 20/01/2042	USD	176 955,19	172 160,83	0,13
<b>Energy</b>			<b>877 609,77</b>	<b>895 008,23</b>	<b>0,69</b>
300 000,00	QATAR ENERGY 3.30% 12/07/2051	USD	262 760,45	271 060,56	0,21
290 000,00	QATAR ENERGY 2.25% 12/07/2031	USD	248 254,01	252 063,79	0,20
225 000,00	QATAR ENERGY 3.125% 12/07/2041	USD	197 165,22	199 585,65	0,15
200 000,00	QATAR ENERGY 1.375% 12/09/2026	USD	169 430,09	172 298,23	0,13
<b>SAUDI ARABIA</b>			<b>4 872 302,05</b>	<b>4 912 578,02</b>	<b>3,81</b>
<b>Government</b>			<b>4 872 302,05</b>	<b>4 912 578,02</b>	<b>3,81</b>
690 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.375% 16/04/2029	USD	706 119,15	695 301,67	0,54
514 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.625% 04/03/2028	USD	492 851,67	491 960,09	0,38
355 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.25% 16/01/2050	USD	410 135,86	409 625,98	0,32
380 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 17/04/2030	USD	381 755,13	389 185,15	0,30
400 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.50% 03/02/2027	USD	358 984,98	361 743,84	0,28
335 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 26/10/2046	USD	343 349,27	346 414,44	0,27
360 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.00% 17/04/2025	USD	346 318,71	340 843,82	0,26
285 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.875% 04/03/2023	USD	258 860,36	256 426,76	0,20
230 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.00% 17/04/2049	USD	254 427,92	255 784,56	0,20
245 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.45% 02/02/2061	USD	188 744,37	217 259,27	0,17
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.625% 04/10/2047	USD	207 040,53	210 550,08	0,16
220 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 26/10/2026	USD	206 815,22	205 730,13	0,16
225 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.75% 03/02/2032	USD	194 783,68	202 986,28	0,16
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.90% 22/10/2025	USD	183 149,16	183 949,66	0,14
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND REG 3.25% 17/11/2051	USD	173 075,22	173 177,58	0,14
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.25% 02/02/2033	USD	165 890,82	171 638,71	0,13
<b>UNITED ARAB EMIRATES</b>			<b>4 467 025,80</b>	<b>4 518 102,92</b>	<b>3,50</b>
<b>Government</b>			<b>3 286 803,19</b>	<b>3 312 291,04</b>	<b>2,57</b>
395 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.125% 11/10/2047	USD	420 962,38	416 813,32	0,32
440 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 16/04/2025	USD	391 875,55	401 618,10	0,31

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



## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
375 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050	USD	387 173,44	384 579,54	0,30
400 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 30/09/2029	USD	356 035,17	365 371,17	0,28
347 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 03/05/2026	USD	335 360,97	324 816,73	0,25
330 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 16/04/2030	USD	321 664,45	314 126,88	0,25
340 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 0.75% 02/09/2023	USD	281 477,00	297 840,16	0,23
300 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 1.625% 02/06/2028	USD	256 680,40	260 838,08	0,20
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	186 470,80	188 621,22	0,15
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.125% 30/09/2024	USD	180 619,60	180 091,49	0,14
200 000,00	UAE INTERNATIONAL GOVERNMENT BOND 2.875% 19/10/2041	USD	168 483,43	177 574,35	0,14
<b>Consumer Retail</b>			<b>470 009,24</b>	<b>490 629,51</b>	<b>0,38</b>
455 000,00	DP WORLD PLC 5.625% 25/09/2048	USD	470 009,24	490 629,51	0,38
<b>Finance</b>			<b>453 548,22</b>	<b>459 317,03</b>	<b>0,35</b>
255 000,00	EMIRATES DEVELOPMENT BANK PJSC 3.516% 06/03/2024	USD	240 585,80	234 816,10	0,18
240 000,00	MDGH GMTN RSC LTD 3.40% 07/06/2051	USD	212 962,42	224 500,93	0,17
<b>Energy</b>			<b>256 665,15</b>	<b>255 865,34</b>	<b>0,20</b>
265 000,00	ABU DHABI CRUDE OIL PIPELINE LLC 3.65% 02/11/2029	USD	256 665,15	255 865,34	0,20
<b>TURKEY</b>			<b>4 232 257,40</b>	<b>4 016 301,95</b>	<b>3,11</b>
<b>Government</b>			<b>4 232 257,40</b>	<b>4 016 301,95</b>	<b>3,11</b>
396 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 7.625% 26/04/2029	USD	377 823,96	346 874,42	0,27
376 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.35% 10/08/2024	USD	351 642,28	324 809,26	0,25
400 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.875% 26/06/2031	USD	335 047,50	310 411,61	0,24
300 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.375% 14/10/2025	USD	261 978,33	257 342,66	0,20
305 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2045	USD	254 805,17	237 359,36	0,18
318 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.00% 14/01/2041	USD	250 787,12	232 323,64	0,18
260 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 09/10/2026	USD	212 084,07	206 668,84	0,16
230 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 7.25% 23/12/2023	USD	212 523,55	204 501,23	0,16
250 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.25% 13/03/2025	USD	201 791,73	202 842,01	0,16
235 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.00% 25/03/2027	USD	203 981,53	194 094,09	0,15
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 22/03/2024	USD	180 619,13	171 836,57	0,13
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 3.25% 23/03/2023	USD	166 831,69	170 154,81	0,13
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.125% 24/10/2028	USD	169 865,39	163 559,66	0,13
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.50% 20/09/2033	USD	169 348,00	158 943,05	0,12
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.125% 17/02/2028	USD	165 759,85	156 524,83	0,12
220 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	163 043,05	156 458,88	0,12

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
180 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.75% 30/05/2040	USD	151 711,79	142 287,01	0,11
165 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.875% 17/03/2036	USD	145 226,85	135 299,45	0,11
150 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 7.375% 05/02/2025	USD	138 144,10	132 232,71	0,10
95 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 8.00% 14/02/2034	USD	92 828,33	86 357,96	0,07
31 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.875% 17/03/2036	USD	26 413,98	25 419,90	0,02
<b>BRAZIL</b>			<b>4 169 656,14</b>	<b>3 988 193,38</b>	<b>3,09</b>
<b>Government</b>			<b>3 913 485,09</b>	<b>3 746 468,03</b>	<b>2,90</b>
450 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	455 762,67	394 793,78	0,31
466 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.75% 14/01/2050	USD	401 856,42	364 779,70	0,28
360 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.50% 30/05/2029	USD	338 974,43	323 947,05	0,25
290 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.75% 04/02/2025	USD	307 015,87	308 373,71	0,24
305 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	283 391,01	285 015,62	0,22
300 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	282 521,71	275 396,87	0,21
250 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.00% 07/04/2026	USD	257 719,78	246 053,96	0,19
270 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	233 409,90	240 437,65	0,19
275 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	236 762,73	234 688,32	0,18
260 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.625% 05/01/2023	USD	222 617,10	232 818,60	0,18
222 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.00% 27/01/2045	USD	205 701,00	183 173,96	0,14
185 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 07/01/2041	USD	180 849,18	166 523,63	0,13
200 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.75% 12/09/2031	USD	166 807,13	165 263,40	0,13
125 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2037	USD	139 646,52	132 267,05	0,10
75 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 10.125% 15/05/2027	USD	89 494,92	90 930,60	0,07
60 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.875% 15/04/2024	USD	69 311,34	61 872,38	0,05
35 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.25% 20/01/2034	USD	41 643,38	40 131,75	0,03
<b>Finance</b>			<b>256 171,05</b>	<b>241 725,35</b>	<b>0,19</b>
255 000,00	BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL 5.75% 26/09/2023	USD	256 171,05	241 725,35	0,19
<b>OMAN</b>			<b>3 679 867,98</b>	<b>3 900 771,90</b>	<b>3,02</b>
<b>Government</b>			<b>3 679 867,98</b>	<b>3 900 771,90</b>	<b>3,02</b>
450 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.125% 17/01/2023	USD	396 248,26	402 040,19	0,31
438 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.75% 15/06/2026	USD	381 055,78	395 478,81	0,31
370 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.00% 01/08/2029	USD	309 381,13	349 730,12	0,27

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
380 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 5.375% 08/03/2027	USD	335 039,55	349 324,74	0,27
370 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 5.625% 17/01/2028	USD	325 606,35	344 394,21	0,27
330 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 7.375% 28/10/2032	USD	312 394,96	337 602,96	0,26
350 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 17/01/2048	USD	285 046,93	312 390,15	0,24
320 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.875% 01/02/2025	USD	267 782,07	292 733,10	0,23
350 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 5.625% 30/04/2043	USD	283 490,49	263 396,46	0,20
270 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 6.50% 08/03/2047	USD	214 831,93	235 122,28	0,18
250 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 7.00% 25/01/2051	USD	206 620,27	229 796,92	0,18
200 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 28/10/2027	USD	185 897,53	196 975,07	0,15
200 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.25% 25/01/2031	USD	176 472,73	191 786,89	0,15
<b>PHILIPPINES</b>			<b>3 965 501,58</b>	<b>3 884 130,41</b>	<b>3,01</b>
<b>Government</b>			<b>3 688 658,44</b>	<b>3 616 059,65</b>	<b>2,80</b>
335 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.00% 13/01/2037	USD	396 346,80	364 509,96	0,28
368 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.95% 20/01/2040	USD	375 726,17	360 371,17	0,28
400 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.648% 10/06/2031	USD	319 434,63	340 309,61	0,26
335 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.20% 21/01/2024	USD	325 983,60	312 994,71	0,24
240 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 7.75% 14/01/2031	USD	312 796,42	307 109,64	0,24
310 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.00% 01/02/2028	USD	292 288,66	292 098,47	0,23
300 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 02/02/2042	USD	307 093,28	287 515,46	0,22
300 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 01/03/2041	USD	289 181,82	286 938,38	0,22
290 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.457% 05/05/2030	USD	271 291,64	262 901,82	0,20
290 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.95% 06/01/2032	USD	242 892,70	250 549,65	0,20
200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.50% 30/03/2026	USD	210 510,34	198 491,96	0,15
200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.20% 06/07/2046	USD	172 078,26	178 948,34	0,14
200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.95% 05/05/2045	USD	173 034,12	173 320,48	0,14
<b>Finance</b>			<b>276 843,14</b>	<b>268 070,76</b>	<b>0,21</b>
260 000,00	POWER SECTOR ASSETS & LIABILITIES MANAGEMENT CORP 7.39% 02/12/2024	USD	276 843,14	268 070,76	0,21
<b>PERU</b>			<b>3 948 294,76</b>	<b>3 771 871,27</b>	<b>2,92</b>
<b>Government</b>			<b>3 274 864,80</b>	<b>3 138 573,88</b>	<b>2,43</b>
445 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.625% 18/11/2050	USD	583 420,90	549 622,28	0,43
560 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.783% 23/01/2031	USD	496 527,52	488 990,62	0,38

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## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
240 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 8.75% 21/11/2033	USD	349 160,55	328 082,21	0,25
257 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.55% 14/03/2037	USD	337 543,66	307 252,59	0,24
250 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 7.35% 21/07/2025	USD	282 600,96	261 442,64	0,20
275 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.00% 15/01/2034	USD	241 101,62	240 612,96	0,19
300 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.23% 28/07/2121	USD	245 136,47	226 922,54	0,18
176 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.30% 11/03/2041	USD	142 430,27	154 524,31	0,12
180 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862% 01/12/2032	USD	146 691,67	144 463,41	0,11
152 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.78% 01/12/2060	USD	124 074,62	117 396,70	0,09
115 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.844% 20/06/2030	USD	107 358,68	102 661,44	0,08
100 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 4.125% 25/08/2027	USD	98 414,23	96 415,56	0,07
73 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.55% 10/03/2051	USD	65 948,84	66 772,52	0,05
60 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.392% 23/01/2026	USD	54 454,81	53 414,10	0,04
<b>Energy</b>			<b>502 370,69</b>	<b>462 318,19</b>	<b>0,36</b>
315 000,00	PETROLEOS DEL PERU SA 4.75% 19/06/2032	USD	308 324,56	287 348,93	0,22
200 000,00	PETROLEOS DEL PERU SA 5.625% 19/06/2047	USD	194 046,13	174 969,26	0,14
<b>Finance</b>			<b>171 059,27</b>	<b>170 979,20</b>	<b>0,13</b>
200 000,00	CORP FINANCIERA DE DESARROLLO SA 2.40% 28/09/2027	USD	171 059,27	170 979,20	0,13
<b>RUSSIA</b>			<b>3 774 022,61</b>	<b>3 647 169,34</b>	<b>2,83</b>
<b>Government</b>			<b>3 774 022,61</b>	<b>3 647 169,34</b>	<b>2,83</b>
800 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.25% 23/06/2047	USD	922 830,99	887 267,18	0,69
600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.625% 04/04/2042	USD	698 833,00	685 895,34	0,53
600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.75% 27/05/2026	USD	603 822,73	575 096,86	0,45
600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.875% 16/09/2023	USD	586 882,24	553 992,39	0,43
232 000,00	RUSSIAN FOREIGN BOND - EUROBOND 12.75% 24/06/2028	USD	338 957,06	322 335,64	0,25
200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.875% 16/09/2043	USD	236 298,95	239 184,02	0,18
200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.375% 21/03/2029	USD	195 426,79	193 457,66	0,15
200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.25% 23/06/2027	USD	190 970,85	189 940,25	0,15
<b>PANAMA</b>			<b>3 740 013,85</b>	<b>3 519 631,07</b>	<b>2,73</b>
<b>Government</b>			<b>3 740 013,85</b>	<b>3 519 631,07</b>	<b>2,73</b>
580 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	487 748,74	485 575,43	0,38
450 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.87% 23/07/2060	USD	446 026,27	394 793,78	0,31
380 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	373 648,58	361 366,82	0,28
355 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 15/05/2047	USD	382 136,56	344 128,76	0,27
320 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.16% 23/01/2030	USD	305 459,59	291 558,28	0,23
285 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 01/04/2056	USD	294 620,72	276 272,38	0,21
263 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 16/04/2050	USD	287 250,35	254 584,73	0,20
265 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.75% 16/03/2025	USD	248 137,90	246 544,20	0,19

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## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
225 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 7.125% 29/01/2026	USD	259 972,36	236 596,79	0,18
218 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.30% 29/04/2053	USD	227 299,69	205 872,70	0,16
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 5.75% 31/01/2027	USD	187 508,94	184 697,11	0,14
116 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 6.70% 26/01/2036	USD	136 012,33	136 642,00	0,10
80 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 9.375% 01/04/2029	USD	104 191,82	100 998,09	0,08
<b>CHILE</b>			<b>3 585 821,08</b>	<b>3 516 494,67</b>	<b>2,72</b>
<b>Government</b>			<b>1 887 791,73</b>	<b>1 847 137,92</b>	<b>1,43</b>
332 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.86% 21/06/2047	USD	347 427,83	323 110,35	0,25
355 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/07/2033	USD	304 983,99	303 488,08	0,24
310 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 25/01/2050	USD	309 080,24	282 787,83	0,22
305 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 15/04/2053	USD	262 025,27	276 718,10	0,21
270 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.24% 06/02/2028	USD	250 518,17	249 637,88	0,19
275 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.10% 07/05/2041	USD	240 665,26	236 426,42	0,18
200 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	173 090,97	174 969,26	0,14
<b>Raw materials</b>			<b>1 503 525,45</b>	<b>1 479 636,34</b>	<b>1,14</b>
389 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.875% 04/11/2044	USD	425 484,09	408 087,50	0,32
385 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.00% 30/09/2029	USD	343 331,58	342 846,27	0,26
347 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.70% 30/01/2050	USD	312 445,07	311 581,48	0,24
200 000,00	CORP NACIONAL DEL COBRE DE CHILE 6.15% 24/10/2036	USD	233 279,89	230 258,58	0,18
200 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031	USD	188 984,82	186 862,51	0,14
<b>Energy</b>			<b>194 503,90</b>	<b>189 720,41</b>	<b>0,15</b>
200 000,00	EMPRESA NACIONAL DEL PETROLEO 5.25% 06/11/2029	USD	194 503,90	189 720,41	0,15
<b>DOMINICAN REPUBLIC</b>			<b>3 466 378,47</b>	<b>3 479 876,06</b>	<b>2,70</b>
<b>Government</b>			<b>3 466 378,47</b>	<b>3 479 876,06</b>	<b>2,70</b>
615 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 30/01/2060	USD	498 546,28	519 440,41	0,40
380 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.95% 25/01/2027	USD	366 423,05	371 746,48	0,29
395 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.875% 23/09/2032	USD	354 607,07	352 945,37	0,27
311 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.875% 29/01/2026	USD	306 629,87	310 398,42	0,24
325 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.50% 27/01/2025	USD	313 308,43	308 652,90	0,24
333 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.40% 05/06/2049	USD	315 553,72	307 429,18	0,24
300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.30% 21/01/2041	USD	256 414,23	260 557,79	0,20
290 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.50% 30/01/2030	USD	238 457,35	259 602,59	0,20
227 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.50% 15/02/2048	USD	235 381,44	211 939,24	0,16
185 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 7.45% 30/04/2044	USD	188 956,13	192 247,45	0,15

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## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
177 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.00% 19/07/2028	USD	174 476,88	173 525,26	0,14
125 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 18/04/2024	USD	118 965,36	114 590,69	0,09
100 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.85% 27/01/2045	USD	98 658,66	96 800,28	0,08
<b>COLOMBIA</b>			<b>3 798 725,46</b>	<b>3 274 703,06</b>	<b>2,54</b>
<b>Government</b>			<b>3 798 725,46</b>	<b>3 274 703,06</b>	<b>2,54</b>
510 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.00% 15/06/2045	USD	538 229,60	403 707,12	0,31
365 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.00% 26/02/2024	USD	349 277,24	331 555,65	0,26
360 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 28/01/2026	USD	356 795,85	331 168,74	0,26
369 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.20% 15/05/2049	USD	390 843,32	298 786,40	0,23
340 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.00% 30/01/2030	USD	299 638,89	272 968,76	0,21
325 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/05/2051	USD	290 731,15	232 525,67	0,18
225 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/02/2044	USD	246 383,41	191 523,08	0,15
230 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/04/2031	USD	203 320,40	182 190,40	0,14
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 15/03/2029	USD	195 836,13	179 530,91	0,14
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	179 328,34	177 167,65	0,14
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.25% 22/04/2032	USD	162 485,14	158 283,54	0,12
220 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 15/02/2061	USD	179 047,46	148 756,85	0,12
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 22/02/2042	USD	162 664,59	147 643,37	0,11
117 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 18/09/2037	USD	135 674,75	119 397,23	0,09
110 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	108 469,19	99 497,69	0,08
<b>EGYPT</b>			<b>3 556 727,70</b>	<b>3 253 088,23</b>	<b>2,52</b>
<b>Government</b>			<b>3 556 727,70</b>	<b>3 253 088,23</b>	<b>2,52</b>
540 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.50% 31/01/2047	USD	506 067,94	419 862,92	0,33
460 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.875% 29/05/2050	USD	413 957,75	365 953,30	0,28
445 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.70% 01/03/2049	USD	434 643,63	346 115,54	0,27
387 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.60% 01/03/2029	USD	365 328,28	336 702,33	0,26
310 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.75% 29/05/2024	USD	277 357,29	283 258,07	0,22
300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.55% 20/11/2023	USD	257 361,10	269 820,67	0,21
320 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.053% 15/01/2032	USD	283 699,93	259 191,06	0,20
280 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 11/06/2025	USD	257 448,43	253 112,97	0,20
290 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 16/02/2031	USD	230 381,40	225 736,95	0,17

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## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
203 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.20% 01/03/2024	USD	195 247,57	187 034,23	0,15
185 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	173 469,08	158 076,45	0,12
200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.875% 30/04/2040	USD	161 765,30	148 223,74	0,11
<b>KAZAKHSTAN</b>			<b>3 103 943,46</b>	<b>3 050 823,21</b>	<b>2,36</b>
<b>Government</b>			<b>1 309 627,11</b>	<b>1 260 869,30</b>	<b>0,98</b>
325 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 6.50% 21/07/2045	USD	430 063,50	409 050,83	0,32
300 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 4.875% 14/10/2044	USD	338 000,27	323 320,51	0,25
300 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 5.125% 21/07/2025	USD	303 527,61	296 963,00	0,23
245 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 3.875% 14/10/2024	USD	238 035,73	231 534,96	0,18
<b>Energy</b>			<b>1 212 774,03</b>	<b>1 202 924,23</b>	<b>0,93</b>
250 000,00	KAZMUNAYGAS NATIONAL CO JSC 4.75% 19/04/2027	USD	243 837,30	242 550,29	0,19
200 000,00	KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	232 370,35	230 588,34	0,18
200 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.75% 19/04/2047	USD	216 843,67	215 142,50	0,16
200 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.375% 24/04/2030	USD	204 745,15	205 087,10	0,16
200 000,00	KAZMUNAYGAS NATIONAL CO JSC 4.75% 24/04/2025	USD	198 685,23	190 907,54	0,15
130 000,00	KAZMUNAYGAS NATIONAL CO JSC 3.50% 14/04/2033	USD	116 292,33	118 648,46	0,09
<b>Finance</b>			<b>342 155,86</b>	<b>354 078,08</b>	<b>0,27</b>
200 000,00	DEVELOPMENT BANK OF KAZAKHSTAN JSC 4.125% 10/12/2022	USD	179 018,41	179 420,99	0,14
200 000,00	DEVELOPMENT BANK OF KAZAKHSTAN JSC 2.95% 06/05/2031	USD	163 137,45	174 657,09	0,13
<b>Industries</b>			<b>239 386,46</b>	<b>232 951,60</b>	<b>0,18</b>
200 000,00	KAZAKHSTAN TEMIR ZHOLY FINANCE BV 6.95% 10/07/2042	USD	239 386,46	232 951,60	0,18
<b>SOUTH AFRICA</b>			<b>2 968 204,29</b>	<b>3 008 728,28</b>	<b>2,33</b>
<b>Government</b>			<b>2 778 868,59</b>	<b>2 819 117,79</b>	<b>2,18</b>
450 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.875% 14/04/2026	USD	415 738,65	422 122,42	0,33
400 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	342 696,68	362 359,39	0,28
405 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.30% 12/10/2028	USD	351 766,14	360 233,55	0,28
400 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.65% 27/09/2047	USD	336 198,16	336 968,07	0,26
402 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.375% 24/07/2044	USD	362 910,55	335 824,91	0,26
280 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 27/09/2027	USD	251 936,32	258 776,00	0,20
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	183 438,32	195 579,10	0,15
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 16/09/2025	USD	187 294,46	193 721,47	0,15
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.665% 17/01/2024	USD	181 619,53	184 664,13	0,14
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	165 269,78	168 868,75	0,13
<b>Multi-Utilities</b>			<b>189 335,70</b>	<b>189 610,49</b>	<b>0,15</b>
200 000,00	ESKOM HOLDINGS SOC LTD 6.35% 10/08/2028	USD	189 335,70	189 610,49	0,15

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>URUGUAY</b>			<b>2 904 175,39</b>	<b>2 947 805,12</b>	<b>2,28</b>
<b>Government</b>			<b>2 904 175,39</b>	<b>2 947 805,12</b>	<b>2,28</b>
741 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.10% 18/06/2050	USD	844 377,86	862 882,06	0,67
504 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	542 211,51	580 390,13	0,45
486 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	490 177,47	491 951,18	0,38
210 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.625% 21/03/2036	USD	282 102,29	278 473,51	0,21
255 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 27/10/2027	USD	258 134,71	251 115,19	0,19
150 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.875% 15/01/2033	USD	204 955,82	194 251,83	0,15
175 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.50% 14/08/2024	USD	162 243,91	163 100,75	0,13
121 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.125% 20/11/2045	USD	119 971,82	125 640,47	0,10
<b>UKRAINE</b>			<b>3 213 481,04</b>	<b>2 852 094,07</b>	<b>2,21</b>
<b>Government</b>			<b>3 213 481,04</b>	<b>2 852 094,07</b>	<b>2,21</b>
635 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	568 968,51	497 664,33	0,39
520 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 9.75% 01/11/2028	USD	534 941,82	459 406,98	0,36
590 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.253% 15/03/2033	USD	523 315,32	455 263,03	0,35
300 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2025	USD	277 531,82	252 330,34	0,19
295 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2026	USD	276 780,16	245 790,16	0,19
270 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2024	USD	259 488,96	229 901,90	0,18
230 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2023	USD	217 356,45	197 194,91	0,15
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 8.994% 01/02/2024	USD	189 529,12	174 936,29	0,14
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2022	USD	177 744,10	173 672,22	0,13
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2027	USD	187 824,78	165 933,91	0,13
<b>BAHRAIN</b>			<b>2 762 567,52</b>	<b>2 663 852,08</b>	<b>2,06</b>
<b>Government</b>			<b>2 553 987,31</b>	<b>2 455 461,91</b>	<b>1,90</b>
455 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 26/01/2026	USD	446 848,22	439 566,04	0,34
460 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 01/08/2023	USD	440 926,97	424 676,94	0,33
465 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 05/07/2022	USD	421 464,54	417 153,80	0,32
350 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 12/10/2028	USD	358 614,58	333 549,58	0,26
285 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.45% 16/09/2032	USD	247 514,16	242 783,87	0,19
250 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.625% 30/09/2031	USD	221 827,44	215 826,20	0,16
215 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.75% 20/09/2029	USD	214 344,25	203 748,56	0,16
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.50% 20/09/2047	USD	202 447,15	178 156,92	0,14

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## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>208 580,21</b>	<b>208 390,17</b>	<b>0,16</b>
220 000,00	OIL AND GAS HOLDING CO BSCC 7.625% 07/11/2024	USD	208 580,21	208 390,17	0,16
<b>BRITISH VIRGIN ISLANDS</b>			<b>2 648 296,93</b>	<b>2 615 797,66</b>	<b>2,03</b>
<b>Energy</b>			<b>1 022 605,93</b>	<b>1 015 448,18</b>	<b>0,79</b>
330 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2013 LTD 4.375% 17/10/2023	USD	304 888,67	306 169,96	0,24
285 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 4.125% 12/09/2025	USD	282 423,15	271 817,69	0,21
300 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 2.30% 08/01/2031	USD	257 925,71	260 165,38	0,20
200 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 3.35% 13/05/2050	USD	177 368,40	177 295,15	0,14
<b>Multi-Utilities</b>			<b>876 892,72</b>	<b>864 021,48</b>	<b>0,67</b>
350 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 3.75% 02/05/2023	USD	332 072,72	318 453,29	0,25
200 000,00	STATE GRID OVERSEAS INVESTMENT 2014 LTD 4.125% 07/05/2024	USD	193 984,21	187 377,81	0,15
200 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 2.875% 18/05/2026	USD	184 958,11	184 435,50	0,14
200 000,00	SPIC MTN CO LTD 1.625% 27/07/2025	USD	165 877,68	173 754,88	0,13
<b>Finance</b>			<b>387 987,12</b>	<b>372 578,35</b>	<b>0,29</b>
390 000,00	RONGSHI INTERNATIONAL FINANCE LTD 3.75% 21/05/2029	USD	387 987,12	372 578,35	0,29
<b>Raw materials</b>			<b>191 240,56</b>	<b>190 784,43</b>	<b>0,15</b>
200 000,00	MINMETALS BOUNTEOUS FINANCE BVI LTD 4.75% 30/07/2025	USD	191 240,56	190 784,43	0,15
<b>Industries</b>			<b>169 570,60</b>	<b>172 965,22</b>	<b>0,13</b>
200 000,00	CNPC GLOBAL CAPITAL LTD 1.35% 23/06/2025	USD	169 570,60	172 965,22	0,13
<b>NIGERIA</b>			<b>2 403 286,47</b>	<b>2 283 810,45</b>	<b>1,77</b>
<b>Government</b>			<b>2 403 286,47</b>	<b>2 283 810,45</b>	<b>1,77</b>
388 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.143% 23/02/2030	USD	338 350,31	334 808,73	0,26
375 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 9.248% 21/01/2049	USD	371 961,75	333 879,34	0,26
379 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	332 972,53	307 046,06	0,24
250 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.375% 28/09/2033	USD	217 447,23	209 231,05	0,16
245 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.125% 28/09/2028	USD	212 084,08	207 537,47	0,16
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 21/11/2025	USD	197 806,82	187 091,14	0,15
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.747% 21/01/2031	USD	182 004,76	184 224,45	0,14
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.50% 28/11/2027	USD	179 683,68	174 991,25	0,14
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	188 075,15	172 801,66	0,13
210 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.25% 28/09/2051	USD	182 900,16	172 199,30	0,13
<b>CHINA</b>			<b>2 082 055,11</b>	<b>2 085 384,13</b>	<b>1,62</b>
<b>Government</b>			<b>1 754 796,24</b>	<b>1 742 916,15</b>	<b>1,35</b>
300 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 4.50% 22/04/2060	USD	316 583,31	323 739,30	0,25
300 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.75% 03/12/2039	USD	266 684,04	275 840,73	0,21

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
265 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.125% 02/11/2022	USD	243 082,81	235 435,73	0,18
200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 4.00% 19/10/2048	USD	239 618,58	228 605,40	0,18
245 000,00	EXPORT-IMPORT BANK OF CHINA 2.875% 26/04/2026	USD	235 345,62	225 799,91	0,18
200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.625% 02/11/2027	USD	186 552,22	185 923,36	0,14
150 000,00	EXPORT-IMPORT BANK OF CHINA 3.625% 31/07/2024	USD	143 118,72	139 916,05	0,11
150 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 1.20% 21/10/2030	USD	123 810,94	127 655,67	0,10
<b>Finance</b>			<b>327 258,87</b>	<b>342 467,98</b>	<b>0,27</b>
200 000,00	CHINA DEVELOPMENT BANK 1.00% 27/10/2025	USD	163 382,41	172 038,38	0,14
200 000,00	CHINA DEVELOPMENT BANK 1.625% 27/10/2030	USD	163 876,46	170 429,60	0,13
<b>HUNGARY</b>			<b>2 004 772,92</b>	<b>1 968 240,54</b>	<b>1,52</b>
<b>Government</b>			<b>1 996 104,32</b>	<b>1 959 607,49</b>	<b>1,52</b>
460 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 2.125% 22/09/2031	USD	391 353,69	396 549,10	0,31
410 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.125% 21/09/2051	USD	348 850,63	354 180,31	0,27
346 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 25/03/2024	USD	344 136,78	330 105,26	0,26
346 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.75% 22/11/2023	USD	346 169,75	329 740,72	0,25
330 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 21/02/2023	USD	310 178,63	304 429,07	0,24
170 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 7.625% 29/03/2041	USD	255 414,84	244 603,03	0,19
<b>Consumer Retail</b>			<b>8 668,60</b>	<b>8 633,05</b>	<b>0,00</b>
6 000,00	HUNGARY REPUBLIC GOVERNMENT BOND 7.625% 29/03/2041	USD	8 668,60	8 633,05	0,00
<b>ECUADOR</b>			<b>1 546 222,55</b>	<b>1 824 843,25</b>	<b>1,41</b>
<b>Government</b>			<b>1 546 222,55</b>	<b>1 824 843,25</b>	<b>1,41</b>
1 595 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 1.00% 31/07/2035	USD	774 185,58	915 000,33	0,71
765 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 5.00% 31/07/2030	USD	468 396,25	554 056,70	0,43
700 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2040	USD	303 640,72	355 786,22	0,27
<b>MALAYSIA</b>			<b>1 752 187,48</b>	<b>1 765 838,92</b>	<b>1,37</b>
<b>Energy</b>			<b>1 752 187,48</b>	<b>1 765 838,92</b>	<b>1,37</b>
525 000,00	PETRONAS CAPITAL LTD 4.55% 21/04/2050	USD	583 927,72	571 246,95	0,44
630 000,00	PETRONAS CAPITAL LTD 2.48% 28/01/2032	USD	546 364,09	555 244,41	0,43
455 000,00	PETRONAS CAPITAL LTD 3.50% 21/04/2030	USD	433 839,17	432 634,20	0,34
230 000,00	PETRONAS CAPITAL LTD 3.404% 28/04/2061	USD	188 056,50	206 713,36	0,16
<b>GHANA</b>			<b>1 989 542,15</b>	<b>1 696 038,81</b>	<b>1,31</b>
<b>Government</b>			<b>1 989 542,15</b>	<b>1 696 038,81</b>	<b>1,31</b>
335 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 10.75% 14/10/2030	USD	354 232,25	329 182,06	0,25
370 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.95% 26/03/2051	USD	324 740,22	260 146,15	0,20
320 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 18/01/2026	USD	286 296,78	259 950,82	0,20
328 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	285 560,07	239 304,93	0,18

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## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
265 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	238 481,64	189 335,69	0,15
200 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.625% 07/04/2034	USD	172 803,50	142 455,19	0,11
200 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	163 581,89	138 695,95	0,11
200 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 11/02/2035	USD	163 845,80	136 968,02	0,11
<b>ARGENTINA</b>			<b>1 773 486,05</b>	<b>1 500 936,60</b>	<b>1,16</b>
<b>Government</b>			<b>1 773 486,05</b>	<b>1 500 936,60</b>	<b>1,16</b>
1 590 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.125% 09/07/2035	USD	533 088,39	450 910,23	0,35
1 250 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.50% 09/07/2030	USD	467 380,03	387 464,92	0,30
900 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.00% 09/01/2038	USD	351 099,20	302 321,56	0,23
775 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.50% 09/07/2041	USD	258 568,75	241 080,12	0,19
212 433,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.00% 09/07/2029	USD	100 322,14	67 716,30	0,05
181 400,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.125% 09/07/2046	USD	63 027,54	51 443,47	0,04
<b>ANGOLA</b>			<b>1 431 159,32</b>	<b>1 437 340,95</b>	<b>1,11</b>
<b>Government</b>			<b>1 431 159,32</b>	<b>1 437 340,95</b>	<b>1,11</b>
595 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.25% 09/05/2028	USD	501 765,74	525 111,69	0,41
400 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.50% 12/11/2025	USD	402 256,76	376 209,20	0,29
370 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	330 106,87	317 490,95	0,24
260 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.125% 26/11/2049	USD	197 029,95	218 529,11	0,17
<b>ROMANIA</b>			<b>1 449 669,14</b>	<b>1 431 218,40</b>	<b>1,11</b>
<b>Government</b>			<b>1 449 669,14</b>	<b>1 431 218,40</b>	<b>1,11</b>
372 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.00% 14/02/2051	USD	331 430,94	326 268,81	0,25
224 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	234 418,94	232 135,12	0,18
246 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.375% 22/08/2023	USD	235 402,14	227 201,78	0,18
250 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.00% 14/02/2031	USD	218 133,74	222 762,10	0,17
226 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.875% 22/01/2024	USD	215 345,41	211 490,01	0,17
184 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 6.125% 22/01/2044	USD	214 937,97	211 360,58	0,16
<b>PAKISTAN</b>			<b>1 338 126,71</b>	<b>1 352 521,86</b>	<b>1,05</b>
<b>Government</b>			<b>1 338 126,71</b>	<b>1 352 521,86</b>	<b>1,05</b>
500 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.25% 30/09/2025	USD	457 431,81	475 070,46	0,37
430 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 7.375% 08/04/2031	USD	370 630,78	375 285,88	0,29
300 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.25% 15/04/2024	USD	285 067,80	280 013,47	0,22

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## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
205 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.875% 08/04/2051	USD	182 189,19	178 239,36	0,14
50 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.00% 08/04/2026	USD	42 807,13	43 912,69	0,03
<b>KENYA</b>			<b>1 195 584,97</b>	<b>1 197 329,24</b>	<b>0,93</b>
<b>Government</b>			<b>1 195 584,97</b>	<b>1 197 329,24</b>	<b>0,93</b>
400 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.00% 22/05/2032	USD	381 112,63	382 975,82	0,30
285 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.25% 28/02/2048	USD	271 340,76	253 748,30	0,20
200 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.25% 28/02/2028	USD	185 237,05	189 289,53	0,15
200 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	175 802,89	185 772,11	0,14
200 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.00% 22/05/2027	USD	182 091,64	185 543,48	0,14
<b>AZERBAIJAN</b>			<b>1 188 848,22</b>	<b>1 179 087,35</b>	<b>0,91</b>
<b>Energy</b>			<b>742 902,91</b>	<b>731 613,73</b>	<b>0,57</b>
335 000,00	SOUTHERN GAS CORRIDOR CJSC 6.875% 24/03/2026	USD	351 288,77	338 641,87	0,26
200 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 6.95% 18/03/2030	USD	205 672,71	211 572,33	0,17
200 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 4.75% 13/03/2023	USD	185 941,43	181 399,53	0,14
<b>Government</b>			<b>445 945,31</b>	<b>447 473,62</b>	<b>0,34</b>
300 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.75% 18/03/2024	USD	279 535,74	278 694,45	0,21
190 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.50% 01/09/2032	USD	166 409,57	168 779,17	0,13
<b>PARAGUAY</b>			<b>1 109 947,69</b>	<b>1 092 790,67</b>	<b>0,85</b>
<b>Government</b>			<b>1 109 947,69</b>	<b>1 092 790,67</b>	<b>0,85</b>
280 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.10% 11/08/2044	USD	311 016,94	302 356,74	0,23
285 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.70% 27/03/2027	USD	274 187,24	278 152,00	0,22
275 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.95% 28/04/2031	USD	275 316,20	271 717,33	0,21
240 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.40% 30/03/2050	USD	249 427,31	240 564,60	0,19
<b>POLAND</b>			<b>1 110 281,42</b>	<b>1 067 810,13</b>	<b>0,83</b>
<b>Government</b>			<b>1 110 281,42</b>	<b>1 067 810,13</b>	<b>0,83</b>
430 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.00% 17/03/2023	USD	406 779,80	388 135,59	0,30
405 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.00% 22/01/2024	USD	391 720,17	376 945,00	0,29
322 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.25% 06/04/2026	USD	311 781,45	302 729,54	0,24
<b>INDIA</b>			<b>998 944,49</b>	<b>1 004 657,90</b>	<b>0,78</b>
<b>Government</b>			<b>998 944,49</b>	<b>1 004 657,90</b>	<b>0,78</b>
365 000,00	EXPORT-IMPORT BANK OF INDIA 3.875% 01/02/2028	USD	341 553,54	342 989,99	0,27
280 000,00	EXPORT-IMPORT BANK OF INDIA 3.875% 12/03/2024	USD	264 849,07	257 344,85	0,20
250 000,00	EXPORT-IMPORT BANK OF INDIA 3.375% 05/08/2026	USD	224 351,47	230 596,59	0,18
210 000,00	EXPORT-IMPORT BANK OF INDIA 2.25% 13/01/2031	USD	168 190,41	173 726,47	0,13

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>KUWAIT</b>			<b>976 056,72</b>	<b>951 952,38</b>	<b>0,74</b>
<b>Government</b>			<b>976 056,72</b>	<b>951 952,38</b>	<b>0,74</b>
995 000,00	KUWAIT INTERNATIONAL GOVERNMENT BOND 3.50% 20/03/2027	USD	976 056,72	951 952,38	0,74
<b>JAMAICA</b>			<b>924 382,11</b>	<b>939 277,61</b>	<b>0,73</b>
<b>Government</b>			<b>924 382,11</b>	<b>939 277,61</b>	<b>0,73</b>
405 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	470 709,43	493 874,32	0,38
200 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 8.00% 15/03/2039	USD	244 287,69	243 668,72	0,19
200 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 6.75% 28/04/2028	USD	209 384,99	201 734,57	0,16
<b>MOROCCO</b>			<b>906 873,16</b>	<b>890 715,34</b>	<b>0,69</b>
<b>Government</b>			<b>906 873,16</b>	<b>890 715,34</b>	<b>0,69</b>
370 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.00% 15/12/2032	USD	307 567,18	309 966,99	0,24
380 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.00% 15/12/2050	USD	321 025,59	302 305,07	0,23
310 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.25% 11/12/2022	USD	278 280,39	278 443,28	0,22
<b>SRI LANKA</b>			<b>1 540 839,29</b>	<b>864 110,19</b>	<b>0,67</b>
<b>Government</b>			<b>1 540 839,29</b>	<b>864 110,19</b>	<b>0,67</b>
420 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.20% 11/05/2027	USD	362 600,50	185 195,04	0,14
348 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.85% 14/03/2029	USD	324 334,13	153 638,58	0,12
320 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.55% 28/03/2030	USD	212 373,97	142 068,27	0,11
250 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.35% 28/06/2024	USD	177 930,59	114 631,91	0,09
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.85% 14/03/2024	USD	186 427,41	91 705,53	0,07
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.825% 18/07/2026	USD	99 135,99	88 627,79	0,07
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.75% 18/04/2028	USD	178 036,70	88 243,07	0,07
<b>COSTA RICA</b>			<b>745 914,54</b>	<b>744 512,47</b>	<b>0,58</b>
<b>Government</b>			<b>745 914,54</b>	<b>744 512,47</b>	<b>0,58</b>
355 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.25% 26/01/2023	USD	319 894,48	316 228,53	0,24
295 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.00% 04/04/2044	USD	255 952,81	253 864,27	0,20
200 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	170 067,25	174 419,67	0,14
<b>NETHERLANDS</b>			<b>739 361,71</b>	<b>741 567,17</b>	<b>0,57</b>
<b>Finance</b>			<b>739 361,71</b>	<b>741 567,17</b>	<b>0,57</b>
300 000,00	MDGH - GMTN BV 3.95% 21/05/2050	USD	307 575,05	304 484,77	0,23
280 000,00	MDGH - GMTN BV 2.875% 07/11/2029	USD	253 675,49	256 067,59	0,20
200 000,00	MDGH - GMTN BV 2.50% 07/11/2024	USD	178 111,17	181 014,81	0,14

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CROATIA</b>			<b>777 503,11</b>	<b>739 382,82</b>	<b>0,57</b>
<b>Government</b>			<b>777 503,11</b>	<b>739 382,82</b>	<b>0,57</b>
435 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 6.00% 26/01/2024	USD	440 628,13	419 168,62	0,32
345 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 5.50% 04/04/2023	USD	336 874,98	320 214,20	0,25
<b>MONGOLIA</b>			<b>708 529,45</b>	<b>704 144,12</b>	<b>0,55</b>
<b>Government</b>			<b>708 529,45</b>	<b>704 144,12</b>	<b>0,55</b>
350 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.625% 01/05/2023	USD	318 359,02	315 621,78	0,25
230 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 8.75% 09/03/2024	USD	227 479,01	222 324,62	0,17
200 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 4.45% 07/07/2031	USD	162 691,42	166 197,72	0,13
<b>JORDAN</b>			<b>680 353,46</b>	<b>693 299,77</b>	<b>0,54</b>
<b>Government</b>			<b>680 353,46</b>	<b>693 299,77</b>	<b>0,54</b>
300 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 5.85% 07/07/2030	USD	260 691,22	266 691,28	0,21
275 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 4.95% 07/07/2025	USD	233 480,20	249 001,17	0,19
200 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	186 182,04	177 607,32	0,14
<b>EL SALVADOR</b>			<b>1 110 212,00</b>	<b>658 369,25</b>	<b>0,51</b>
<b>Government</b>			<b>1 110 212,00</b>	<b>658 369,25</b>	<b>0,51</b>
315 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 9.50% 15/07/2052	USD	264 522,82	168 933,06	0,13
205 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	201 516,04	99 293,52	0,08
180 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.65% 15/06/2035	USD	146 755,78	89 360,95	0,07
165 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	129 170,00	86 130,98	0,07
130 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.625% 28/02/2029	USD	125 421,00	69 325,45	0,05
90 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.75% 24/01/2023	USD	89 397,30	62 289,52	0,05
84 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.25% 10/04/2032	USD	87 844,37	45 071,90	0,03
70 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 5.875% 30/01/2025	USD	65 584,69	37 963,87	0,03
<b>HONG KONG</b>			<b>657 657,95</b>	<b>645 937,54</b>	<b>0,50</b>
<b>Raw materials</b>			<b>657 657,95</b>	<b>645 937,54</b>	<b>0,50</b>
300 000,00	CNAC HK FINBRIDGE CO LTD 4.625% 14/03/2023	USD	282 991,04	273 302,91	0,21
200 000,00	CNAC HK FINBRIDGE CO LTD 4.875% 14/03/2025	USD	196 979,13	190 608,56	0,15
200 000,00	CNAC HK FINBRIDGE CO LTD 3.375% 19/06/2024	USD	177 687,78	182 026,07	0,14
<b>GUATEMALA</b>			<b>645 462,33</b>	<b>638 696,06</b>	<b>0,49</b>
<b>Government</b>			<b>645 462,33</b>	<b>638 696,06</b>	<b>0,49</b>
450 000,00	GUATEMALA GOVERNMENT BOND 6.125% 01/06/2050	USD	459 030,30	453 779,12	0,35
200 000,00	GUATEMALA GOVERNMENT BOND 4.50% 03/05/2026	USD	186 432,03	184 916,94	0,14

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRAQ</b>			<b>544 453,80</b>	<b>578 556,19</b>	<b>0,45</b>
<b>Government</b>			<b>544 453,80</b>	<b>578 556,19</b>	<b>0,45</b>
475 312,50	IRAQ INTERNATIONAL BOND 5.80% 15/01/2028	USD	381 747,95	400 674,07	0,31
200 000,00	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	162 705,85	177 882,12	0,14
<b>IRELAND</b>			<b>537 896,26</b>	<b>555 850,02</b>	<b>0,43</b>
<b>Finance</b>			<b>537 896,26</b>	<b>555 850,02</b>	<b>0,43</b>
400 000,00	GTLK EUROPE CAPITAL DAC 5.95% 17/04/2025	USD	360 364,01	372 252,11	0,29
200 000,00	GTLK EUROPE CAPITAL DAC 5.125% 31/05/2024	USD	177 532,25	183 597,91	0,14
<b>CANADA</b>			<b>518 448,49</b>	<b>527 849,23</b>	<b>0,41</b>
<b>Energy</b>			<b>518 448,49</b>	<b>527 849,23</b>	<b>0,41</b>
600 000,00	PETRONAS ENERGY CANADA LTD 2.112% 23/03/2028	USD	518 448,49	527 849,23	0,41
<b>HONDURAS</b>			<b>523 255,71</b>	<b>505 141,59</b>	<b>0,39</b>
<b>Government</b>			<b>523 255,71</b>	<b>505 141,59</b>	<b>0,39</b>
350 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 5.625% 24/06/2030	USD	319 744,42	319 565,13	0,25
200 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 7.50% 15/03/2024	USD	203 511,29	185 576,46	0,14
<b>ARMENIA</b>			<b>496 313,23</b>	<b>503 045,70</b>	<b>0,39</b>
<b>Government</b>			<b>496 313,23</b>	<b>503 045,70</b>	<b>0,39</b>
305 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.15% 26/03/2025	USD	300 418,29	298 761,01	0,23
250 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.60% 02/02/2031	USD	195 894,94	204 284,69	0,16
<b>IVORY COAST</b>			<b>482 576,79</b>	<b>494 303,56</b>	<b>0,38</b>
<b>Government</b>			<b>482 576,79</b>	<b>494 303,56</b>	<b>0,38</b>
325 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	306 019,68	309 331,66	0,24
200 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	176 557,11	184 971,90	0,14
<b>BELARUS</b>			<b>535 943,88</b>	<b>468 914,99</b>	<b>0,36</b>
<b>Government</b>			<b>535 943,88</b>	<b>468 914,99</b>	<b>0,36</b>
300 000,00	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.875% 28/02/2023	USD	286 294,53	259 848,81	0,20
300 000,00	REPUBLIC OF BELARUS MINISTRY OF FINANCE 6.378% 24/02/2031	USD	249 649,35	209 066,18	0,16
<b>TRINIDAD AND TOBAGO</b>			<b>427 154,18</b>	<b>442 919,11</b>	<b>0,34</b>
<b>Government</b>			<b>427 154,18</b>	<b>442 919,11</b>	<b>0,34</b>
500 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.50% 26/06/2030	USD	427 154,18	442 919,11	0,34
<b>SENEGAL</b>			<b>423 962,28</b>	<b>420 308,75</b>	<b>0,33</b>
<b>Government</b>			<b>423 962,28</b>	<b>420 308,75</b>	<b>0,33</b>
275 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.25% 23/05/2033	USD	248 102,38	247 867,63	0,19
200 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.75% 13/03/2048	USD	175 859,90	172 441,12	0,14

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GABON</b>			<b>358 979,36</b>	<b>394 917,43</b>	<b>0,31</b>
<b>Government</b>			<b>358 979,36</b>	<b>394 917,43</b>	<b>0,31</b>
250 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.625% 06/02/2031	USD	190 205,45	212 528,63	0,17
200 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.95% 16/06/2025	USD	168 773,91	182 388,80	0,14
<b>BAHAMAS</b>			<b>373 573,34</b>	<b>366 456,62</b>	<b>0,28</b>
<b>Government</b>			<b>373 573,34</b>	<b>366 456,62</b>	<b>0,28</b>
250 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.25% 25/01/2033	USD	208 110,96	206 029,66	0,16
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.25% 25/01/2051	USD	165 462,38	160 426,96	0,12
<b>ZAMBIA</b>			<b>229 807,49</b>	<b>352 464,47</b>	<b>0,27</b>
<b>Government</b>			<b>229 807,49</b>	<b>352 464,47</b>	<b>0,27</b>
520 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.97% 30/07/2027	USD	229 807,49	352 464,47	0,27
<b>UZBEKISTAN</b>			<b>301 409,45</b>	<b>280 953,28</b>	<b>0,22</b>
<b>Government</b>			<b>301 409,45</b>	<b>280 953,28</b>	<b>0,22</b>
300 000,00	REPUBLIC OF UZBEKISTAN BOND 5.375% 20/02/2029	USD	301 409,45	280 953,28	0,22
<b>LEBANON</b>			<b>1 743 545,79</b>	<b>279 238,53</b>	<b>0,22</b>
<b>Government</b>			<b>1 743 545,79</b>	<b>279 238,53</b>	<b>0,22</b>
705 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.00% 27/01/2023	USD	456 750,65	61 994,39	0,05
565 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 03/11/2028	USD	266 419,19	49 683,44	0,04
550 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.25% 04/11/2024	USD	257 571,43	48 364,41	0,04
515 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.85% 23/03/2027	USD	306 430,13	45 286,68	0,04
365 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.20% 26/02/2025	USD	188 368,58	32 096,38	0,02
310 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 7.00% 23/03/2032	USD	196 496,80	28 622,94	0,02
150 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.60% 27/11/2026	USD	71 509,01	13 190,29	0,01
<b>BOLIVIA</b>			<b>260 612,84</b>	<b>261 819,12</b>	<b>0,20</b>
<b>Government</b>			<b>260 612,84</b>	<b>261 819,12</b>	<b>0,20</b>
325 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BOND 4.50% 20/03/2028	USD	260 612,84	261 819,12	0,20
<b>CAYMAN ISLANDS</b>			<b>239 615,94</b>	<b>239 720,42</b>	<b>0,19</b>
<b>Multi-Utilities</b>			<b>239 615,94</b>	<b>239 720,42</b>	<b>0,19</b>
260 000,00	THREE GORGES FINANCE I CAYMAN ISLANDS LTD 3.15% 02/06/2026	USD	239 615,94	239 720,42	0,19
<b>SERBIA</b>			<b>202 654,29</b>	<b>205 919,75</b>	<b>0,16</b>
<b>Government</b>			<b>202 654,29</b>	<b>205 919,75</b>	<b>0,16</b>
250 000,00	SERBIA INTERNATIONAL BOND 2.125% 01/12/2030	USD	202 654,29	205 919,75	0,16

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TUNISIA</b>			<b>225 607,37</b>	<b>200 439,72</b>	<b>0,16</b>
<b>Finance</b>			<b>225 607,37</b>	<b>200 439,72</b>	<b>0,16</b>
300 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.75% 30/01/2025	USD	225 607,37	200 439,72	0,16
<b>ETHIOPIA</b>			<b>278 810,58</b>	<b>191 264,77</b>	<b>0,15</b>
<b>Government</b>			<b>278 810,58</b>	<b>191 264,77</b>	<b>0,15</b>
325 000,00	ETHIOPIA INTERNATIONAL BOND 6.625% 11/12/2024	USD	278 810,58	191 264,77	0,15
<b>NAMIBIA</b>			<b>174 765,13</b>	<b>184 916,94</b>	<b>0,14</b>
<b>Government</b>			<b>174 765,13</b>	<b>184 916,94</b>	<b>0,14</b>
200 000,00	NAMIBIA INTERNATIONAL BONDS 5.25% 29/10/2025	USD	174 765,13	184 916,94	0,14
<b>GEORGIA</b>			<b>167 586,96</b>	<b>174 340,53</b>	<b>0,14</b>
<b>Government</b>			<b>167 586,96</b>	<b>174 340,53</b>	<b>0,14</b>
200 000,00	GEORGIA GOVERNMENT INTERNATIONAL BOND 2.75% 22/04/2026	USD	167 586,96	174 340,53	0,14
<b>Zero-Coupon Bonds</b>			<b>131 468,61</b>	<b>122 427,92</b>	<b>0,09</b>
<b>GHANA</b>			<b>131 468,61</b>	<b>122 427,92</b>	<b>0,09</b>
<b>Government</b>			<b>131 468,61</b>	<b>122 427,92</b>	<b>0,09</b>
200 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 0.00% 07/04/2025	USD	131 468,61	122 427,92	0,09
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>3 808 011,69</b>	<b>3 573 319,10</b>	<b>2,77</b>
<b>Ordinary Bonds</b>			<b>3 808 011,69</b>	<b>3 573 319,10</b>	<b>2,77</b>
<b>MEXICO</b>			<b>1 201 331,00</b>	<b>1 007 619,90</b>	<b>0,78</b>
<b>Consumer Retail</b>			<b>912 693,17</b>	<b>720 066,63</b>	<b>0,56</b>
814 000,00	PETROLEOS MEXICANOS 6.70% 16/02/2032	USD	912 693,17	720 066,63	0,56
<b>Energy</b>			<b>288 637,83</b>	<b>287 553,27</b>	<b>0,22</b>
140 000,00	PETROLEOS MEXICANOS 6.625% 15/06/2035	USD	127 549,09	117 877,27	0,09
130 000,00	PETROLEOS MEXICANOS 6.50% 02/06/2041	USD	93 097,56	102 181,26	0,08
70 000,00	PETROLEOS MEXICANOS 6.875% 04/08/2026	USD	67 991,18	67 494,74	0,05
<b>MALAYSIA</b>			<b>898 675,77</b>	<b>862 869,04</b>	<b>0,67</b>
<b>Energy</b>			<b>898 675,77</b>	<b>862 869,04</b>	<b>0,67</b>
335 000,00	PETRONAS CAPITAL LTD 4.50% 18/03/2045	USD	382 481,41	358 065,95	0,28
275 000,00	PETRONAS CAPITAL LTD 3.50% 18/03/2025	USD	259 943,60	255 923,33	0,20
215 000,00	PETRONAS CAPITAL LTD 4.80% 21/04/2060	USD	256 250,76	248 879,76	0,19
<b>CHILE</b>			<b>430 533,44</b>	<b>422 161,99</b>	<b>0,33</b>
<b>Industries</b>			<b>222 662,70</b>	<b>214 879,80</b>	<b>0,17</b>
210 000,00	EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 5.00% 25/01/2047	USD	222 662,70	214 879,80	0,17
<b>Energy</b>			<b>207 870,74</b>	<b>207 282,19</b>	<b>0,16</b>
230 000,00	EMPRESA NACIONAL DEL PETROLEO 3.75% 05/08/2026	USD	207 870,74	207 282,19	0,16
<b>BAHRAIN</b>			<b>376 953,47</b>	<b>379 770,58</b>	<b>0,29</b>
<b>Energy</b>			<b>376 953,47</b>	<b>379 770,58</b>	<b>0,29</b>
400 000,00	OIL AND GAS HOLDING CO BSCC 7.50% 25/10/2027	USD	376 953,47	379 770,58	0,29

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PANAMA</b>			<b>271 429,17</b>	<b>276 303,70</b>	<b>0,21</b>
<b>Industries</b>			<b>271 429,17</b>	<b>276 303,70</b>	<b>0,21</b>
300 000,00	AEROPUERTO INTERNACIONAL DE TOCUMEN SA 5.125% 11/08/2061	USD	271 429,17	276 303,70	0,21
<b>BRITISH VIRGIN ISLANDS</b>			<b>262 265,14</b>	<b>252 176,90</b>	<b>0,20</b>
<b>Energy</b>			<b>262 265,14</b>	<b>252 176,90</b>	<b>0,20</b>
275 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 3.75% 12/09/2023	USD	262 265,14	252 176,90	0,20
<b>KAZAKHSTAN</b>			<b>194 436,90</b>	<b>191 676,97</b>	<b>0,15</b>
<b>Multi-Utilities</b>			<b>194 436,90</b>	<b>191 676,97</b>	<b>0,15</b>
200 000,00	KAZTRANSYGAS JSC 4.375% 26/09/2027	USD	194 436,90	191 676,97	0,15
<b>SOUTH AFRICA</b>			<b>172 386,80</b>	<b>180 740,02</b>	<b>0,14</b>
<b>Multi-Utilities</b>			<b>172 386,80</b>	<b>180 740,02</b>	<b>0,14</b>
200 000,00	ESKOM HOLDINGS SOC LTD 6.75% 06/08/2023	USD	172 386,80	180 740,02	0,14
<b>Total Portfolio</b>			<b>131 805 985,60</b>	<b>126 494 940,92</b>	<b>98,00</b>

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(728,21)</b>	<b>128 770,25</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(728,21)</b>	<b>128 770,25</b>
100 000	(1)	Sale	US 10YR ULTRA	22/03/2022	USD	(728,21)	128 770,25

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

## Eurizon Fund - Bond Emerging Markets HC LTE

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### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>181 625,57</b>
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>181 625,57</b>
18/01/2022	24 011 506,05    EUR	27 106 829,29    USD	181 625,57

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

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## Eurizon Fund - Bond Emerging Markets LC LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	405 814 045,66	
Banks	(Note 3)	1 682 520,69	
Other interest receivable		5 055 533,39	
Receivable on subscriptions		29 147,00	
<b>Total assets</b>		<b>412 581 246,74</b>	
<b>Liabilities</b>			
Payable on redemptions		(14 915,84)	
Other liabilities		(191 404,17)	
<b>Total liabilities</b>		<b>(206 320,01)</b>	
<b>Total net assets</b>		<b>412 374 926,73</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	92,25	4 470 194,399

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

## Eurizon Fund - Bond Emerging Markets LC LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>480 064 633,90</b>
Net income from investments	(Note 2)	22 291 818,40
Other income		156,12
<b>Total income</b>		<b>22 291 974,52</b>
Management fee	(Note 6)	(1 414 225,55)
Depository fee	(Note 8)	(120 114,90)
Subscription tax	(Note 4)	(46 520,42)
Other charges and taxes	(Notes 5, 8)	(317 485,83)
<b>Total expenses</b>		<b>(1 898 346,70)</b>
<b>Net investment income / (loss)</b>		<b>20 393 627,82</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(7 977 768,75)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(24 742 966,78)
- foreign currencies	(Note 2)	(86 787,72)
<b>Net result of operations for the year</b>		<b>(12 413 895,43)</b>
Subscriptions for the year		212 320 014,33
Redemptions for the year		(267 595 826,07)
<b>Net assets at the end of the year</b>		<b>412 374 926,73</b>

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

## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>439 855 243,28</b>	<b>405 814 045,66</b>	<b>98,41</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>427 193 306,55</b>	<b>393 272 581,92</b>	<b>95,37</b>
<b>Ordinary Bonds</b>			<b>405 716 867,86</b>	<b>372 470 114,53</b>	<b>90,32</b>
<b>CHINA</b>			<b>37 107 267,73</b>	<b>40 579 265,49</b>	<b>9,84</b>
<b>Government</b>			<b>36 618 862,45</b>	<b>40 091 700,64</b>	<b>9,72</b>
17 470 000,00	CHINA GOVERNMENT BOND 2.68% 21/05/2030	CNY	2 129 996,94	2 376 464,79	0,58
16 430 000,00	CHINA GOVERNMENT BOND 3.25% 06/06/2026	CNY	2 134 917,16	2 330 313,38	0,57
16 660 000,00	CHINA GOVERNMENT BOND 2.85% 04/06/2027	CNY	2 161 613,42	2 319 615,96	0,56
15 950 000,00	CHINA GOVERNMENT BOND 3.27% 19/11/2030	CNY	2 051 273,88	2 277 894,74	0,55
16 440 000,00	CHINA GOVERNMENT BOND 1.99% 09/04/2025	CNY	1 943 865,72	2 228 410,27	0,54
15 520 000,00	CHINA GOVERNMENT BOND 3.02% 22/10/2025	CNY	1 975 300,83	2 177 212,09	0,53
14 600 000,00	CHINA GOVERNMENT BOND 3.81% 14/09/2050	CNY	1 899 538,57	2 161 137,92	0,52
14 450 000,00	CHINA GOVERNMENT BOND 3.19% 11/04/2024	CNY	1 865 871,46	2 028 187,51	0,49
14 080 000,00	CHINA GOVERNMENT BOND 3.12% 05/12/2026	CNY	1 799 078,51	1 990 039,84	0,48
13 390 000,00	CHINA GOVERNMENT BOND 2.88% 05/11/2023	CNY	1 701 298,31	1 863 614,84	0,45
13 000 000,00	CHINA GOVERNMENT BOND 3.28% 03/12/2027	CNY	1 671 194,05	1 855 334,69	0,45
11 860 000,00	CHINA GOVERNMENT BOND 3.29% 23/05/2029	CNY	1 511 872,42	1 688 389,91	0,41
11 970 000,00	CHINA GOVERNMENT BOND 2.94% 17/10/2024	CNY	1 519 886,08	1 673 310,18	0,41
10 560 000,00	CHINA GOVERNMENT BOND 3.22% 06/12/2025	CNY	1 372 119,30	1 493 498,05	0,36
10 700 000,00	CHINA GOVERNMENT BOND 2.36% 02/07/2023	CNY	1 334 367,88	1 476 000,57	0,36
10 400 000,00	CHINA GOVERNMENT BOND 3.13% 21/11/2029	CNY	1 314 055,49	1 461 213,33	0,35
9 980 000,00	CHINA GOVERNMENT BOND 3.03% 11/03/2026	CNY	1 328 398,24	1 401 979,38	0,34
9 850 000,00	CHINA GOVERNMENT BOND 3.25% 22/11/2028	CNY	1 262 381,89	1 396 920,05	0,34
9 670 000,00	CHINA GOVERNMENT BOND 3.01% 13/05/2028	CNY	1 306 231,70	1 352 890,65	0,33
7 930 000,00	CHINA GOVERNMENT BOND 3.02% 27/05/2031	CNY	1 074 177,85	1 112 062,13	0,27
7 200 000,00	CHINA GOVERNMENT BOND 3.29% 18/10/2023	CNY	924 289,36	1 009 800,48	0,24
5 440 000,00	CHINA GOVERNMENT BOND 3.72% 12/04/2051	CNY	743 621,29	798 118,45	0,19
5 630 000,00	CHINA GOVERNMENT BOND 2.84% 08/04/2024	CNY	766 797,37	783 994,79	0,19
2 600 000,00	CHINA GOVERNMENT BOND 2.47% 02/09/2024	CNY	359 940,52	358 980,97	0,09
2 050 000,00	CHINA GOVERNMENT BOND 2.69% 12/08/2026	CNY	274 844,44	284 163,60	0,07
640 000,00	CHINA GOVERNMENT BOND 3.53% 18/10/2051	CNY	91 273,92	91 711,23	0,02
460 000,00	CHINA GOVERNMENT BOND 1.99% 09/04/2025	CNY	62 624,27	62 352,11	0,02
280 000,00	CHINA GOVERNMENT BOND 2.68% 21/05/2030	CNY	38 031,58	38 088,73	0,01
<b>Finance</b>			<b>282 275,02</b>	<b>281 391,28</b>	<b>0,07</b>
2 030 000,00	CHINA GOVERNMENT BOND 2.69% 12/08/2026	CNY	282 275,02	281 391,28	0,07
<b>Telecommunication</b>			<b>145 792,33</b>	<b>146 014,01</b>	<b>0,04</b>
1 050 000,00	CHINA GOVERNMENT BOND 2.91% 14/10/2028	CNY	145 792,33	146 014,01	0,04
<b>Consumer Retail</b>			<b>60 337,93</b>	<b>60 159,56</b>	<b>0,01</b>
430 000,00	CHINA GOVERNMENT BOND 3.01% 13/05/2028	CNY	60 337,93	60 159,56	0,01
<b>INDONESIA</b>			<b>38 615 623,59</b>	<b>40 126 338,87</b>	<b>9,73</b>
<b>Government</b>			<b>38 615 623,59</b>	<b>40 126 338,87</b>	<b>9,73</b>
40 475 000 000,00	INDONESIA TREASURY BOND 6.50% 15/02/2031	IDR	2 426 189,48	2 518 459,43	0,61
38 790 000 000,00	INDONESIA TREASURY BOND 7.00% 15/09/2030	IDR	2 437 900,23	2 485 412,51	0,60
35 775 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2024	IDR	2 345 929,38	2 403 697,00	0,58
33 913 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	2 261 498,14	2 351 823,47	0,57
35 615 000 000,00	INDONESIA TREASURY BOND 6.50% 15/06/2025	IDR	2 206 884,58	2 317 137,11	0,56
29 302 000 000,00	INDONESIA TREASURY BOND 8.375% 15/09/2026	IDR	1 978 270,62	2 042 903,76	0,50
30 195 000 000,00	INDONESIA TREASURY BOND 7.50% 15/04/2040	IDR	1 786 966,93	1 946 362,69	0,47
30 450 000 000,00	INDONESIA TREASURY BOND 5.50% 15/04/2026	IDR	1 793 240,65	1 910 646,97	0,46
28 175 000 000,00	INDONESIA TREASURY BOND 5.625% 15/05/2023	IDR	1 726 551,34	1 784 090,17	0,43
27 100 000 000,00	INDONESIA TREASURY BOND 7.50% 15/06/2035	IDR	1 697 837,93	1 755 621,09	0,43
24 770 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2029	IDR	1 665 035,31	1 707 070,19	0,41

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## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
24 955 000 000,00	INDONESIA TREASURY BOND 7.00% 15/05/2027	IDR	1 553 112,38	1 652 843,84	0,40
25 635 000 000,00	INDONESIA TREASURY BOND 6.125% 15/05/2028	IDR	1 525 621,19	1 611 683,30	0,39
22 100 000 000,00	INDONESIA TREASURY BOND 9.00% 15/03/2029	IDR	1 513 925,25	1 578 966,93	0,38
22 410 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2036	IDR	1 495 974,16	1 534 747,86	0,37
19 046 000 000,00	INDONESIA TREASURY BOND 8.75% 15/05/2031	IDR	1 332 598,85	1 360 181,86	0,33
20 000 000 000,00	INDONESIA TREASURY BOND 8.125% 15/05/2024	IDR	1 338 568,53	1 344 402,87	0,33
20 125 000 000,00	INDONESIA TREASURY BOND 7.50% 15/05/2038	IDR	1 245 243,05	1 296 309,15	0,32
19 475 000 000,00	INDONESIA TREASURY BOND 6.625% 15/05/2033	IDR	1 135 250,53	1 204 575,56	0,29
13 250 000 000,00	INDONESIA TREASURY BOND 8.25% 15/06/2032	IDR	866 191,34	915 191,92	0,22
12 225 000 000,00	INDONESIA TREASURY BOND 8.375% 15/04/2039	IDR	833 613,06	851 559,52	0,21
12 670 000 000,00	INDONESIA TREASURY BOND 7.50% 15/08/2032	IDR	800 587,97	828 618,60	0,20
10 675 000 000,00	INDONESIA TREASURY BOND 6.25% 15/06/2036	IDR	620 596,35	658 298,53	0,16
10 300 000 000,00	INDONESIA TREASURY BOND 5.125% 15/04/2027	IDR	619 143,27	640 892,70	0,16
8 230 000 000,00	INDONESIA TREASURY BOND 11.00% 15/09/2025	IDR	597 699,87	609 331,01	0,15
6 775 000 000,00	INDONESIA TREASURY BOND 10.50% 15/08/2030	IDR	526 549,82	527 731,34	0,13
4 625 000 000,00	INDONESIA TREASURY BOND 6.375% 15/04/2032	IDR	284 643,38	287 779,49	0,07
<b>MEXICO</b>			<b>41 391 588,50</b>	<b>39 747 505,13</b>	<b>9,64</b>
<b>Government</b>			<b>41 391 588,50</b>	<b>39 747 505,13</b>	<b>9,64</b>
121 480 000,00	MEXICAN BONOS 5.75% 05/03/2026	MXN	5 014 934,17	4 922 951,32	1,19
92 700 000,00	MEXICAN BONOS 8.00% 05/09/2024	MXN	4 250 262,72	4 054 142,55	0,98
90 525 100,00	MEXICAN BONOS 7.50% 03/06/2027	MXN	4 089 317,07	3 907 972,62	0,95
85 390 000,00	MEXICAN BONOS 8.50% 31/05/2029	MXN	4 127 692,15	3 890 383,33	0,94
76 600 000,00	MEXICAN BONOS 10.00% 05/12/2024	MXN	3 641 010,73	3 527 966,17	0,86
80 860 000,00	MEXICAN BONOS 7.75% 29/05/2031	MXN	3 680 527,15	3 518 959,68	0,85
71 600 000,00	MEXICAN BONOS 8.00% 07/12/2023	MXN	3 260 559,53	3 120 779,32	0,76
66 040 000,00	MEXICAN BONOS 8.50% 18/11/2038	MXN	3 152 818,97	2 997 266,00	0,73
62 550 000,00	MEXICAN BONOS 8.00% 07/11/2047	MXN	2 765 934,56	2 668 370,01	0,65
55 716 800,00	MEXICAN BONOS 7.75% 13/11/2042	MXN	2 513 390,43	2 334 970,81	0,57
49 050 000,00	MEXICAN BONOS 6.75% 09/03/2023	MXN	2 074 335,10	2 110 904,41	0,51
24 900 000,00	MEXICAN BONOS 7.75% 23/11/2034	MXN	1 172 998,59	1 076 940,21	0,26
20 490 400,00	MEXICAN BONOS 10.00% 20/11/2036	MXN	1 109 025,18	1 059 834,95	0,26
14 100 000,00	MEXICAN BONOS 5.50% 04/03/2027	MXN	538 782,15	556 063,75	0,13
<b>THAILAND</b>			<b>40 086 236,17</b>	<b>36 133 780,31</b>	<b>8,76</b>
<b>Government</b>			<b>39 641 904,19</b>	<b>35 686 316,32</b>	<b>8,65</b>
107 065 000,00	THAILAND GOVERNMENT BOND 3.30% 17/06/2038	THB	3 761 143,58	3 105 050,27	0,75
89 575 000,00	THAILAND GOVERNMENT BOND 3.775% 25/06/2032	THB	3 134 631,58	2 763 817,55	0,67
72 890 000,00	THAILAND GOVERNMENT BOND 4.875% 22/06/2029	THB	2 709 788,57	2 344 035,74	0,57
86 250 000,00	THAILAND GOVERNMENT BOND 0.75% 17/06/2024	THB	2 318 692,55	2 272 115,48	0,55
82 830 000,00	THAILAND GOVERNMENT BOND 2.125% 17/12/2026	THB	2 464 469,54	2 269 486,38	0,55
74 788 000,00	THAILAND GOVERNMENT BOND 3.40% 17/06/2036	THB	2 608 334,61	2 197 775,12	0,53
79 250 000,00	THAILAND GOVERNMENT BOND 1.45% 17/12/2024	THB	2 294 352,09	2 124 400,66	0,51
76 700 000,00	THAILAND GOVERNMENT BOND 0.95% 17/06/2025	THB	2 095 136,82	2 022 493,48	0,49
65 100 000,00	THAILAND GOVERNMENT BOND 3.65% 20/06/2031	THB	2 237 891,72	1 980 223,51	0,48
66 580 000,00	THAILAND GOVERNMENT BOND 3.85% 12/12/2025	THB	2 177 516,65	1 943 110,72	0,47
63 200 000,00	THAILAND GOVERNMENT BOND 2.875% 17/12/2028	THB	2 014 380,93	1 801 526,36	0,44
68 900 000,00	THAILAND GOVERNMENT BOND 1.60% 17/12/2029	THB	1 957 065,55	1 796 323,56	0,44
65 675 000,00	THAILAND GOVERNMENT BOND 2.40% 17/12/2023	THB	1 951 103,52	1 788 162,35	0,43
58 100 000,00	THAILAND GOVERNMENT BOND 3.625% 16/06/2023	THB	1 767 810,73	1 596 925,15	0,39
52 480 000,00	THAILAND GOVERNMENT BOND 2.00% 17/12/2022	THB	1 495 783,63	1 401 261,52	0,34
38 550 000,00	THAILAND GOVERNMENT BOND 2.00% 17/12/2031	THB	1 024 033,50	1 024 687,19	0,25
40 700 000,00	THAILAND GOVERNMENT BOND 1.585% 17/12/2035	THB	1 007 631,59	980 452,28	0,24
32 000 000,00	THAILAND GOVERNMENT BOND 2.875% 17/06/2046	THB	1 054 484,34	846 122,81	0,20
33 500 000,00	THAILAND GOVERNMENT BOND 1.60% 17/06/2035	THB	935 526,55	815 694,99	0,20
26 400 000,00	THAILAND GOVERNMENT BOND 2.00% 17/06/2042	THB	632 126,14	612 651,20	0,15
<b>Finance</b>			<b>444 331,98</b>	<b>447 463,99</b>	<b>0,11</b>
17 000 000,00	THAILAND GOVERNMENT BOND 0.75% 17/09/2024	THB	444 331,98	447 463,99	0,11

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



## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SOUTH AFRICA</b>			<b>33 867 647,24</b>	<b>33 901 657,97</b>	<b>8,22</b>
<b>Government</b>			<b>33 867 647,24</b>	<b>33 901 657,97</b>	<b>8,22</b>
101 270 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.50% 21/12/2026	ZAR	6 268 515,81	6 180 775,27	1,50
88 180 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.00% 31/01/2030	ZAR	4 506 680,14	4 494 478,45	1,09
93 635 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 28/02/2048	ZAR	4 192 052,21	4 315 289,52	1,05
64 615 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.25% 31/03/2032	ZAR	3 196 299,74	3 207 898,56	0,78
60 245 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.875% 28/02/2035	ZAR	2 851 302,23	2 986 069,09	0,72
62 835 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	2 955 960,36	2 941 008,37	0,71
54 585 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 31/01/2044	ZAR	2 656 173,70	2 525 029,37	0,61
44 020 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 9.00% 31/01/2040	ZAR	2 005 031,37	2 110 459,25	0,51
39 475 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.00% 28/02/2031	ZAR	1 803 330,74	1 834 600,26	0,45
23 065 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.75% 28/02/2023	ZAR	1 317 174,80	1 308 104,24	0,32
29 260 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.25% 31/03/2036	ZAR	1 252 651,46	1 133 026,78	0,27
23 555 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.50% 28/02/2041	ZAR	862 474,68	864 918,81	0,21
<b>RUSSIA</b>			<b>34 098 911,86</b>	<b>30 145 591,89</b>	<b>7,31</b>
<b>Government</b>			<b>34 098 911,86</b>	<b>30 145 591,89</b>	<b>7,31</b>
150 775 000,00	RUSSIAN FEDERAL BOND - OFZ 7.65% 10/04/2030	RUB	2 023 301,67	1 703 426,79	0,41
162 750 000,00	RUSSIAN FEDERAL BOND - OFZ 4.50% 16/07/2025	RUB	1 740 907,38	1 689 485,68	0,41
148 950 000,00	RUSSIAN FEDERAL BOND - OFZ 7.15% 12/11/2025	RUB	2 007 075,26	1 680 136,53	0,41
163 500 000,00	RUSSIAN FEDERAL BOND - OFZ 5.70% 17/05/2028	RUB	1 717 853,32	1 666 683,51	0,40
134 900 000,00	RUSSIAN FEDERAL BOND - OFZ 7.40% 17/07/2024	RUB	1 762 643,91	1 549 457,68	0,37
142 200 000,00	RUSSIAN FEDERAL BOND - OFZ 6.00% 06/10/2027	RUB	1 627 138,24	1 491 567,22	0,36
127 950 000,00	RUSSIAN FEDERAL BOND - OFZ 7.25% 10/05/2034	RUB	1 665 979,22	1 384 532,27	0,34
117 150 000,00	RUSSIAN FEDERAL BOND - OFZ 7.40% 07/12/2022	RUB	1 470 211,53	1 366 567,76	0,33
117 325 000,00	RUSSIAN FEDERAL BOND - OFZ 7.95% 07/10/2026	RUB	1 538 438,19	1 353 973,98	0,33
119 650 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 23/03/2033	RUB	1 686 445,08	1 346 634,49	0,33
114 250 000,00	RUSSIAN FEDERAL BOND - OFZ 8.15% 03/02/2027	RUB	1 605 731,65	1 330 542,26	0,32
113 975 000,00	RUSSIAN FEDERAL BOND - OFZ 7.75% 16/09/2026	RUB	1 499 005,17	1 307 416,72	0,32
113 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.10% 16/10/2024	RUB	1 513 396,58	1 286 634,37	0,31
117 525 000,00	RUSSIAN FEDERAL BOND - OFZ 6.90% 23/05/2029	RUB	1 591 987,33	1 273 543,28	0,31
115 350 000,00	RUSSIAN FEDERAL BOND - OFZ 7.05% 19/01/2028	RUB	1 481 815,74	1 269 839,95	0,31
111 750 000,00	RUSSIAN FEDERAL BOND - OFZ 6.50% 28/02/2024	RUB	1 379 424,73	1 262 962,23	0,31
116 150 000,00	RUSSIAN FEDERAL BOND - OFZ 6.90% 23/07/2031	RUB	1 326 016,94	1 237 577,61	0,30
124 250 000,00	RUSSIAN FEDERAL BOND - OFZ 6.10% 18/07/2035	RUB	1 277 542,36	1 203 940,58	0,29
94 750 000,00	RUSSIAN FEDERAL BOND - OFZ 7.60% 20/07/2022	RUB	1 210 644,48	1 110 023,60	0,27
98 750 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 16/03/2039	RUB	1 208 980,14	1 097 516,95	0,27
82 900 000,00	RUSSIAN FEDERAL BOND - OFZ 8.50% 17/09/2031	RUB	1 142 324,59	984 405,51	0,24
80 875 000,00	RUSSIAN FEDERAL BOND - OFZ 7.00% 16/08/2023	RUB	971 424,40	930 596,78	0,22
53 300 000,00	RUSSIAN FEDERAL BOND - OFZ 7.00% 25/01/2023	RUB	650 623,95	618 126,14	0,15
<b>POLAND</b>			<b>33 968 525,30</b>	<b>29 193 781,86</b>	<b>7,08</b>
<b>Government</b>			<b>33 968 525,30</b>	<b>29 193 781,86</b>	<b>7,08</b>
17 245 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2026	PLN	4 186 380,49	3 545 945,11	0,86
15 495 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/10/2029	PLN	3 858 325,75	3 155 511,91	0,77
11 775 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 3.25% 25/07/2025	PLN	2 953 179,92	2 522 981,33	0,61
12 035 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/04/2028	PLN	3 008 502,35	2 476 441,93	0,60

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

## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
11 093 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/01/2023	PLN	2 604 198,04	2 399 336,29	0,58
11 080 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.25% 25/10/2024	PLN	2 638 749,86	2 333 405,25	0,57
10 540 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/04/2024	PLN	2 533 858,50	2 247 991,63	0,54
10 795 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2027	PLN	2 653 479,22	2 187 818,97	0,53
8 705 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 4.00% 25/10/2023	PLN	2 181 572,86	1 920 909,15	0,47
10 600 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 1.25% 25/10/2030	PLN	2 270 710,94	1 904 978,29	0,46
9 105 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 0.75% 25/04/2025	PLN	2 044 305,01	1 806 907,63	0,44
6 050 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 5.75% 23/09/2022	PLN	1 532 291,67	1 354 309,22	0,33
7 285 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 0.25% 25/10/2026	PLN	1 502 970,69	1 337 245,15	0,32
<b>MALAYSIA</b>			<b>23 557 551,32</b>	<b>23 158 990,70</b>	<b>5,62</b>
<b>Government</b>			<b>23 557 551,32</b>	<b>23 158 990,70</b>	<b>5,62</b>
15 238 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	3 337 941,79	3 320 304,24	0,80
15 270 000,00	MALAYSIA GOVERNMENT BOND 3.885% 15/08/2029	MYR	3 422 430,75	3 292 466,71	0,80
12 799 000,00	MALAYSIA GOVERNMENT BOND 3.733% 15/06/2028	MYR	2 817 735,64	2 752 923,91	0,67
9 205 000,00	MALAYSIA GOVERNMENT BOND 3.899% 16/11/2027	MYR	2 046 631,35	2 006 124,29	0,49
9 450 000,00	MALAYSIA GOVERNMENT BOND 3.828% 05/07/2034	MYR	2 044 725,56	1 980 728,91	0,48
8 387 000,00	MALAYSIA GOVERNMENT BOND 3.90% 30/11/2026	MYR	1 848 725,02	1 829 620,88	0,44
8 860 000,00	MALAYSIA GOVERNMENT BOND 3.757% 22/05/2040	MYR	1 787 240,20	1 790 355,91	0,43
6 970 000,00	MALAYSIA GOVERNMENT BOND 4.059% 30/09/2024	MYR	1 540 891,88	1 516 824,82	0,37
6 913 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	1 535 043,84	1 506 317,31	0,37
5 050 000,00	MALAYSIA GOVERNMENT BOND 4.762% 07/04/2037	MYR	1 191 796,59	1 164 013,46	0,28
5 245 000,00	MALAYSIA GOVERNMENT BOND 4.254% 31/05/2035	MYR	1 135 682,80	1 147 516,09	0,28
3 960 000,00	MALAYSIA GOVERNMENT BOND 3.757% 20/04/2023	MYR	848 705,90	851 794,17	0,21
<b>CZECH REPUBLIC</b>			<b>19 905 612,96</b>	<b>18 784 131,18</b>	<b>4,55</b>
<b>Government</b>			<b>19 905 612,96</b>	<b>18 784 131,18</b>	<b>4,55</b>
43 710 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.45% 25/10/2023	CZK	1 657 078,97	1 664 860,17	0,40
44 030 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.00% 26/06/2026	CZK	1 681 639,13	1 605 103,31	0,39
41 070 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.00% 13/10/2033	CZK	1 681 247,20	1 517 219,88	0,37
38 360 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.40% 17/09/2025	CZK	1 572 089,85	1 493 340,10	0,36
38 340 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.50% 25/08/2028	CZK	1 628 409,04	1 488 866,36	0,36
35 050 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.75% 23/07/2029	CZK	1 522 177,16	1 382 960,15	0,34
39 580 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.25% 10/02/2027	CZK	1 439 380,30	1 374 550,28	0,33
38 890 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.95% 15/05/2030	CZK	1 448 827,94	1 333 380,60	0,32
36 950 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.20% 13/03/2031	CZK	1 400 547,88	1 280 991,62	0,31
33 600 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.25% 14/02/2025	CZK	1 299 995,91	1 269 499,87	0,31
24 550 000,00	CZECH REPUBLIC GOVERNMENT BOND 4.20% 04/12/2036	CZK	1 238 061,60	1 162 322,65	0,28
24 460 000,00	CZECH REPUBLIC GOVERNMENT BOND 4.70% 12/09/2022	CZK	1 001 249,62	991 689,13	0,24
18 340 000,00	CZECH REPUBLIC GOVERNMENT BOND 5.70% 25/05/2024	CZK	841 027,99	774 196,02	0,19
16 950 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.05% 29/11/2029	CZK	560 014,42	541 923,08	0,13
13 600 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.75% 23/06/2032	CZK	528 874,44	495 294,99	0,12
12 400 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.50% 24/04/2040	CZK	404 991,51	407 932,97	0,10
<b>COLOMBIA</b>			<b>20 253 112,07</b>	<b>16 253 414,30</b>	<b>3,94</b>
<b>Government</b>			<b>20 253 112,07</b>	<b>16 253 414,30</b>	<b>3,94</b>
10 494 000 000,00	COLOMBIAN TES 6.00% 28/04/2028	COP	2 578 498,46	2 049 785,21	0,50
10 335 000 000,00	COLOMBIAN TES 7.25% 18/10/2034	COP	2 607 037,43	2 047 337,55	0,50
9 257 000 000,00	COLOMBIAN TES 7.50% 26/08/2026	COP	2 527 456,62	1 986 291,66	0,48
8 535 000 000,00	COLOMBIAN TES 10.00% 24/07/2024	COP	2 457 193,09	1 977 165,87	0,48
9 070 000 000,00	COLOMBIAN TES 7.00% 30/06/2032	COP	2 337 434,39	1 788 170,81	0,43
7 103 000 000,00	COLOMBIAN TES 7.75% 18/09/2030	COP	1 945 303,85	1 496 767,85	0,36
6 980 000 000,00	COLOMBIAN TES 5.75% 03/11/2027	COP	1 690 265,85	1 363 398,21	0,33
6 535 000 000,00	COLOMBIAN TES 6.25% 26/11/2025	COP	1 670 815,02	1 359 427,82	0,33
4 310 000 000,00	COLOMBIAN TES 7.00% 26/03/2031	COP	942 054,04	860 784,23	0,21
4 410 000 000,00	COLOMBIAN TES 7.25% 26/10/2050	COP	952 522,64	820 609,73	0,20
2 830 000 000,00	COLOMBIAN TES 6.25% 09/07/2036	COP	544 530,68	503 675,36	0,12

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## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BRAZIL</b>			<b>19 930 599,53</b>	<b>16 042 404,37</b>	<b>3,89</b>
<b>Government</b>			<b>19 930 599,53</b>	<b>16 042 404,37</b>	<b>3,89</b>
30 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2023	BRL	5 710 026,40	4 661 064,44	1,13
26 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2027	BRL	4 954 400,03	4 003 571,96	0,97
25 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2025	BRL	4 835 508,45	3 883 893,73	0,94
14 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	2 905 405,30	2 133 923,36	0,52
9 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2031	BRL	1 525 259,35	1 359 950,88	0,33
<b>HUNGARY</b>			<b>16 746 505,92</b>	<b>14 058 470,57</b>	<b>3,41</b>
<b>Government</b>			<b>16 517 377,26</b>	<b>13 838 992,81</b>	<b>3,36</b>
557 400 000,00	HUNGARY GOVERNMENT BOND 3.25% 22/10/2031	HUF	1 704 664,05	1 373 714,82	0,33
511 200 000,00	HUNGARY GOVERNMENT BOND 3.00% 21/08/2030	HUF	1 556 466,12	1 242 981,84	0,30
403 500 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.50% 24/06/2025	HUF	1 390 811,70	1 140 077,99	0,28
453 250 000,00	HUNGARY GOVERNMENT BOND 1.00% 26/11/2025	HUF	1 236 802,26	1 094 089,17	0,27
430 350 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.00% 27/10/2027	HUF	1 361 428,92	1 084 997,29	0,26
433 500 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.50% 22/04/2026	HUF	1 202 142,63	1 049 384,99	0,26
370 400 000,00	HUNGARY GOVERNMENT BOND 2.50% 24/10/2024	HUF	1 131 795,32	962 875,30	0,23
323 000 000,00	HUNGARY GOVERNMENT BOND 6.00% 24/11/2023	HUF	1 055 851,09	906 896,01	0,22
350 000 000,00	HUNGARY GOVERNMENT BOND 2.75% 22/12/2026	HUF	1 064 159,63	883 454,18	0,21
292 150 000,00	HUNGARY GOVERNMENT BOND 3.00% 26/06/2024	HUF	889 381,57	772 424,19	0,19
326 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 2.25% 20/04/2033	HUF	815 172,33	716 649,03	0,17
214 750 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 6.75% 22/10/2028	HUF	848 990,87	660 582,18	0,16
229 300 000,00	HUNGARY GOVERNMENT BOND 3.00% 27/10/2038	HUF	643 627,83	504 791,04	0,12
176 450 000,00	HUNGARY GOVERNMENT BOND 1.75% 26/10/2022	HUF	533 944,51	474 083,31	0,12
158 000 000,00	HUNGARY GOVERNMENT BOND 1.50% 26/08/2026	HUF	433 691,86	378 783,79	0,09
135 650 000,00	HUNGARY GOVERNMENT BOND 2.00% 23/05/2029	HUF	346 052,61	312 114,84	0,08
107 080 000,00	HUNGARY GOVERNMENT BOND 1.50% 23/08/2023	HUF	302 393,96	281 092,84	0,07
<b>Consumer Retail</b>			<b>229 128,66</b>	<b>219 477,76</b>	<b>0,05</b>
102 200 000,00	HUNGARY REPUBLIC GOVERNMENT BOND 3.00% 25/04/2041	HUF	229 128,66	219 477,76	0,05
<b>ROMANIA</b>			<b>13 263 899,43</b>	<b>12 230 330,77</b>	<b>2,97</b>
<b>Government</b>			<b>13 263 899,43</b>	<b>12 230 330,77</b>	<b>2,97</b>
4 075 000,00	ROMANIA GOVERNMENT BOND 4.75% 24/02/2025	RON	889 838,61	826 638,98	0,20
3 960 000,00	ROMANIA GOVERNMENT BOND 4.85% 22/04/2026	RON	875 552,79	801 842,15	0,20
3 760 000,00	ROMANIA GOVERNMENT BOND 5.80% 26/07/2027	RON	888 834,28	794 342,64	0,19
3 910 000,00	ROMANIA GOVERNMENT BOND 5.00% 12/02/2029	RON	870 937,25	793 266,47	0,19
4 025 000,00	ROMANIA GOVERNMENT BOND 3.25% 29/04/2024	RON	836 133,22	792 185,55	0,19
3 750 000,00	ROMANIA GOVERNMENT BOND 4.50% 17/06/2024	RON	814 075,07	757 236,36	0,18
3 860 000,00	ROMANIA GOVERNMENT BOND 3.65% 28/07/2025	RON	822 415,34	755 011,39	0,18
3 580 000,00	ROMANIA GOVERNMENT BOND 5.85% 26/04/2023	RON	787 648,39	737 459,79	0,18
3 600 000,00	ROMANIA GOVERNMENT BOND 4.40% 25/09/2023	RON	774 738,11	728 147,20	0,18
3 535 000,00	ROMANIA GOVERNMENT BOND 4.00% 25/10/2023	RON	753 470,46	710 217,72	0,17
3 620 000,00	ROMANIA GOVERNMENT BOND 4.15% 26/01/2028	RON	790 725,53	703 645,77	0,17
3 395 000,00	ROMANIA GOVERNMENT BOND 4.25% 28/06/2023	RON	723 259,21	685 396,96	0,17
3 780 000,00	ROMANIA GOVERNMENT BOND 3.65% 24/09/2031	RON	772 355,79	676 916,65	0,17
3 315 000,00	ROMANIA GOVERNMENT BOND 3.50% 19/12/2022	RON	691 432,02	666 375,84	0,16
3 030 000,00	ROMANIA GOVERNMENT BOND 3.70% 25/11/2024	RON	652 092,65	598 422,83	0,15
2 630 000,00	ROMANIA GOVERNMENT BOND 4.15% 24/10/2030	RON	545 750,76	495 197,10	0,12

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## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 950 000,00	ROMANIA GOVERNMENT BOND 3.25% 24/06/2026	RON	398 444,46	369 019,24	0,09
1 760 000,00	ROMANIA GOVERNMENT BOND 4.75% 11/10/2034	RON	376 195,49	339 008,13	0,08
<b>PERU</b>			<b>10 998 595,87</b>	<b>8 570 189,28</b>	<b>2,08</b>
<b>Government</b>			<b>10 998 595,87</b>	<b>8 570 189,28</b>	<b>2,08</b>
5 765 000,00	PERU GOVERNMENT BOND 6.90% 12/08/2037	PEN	1 727 618,03	1 297 899,93	0,31
5 468 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.94% 12/02/2029	PEN	1 573 222,71	1 236 166,51	0,30
5 170 000,00	PERU GOVERNMENT BOND 6.35% 12/08/2028	PEN	1 532 373,21	1 200 754,15	0,29
4 790 000,00	PERU GOVERNMENT BOND 6.95% 12/08/2031	PEN	1 479 697,04	1 135 836,02	0,28
4 907 000,00	PERU GOVERNMENT BOND 6.15% 12/08/2032	PEN	1 398 317,25	1 089 721,49	0,26
4 061 000,00	PERU GOVERNMENT BOND 8.20% 12/08/2026	PEN	1 314 856,26	1 022 822,55	0,25
4 505 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.40% 12/08/2034	PEN	1 172 008,25	908 236,57	0,22
2 085 000,00	PERU GOVERNMENT BOND 5.70% 12/08/2024	PEN	545 909,24	475 897,17	0,12
1 075 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.35% 12/08/2040	PEN	254 593,88	202 854,89	0,05
<b>CHILE</b>			<b>10 581 164,61</b>	<b>8 013 757,67</b>	<b>1,94</b>
<b>Government</b>			<b>10 581 164,61</b>	<b>8 013 757,67</b>	<b>1,94</b>
1 860 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 2.50% 01/03/2025	CLP	2 172 024,09	1 771 902,44	0,43
1 435 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.70% 01/09/2030	CLP	1 849 153,56	1 416 511,43	0,34
1 430 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/03/2035	CLP	1 970 010,96	1 397 022,83	0,34
1 185 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.50% 01/03/2026	CLP	1 544 819,07	1 196 648,20	0,29
1 035 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.00% 01/01/2043	CLP	1 672 623,40	1 091 922,40	0,26
615 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.00% 01/03/2023	CLP	753 427,39	631 724,50	0,15
415 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 2.30% 01/10/2028	CLP	448 452,80	356 185,13	0,09
150 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/10/2028	CLP	170 653,34	151 840,74	0,04
<b>TURKEY</b>			<b>9 946 622,92</b>	<b>4 234 494,89</b>	<b>1,03</b>
<b>Government</b>			<b>9 946 622,92</b>	<b>4 234 494,89</b>	<b>1,03</b>
10 785 000,00	TURKEY GOVERNMENT BOND 9.00% 24/07/2024	TRY	1 136 822,96	524 905,16	0,13
7 125 000,00	TURKEY GOVERNMENT BOND 12.20% 18/01/2023	TRY	988 911,78	432 169,08	0,10
8 600 000,00	TURKEY GOVERNMENT BOND 12.60% 01/10/2025	TRY	883 751,49	418 988,47	0,10
10 525 000,00	TURKEY GOVERNMENT BOND 11.70% 13/11/2030	TRY	1 048 597,74	403 528,32	0,10
9 000 000,00	TURKEY GOVERNMENT BOND 10.60% 11/02/2026	TRY	1 137 606,83	397 355,18	0,10
8 135 000,00	TURKEY GOVERNMENT BOND 11.00% 24/02/2027	TRY	909 699,77	337 213,72	0,08
5 900 000,00	TURKEY GOVERNMENT BOND 7.10% 08/03/2023	TRY	568 900,45	333 448,59	0,08
6 990 000,00	TURKEY GOVERNMENT BOND 8.00% 12/03/2025	TRY	713 113,60	308 728,24	0,08
4 840 000,00	TURKEY GOVERNMENT BOND 10.70% 17/08/2022	TRY	486 869,61	301 712,22	0,07
5 530 000,00	TURKEY GOVERNMENT BOND 10.50% 11/08/2027	TRY	619 985,47	217 879,04	0,05
3 350 000,00	TURKEY GOVERNMENT BOND 16.20% 14/06/2023	TRY	565 637,78	205 413,58	0,05
3 800 000,00	TURKEY GOVERNMENT BOND 10.40% 20/03/2024	TRY	396 404,45	197 652,88	0,05
3 675 000,00	TURKEY GOVERNMENT BOND 12.40% 08/03/2028	TRY	490 320,99	155 500,41	0,04
<b>SERBIA</b>			<b>1 397 402,84</b>	<b>1 296 009,28</b>	<b>0,31</b>
<b>Government</b>			<b>1 397 402,84</b>	<b>1 296 009,28</b>	<b>0,31</b>
58 000 000,00	SERBIA TREASURY BONDS 4.50% 11/01/2026	RSD	543 403,12	512 279,13	0,12
47 510 000,00	SERBIA TREASURY BONDS 4.50% 20/08/2032	RSD	450 492,83	416 280,46	0,10
38 800 000,00	SERBIA TREASURY BONDS 5.875% 08/02/2028	RSD	403 506,89	367 449,69	0,09

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

## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>21 476 438,69</b>	<b>20 802 467,39</b>	<b>5,05</b>
<b>BRAZIL</b>			<b>20 966 514,75</b>	<b>20 290 681,88</b>	<b>4,92</b>
<b>Government</b>			<b>20 966 514,75</b>	<b>20 290 681,88</b>	<b>4,92</b>
65 000 000,00	BRAZIL LETRAS DO TESOURO NACIONAL 0.00% 01/01/2024	BRL	8 564 156,07	8 323 359,86	2,02
42 000 000,00	BRAZIL LETRAS DO TESOURO NACIONAL 0.00% 01/07/2023	BRL	5 967 110,75	5 629 857,72	1,37
26 000 000,00	BRAZIL LETRAS DO TESOURO NACIONAL 0.00% 01/07/2022	BRL	3 999 743,81	3 895 138,48	0,94
20 000 000,00	BRAZIL LETRAS DO TESOURO NACIONAL 0.00% 01/07/2024	BRL	2 435 504,12	2 442 325,82	0,59
<b>CZECH REPUBLIC</b>			<b>281 803,14</b>	<b>283 803,10</b>	<b>0,07</b>
<b>Industries</b>			<b>281 803,14</b>	<b>283 803,10</b>	<b>0,07</b>
7 750 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.00% 12/12/2024	CZK	281 803,14	283 803,10	0,07
<b>INDONESIA</b>			<b>228 120,80</b>	<b>227 982,41</b>	<b>0,06</b>
<b>Government</b>			<b>228 120,80</b>	<b>227 982,41</b>	<b>0,06</b>
3 605 000 000,00	INDONESIA TREASURY BOND 7.125% 15/06/2042	IDR	228 120,80	227 982,41	0,06
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>349 697,51</b>	<b>210 248,78</b>	<b>0,05</b>
<b>Ordinary Bonds</b>			<b>349 697,51</b>	<b>210 248,78</b>	<b>0,05</b>
<b>TURKEY</b>			<b>349 697,51</b>	<b>210 248,78</b>	<b>0,05</b>
<b>Government</b>			<b>349 697,51</b>	<b>210 248,78</b>	<b>0,05</b>
3 440 000,00	TURKEY GOVERNMENT BOND 8.50% 14/09/2022	TRY	349 697,51	210 248,78	0,05
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>12 312 239,22</b>	<b>12 331 214,96</b>	<b>2,99</b>
<b>Ordinary Bonds</b>			<b>12 312 239,22</b>	<b>12 331 214,96</b>	<b>2,99</b>
<b>MALAYSIA</b>			<b>11 760 059,41</b>	<b>11 772 663,83</b>	<b>2,85</b>
<b>Government</b>			<b>11 760 059,41</b>	<b>11 772 663,83</b>	<b>2,85</b>
11 050 000,00	MALAYSIA GOVERNMENT BOND 2.632% 15/04/2031	MYR	2 168 999,25	2 159 818,46	0,52
9 160 000,00	MALAYSIA GOVERNMENT BOND 3.502% 31/05/2027	MYR	1 988 287,73	1 958 614,22	0,47
8 780 000,00	MALAYSIA GOVERNMENT BOND 3.478% 14/06/2024	MYR	1 877 388,18	1 884 543,08	0,46
8 521 000,00	MALAYSIA GOVERNMENT BOND 3.906% 15/07/2026	MYR	1 892 765,04	1 857 054,33	0,45
7 330 000,00	MALAYSIA GOVERNMENT BOND 3.48% 15/03/2023	MYR	1 558 490,50	1 569 871,91	0,38
6 360 000,00	MALAYSIA GOVERNMENT BOND 4.065% 15/06/2050	MYR	1 244 804,60	1 316 952,49	0,32
4 755 000,00	MALAYSIA GOVERNMENT BOND 3.80% 17/08/2023	MYR	1 029 324,11	1 025 809,34	0,25
<b>THAILAND</b>			<b>552 179,81</b>	<b>558 551,13</b>	<b>0,14</b>
<b>Government</b>			<b>552 179,81</b>	<b>558 551,13</b>	<b>0,14</b>
21 600 000,00	THAILAND GOVERNMENT BOND 1.00% 17/06/2027	THB	552 179,81	558 551,13	0,14
<b>Total Portfolio</b>			<b>439 855 243,28</b>	<b>405 814 045,66</b>	<b>98,41</b>

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	707 313 381,36	
Banks	(Note 3)	2 266 755,54	
Other interest receivable		5 460 597,10	
Receivable on investments sold		419 187,56	
Receivable on subscriptions		29 110,00	
<b>Total assets</b>		<b>715 489 031,56</b>	
<b>Liabilities</b>			
Payable on redemptions		(44 001,04)	
Other liabilities		(244 042,68)	
<b>Total liabilities</b>		<b>(288 043,72)</b>	
<b>Total net assets</b>		<b>715 200 987,84</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	99,28	7 203 605,659

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>1 012 741 856,96</b>
Net income from investments	(Note 2)	11 647 824,34
Other income		191 455,07
<b>Total income</b>		<b>11 839 279,41</b>
Management fee	(Note 6)	(1 272 892,52)
Depository fee	(Note 8)	(216 222,00)
Subscription tax	(Note 4)	(82 322,45)
Other charges and taxes	(Notes 5, 8)	(594 598,69)
<b>Total expenses</b>		<b>(2 166 035,66)</b>
<b>Net investment income / (loss)</b>		<b>9 673 243,75</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 965 683,08)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(9 933 654,10)
<b>Net result of operations for the year</b>		<b>(2 226 093,43)</b>
Subscriptions for the year		237 126 886,71
Redemptions for the year		(532 441 662,40)
<b>Net assets at the end of the year</b>		<b>715 200 987,84</b>

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>713 071 287,46</b>	<b>707 313 381,36</b>	<b>98,90</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>710 484 260,92</b>	<b>704 807 713,36</b>	<b>98,55</b>
<b>Ordinary Bonds</b>			<b>578 222 192,42</b>	<b>572 692 686,57</b>	<b>80,07</b>
<b>FRANCE</b>			<b>115 809 243,48</b>	<b>114 714 068,69</b>	<b>16,04</b>
<b>Finance</b>			<b>50 019 144,52</b>	<b>49 608 089,09</b>	<b>6,94</b>
4 800 000,00	BPCE SA 1.00% 01/04/2025	EUR	4 950 738,64	4 928 640,00	0,69
3 500 000,00	CREDIT AGRICOLE SA 1.375% 13/03/2025	EUR	3 669 936,28	3 638 845,00	0,51
3 600 000,00	HSBC FRANCE SA 0.25% 17/05/2024	EUR	3 630 810,52	3 626 136,00	0,51
2 900 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/07/2025	EUR	3 015 651,18	2 961 915,00	0,41
2 334 000,00	BNP PARIBAS SA 1.125% 10/10/2023	EUR	2 415 886,24	2 386 094,88	0,33
2 000 000,00	UNIBAIL-RODAMCO SE 1.125% 15/09/2025	EUR	2 065 579,92	2 050 400,00	0,29
2 000 000,00	BPCE SA 0.875% 31/01/2024	EUR	2 046 737,99	2 037 440,00	0,29
1 900 000,00	BNP PARIBAS SA 1.25% 19/03/2025	EUR	1 971 701,27	1 968 248,00	0,28
1 940 000,00	PSA BANQUE FRANCE SA 0.75% 19/04/2023	EUR	1 958 212,33	1 961 941,40	0,27
1 800 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024	EUR	1 957 882,11	1 906 740,00	0,27
1 700 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 11/09/2025	EUR	1 906 520,75	1 855 618,00	0,26
1 605 000,00	PSA BANQUE FRANCE SA 0.625% 21/06/2024	EUR	1 627 414,33	1 624 484,70	0,23
1 500 000,00	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 544 573,87	1 539 885,00	0,22
1 400 000,00	HSBC FRANCE SA 0.60% 20/03/2023	EUR	1 421 392,79	1 415 638,00	0,20
1 300 000,00	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	1 327 964,61	1 338 714,00	0,19
1 300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 15/06/2023	EUR	1 333 744,15	1 318 668,00	0,18
1 100 000,00	BPCE SA 1.125% 18/01/2023	EUR	1 125 626,15	1 116 819,00	0,16
1 000 000,00	CREDIT MUTUEL ARKEA SA 1.25% 31/05/2024	EUR	1 034 909,06	1 028 980,00	0,14
900 000,00	BNP PARIBAS SA 1.50% 17/11/2025	EUR	959 207,56	943 830,00	0,13
900 000,00	BPCE SA 0.625% 26/09/2024	EUR	904 450,34	915 210,00	0,13
900 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	896 380,25	889 632,00	0,13
720 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 09/03/2026	EUR	763 117,44	749 937,60	0,11
700 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	754 702,11	744 835,00	0,10
700 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	720 911,41	716 653,00	0,10
600 000,00	KLEPIERRE SA 1.00% 17/04/2023	EUR	616 692,70	607 476,00	0,09
500 000,00	KLEPIERRE SA 1.875% 19/02/2026	EUR	542 095,66	530 370,00	0,07
500 000,00	SOCIETE GENERALE SA 4.00% 07/06/2023	EUR	545 213,30	528 065,00	0,07
500 000,00	BNP PARIBAS CARDIF SA REG 1.00% 29/11/2024	EUR	498 486,05	509 775,00	0,07
400 000,00	BPCE SA 2.875% 22/04/2026	EUR	444 450,24	438 744,00	0,06
400 000,00	BNP PARIBAS SA 2.75% 27/01/2026	EUR	443 101,24	435 200,00	0,06
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	432 477,44	428 844,00	0,06
400 000,00	CREDIT MUTUEL ARKEA SA 1.625% 15/04/2026	EUR	421 791,64	421 412,00	0,06
400 000,00	CREDIT MUTUEL ARKEA SA REG 1.375% 17/01/2025	EUR	419 992,42	415 772,00	0,06
345 000,00	BNP PARIBAS SA 1.125% 22/11/2023	EUR	354 171,46	353 245,50	0,05
300 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	306 955,43	299 568,00	0,04
240 000,00	BNP PARIBAS SA 1.00% 27/06/2024	EUR	247 930,00	245 844,00	0,03
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 21/05/2024	EUR	216 667,63	213 326,00	0,03
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 28/11/2023	EUR	221 694,01	212 188,00	0,03
100 000,00	CREDIT MUTUEL ARKEA SA 0.875% 05/10/2023	EUR	102 965,29	101 773,00	0,01
100 000,00	SOCIETE GENERALE SA 0.50% 13/01/2023	EUR	100 769,34	100 740,01	0,01
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.125% 05/02/2024	EUR	99 639,37	100 442,00	0,01

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



## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>20 068 231,31</b>	<b>19 975 334,49</b>	<b>2,79</b>
2 700 000,00	APRR SA 1.50% 15/01/2024	EUR	2 831 179,22	2 781 702,00	0,39
2 300 000,00	PEUGEOT SA 2.00% 20/03/2025	EUR	2 437 849,71	2 417 277,00	0,34
2 000 000,00	PERNOD RICARD SA 1.125% 07/04/2025	EUR	2 065 834,96	2 066 700,00	0,29
2 000 000,00	ALD SA 0.375% 19/10/2023	EUR	2 018 794,96	2 015 980,00	0,28
1 200 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	1 327 352,77	1 310 556,00	0,18
1 300 000,00	ALD SA 0.375% 18/07/2023	EUR	1 305 003,27	1 309 802,00	0,18
1 000 000,00	RCI BANQUE SA 1.375% 08/03/2024	EUR	1 028 175,12	1 023 600,00	0,14
920 000,00	RCI BANQUE SA 2.00% 11/07/2024	EUR	935 541,47	957 260,00	0,13
910 000,00	RCI BANQUE SA 1.625% 11/04/2025	EUR	941 945,18	940 630,60	0,13
700 000,00	PEUGEOT SA 2.00% 23/03/2024	EUR	733 140,13	728 686,00	0,10
600 000,00	INDIGO GROUP SAS 2.125% 16/04/2025	EUR	639 728,99	631 278,00	0,09
600 000,00	JCDECAUX SA 2.00% 24/10/2024	EUR	632 647,46	627 630,00	0,09
600 000,00	VIVENDI SA 0.875% 18/09/2024	EUR	607 976,34	611 658,00	0,09
500 000,00	RCI BANQUE SA 0.50% 15/09/2023	EUR	497 100,14	503 754,95	0,07
400 000,00	KERING SA 2.75% 08/04/2024	EUR	428 129,41	426 064,00	0,06
400 000,00	VIVENDI SA 1.125% 24/11/2023	EUR	416 470,11	408 260,00	0,06
400 000,00	RCI BANQUE SA 1.00% 17/05/2023	EUR	404 525,99	403 991,96	0,06
300 000,00	ARVAL SERVICE LEASE SA 0.01% 30/09/2024	EUR	300 069,01	300 003,00	0,04
200 000,00	PEUGEOT SA 2.375% 14/04/2023	EUR	210 708,03	206 304,00	0,03
200 000,00	KERING SA 0.25% 13/05/2023	EUR	201 660,08	201 307,98	0,03
100 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	104 398,96	102 889,00	0,01
<b>Telecommunication</b>			<b>10 103 781,50</b>	<b>9 969 623,00</b>	<b>1,39</b>
2 000 000,00	VIVENDI SA 0.625% 11/06/2025	EUR	2 047 430,22	2 026 600,00	0,28
1 800 000,00	EUTELSAT COMMUNICATIONS SA 2.00% 02/10/2025	EUR	1 911 338,88	1 867 104,00	0,26
1 600 000,00	ORANGE SA 1.00% 12/05/2025	EUR	1 675 527,46	1 647 952,00	0,23
1 200 000,00	JCDECAUX SA 1.00% 01/06/2023	EUR	1 218 894,59	1 214 892,00	0,17
1 000 000,00	ORANGE SA 1.125% 15/07/2024	EUR	1 038 978,63	1 028 300,00	0,14
800 000,00	ORANGE SA 1.00% 12/09/2025	EUR	843 751,29	824 952,00	0,12
600 000,00	TDF INFRASTRUCTURE SASU 2.50% 07/04/2026	EUR	641 928,15	637 488,00	0,09
400 000,00	PUBLICIS GROUPE SA 1.625% 16/12/2024	EUR	419 343,95	416 572,00	0,06
300 000,00	THALES SA 0.875% 19/04/2024	EUR	306 588,33	305 763,00	0,04
<b>Basic Goods</b>			<b>9 022 793,37</b>	<b>8 828 869,10</b>	<b>1,23</b>
2 700 000,00	AUCHAN HOLDING SADIR 2.375% 25/04/2025	EUR	2 925 579,42	2 850 444,00	0,40
1 900 000,00	CARREFOUR SA 0.875% 12/06/2023	EUR	1 944 977,36	1 923 066,00	0,27
1 300 000,00	ELO SACA 2.625% 30/01/2024	EUR	1 393 993,60	1 357 889,00	0,19
1 125 000,00	CARREFOUR SA 1.25% 03/06/2025	EUR	1 188 394,79	1 160 910,00	0,16
700 000,00	DANONE SA 1.125% 14/01/2025	EUR	737 626,67	722 029,00	0,10
500 000,00	AUCHAN HOLDING SA 2.875% 29/01/2026	EUR	558 471,89	540 635,00	0,07
270 000,00	CARREFOUR SA 0.75% 26/04/2024	EUR	273 749,64	273 896,10	0,04
<b>Industries</b>			<b>7 787 009,97</b>	<b>7 764 738,01</b>	<b>1,09</b>
2 000 000,00	CIE DE SAINT-GOBAIN 1.125% 23/03/2026	EUR	2 101 512,67	2 085 260,00	0,29
1 700 000,00	CIE DE SAINT-GOBAIN 0.625% 15/03/2024	EUR	1 722 210,18	1 727 625,00	0,24
1 500 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.25% 24/03/2025	EUR	1 600 603,07	1 595 550,00	0,22
700 000,00	CIE DE SAINT-GOBAIN 0.875% 21/09/2023	EUR	717 902,74	713 510,00	0,10
500 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 1.00% 13/05/2026	EUR	528 434,63	519 310,00	0,07
500 000,00	SCHNEIDER ELECTRIC SE 0.875% 11/03/2025	EUR	515 734,40	514 245,00	0,07
400 000,00	THALES SA 0.75% 23/01/2025	EUR	398 841,92	407 384,00	0,06
100 000,00	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.375% 07/02/2025	EUR	101 156,09	101 147,00	0,02
100 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 0.625% 27/03/2023	EUR	100 614,27	100 707,01	0,02

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>7 339 452,47</b>	<b>7 260 030,00</b>	<b>1,02</b>
2 400 000,00	VEOLIA ENVIRONNEMENT SA 0.314% 04/10/2023	EUR	2 423 732,22	2 420 208,00	0,34
1 500 000,00	SUEZ 1.75% 10/09/2025	EUR	1 624 710,10	1 584 825,00	0,22
1 000 000,00	ENGIE SA 2.375% 19/05/2026	EUR	1 113 492,51	1 097 300,00	0,15
900 000,00	ENGIE SA 0.875% 19/09/2025	EUR	935 224,15	923 967,00	0,13
600 000,00	ENGIE SA 0.875% 27/03/2024	EUR	610 891,88	611 994,00	0,09
400 000,00	ENGIE SA 1.375% 27/03/2025	EUR	423 328,75	415 924,00	0,06
200 000,00	SUEZ 1.00% 03/04/2025	EUR	208 072,86	205 812,00	0,03
<b>Computing and IT</b>			<b>5 986 370,95</b>	<b>5 902 572,00</b>	<b>0,83</b>
1 600 000,00	TELEPERFORMANCE 1.875% 02/07/2025	EUR	1 714 816,84	1 686 960,00	0,24
1 200 000,00	ATOS SE 1.75% 07/05/2025	EUR	1 282 781,04	1 249 944,00	0,18
1 200 000,00	CAPGEMINI SE 0.625% 23/06/2025	EUR	1 224 353,27	1 221 012,00	0,17
1 000 000,00	TELEPERFORMANCE 1.50% 03/04/2024	EUR	1 042 812,04	1 027 030,00	0,14
700 000,00	CAPGEMINI SE 1.00% 18/10/2024	EUR	721 607,76	717 626,00	0,10
<b>Energy</b>			<b>3 065 882,87</b>	<b>3 020 341,00</b>	<b>0,42</b>
1 300 000,00	VEOLIA ENVIRONNEMENT SA 0.892% 14/01/2024	EUR	1 334 547,45	1 323 504,00	0,18
1 100 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.375% 19/03/2025	EUR	1 168 803,23	1 146 992,00	0,16
500 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 2.50% 25/03/2026	EUR	562 532,19	549 845,00	0,08
<b>Health</b>			<b>2 099 012,98</b>	<b>2 072 508,00</b>	<b>0,29</b>
1 200 000,00	SANOVI 1.00% 01/04/2025	EUR	1 261 855,28	1 239 288,00	0,17
400 000,00	SANOVI 1.75% 10/09/2026	EUR	434 812,61	431 280,00	0,06
400 000,00	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	402 345,09	401 940,00	0,06
<b>Raw materials</b>			<b>317 563,54</b>	<b>311 964,00</b>	<b>0,04</b>
200 000,00	AIR LIQUIDE FINANCE SA 1.25% 03/06/2025	EUR	212 643,67	208 592,00	0,03
100 000,00	AIR LIQUIDE FINANCE SA 1.00% 02/04/2025	EUR	104 919,87	103 372,00	0,01
<b>UNITED STATES</b>			<b>113 054 766,54</b>	<b>111 469 848,09</b>	<b>15,58</b>
<b>Finance</b>			<b>42 061 734,39</b>	<b>41 471 796,20</b>	<b>5,80</b>
4 200 000,00	CITIGROUP INC 1.75% 28/01/2025	EUR	4 482 466,88	4 410 294,00	0,62
3 525 000,00	MORGAN STANLEY 1.75% 30/01/2025	EUR	3 734 918,28	3 701 250,00	0,52
3 335 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	3 767 632,35	3 675 136,65	0,51
3 400 000,00	JPMORGAN CHASE & CO 1.50% 27/01/2025	EUR	3 618 266,06	3 553 442,00	0,50
2 431 000,00	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	2 472 404,05	2 469 701,52	0,34
2 135 000,00	GOLDMAN SACHS GROUP INC 1.375% 15/05/2024	EUR	2 192 029,36	2 179 343,95	0,30
2 070 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	2 100 092,88	2 092 397,40	0,29
1 475 000,00	MORGAN STANLEY 1.75% 11/03/2024	EUR	1 569 912,79	1 532 569,25	0,21
1 447 000,00	AMERICAN INTERNATIONAL GROUP INC 1.50% 08/06/2023	EUR	1 495 646,15	1 472 973,65	0,21
1 335 000,00	GOLDMAN SACHS GROUP INC 2.00% 27/07/2023	EUR	1 411 308,77	1 380 376,65	0,19
1 300 000,00	WELLS FARGO & CO 1.375% 26/10/2026	EUR	1 354 648,60	1 352 416,00	0,19
1 300 000,00	JEFFERIES GROUP LLC 1.00% 19/07/2024	EUR	1 334 839,10	1 328 496,00	0,19
1 250 000,00	WELLS FARGO & CO 0.50% 26/04/2024	EUR	1 270 732,54	1 263 300,00	0,18
1 150 000,00	WELLS FARGO & CO 2.00% 27/04/2026	EUR	1 251 283,36	1 225 026,00	0,17
1 075 000,00	DIGITAL EURO FINCO LLC 2.50% 16/01/2026	EUR	1 181 724,64	1 161 258,00	0,16
1 000 000,00	BANK OF AMERICA CORP 1.375% 26/03/2025	EUR	1 057 512,91	1 041 930,00	0,15
1 000 000,00	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	1 030 970,55	1 026 030,00	0,14
960 000,00	DIGITAL EURO FINCO LLC 2.625% 15/04/2024	EUR	1 043 076,23	1 011 388,80	0,14
855 000,00	BANK OF AMERICA CORP 2.375% 19/06/2024	EUR	935 378,67	905 445,00	0,13
747 000,00	GOLDMAN SACHS GROUP INC 3.25% 01/02/2023	EUR	810 819,87	775 303,83	0,11
700 000,00	JPMORGAN CHASE & CO 1.50% 29/10/2026	EUR	743 455,76	740 733,00	0,10
700 000,00	BERKSHIRE HATHAWAY INC 0.75% 16/03/2023	EUR	714 144,46	707 259,00	0,10
600 000,00	BANK OF AMERICA CORP 0.75% 26/07/2023	EUR	612 913,70	608 478,00	0,08
500 000,00	CITIGROUP INC 2.125% 10/09/2026	EUR	541 990,65	541 600,00	0,08
300 000,00	JPMORGAN CHASE & CO 3.00% 19/02/2026	EUR	343 220,48	335 319,00	0,05
300 000,00	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	317 417,81	316 719,00	0,04
250 000,00	US BANCORP 0.85% 07/06/2024	EUR	257 377,87	255 217,50	0,04

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	BERKSHIRE HATHAWAY INC 1.30% 15/03/2024	EUR	211 411,86	205 498,00	0,03
200 000,00	CITIGROUP INC 0.75% 26/10/2023	EUR	204 137,76	202 894,00	0,03
<b>Health</b>			<b>16 759 781,73</b>	<b>16 543 522,40</b>	<b>2,31</b>
4 095 000,00	ABBVIE INC 1.25% 01/06/2024	EUR	4 249 178,40	4 210 601,85	0,59
1 790 000,00	MYLAN INC 2.125% 23/05/2025	EUR	1 932 749,67	1 895 162,50	0,26
1 545 000,00	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	1 555 041,16	1 547 394,75	0,22
1 400 000,00	THERMO FISHER SCIENTIFIC INC 2.00% 15/04/2025	EUR	1 512 547,82	1 480 304,00	0,21
1 320 000,00	BAXTER INTERNATIONAL INC 1.30% 30/05/2025	EUR	1 391 290,57	1 367 388,00	0,19
1 275 000,00	DANAHER CORP 1.70% 30/03/2024	EUR	1 353 979,05	1 324 661,25	0,18
1 100 000,00	PERKINELMER INC 1.875% 19/07/2026	EUR	1 187 108,55	1 166 088,00	0,16
1 055 000,00	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	1 074 101,18	1 075 424,80	0,15
765 000,00	BRISTOL-MYERS SQUIBB CO 1.00% 15/05/2025	EUR	809 283,20	790 130,25	0,11
700 000,00	MERCK & CO INC 1.875% 15/10/2026	EUR	759 679,99	755 615,00	0,11
400 000,00	THERMO FISHER SCIENTIFIC INC 1.40% 23/01/2026	EUR	420 583,55	418 416,00	0,06
400 000,00	MERCK & CO INC 0.50% 02/11/2024	EUR	407 165,56	405 920,00	0,06
100 000,00	ELI LILLY & CO 1.625% 02/06/2026	EUR	107 073,03	106 416,00	0,01
<b>Telecommunication</b>			<b>13 273 840,25</b>	<b>13 112 695,17</b>	<b>1,83</b>
3 225 000,00	AT&T INC 1.30% 05/09/2023	EUR	3 342 898,68	3 291 467,25	0,46
2 402 000,00	AT&T INC 2.40% 15/03/2024	EUR	2 571 174,48	2 514 317,52	0,35
2 200 000,00	VERIZON COMMUNICATIONS INC 0.875% 02/04/2025	EUR	2 279 183,80	2 260 060,00	0,32
1 700 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	1 718 907,94	1 718 615,00	0,24
1 070 000,00	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	1 155 205,76	1 132 295,40	0,16
1 000 000,00	AT&T INC 1.80% 05/09/2026	EUR	1 065 123,89	1 061 970,00	0,15
500 000,00	VERIZON COMMUNICATIONS INC 1.375% 27/10/2026	EUR	527 024,53	526 185,00	0,07
300 000,00	VERIZON COMMUNICATIONS INC 1.625% 01/03/2024	EUR	317 086,17	311 673,00	0,04
300 000,00	COMCAST CORP 0.01% 14/09/2026	EUR	297 235,00	296 112,00	0,04
<b>Consumer Retail</b>			<b>11 917 443,96</b>	<b>11 757 163,30</b>	<b>1,65</b>
2 005 000,00	ECOLAB INC 2.625% 08/07/2025	EUR	2 221 451,32	2 168 908,75	0,30
1 820 000,00	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	1 946 496,37	1 919 408,40	0,27
1 835 000,00	VF CORP 0.625% 20/09/2023	EUR	1 859 841,94	1 856 304,35	0,26
1 200 000,00	MCDONALD'S CORP REG 2.375% 27/11/2024	EUR	1 303 619,57	1 288 464,00	0,18
1 100 000,00	MCDONALD'S CORP 1.00% 15/11/2023	EUR	1 140 255,84	1 124 651,00	0,16
905 000,00	PVH CORP 3.625% 15/07/2024	EUR	996 977,89	974 476,85	0,14
900 000,00	MCDONALD'S CORP 0.625% 29/01/2024	EUR	919 715,21	914 166,00	0,13
520 000,00	GENERAL MOTORS FINANCIAL CO INC 0.85% 26/02/2026	EUR	533 651,23	525 948,80	0,07
500 000,00	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	513 421,68	510 615,00	0,07
365 000,00	AMERICAN HONDA FINANCE CORP 0.75% 17/01/2024	EUR	376 918,03	371 391,15	0,05
100 000,00	MCDONALD'S CORP 0.90% 15/06/2026	EUR	105 094,88	102 829,00	0,02
<b>Basic Goods</b>			<b>10 131 082,49</b>	<b>9 965 999,95</b>	<b>1,39</b>
2 085 000,00	PHILIP MORRIS INTERNATIONAL INC 2.75% 19/03/2025	EUR	2 336 948,14	2 257 533,75	0,32
2 110 000,00	BAT CAPITAL CORP 1.125% 16/11/2023	EUR	2 155 038,18	2 146 988,30	0,30
990 000,00	KELLOGG CO 1.25% 10/03/2025	EUR	1 043 452,96	1 023 660,00	0,14
930 000,00	KELLOGG CO 1.00% 17/05/2024	EUR	964 167,79	951 687,60	0,13
860 000,00	GENERAL MILLS INC 0.45% 15/01/2026	EUR	874 955,63	865 641,60	0,12
700 000,00	PHILIP MORRIS INTERNATIONAL INC 2.875% 03/03/2026	EUR	794 582,40	772 485,00	0,11
700 000,00	PHILIP MORRIS INTERNATIONAL INC 0.625% 08/11/2024	EUR	712 297,82	708 827,00	0,10
570 000,00	ALTRIA GROUP INC 1.70% 15/06/2025	EUR	600 866,47	592 691,70	0,08
500 000,00	COCA-COLA CO 1.875% 22/09/2026	EUR	546 085,96	544 155,00	0,08
100 000,00	MOLSON COORS BEVERAGE CO 1.25% 15/07/2024	EUR	102 687,14	102 330,00	0,01
<b>Computing and IT</b>			<b>8 664 056,81</b>	<b>8 501 234,80</b>	<b>1,19</b>
2 290 000,00	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 07/11/2025	EUR	2 612 838,86	2 533 220,90	0,35
1 720 000,00	INTERNATIONAL BUSINESS MACHINES CORP 0.95% 23/05/2025	EUR	1 776 642,55	1 771 101,20	0,25
1 290 000,00	FIDELITY NATIONAL INFORMATION SERVICES INC 1.10% 15/07/2024	EUR	1 328 304,04	1 319 295,90	0,19

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 210 000,00	FIDELITY NATIONAL INFORMATION SERVICES INC 0.75% 21/05/2023	EUR	1 233 290,53	1 223 382,60	0,17
1 040 000,00	ORACLE CORP 3.125% 10/07/2025	EUR	1 197 315,92	1 145 643,20	0,16
400 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 26/05/2023	EUR	416 977,51	407 968,00	0,06
100 000,00	FISERV INC 0.375% 01/07/2023	EUR	98 687,40	100 623,00	0,01
<b>Industries</b>			<b>3 614 835,63</b>	<b>3 579 895,37</b>	<b>0,50</b>
870 000,00	RELX CAPITAL INC 1.30% 12/05/2025	EUR	923 169,14	903 355,80	0,13
875 000,00	FEDEX CORP 0.45% 05/08/2025	EUR	889 742,44	881 755,00	0,12
800 000,00	ILLINOIS TOOL WORKS INC 0.25% 05/12/2024	EUR	807 872,71	805 319,92	0,11
785 000,00	WORLEY US FINANCE SUB LTD 0.875% 09/06/2026	EUR	790 961,88	787 268,65	0,11
200 000,00	UNITED PARCEL SERVICE INC 0.375% 15/11/2023	EUR	203 089,46	202 196,00	0,03
<b>Multi-Utilities</b>			<b>2 829 882,71</b>	<b>2 806 760,80</b>	<b>0,39</b>
1 760 000,00	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	1 800 332,89	1 784 780,80	0,25
1 000 000,00	NATIONAL GRID NORTH AMERICA INC 1.00% 12/07/2024	EUR	1 029 549,82	1 021 980,00	0,14
<b>Raw materials</b>			<b>2 481 484,97</b>	<b>2 447 645,10</b>	<b>0,34</b>
1 500 000,00	EASTMAN CHEMICAL CO 1.50% 26/05/2023	EUR	1 546 380,58	1 525 455,00	0,21
895 000,00	PRAXAIR INC 1.20% 12/02/2024	EUR	935 104,39	922 190,10	0,13
<b>Government</b>			<b>1 320 623,60</b>	<b>1 283 135,00</b>	<b>0,18</b>
1 220 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	1 320 623,60	1 283 135,00	0,18
<b>NETHERLANDS</b>			<b>96 444 982,68</b>	<b>95 478 673,00</b>	<b>13,35</b>
<b>Finance</b>			<b>34 276 119,50</b>	<b>34 047 441,00</b>	<b>4,76</b>
5 200 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	5 411 570,53	5 388 240,00	0,75
4 000 000,00	RABOBANK NEDERLAND 0.75% 29/08/2023	EUR	4 085 986,20	4 062 600,00	0,57
3 200 000,00	RABOBANK NEDERLAND 0.625% 27/02/2024	EUR	3 256 663,07	3 251 424,00	0,46
2 900 000,00	JAB HOLDINGS BV 1.625% 30/04/2025	EUR	3 058 847,43	3 029 340,00	0,42
2 210 000,00	NIBC BANK NV 1.125% 19/04/2023	EUR	2 260 252,84	2 243 636,20	0,31
1 365 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	1 552 161,87	1 509 430,65	0,21
1 200 000,00	VONOVIA FINANCE BV 0.875% 03/07/2023	EUR	1 230 105,08	1 214 364,00	0,17
1 125 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	1 151 519,43	1 137 903,75	0,16
1 090 000,00	AEGON BANK NV 0.625% 21/06/2024	EUR	1 119 750,99	1 107 472,70	0,16
950 000,00	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	932 299,00	952 831,00	0,13
900 000,00	VONOVIA FINANCE BV 1.80% 29/06/2025	EUR	956 327,46	945 207,00	0,13
900 000,00	VONOVIA FINANCE BV REG 1.50% 10/06/2026	EUR	954 229,50	944 136,00	0,13
900 000,00	AEGON NV 1.00% 08/12/2023	EUR	932 868,70	922 383,00	0,13
900 000,00	VONOVIA FINANCE BV 0.125% 06/04/2023	EUR	899 584,48	903 078,00	0,13
800 000,00	DE VOLKSBANK NV 0.25% 22/06/2026	EUR	795 102,44	794 280,00	0,11
700 000,00	VONOVIA FINANCE BV 1.125% 08/09/2025	EUR	741 521,62	721 679,00	0,10
700 000,00	VONOVIA FINANCE BV 0.75% 15/01/2024	EUR	716 238,82	710 759,00	0,10
610 000,00	LEASEPLAN CORP NV 1.00% 02/05/2023	EUR	608 132,52	619 217,10	0,09
540 000,00	ABN AMRO BANK NV 2.50% 29/11/2023	EUR	570 068,71	568 371,60	0,08
500 000,00	CITYCON TREASURY BV 2.50% 01/10/2024	EUR	534 879,13	526 565,00	0,07
500 000,00	JAB HOLDINGS BV 1.25% 22/05/2024	EUR	518 570,72	513 440,00	0,07
500 000,00	NIBC BANK NV 0.875% 08/07/2025	EUR	508 395,74	509 905,00	0,07
400 000,00	NIBC BANK NV 0.25% 09/09/2026	EUR	396 786,96	394 164,00	0,06
300 000,00	ABN AMRO BANK NV 0.875% 15/01/2024	EUR	307 080,36	306 267,00	0,04
300 000,00	CTP NV 0.50% 21/06/2025	EUR	301 558,62	299 091,00	0,04
250 000,00	WPC EUROBOND BV 2.25% 19/07/2024	EUR	265 810,79	262 510,00	0,04
200 000,00	VONOVIA FINANCE BV 2.25% 15/12/2023	EUR	209 806,49	209 146,00	0,03
<b>Consumer Retail</b>			<b>20 043 426,73</b>	<b>19 846 942,14</b>	<b>2,77</b>
3 800 000,00	BMW FINANCE NV 1.00% 29/08/2025	EUR	4 015 463,03	3 935 964,00	0,55
3 200 000,00	DAIMLER INTERNATIONAL FIANCE BV 0.25% 06/11/2023	EUR	3 210 951,09	3 223 200,00	0,45
3 000 000,00	UNILEVER NV REG 1.25% 25/03/2025	EUR	3 166 807,23	3 119 490,00	0,43
1 510 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.875% 05/01/2026	EUR	1 748 587,05	1 701 619,00	0,24

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 600 000,00	BMW FINANCE NV 0.625% 06/10/2023	EUR	1 608 674,26	1 624 080,00	0,23
1 400 000,00	BMW FINANCE NV 1.00% 14/11/2024	EUR	1 453 199,37	1 443 526,00	0,20
1 280 000,00	BMW FINANCE NV 0.75% 13/07/2026	EUR	1 326 578,90	1 317 235,20	0,18
1 165 000,00	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	1 234 177,37	1 210 598,10	0,17
920 000,00	BMW FINANCE NV 0.75% 15/04/2024	EUR	943 067,56	938 869,20	0,13
902 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	924 230,47	922 132,64	0,13
400 000,00	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	411 690,40	410 228,00	0,06
<b>Multi-Utilities</b>			<b>9 801 972,85</b>	<b>9 646 673,55</b>	<b>1,35</b>
2 000 000,00	GAS NATURAL FENOSA FINANCE BV 1.25% 19/04/2026	EUR	2 108 149,13	2 085 780,00	0,29
1 625 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	1 770 644,51	1 729 763,75	0,24
1 135 000,00	INNOGY FINANCE BV 1.00% 13/04/2025	EUR	1 184 220,43	1 168 232,80	0,16
900 000,00	INNOGY FINANCE BV 3.00% 17/01/2024	EUR	988 968,11	958 158,00	0,14
900 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	936 609,56	924 651,00	0,13
900 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	937 363,26	923 706,00	0,13
900 000,00	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	921 838,86	911 925,00	0,13
500 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	531 029,83	523 025,00	0,07
400 000,00	IBERDROLA INTERNATIONAL BV 1.875% 08/10/2024	EUR	423 149,16	421 432,00	0,06
<b>Basic Goods</b>			<b>7 454 166,91</b>	<b>7 313 704,52</b>	<b>1,02</b>
2 500 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	2 697 457,59	2 637 925,00	0,37
1 350 000,00	KONINKLIJKE AHOLD DELHAIZE NV 1.125% 19/03/2026	EUR	1 425 655,92	1 400 395,50	0,19
1 235 000,00	HEINEKEN NV 1.625% 30/03/2025	EUR	1 315 553,32	1 295 934,90	0,18
1 200 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	1 217 731,33	1 208 280,12	0,17
700 000,00	HEINEKEN NV 2.875% 04/08/2025	EUR	797 768,75	771 169,00	0,11
<b>Energy</b>			<b>6 992 905,54</b>	<b>6 921 735,10</b>	<b>0,97</b>
2 100 000,00	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	EUR	2 144 647,25	2 130 324,00	0,30
1 800 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 15/09/2025	EUR	1 964 833,53	1 917 720,00	0,27
1 000 000,00	WINTERSHALL DEA FINANCE 0.452% 25/09/2023	EUR	1 006 287,95	1 006 900,10	0,14
900 000,00	SHELL INTERNATIONAL FINANCE BV REG 0.375% 15/02/2025	EUR	906 195,98	909 288,00	0,13
700 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	760 333,03	747 551,00	0,10
200 000,00	SCHLUMBERGER FINANCE BV 1.375% 28/10/2026	EUR	210 607,80	209 952,00	0,03
<b>Telecommunication</b>			<b>6 912 315,11</b>	<b>6 846 048,90</b>	<b>0,96</b>
2 050 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.125% 22/05/2026	EUR	2 160 285,04	2 137 740,00	0,30
1 500 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	1 534 189,78	1 523 115,00	0,21
1 400 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	1 444 458,09	1 429 078,00	0,20
715 000,00	RELX FINANCE BV 1.00% 22/03/2024	EUR	739 689,60	730 057,90	0,10
600 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	612 327,53	606 834,00	0,09
400 000,00	AIRBUS FINANCE BV 2.375% 02/04/2024	EUR	421 365,07	419 224,00	0,06
<b>Health</b>			<b>4 446 979,10</b>	<b>4 402 820,80</b>	<b>0,62</b>
1 415 000,00	KONINKLIJKE PHILIPS NV 1.375% 30/03/2025	EUR	1 496 497,56	1 470 581,20	0,21
1 370 000,00	UPJOHN FINANCE BV 1.023% 23/06/2024	EUR	1 409 473,14	1 400 304,40	0,20
1 090 000,00	KONINKLIJKE PHILIPS NV 0.75% 02/05/2024	EUR	1 117 295,21	1 109 271,20	0,15
400 000,00	MYLAN NV 2.25% 22/11/2024	EUR	423 713,19	422 664,00	0,06
<b>Industries</b>			<b>3 292 951,91</b>	<b>3 258 200,29</b>	<b>0,45</b>
1 455 000,00	CRH FUNDING BV 1.875% 09/01/2024	EUR	1 523 550,25	1 505 852,25	0,21
900 000,00	ABB FINANCE BV 0.75% 16/05/2024	EUR	925 679,68	914 454,00	0,13
375 000,00	ABB FINANCE BV 0.625% 03/05/2023	EUR	382 807,43	378 577,54	0,05
300 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 05/06/2024	EUR	304 119,21	303 123,00	0,04
150 000,00	SIGNIFY NV 2.00% 11/05/2024	EUR	156 795,34	156 193,50	0,02
<b>Raw materials</b>			<b>3 224 145,03</b>	<b>3 195 106,70</b>	<b>0,45</b>
1 220 000,00	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	1 235 576,69	1 230 894,60	0,17
1 150 000,00	AKZO NOBEL NV 1.75% 07/11/2024	EUR	1 225 114,88	1 210 363,50	0,17

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	BRENTAG FINANCE BV 1.125% 27/09/2025	EUR	415 495,16	412 688,00	0,06
330 000,00	KONINKLIJKE DSM NV 1.00% 09/04/2025	EUR	347 958,30	341 160,60	0,05
<b>GERMANY</b>			<b>51 427 306,03</b>	<b>50 953 876,29</b>	<b>7,12</b>
<b>Consumer Retail</b>			<b>15 287 248,33</b>	<b>15 130 304,14</b>	<b>2,11</b>
2 300 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	2 508 112,82	2 498 076,00	0,35
2 050 000,00	VOLKSWAGEN BANK GMBH 1.25% 15/12/2025	EUR	2 156 765,51	2 121 258,00	0,30
1 600 000,00	CONTINENTAL AG 0.375% 27/06/2025	EUR	1 598 333,71	1 608 655,84	0,22
1 500 000,00	VOLKSWAGEN LEASING GMBH 0.25% 12/01/2026	EUR	1 508 772,88	1 491 825,00	0,21
1 400 000,00	DAIMLER AG 1.625% 22/08/2023	EUR	1 465 203,43	1 443 330,00	0,20
1 350 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 1.50% 01/10/2024	EUR	1 418 974,42	1 399 869,00	0,19
1 040 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 3.00% 06/04/2025	EUR	1 159 562,17	1 131 644,80	0,16
875 000,00	DAIMLER AG 1.40% 12/01/2024	EUR	910 593,31	903 262,50	0,13
875 000,00	VOLKSWAGEN LEASING GMBH 0.375% 20/07/2026	EUR	881 406,61	873 040,00	0,12
820 000,00	DAIMLER AG 1.50% 09/03/2026	EUR	878 579,90	869 101,60	0,12
400 000,00	VOLKSWAGEN BANK GMBH REG 1.875% 31/01/2024	EUR	420 449,03	415 116,00	0,06
345 000,00	DAIMLER AG 2.00% 22/08/2026	EUR	380 494,54	375 125,40	0,05
<b>Finance</b>			<b>11 036 086,65</b>	<b>10 990 333,28</b>	<b>1,54</b>
2 300 000,00	BERLIN HYP AG 0.50% 26/09/2023	EUR	2 345 491,28	2 326 105,00	0,33
1 600 000,00	DEUTSCHE BANK AG 1.125% 17/03/2025	EUR	1 638 436,10	1 639 648,00	0,23
1 600 000,00	COMMERZBANK AG 0.25% 16/09/2024	EUR	1 597 348,12	1 603 408,16	0,22
1 100 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	1 139 395,74	1 124 156,00	0,16
900 000,00	COMMERZBANK AG 1.125% 19/09/2025	EUR	932 806,97	923 193,00	0,13
815 000,00	COMMERZBANK AG 0.50% 13/09/2023	EUR	822 335,97	822 123,02	0,12
800 000,00	COMMERZBANK AG 1.125% 22/06/2026	EUR	820 605,55	818 392,00	0,11
800 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.75% 07/02/2023	EUR	809 511,84	807 528,00	0,11
350 000,00	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	359 399,96	357 045,50	0,05
350 000,00	COMMERZBANK AG 0.50% 28/08/2023	EUR	351 499,87	353 598,00	0,05
210 000,00	COMMERZBANK AG 1.125% 24/05/2024	EUR	219 255,25	215 136,60	0,03
<b>Raw materials</b>			<b>6 266 095,53</b>	<b>6 201 236,70</b>	<b>0,87</b>
1 400 000,00	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	1 437 787,84	1 420 888,00	0,20
1 220 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	1 259 640,89	1 245 046,60	0,17
970 000,00	LANXESS AG 1.125% 16/05/2025	EUR	1 016 002,82	1 000 438,60	0,14
910 000,00	BASF SE 0.875% 22/05/2025	EUR	948 356,79	940 803,50	0,13
650 000,00	COVESTRO AG 1.75% 25/09/2024	EUR	683 432,08	678 145,00	0,10
500 000,00	BASF SE 0.101% 05/06/2023	EUR	503 251,79	502 335,00	0,07
400 000,00	LANXESS AG 1.00% 07/10/2026	EUR	417 623,32	413 580,00	0,06
<b>Industries</b>			<b>5 533 931,92</b>	<b>5 467 092,00</b>	<b>0,76</b>
3 000 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	3 130 616,08	3 118 740,00	0,44
1 200 000,00	HEIDELBERGCEMENT AG 2.25% 03/06/2024	EUR	1 280 819,56	1 259 052,00	0,17
1 000 000,00	DEUTSCHE POST AG 2.875% 11/12/2024	EUR	1 122 496,28	1 089 300,00	0,15
<b>Health</b>			<b>5 426 831,91</b>	<b>5 392 707,00</b>	<b>0,75</b>
1 800 000,00	FRESENIUS SE & CO KGAA REG 1.875% 15/02/2025	EUR	1 915 705,59	1 889 622,00	0,26
1 800 000,00	BAYER AG 0.05% 12/01/2025	EUR	1 796 823,78	1 795 086,00	0,25
1 500 000,00	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	1 513 935,65	1 507 125,00	0,21
200 000,00	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	200 366,89	200 874,00	0,03
<b>Telecommunication</b>			<b>2 872 492,45</b>	<b>2 841 151,50</b>	<b>0,40</b>
1 950 000,00	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	2 035 764,69	2 010 391,50	0,28
800 000,00	BERTELSMANN SE & CO KGAA 1.125% 27/04/2026	EUR	836 727,76	830 760,00	0,12
<b>Multi-Utilities</b>			<b>2 351 216,25</b>	<b>2 309 412,72</b>	<b>0,32</b>
830 000,00	E.ON SE 0.875% 22/05/2024	EUR	856 846,88	847 554,50	0,12
700 000,00	EUROGRID GMBH 1.875% 10/06/2025	EUR	758 275,24	738 843,00	0,10
505 000,00	E.ON SE 1.00% 07/10/2025	EUR	533 225,45	521 483,20	0,07
200 000,00	E.ON SE 0.375% 20/04/2023	EUR	202 868,68	201 532,02	0,03

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>1 646 150,02</b>	<b>1 634 972,00</b>	<b>0,23</b>
1 100 000,00	METRO AG 1.125% 06/03/2023	EUR	1 124 485,39	1 115 532,00	0,16
500 000,00	METRO AG 1.50% 19/03/2025	EUR	521 664,63	519 440,00	0,07
<b>Energy</b>			<b>803 282,77</b>	<b>784 304,95</b>	<b>0,11</b>
715 000,00	VIER GAS TRANSPORT GMBH 2.875% 12/06/2025	EUR	803 282,77	784 304,95	0,11
<b>Computing and IT</b>			<b>203 970,20</b>	<b>202 362,00</b>	<b>0,03</b>
200 000,00	INFINEON TECHNOLOGIES AG 0.75% 24/06/2023	EUR	203 970,20	202 362,00	0,03
<b>SPAIN</b>			<b>46 385 802,07</b>	<b>46 211 095,10</b>	<b>6,46</b>
<b>Finance</b>			<b>32 821 147,79</b>	<b>32 776 188,70</b>	<b>4,58</b>
4 100 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	4 091 496,06	4 148 749,00	0,58
2 800 000,00	BANCO SANTANDER SA 1.375% 05/01/2026	EUR	2 942 182,67	2 908 192,00	0,41
2 600 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	2 684 514,09	2 653 196,00	0,37
2 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	2 479 759,01	2 517 650,25	0,35
2 500 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	2 507 614,20	2 514 175,25	0,35
2 300 000,00	BANCO SANTANDER SA 2.50% 18/03/2025	EUR	2 448 937,48	2 445 728,00	0,34
2 100 000,00	CAIXABANK SA 2.375% 01/02/2024	EUR	2 219 206,35	2 198 763,00	0,31
1 500 000,00	BANKIA SA REG 1.00% 25/06/2024	EUR	1 540 790,73	1 531 920,00	0,22
1 230 000,00	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	EUR	1 280 557,95	1 282 422,60	0,18
1 200 000,00	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	1 240 925,96	1 233 804,00	0,17
1 200 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	1 195 149,93	1 208 988,00	0,17
1 000 000,00	CAIXABANK SA 0.875% 25/03/2024	EUR	1 026 757,01	1 018 520,00	0,14
900 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	933 576,91	927 810,00	0,13
900 000,00	SANTANDER CONSUMER FINANCE SA 1.125% 09/10/2023	EUR	933 985,47	919 359,00	0,13
800 000,00	CRITERIA CAIXA SAU 1.375% 10/04/2024	EUR	832 407,47	822 568,00	0,12
760 000,00	MERLIN PROPERTIES SOCIMI SA 2.225% 25/04/2023	EUR	790 182,47	777 297,60	0,11
700 000,00	BANCO DE SABADELL SA 0.875% 05/03/2023	EUR	705 374,37	707 070,00	0,10
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	618 454,39	614 688,00	0,09
500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	519 247,70	518 805,00	0,07
500 000,00	SANTANDER CONSUMER FINANCE SA 0.50% 14/11/2026	EUR	505 027,88	503 260,00	0,07
300 000,00	CAIXABANK SA 1.125% 17/05/2024	EUR	308 433,43	307 143,00	0,04
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	307 671,28	307 113,00	0,04
300 000,00	CAIXABANK SA 1.125% 12/01/2023	EUR	302 714,91	303 930,00	0,04
300 000,00	CAIXABANK SA 0.75% 18/04/2023	EUR	303 798,19	303 543,00	0,04
100 000,00	SANTANDER CONSUMER FINANCE SA 0.875% 30/05/2023	EUR	102 381,88	101 494,00	0,01
<b>Industries</b>			<b>5 784 598,21</b>	<b>5 746 157,40</b>	<b>0,81</b>
1 500 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	1 574 423,10	1 559 085,00	0,22
1 200 000,00	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	1 222 333,13	1 215 312,00	0,17
1 100 000,00	AMADEUS IT GROUP SA 2.50% 20/05/2024	EUR	1 166 626,31	1 156 012,00	0,16
700 000,00	AMADEUS IT GROUP SA 0.875% 18/09/2023	EUR	706 884,95	709 590,00	0,10
600 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	635 188,65	629 898,00	0,09
470 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 0.815% 04/12/2023	EUR	479 142,07	476 260,40	0,07
<b>Multi-Utilities</b>			<b>4 466 561,73</b>	<b>4 429 803,00</b>	<b>0,62</b>
1 900 000,00	NATURGY CAPITAL MARKETS SA 1.125% 11/04/2024	EUR	1 952 435,89	1 946 113,00	0,27
800 000,00	RED ELECTRICA FINANCIACIONES SAU 1.00% 21/04/2026	EUR	841 170,29	832 304,00	0,12
600 000,00	IE2 HOLDCO SAU 2.375% 27/11/2023	EUR	628 241,43	621 996,00	0,09
500 000,00	ENAGAS FINANCIACIONES SAU 1.25% 06/02/2025	EUR	526 429,51	518 195,00	0,07
500 000,00	IBERDROLA FINANZAS SA 1.00% 07/03/2024	EUR	518 284,61	511 195,00	0,07
<b>Consumer Retail</b>			<b>2 362 495,01</b>	<b>2 310 769,00</b>	<b>0,32</b>
1 000 000,00	ABERTIS INFRAESTRUCTURAS SA 3.75% 20/06/2023	EUR	1 094 818,92	1 055 290,00	0,15
900 000,00	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	943 585,78	933 939,00	0,13
300 000,00	ABERTIS INFRAESTRUCTURAS SA 2.50% 27/02/2025	EUR	324 090,31	321 540,00	0,04

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>950 999,33</b>	<b>948 177,00</b>	<b>0,13</b>
900 000,00	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	950 999,33	948 177,00	0,13
<b>ITALY</b>			<b>36 435 833,39</b>	<b>36 092 983,50</b>	<b>5,05</b>
<b>Finance</b>			<b>19 636 667,89</b>	<b>19 596 328,55</b>	<b>2,74</b>
2 400 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	2 813 319,30	2 749 056,00	0,38
2 445 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 601 159,39	2 589 010,50	0,36
2 435 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	2 465 509,52	2 485 818,45	0,35
2 000 000,00	FCA BANK SPA 0.50% 13/09/2024	EUR	1 965 026,88	2 017 720,00	0,28
1 790 000,00	AZIMUT HOLDING SPA 1.625% 12/12/2024	EUR	1 834 593,27	1 841 981,60	0,26
1 650 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 0.875% 15/01/2026	EUR	1 697 675,32	1 667 952,00	0,23
1 620 000,00	INTESA SANPAOLO SPA 1.375% 18/01/2024	EUR	1 654 938,93	1 664 193,60	0,23
1 400 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	1 473 609,02	1 451 100,00	0,20
800 000,00	UNICREDIT SPA 2.125% 24/10/2026	EUR	861 904,64	858 256,00	0,12
690 000,00	FCA BANK SPA 0.25% 28/02/2023	EUR	690 190,08	692 849,70	0,10
510 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	511 611,68	510 759,90	0,07
500 000,00	UNICREDIT SPA 0.325% 19/01/2026	EUR	496 276,22	496 010,00	0,07
465 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	467 736,90	468 403,80	0,07
100 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	103 116,74	103 217,00	0,02
<b>Multi-Utilities</b>			<b>9 850 856,39</b>	<b>9 674 722,50</b>	<b>1,35</b>
2 500 000,00	IREN SPA 1.95% 19/09/2025	EUR	2 706 122,66	2 643 225,00	0,37
1 625 000,00	SNAM SPA REG 1.25% 28/08/2025	EUR	1 719 077,69	1 685 531,25	0,24
1 600 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	1 613 916,06	1 603 808,00	0,22
1 415 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 1.00% 10/04/2026	EUR	1 483 359,97	1 460 025,30	0,20
1 155 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 0.125% 25/07/2025	EUR	1 167 441,96	1 154 872,95	0,16
1 000 000,00	ENEL SPA 5.25% 20/05/2024	EUR	1 160 938,05	1 127 260,00	0,16
<b>Energy</b>			<b>6 848 174,10</b>	<b>6 722 116,45</b>	<b>0,94</b>
1 900 000,00	ERG SPA 1.875% 11/04/2025	EUR	2 018 648,69	1 992 359,00	0,28
1 300 000,00	ENI SPA 3.75% 12/09/2025	EUR	1 537 929,48	1 472 237,00	0,20
1 370 000,00	ENI SPA 1.00% 14/03/2025	EUR	1 426 940,84	1 407 757,20	0,20
1 055 000,00	ENI SPA 0.625% 19/09/2024	EUR	1 074 401,59	1 070 983,25	0,15
500 000,00	ENI SPA 1.75% 18/01/2024	EUR	528 146,34	518 760,00	0,07
250 000,00	ENI SPA 1.25% 18/05/2026	EUR	262 107,16	260 020,00	0,04
<b>Consumer Retail</b>			<b>100 135,01</b>	<b>99 816,00</b>	<b>0,02</b>
100 000,00	LEASYS SPA 0.01% 22/07/2024	EUR	100 135,01	99 816,00	0,02
<b>LUXEMBOURG</b>			<b>22 695 762,98</b>	<b>22 467 953,65</b>	<b>3,14</b>
<b>Finance</b>			<b>7 281 956,13</b>	<b>7 245 205,80</b>	<b>1,01</b>
2 500 000,00	AROUNDTOWN SA 0.625% 09/07/2025	EUR	2 507 584,09	2 527 800,00	0,35
1 460 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 2.00% 15/02/2024	EUR	1 518 298,02	1 508 165,40	0,21
1 000 000,00	LOGICOR FINANCING SARL 1.50% 13/07/2026	EUR	1 051 228,86	1 034 010,00	0,14
765 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 2.20% 24/07/2025	EUR	818 030,55	807 426,90	0,11
650 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	714 322,58	698 035,00	0,10
400 000,00	SELP FINANCE SARL 1.50% 20/11/2025	EUR	415 959,20	414 956,00	0,06
250 000,00	SELP FINANCE SARL 1.25% 25/10/2023	EUR	256 532,83	254 812,50	0,04
<b>Industries</b>			<b>6 797 874,05</b>	<b>6 653 364,35</b>	<b>0,93</b>
2 300 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.375% 09/04/2025	EUR	2 519 099,58	2 455 250,00	0,34
1 810 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	1 927 198,32	1 893 151,40	0,27
1 230 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	1 325 670,43	1 292 287,20	0,18
575 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	609 792,75	605 595,75	0,08
400 000,00	HOLCIM FINANCE LUXEMBOURG SA 1.375% 26/05/2023	EUR	416 112,97	407 080,00	0,06

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



## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>5 001 066,24</b>	<b>4 970 263,10</b>	<b>0,69</b>
2 100 000,00	DH EUROPE FINANCE II SARL 0.20% 18/03/2026	EUR	2 114 901,28	2 097 984,00	0,29
1 115 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.25% 02/07/2025	EUR	1 130 341,14	1 123 094,90	0,16
1 040 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	1 049 437,23	1 049 776,00	0,15
500 000,00	NOVARTIS FINANCE SA 1.625% 09/11/2026	EUR	539 780,49	537 885,00	0,07
160 000,00	ALLERGAN FUNDING SCS 1.25% 01/06/2024	EUR	166 606,10	161 523,20	0,02
<b>Telecommunication</b>			<b>1 987 717,42</b>	<b>1 980 756,40</b>	<b>0,28</b>
1 970 000,00	CK HUTCHISON GROUP TELECOM FINANCE SA 0.375% 17/10/2023	EUR	1 987 717,42	1 980 756,40	0,28
<b>Energy</b>			<b>905 854,50</b>	<b>904 608,00</b>	<b>0,13</b>
900 000,00	BLACKSTONE PP EUR HOLD 0.50% 12/09/2023	EUR	905 854,50	904 608,00	0,13
<b>Raw materials</b>			<b>418 412,92</b>	<b>415 460,00</b>	<b>0,06</b>
400 000,00	ARCELORMITTAL SA 2.25% 17/01/2024	EUR	418 412,92	415 460,00	0,06
<b>Consumer Retail</b>			<b>302 881,72</b>	<b>298 296,00</b>	<b>0,04</b>
300 000,00	TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025	EUR	302 881,72	298 296,00	0,04
<b>IRELAND</b>			<b>15 157 440,87</b>	<b>15 134 919,85</b>	<b>2,11</b>
<b>Industries</b>			<b>5 018 799,29</b>	<b>4 978 580,45</b>	<b>0,69</b>
1 500 000,00	EATON CAPITAL UNLIMITED CO 0.697% 14/05/2025	EUR	1 537 547,42	1 527 435,00	0,21
1 400 000,00	JOHNSON CONTROLS INTERNATIONAL PLC 1.00% 15/09/2023	EUR	1 438 838,09	1 423 954,00	0,20
955 000,00	CRH FINANCE DAC 3.125% 03/04/2023	EUR	1 019 333,18	994 412,85	0,14
700 000,00	EATON CAPITAL UNLIMITED CO 0.75% 20/09/2024	EUR	712 843,33	712 726,00	0,10
315 000,00	RYANAIR DAC 1.125% 15/08/2023	EUR	310 237,27	320 052,60	0,04
<b>Finance</b>			<b>3 987 840,49</b>	<b>3 953 402,70</b>	<b>0,55</b>
1 315 000,00	AIB GROUP PLC 1.50% 29/03/2023	EUR	1 350 607,80	1 341 563,00	0,19
1 140 000,00	AIB GROUP PLC 1.25% 28/05/2024	EUR	1 175 155,07	1 170 939,60	0,16
985 000,00	AIB GROUP PLC 2.25% 03/07/2025	EUR	1 069 525,59	1 052 236,10	0,15
380 000,00	BANK OF IRELAND GROUP PLC 1.375% 29/08/2023	EUR	392 552,03	388 664,00	0,05
<b>Consumer Retail</b>			<b>3 513 214,26</b>	<b>3 580 110,00</b>	<b>0,50</b>
1 800 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	1 904 595,56	1 940 238,00	0,27
1 200 000,00	RYANAIR DAC 1.125% 10/03/2023	EUR	1 182 858,77	1 215 000,00	0,17
400 000,00	ABBOTT IRELAND FINANCING DAC 1.50% 27/09/2026	EUR	425 759,93	424 872,00	0,06
<b>Health</b>			<b>1 811 075,65</b>	<b>1 792 750,90</b>	<b>0,25</b>
1 270 000,00	FRESENIUS FINANCE IRELAND PLC 1.50% 30/01/2024	EUR	1 324 247,89	1 304 836,10	0,18
485 000,00	ABBOTT IRELAND FINANCING DAC 0.10% 19/11/2024	EUR	486 827,76	487 914,80	0,07
<b>Computing and IT</b>			<b>626 668,19</b>	<b>630 971,80</b>	<b>0,09</b>
610 000,00	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	626 668,19	630 971,80	0,09
<b>Raw materials</b>			<b>199 842,99</b>	<b>199 104,00</b>	<b>0,03</b>
200 000,00	LINDE PLC 0.01% 30/09/2026	EUR	199 842,99	199 104,00	0,03
<b>SWEDEN</b>			<b>13 751 803,58</b>	<b>13 638 309,70</b>	<b>1,91</b>
<b>Finance</b>			<b>6 244 210,74</b>	<b>6 230 572,15</b>	<b>0,87</b>
1 550 000,00	LANSFORSKRINGAR BANK AB 0.875% 25/09/2023	EUR	1 592 656,20	1 578 256,50	0,22
1 525 000,00	SWEDBANK AB 0.25% 09/10/2024	EUR	1 538 248,60	1 532 411,65	0,21
1 300 000,00	AKELIUS RESIDENTIAL PROPERTY AB 1.125% 14/03/2024	EUR	1 340 220,68	1 327 196,00	0,19
1 000 000,00	LANSFORSKRINGAR BANK AB REG 0.125% 19/02/2025	EUR	975 309,42	999 140,00	0,14
400 000,00	SVENSKA HANDELSBANKEN AB 0.125% 03/11/2026	EUR	400 222,02	398 184,00	0,06
400 000,00	LANSFORSKRINGAR BANK AB 0.05% 15/04/2026	EUR	397 553,82	395 384,00	0,05
<b>Consumer Retail</b>			<b>5 196 073,73</b>	<b>5 133 996,30</b>	<b>0,72</b>
1 335 000,00	VOLVO TREASURY AB 1.625% 26/05/2025	EUR	1 406 268,66	1 400 121,30	0,20
1 000 000,00	ESSITY AB 2.50% 09/06/2023	EUR	1 074 038,89	1 038 130,00	0,14

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	SCANIA CV AB 0.50% 06/10/2023	EUR	1 013 980,70	1 008 440,00	0,14
825 000,00	ESSITY AB 1.125% 27/03/2024	EUR	850 363,78	845 064,00	0,12
500 000,00	VOLVO TREASURY AB 0.125% 17/09/2024	EUR	502 685,14	501 825,00	0,07
320 000,00	SCANIA CV AB 2.25% 03/06/2025	EUR	348 736,56	340 416,00	0,05
<b>Telecommunication</b>			<b>1 188 502,26</b>	<b>1 173 170,25</b>	<b>0,17</b>
945 000,00	TELE2 AB 1.125% 15/05/2024	EUR	979 011,78	966 404,25	0,14
200 000,00	TELEFONAKTIEBOLAGET LM ERICSSON 1.875% 01/03/2024	EUR	209 490,48	206 766,00	0,03
<b>Energy</b>			<b>1 123 016,85</b>	<b>1 100 571,00</b>	<b>0,15</b>
1 065 000,00	ORLEN CAPITAL AB 2.50% 07/06/2023	EUR	1 123 016,85	1 100 571,00	0,15
<b>DENMARK</b>			<b>10 753 059,70</b>	<b>10 660 568,90</b>	<b>1,49</b>
<b>Finance</b>			<b>5 186 239,35</b>	<b>5 197 656,60</b>	<b>0,73</b>
1 365 000,00	NYKREDIT REALKREDIT A/S 0.25% 13/01/2026	EUR	1 366 296,19	1 355 963,70	0,19
1 220 000,00	NYKREDIT REALKREDIT A/S 0.25% 20/01/2023	EUR	1 217 510,70	1 224 989,80	0,17
1 000 000,00	NYKREDIT REALKREDIT A/S 0.125% 10/07/2024	EUR	986 645,55	1 000 810,00	0,14
700 000,00	DANSKE BANK A/S 0.875% 22/05/2023	EUR	710 107,09	708 652,00	0,10
695 000,00	NYKREDIT REALKREDIT A/S 0.625% 17/01/2025	EUR	701 263,03	703 743,10	0,10
200 000,00	NYKREDIT REALKREDIT A/S 0.875% 17/01/2024	EUR	204 416,79	203 498,00	0,03
<b>Basic Goods</b>			<b>3 743 669,10</b>	<b>3 662 493,30</b>	<b>0,51</b>
2 210 000,00	CARLSBERG BREWERIES A/S 2.50% 28/05/2024	EUR	2 400 119,54	2 329 715,70	0,32
1 320 000,00	CARLSBERG BREWERIES AS 0.50% 06/09/2023	EUR	1 343 549,56	1 332 777,60	0,19
<b>Industries</b>			<b>1 823 151,25</b>	<b>1 800 419,00</b>	<b>0,25</b>
1 700 000,00	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	1 823 151,25	1 800 419,00	0,25
<b>FINLAND</b>			<b>10 492 780,00</b>	<b>10 416 425,01</b>	<b>1,46</b>
<b>Finance</b>			<b>9 055 589,75</b>	<b>8 992 401,01</b>	<b>1,26</b>
4 760 000,00	NORDEA BANK ABP 0.875% 26/06/2023	EUR	4 892 156,36	4 834 160,80	0,68
2 615 000,00	OP CORPORATE BANK PLC 0.375% 19/06/2024	EUR	2 628 409,86	2 635 737,21	0,37
1 530 000,00	OP CORPORATE BANK PLC 0.25% 24/03/2026	EUR	1 535 023,53	1 522 503,00	0,21
<b>Industries</b>			<b>1 437 190,25</b>	<b>1 424 024,00</b>	<b>0,20</b>
1 400 000,00	CRH FINLAND SERVICES OYJ REG 0.875% 05/11/2023	EUR	1 437 190,25	1 424 024,00	0,20
<b>JAPAN</b>			<b>10 380 364,20</b>	<b>10 345 198,21</b>	<b>1,45</b>
<b>Finance</b>			<b>10 052 915,64</b>	<b>10 024 865,41</b>	<b>1,40</b>
2 917 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.819% 23/07/2023	EUR	2 978 142,96	2 962 301,01	0,41
1 270 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	1 299 134,37	1 295 666,70	0,18
1 140 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	1 143 951,69	1 150 168,80	0,16
1 100 000,00	MIZUHO FINANCIAL GROUP 0.184% 13/04/2026	EUR	1 102 766,72	1 091 618,00	0,15
980 000,00	MIZUHO FINANCIAL GROUP INC 0.523% 10/06/2024	EUR	984 347,52	993 514,20	0,14
870 000,00	MIZUHO FINANCIAL GROUP INC 1.02% 11/10/2023	EUR	893 431,95	887 669,70	0,12
530 000,00	MIZUHO FINANCIAL GROUP INC 0.118% 06/09/2024	EUR	532 361,26	531 219,00	0,08
400 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	408 537,13	409 868,00	0,06
400 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	404 769,76	399 600,00	0,06
200 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.68% 26/01/2023	EUR	203 680,19	202 012,00	0,03
100 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	101 792,09	101 228,00	0,01
<b>Consumer Retail</b>			<b>327 448,56</b>	<b>320 332,80</b>	<b>0,05</b>
320 000,00	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	327 448,56	320 332,80	0,05

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRALIA</b>			<b>8 532 890,82</b>	<b>8 361 668,33</b>	<b>1,17</b>
<b>Telecommunication</b>			<b>2 621 941,62</b>	<b>2 545 812,00</b>	<b>0,36</b>
1 800 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	1 947 851,46	1 882 548,00	0,27
640 000,00	TELSTRA CORP LTD 1.125% 14/04/2026	EUR	674 090,16	663 264,00	0,09
<b>Finance</b>			<b>2 437 031,75</b>	<b>2 386 801,00</b>	<b>0,33</b>
800 000,00	SCENTRE GROUP TRUST 2 3.25% 11/09/2023	EUR	880 810,92	844 352,00	0,12
700 000,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.75% 29/09/2026	EUR	722 320,47	718 102,00	0,10
400 000,00	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	420 415,53	418 164,00	0,06
300 000,00	SCENTRE GROUP TRUST 1 VIA SCENTRE GROUP TRUST 2 REG 1.375% 22/03/2023	EUR	311 016,58	304 608,00	0,04
100 000,00	NATIONAL AUSTRALIA BANK LTD REG 0.625% 10/11/2023	EUR	102 468,25	101 575,00	0,01
<b>Consumer Retail</b>			<b>1 662 715,22</b>	<b>1 667 186,13</b>	<b>0,23</b>
730 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	729 253,49	735 285,13	0,10
500 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.004% 21/10/2024	EUR	530 226,51	528 425,00	0,07
400 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.50% 06/04/2023	EUR	403 235,22	403 476,00	0,06
<b>Raw materials</b>			<b>1 050 453,08</b>	<b>1 014 381,90</b>	<b>0,14</b>
945 000,00	BHP BILLITON FINANCE LTD 3.00% 29/05/2024	EUR	1 050 453,08	1 014 381,90	0,14
<b>Industries</b>			<b>760 749,15</b>	<b>747 487,30</b>	<b>0,11</b>
460 000,00	SYDNEY AIRPORT FINANCE CO PTY LTD 2.75% 23/04/2024	EUR	494 487,33	484 209,80	0,07
250 000,00	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY LTD 3.125% 26/09/2023	EUR	266 261,82	263 277,50	0,04
<b>BELGIUM</b>			<b>7 773 565,82</b>	<b>7 700 519,95</b>	<b>1,08</b>
<b>Finance</b>			<b>4 909 199,84</b>	<b>4 888 829,95</b>	<b>0,69</b>
1 400 000,00	BELFIUS BANK SA 0.375% 02/09/2025	EUR	1 414 170,59	1 407 728,00	0,20
1 300 000,00	KBC GROUP NV 0.75% 18/10/2023	EUR	1 313 693,68	1 322 659,00	0,18
700 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	719 245,30	711 536,00	0,10
600 000,00	KBC GROUP NV 1.125% 25/01/2024	EUR	618 944,03	615 336,00	0,09
500 000,00	BELFIUS BANK SA 0.375% 13/02/2026	EUR	506 412,98	501 069,95	0,07
300 000,00	BELFIUS BANK SA/NV 3.125% 11/05/2026	EUR	336 733,26	330 501,00	0,05
<b>Basic Goods</b>			<b>2 119 847,13</b>	<b>2 079 112,00</b>	<b>0,29</b>
1 000 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.875% 25/09/2024	EUR	1 097 718,19	1 080 580,00	0,15
900 000,00	ANHEUSER-BUSCH INBEV SA 2.70% 31/03/2026	EUR	1 022 128,94	998 532,00	0,14
<b>Multi-Utilities</b>			<b>744 518,85</b>	<b>732 578,00</b>	<b>0,10</b>
700 000,00	ELIA TRANSMISSION BELGIUM SA 1.375% 14/01/2026	EUR	744 518,85	732 578,00	0,10
<b>JERSEY</b>			<b>4 827 959,46</b>	<b>4 820 829,00</b>	<b>0,67</b>
<b>Raw materials</b>			<b>4 617 247,65</b>	<b>4 613 509,00</b>	<b>0,64</b>
3 100 000,00	GLENCORE FINANCE EUROPE SA 1.75% 17/03/2025	EUR	3 231 115,59	3 231 068,00	0,45
860 000,00	GLENCORE FINANCE EUROPE LTD 0.625% 11/09/2024	EUR	867 435,67	868 901,00	0,12
500 000,00	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	518 696,39	513 540,00	0,07
<b>Consumer Retail</b>			<b>210 711,81</b>	<b>207 320,00</b>	<b>0,03</b>
200 000,00	APTIV PLC 1.50% 10/03/2025	EUR	210 711,81	207 320,00	0,03
<b>CANADA</b>			<b>3 558 384,76</b>	<b>3 551 284,40</b>	<b>0,50</b>
<b>Finance</b>			<b>2 790 093,17</b>	<b>2 798 042,00</b>	<b>0,39</b>
1 330 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	1 332 692,68	1 342 475,40	0,19
740 000,00	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 03/05/2024	EUR	744 785,31	746 578,60	0,10
700 000,00	BANK OF NOVA SCOTIA 0.50% 30/04/2024	EUR	712 615,18	708 988,00	0,10

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>768 291,59</b>	<b>753 242,40</b>	<b>0,11</b>
520 000,00	ALIMENTATION COUCHE-TARD INC 1.875% 06/05/2026	EUR	560 457,24	546 400,40	0,08
200 000,00	MAGNA INTERNATIONAL INC 1.90% 24/11/2023	EUR	207 834,35	206 842,00	0,03
<b>AUSTRIA</b>			<b>2 772 812,28</b>	<b>2 715 852,00</b>	<b>0,38</b>
<b>Finance</b>			<b>2 667 928,38</b>	<b>2 612 183,00</b>	<b>0,37</b>
1 400 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.25% 22/01/2025	EUR	1 410 142,37	1 404 760,00	0,20
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG 6.00% 16/10/2023	EUR	1 153 773,20	1 105 450,00	0,16
100 000,00	RAIFFEISEN BANK INTERNATIONAL AG 1.00% 04/12/2023	EUR	104 012,81	101 973,00	0,01
<b>Energy</b>			<b>104 883,90</b>	<b>103 669,00</b>	<b>0,01</b>
100 000,00	OMV AG 1.50% 09/04/2024	EUR	104 883,90	103 669,00	0,01
<b>NORWAY</b>			<b>2 577 228,72</b>	<b>2 600 127,30</b>	<b>0,36</b>
<b>Finance</b>			<b>2 577 228,72</b>	<b>2 600 127,30</b>	<b>0,36</b>
1 000 000,00	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	964 394,34	997 540,00	0,14
800 000,00	DNB BANK ASA 0.25% 09/04/2024	EUR	810 076,51	807 096,00	0,11
485 000,00	DNB BANK ASA 0.60% 25/09/2023	EUR	497 075,58	492 071,30	0,07
300 000,00	SANTANDER CONSUMER BANK AS 0.75% 01/03/2023	EUR	305 682,29	303 420,00	0,04
<b>CAYMAN ISLANDS</b>			<b>2 558 925,67</b>	<b>2 559 061,60</b>	<b>0,36</b>
<b>Consumer Retail</b>			<b>1 741 796,87</b>	<b>1 750 260,40</b>	<b>0,25</b>
1 715 000,00	CK HUTCHISON FINANCE 16 II LTD 0.875% 03/10/2024	EUR	1 741 796,87	1 750 260,40	0,25
<b>Finance</b>			<b>817 128,80</b>	<b>808 801,20</b>	<b>0,11</b>
795 000,00	CK HUTCHISON FINANCE 16 LTD 1.25% 06/04/2023	EUR	817 128,80	808 801,20	0,11
<b>NEW ZEALAND</b>			<b>1 358 583,42</b>	<b>1 339 819,00</b>	<b>0,19</b>
<b>Finance</b>			<b>1 358 583,42</b>	<b>1 339 819,00</b>	<b>0,19</b>
1 300 000,00	ANZ NEW ZEALAND INT'L LTD REG 1.125% 20/03/2025	EUR	1 358 583,42	1 339 819,00	0,19
<b>CZECH REPUBLIC</b>			<b>622 168,61</b>	<b>616 452,00</b>	<b>0,08</b>
<b>Multi-Utilities</b>			<b>622 168,61</b>	<b>616 452,00</b>	<b>0,08</b>
600 000,00	EP INFRASTRUCTURE AS 1.659% 26/04/2024	EUR	622 168,61	616 452,00	0,08
<b>HUNGARY</b>			<b>438 374,72</b>	<b>433 965,00</b>	<b>0,06</b>
<b>Energy</b>			<b>438 374,72</b>	<b>433 965,00</b>	<b>0,06</b>
420 000,00	MOL HUNGARIAN OIL & GAS PLC 2.625% 28/04/2023	EUR	438 374,72	433 965,00	0,06
<b>PORTUGAL</b>			<b>412 152,62</b>	<b>409 188,00</b>	<b>0,06</b>
<b>Multi-Utilities</b>			<b>412 152,62</b>	<b>409 188,00</b>	<b>0,06</b>
400 000,00	GALP GAS NATURAL DISTRIBUICAO SA 1.375% 19/09/2023	EUR	412 152,62	409 188,00	0,06
<b>Floating Rate Notes</b>			<b>118 500 197,37</b>	<b>118 349 494,07</b>	<b>16,55</b>
<b>FRANCE</b>			<b>33 177 544,29</b>	<b>33 189 364,45</b>	<b>4,64</b>
<b>Finance</b>			<b>23 988 935,96</b>	<b>23 987 550,45</b>	<b>3,35</b>
4 800 000,00	BNP PARIBAS SA FRN 15/07/2025	EUR	4 807 766,50	4 849 200,00	0,68
4 000 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	4 111 638,68	4 098 400,00	0,57
2 400 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	2 432 487,27	2 461 128,00	0,34
2 000 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	2 028 059,14	2 025 120,00	0,28
1 900 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	1 914 547,10	1 916 701,00	0,27
1 200 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	1 361 087,11	1 349 844,00	0,19
1 200 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	1 297 742,98	1 279 596,00	0,18
945 000,00	AXA SA FRN 20/05/2049	EUR	1 064 692,25	1 051 416,45	0,15
800 000,00	BNP PARIBAS SA FRN 20/11/2030	EUR	868 462,84	850 528,00	0,12

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
800 000,00	BPCE SA FRN 15/09/2027	EUR	797 931,80	796 784,00	0,11
700 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	765 067,56	767 501,00	0,11
500 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	548 554,30	548 050,00	0,08
500 000,00	AXA SA FRN 29/11/2049	EUR	548 799,52	547 170,00	0,08
500 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	514 189,13	514 975,00	0,07
400 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	397 039,70	397 140,00	0,05
300 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	304 680,47	309 561,00	0,04
200 000,00	CNP ASSURANCES FRN 05/06/2045	EUR	226 189,61	224 436,00	0,03
<b>Energy</b>			<b>3 790 236,53</b>	<b>3 785 421,00</b>	<b>0,53</b>
3 230 000,00	TOTAL SA FRN 29/12/2049	EUR	3 384 887,64	3 378 257,00	0,47
400 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	405 348,89	407 164,00	0,06
<b>Multi-Utilities</b>			<b>2 864 648,65</b>	<b>2 892 032,00</b>	<b>0,41</b>
1 500 000,00	ENGIE SA FRN 31/12/2099	EUR	1 522 605,28	1 529 340,00	0,21
1 000 000,00	SUEZ FRN 31/12/2099	EUR	1 039 013,07	1 040 390,00	0,15
300 000,00	ENGIE SA FRN 31/12/2099	EUR	303 030,30	322 302,00	0,05
<b>Telecommunication</b>			<b>2 533 723,15</b>	<b>2 524 361,00</b>	<b>0,35</b>
1 900 000,00	ORANGE SA FRN 31/12/2099	EUR	1 970 982,10	1 976 076,00	0,27
500 000,00	ORANGE SA FRN 29/12/2049	EUR	562 741,05	548 285,00	0,08
<b>NETHERLANDS</b>			<b>20 016 272,05</b>	<b>19 878 370,90</b>	<b>2,78</b>
<b>Finance</b>			<b>14 852 695,11</b>	<b>14 774 301,90</b>	<b>2,06</b>
3 200 000,00	ING GROEP NV FRN 03/09/2025	EUR	3 165 301,76	3 197 792,00	0,45
2 125 000,00	NN GROUP NV FRN 29/06/2049	EUR	2 337 496,02	2 307 877,50	0,32
1 600 000,00	ING GROEP NV FRN 13/11/2030	EUR	1 618 412,84	1 607 440,00	0,22
1 500 000,00	ING GROEP NV FRN 22/03/2030	EUR	1 564 485,48	1 561 635,00	0,22
1 275 000,00	ELM BV FOR SWISS REINSURANCE CO LTD FRN 29/12/2049	EUR	1 376 457,72	1 350 977,25	0,19
1 225 000,00	ACHMEA BV FRN 29/12/2049	EUR	1 347 065,87	1 330 913,50	0,19
900 000,00	ING GROEP NV FRN 26/09/2029	EUR	898 456,36	924 237,00	0,13
745 000,00	NN GROUP NV FRN 08/04/2044	EUR	836 585,71	811 282,65	0,11
700 000,00	AEGON NV FRN 25/04/2044	EUR	766 672,31	751 898,00	0,10
600 000,00	ABN AMRO BANK NV FRN 18/01/2028	EUR	619 628,82	616 632,00	0,09
200 000,00	ING GROEP NV FRN 26/05/2031	EUR	214 389,44	209 322,00	0,03
100 000,00	ING GROEP NV FRN 15/02/2029	EUR	107 742,78	104 295,00	0,01
<b>Consumer Retail</b>			<b>2 816 829,68</b>	<b>2 782 297,00</b>	<b>0,39</b>
1 100 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 186 168,62	1 172 468,00	0,17
780 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	884 638,46	871 728,00	0,12
700 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	746 022,60	738 101,00	0,10
<b>Multi-Utilities</b>			<b>1 925 241,11</b>	<b>1 904 704,00</b>	<b>0,27</b>
1 300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 414 807,48	1 395 043,00	0,20
300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	309 300,93	305 661,00	0,04
200 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	201 132,70	204 000,00	0,03
<b>Basic Goods</b>			<b>421 506,15</b>	<b>417 068,00</b>	<b>0,06</b>
400 000,00	JT INTERNATIONAL FINANCIAL SERVICES BV FRN 07/04/2081	EUR	421 506,15	417 068,00	0,06
<b>GERMANY</b>			<b>12 168 032,99</b>	<b>12 084 383,00</b>	<b>1,69</b>
<b>Finance</b>			<b>11 042 791,09</b>	<b>10 956 268,00</b>	<b>1,53</b>
3 800 000,00	ALLIANZ SE FRN 31/12/2099	EUR	4 154 670,48	4 079 718,00	0,57
2 600 000,00	DEUTSCHE BANK AG FRN 03/09/2026	EUR	2 661 262,63	2 672 696,00	0,37
1 400 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 414 877,54	1 419 768,00	0,20
1 200 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	1 224 575,86	1 220 724,00	0,17
600 000,00	DEUTSCHE BANK AG FRN 17/02/2027	EUR	598 952,30	599 244,00	0,09
500 000,00	ALLIANZ SE FRN 07/07/2045	EUR	539 138,91	525 390,00	0,07
400 000,00	HANNOVER RUECK SE FRN 29/06/2049	EUR	449 313,37	438 728,00	0,06

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>1 125 241,90</b>	<b>1 128 115,00</b>	<b>0,16</b>
900 000,00	MERCK KGAA FRN 25/06/2079	EUR	918 921,27	923 715,00	0,13
200 000,00	MERCK KGAA FRN 09/09/2080	EUR	206 320,63	204 400,00	0,03
<b>SPAIN</b>			<b>9 853 379,78</b>	<b>10 050 494,00</b>	<b>1,41</b>
<b>Finance</b>			<b>9 853 379,78</b>	<b>10 050 494,00</b>	<b>1,41</b>
3 800 000,00	BANCO DE SABADELL SA FRN 07/11/2025	EUR	3 666 838,43	3 814 326,00	0,53
2 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	2 030 225,06	2 097 606,00	0,29
1 100 000,00	CAIXABANK SA FRN 14/07/2028	EUR	1 145 010,52	1 136 069,00	0,16
1 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	1 099 060,51	1 085 909,00	0,15
600 000,00	BANCO SANTANDER SA FRN 24/03/2027	EUR	602 160,21	598 494,00	0,09
500 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	510 876,09	509 025,00	0,07
500 000,00	CAIXABANK SA FRN 18/11/2026	EUR	500 022,54	497 350,00	0,07
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 22/02/2029	EUR	299 186,42	311 715,00	0,05
<b>UNITED STATES</b>			<b>8 340 987,67</b>	<b>8 251 341,35</b>	<b>1,15</b>
<b>Finance</b>			<b>8 340 987,67</b>	<b>8 251 341,35</b>	<b>1,15</b>
2 315 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	2 433 249,70	2 402 136,60	0,33
2 120 000,00	CITIGROUP INC FRN 24/07/2026	EUR	2 240 852,55	2 210 990,40	0,31
1 815 000,00	BANK OF AMERICA CORP FRN 09/05/2026	EUR	1 864 105,60	1 847 488,50	0,26
600 000,00	BANK OF AMERICA CORP FRN 07/02/2025	EUR	618 742,93	616 896,00	0,09
500 000,00	CITIGROUP INC FRN 06/07/2026	EUR	523 417,10	516 855,00	0,07
445 000,00	GOLDMAN SACHS GROUP INC FRN 30/04/2024	EUR	445 552,29	445 502,85	0,06
200 000,00	BANK OF AMERICA CORP FRN 04/05/2027	EUR	215 067,50	211 472,00	0,03
<b>DENMARK</b>			<b>7 295 822,49</b>	<b>7 364 263,75</b>	<b>1,03</b>
<b>Finance</b>			<b>7 295 822,49</b>	<b>7 364 263,75</b>	<b>1,03</b>
2 700 000,00	DANSKE BANK A/S FRN 27/08/2025	EUR	2 671 585,47	2 719 953,00	0,38
1 700 000,00	DANSKE BANK A/S FRN 02/09/2030	EUR	1 717 595,74	1 727 149,00	0,24
965 000,00	DANSKE BANK A/S FRN 12/02/2030	EUR	951 737,48	978 924,95	0,14
900 000,00	DANSKE BANK A/S FRN 15/05/2031	EUR	906 045,61	895 068,00	0,13
800 000,00	NYKREDIT REALKREDIT A/S FRN 28/07/2031	EUR	801 543,36	791 992,00	0,11
240 000,00	DANSKE BANK A/S FRN 21/06/2029	EUR	247 314,83	251 176,80	0,03
<b>ITALY</b>			<b>6 729 565,77</b>	<b>6 793 322,50</b>	<b>0,95</b>
<b>Finance</b>			<b>3 989 663,58</b>	<b>4 047 262,90</b>	<b>0,57</b>
1 930 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	1 926 087,32	1 976 513,00	0,28
1 505 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	1 536 828,59	1 542 594,90	0,22
500 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	526 747,67	528 155,00	0,07
<b>Multi-Utilities</b>			<b>1 483 314,58</b>	<b>1 503 867,60</b>	<b>0,21</b>
905 000,00	ENEL SPA FRN 24/05/2080	EUR	956 746,18	972 078,60	0,14
515 000,00	ENEL SPA FRN 31/12/2099	EUR	526 568,40	531 789,00	0,07
<b>Energy</b>			<b>1 256 587,61</b>	<b>1 242 192,00</b>	<b>0,17</b>
1 200 000,00	ENI SPA FRN 31/12/2099	EUR	1 256 587,61	1 242 192,00	0,17
<b>SWEDEN</b>			<b>6 563 533,82</b>	<b>6 470 629,30</b>	<b>0,91</b>
<b>Finance</b>			<b>4 686 385,45</b>	<b>4 635 886,00</b>	<b>0,65</b>
2 400 000,00	SWEDBANK AB FRN 20/05/2027	EUR	2 417 055,70	2 382 312,00	0,33
1 000 000,00	SVENSKA HANDELSBANKEN AB FRN 05/03/2029	EUR	1 040 827,67	1 028 680,00	0,15
900 000,00	SWEDBANK AB FRN 18/09/2028	EUR	921 692,31	918 567,00	0,13
300 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	306 809,77	306 327,00	0,04
<b>Telecommunication</b>			<b>929 384,45</b>	<b>921 513,00</b>	<b>0,13</b>
600 000,00	TELIA CO AB FRN 04/04/2078	EUR	624 363,03	618 048,00	0,09
300 000,00	TELIA CO AB FRN 11/05/2081	EUR	305 021,42	303 465,00	0,04

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### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>947 763,92</b>	<b>913 230,30</b>	<b>0,13</b>
870 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	947 763,92	913 230,30	0,13
<b>AUSTRIA</b>			<b>3 282 670,58</b>	<b>3 235 640,02</b>	<b>0,45</b>
<b>Energy</b>			<b>2 062 323,42</b>	<b>2 022 840,00</b>	<b>0,28</b>
1 000 000,00	OMV AG FRN 29/12/2049	EUR	1 225 077,31	1 187 840,00	0,16
800 000,00	OMV AG FRN 31/12/2099	EUR	837 246,11	835 000,00	0,12
<b>Finance</b>			<b>1 220 347,16</b>	<b>1 212 800,02</b>	<b>0,17</b>
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	1 016 834,81	1 011 700,00	0,14
200 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	203 512,35	201 100,02	0,03
<b>BELGIUM</b>			<b>3 209 442,79</b>	<b>3 218 172,00</b>	<b>0,45</b>
<b>Finance</b>			<b>2 681 061,05</b>	<b>2 698 792,00</b>	<b>0,38</b>
1 500 000,00	KBC GROUP NV FRN 03/12/2029	EUR	1 473 037,02	1 492 620,00	0,21
800 000,00	KBC GROUP NV FRN 10/09/2026	EUR	794 870,71	794 320,00	0,11
400 000,00	KBC GROUP NV FRN 18/09/2029	EUR	413 153,32	411 852,00	0,06
<b>Multi-Utilities</b>			<b>528 381,74</b>	<b>519 380,00</b>	<b>0,07</b>
500 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	528 381,74	519 380,00	0,07
<b>LUXEMBOURG</b>			<b>1 759 136,72</b>	<b>1 769 680,80</b>	<b>0,25</b>
<b>Finance</b>			<b>1 759 136,72</b>	<b>1 769 680,80</b>	<b>0,25</b>
1 560 000,00	AROUNDTOWN SA FRN 31/12/2099	EUR	1 560 620,87	1 578 532,80	0,22
200 000,00	AROUNDTOWN SA FRN 31/12/2099	EUR	198 515,85	191 148,00	0,03
<b>FINLAND</b>			<b>1 729 514,61</b>	<b>1 718 875,20</b>	<b>0,24</b>
<b>Finance</b>			<b>1 729 514,61</b>	<b>1 718 875,20</b>	<b>0,24</b>
1 680 000,00	OP CORPORATE BANK PLC FRN 09/06/2030	EUR	1 729 514,61	1 718 875,20	0,24
<b>IRELAND</b>			<b>1 699 849,17</b>	<b>1 674 793,20</b>	<b>0,23</b>
<b>Finance</b>			<b>1 699 849,17</b>	<b>1 674 793,20</b>	<b>0,23</b>
1 480 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	1 479 857,09	1 460 819,20	0,20
200 000,00	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO LTD REG FRN 02/10/2043	EUR	219 992,08	213 974,00	0,03
<b>NORWAY</b>			<b>1 386 457,84</b>	<b>1 366 296,60</b>	<b>0,19</b>
<b>Finance</b>			<b>1 386 457,84</b>	<b>1 366 296,60</b>	<b>0,19</b>
1 380 000,00	SPAREBANK 1 SR-BANK ASA FRN 15/07/2027	EUR	1 386 457,84	1 366 296,60	0,19
<b>POLAND</b>			<b>1 287 986,80</b>	<b>1 283 867,00</b>	<b>0,18</b>
<b>Finance</b>			<b>1 287 986,80</b>	<b>1 283 867,00</b>	<b>0,18</b>
1 300 000,00	MBANK SA FRN 21/09/2027	EUR	1 287 986,80	1 283 867,00	0,18
<b>Zero-Coupon Bonds</b>			<b>13 761 871,13</b>	<b>13 765 532,72</b>	<b>1,93</b>
<b>NETHERLANDS</b>			<b>4 383 925,80</b>	<b>4 393 511,90</b>	<b>0,61</b>
<b>Industries</b>			<b>2 018 134,21</b>	<b>2 000 580,20</b>	<b>0,28</b>
2 000 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.00% 20/02/2026	EUR	2 018 134,21	2 000 580,20	0,28
<b>Consumer Retail</b>			<b>1 389 965,06</b>	<b>1 392 251,80</b>	<b>0,19</b>
1 390 000,00	RELX FINANCE BV 0.00% 18/03/2024	EUR	1 389 965,06	1 392 251,80	0,19
<b>Energy</b>			<b>975 826,53</b>	<b>1 000 679,90</b>	<b>0,14</b>
1 000 000,00	SCHLUMBERGER FINANCE BV 0.00% 15/10/2024	EUR	975 826,53	1 000 679,90	0,14

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<b>LUXEMBOURG</b>			<b>3 045 602,48</b>	<b>3 043 868,50</b>	<b>0,43</b>
<b>Computing and IT</b>			<b>1 892 435,75</b>	<b>1 897 340,00</b>	<b>0,27</b>
1 900 000,00	TYCO ELECTRONICS GROUP SA 0.00% 14/02/2025	EUR	1 892 435,75	1 897 340,00	0,27
<b>Health</b>			<b>802 616,20</b>	<b>797 288,00</b>	<b>0,11</b>
800 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/10/2025	EUR	802 616,20	797 288,00	0,11
<b>Industries</b>			<b>350 550,53</b>	<b>349 240,50</b>	<b>0,05</b>
350 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	350 550,53	349 240,50	0,05
<b>AUSTRIA</b>			<b>1 716 446,11</b>	<b>1 709 337,92</b>	<b>0,24</b>
<b>Energy</b>			<b>1 716 446,11</b>	<b>1 709 337,92</b>	<b>0,24</b>
1 714 000,00	OMV AG 0.00% 03/07/2025	EUR	1 716 446,11	1 709 337,92	0,24
<b>GERMANY</b>			<b>1 621 423,59</b>	<b>1 633 554,60</b>	<b>0,23</b>
<b>Consumer Retail</b>			<b>974 516,71</b>	<b>981 734,60</b>	<b>0,14</b>
980 000,00	CONTINENTAL AG 0.00% 12/09/2023	EUR	974 516,71	981 734,60	0,14
<b>Multi-Utilities</b>			<b>646 906,88</b>	<b>651 820,00</b>	<b>0,09</b>
650 000,00	E.ON SE 0.00% 28/08/2024	EUR	646 906,88	651 820,00	0,09
<b>ITALY</b>			<b>1 198 887,16</b>	<b>1 194 926,75</b>	<b>0,17</b>
<b>Multi-Utilities</b>			<b>947 837,10</b>	<b>945 614,25</b>	<b>0,13</b>
945 000,00	SNAM SPA 0.00% 12/05/2024	EUR	947 837,10	945 614,25	0,13
<b>Finance</b>			<b>251 050,06</b>	<b>249 312,50</b>	<b>0,04</b>
250 000,00	FCA BANK SPA 0.00% 16/04/2024	EUR	251 050,06	249 312,50	0,04
<b>BELGIUM</b>			<b>793 559,52</b>	<b>789 448,00</b>	<b>0,11</b>
<b>Finance</b>			<b>793 559,52</b>	<b>789 448,00</b>	<b>0,11</b>
800 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	793 559,52	789 448,00	0,11
<b>FRANCE</b>			<b>503 105,77</b>	<b>501 680,05</b>	<b>0,07</b>
<b>Basic Goods</b>			<b>503 105,77</b>	<b>501 680,05</b>	<b>0,07</b>
500 000,00	PERNOD RICARD SA 0.00% 24/10/2023	EUR	503 105,77	501 680,05	0,07
<b>UNITED STATES</b>			<b>498 920,70</b>	<b>499 205,00</b>	<b>0,07</b>
<b>Finance</b>			<b>498 920,70</b>	<b>499 205,00</b>	<b>0,07</b>
500 000,00	BERKSHIRE HATHAWAY INC 0.00% 12/03/2025	EUR	498 920,70	499 205,00	0,07
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>2 587 026,54</b>	<b>2 505 668,00</b>	<b>0,35</b>
<b>Ordinary Bonds</b>			<b>2 587 026,54</b>	<b>2 505 668,00</b>	<b>0,35</b>
<b>SWEDEN</b>			<b>2 587 026,54</b>	<b>2 505 668,00</b>	<b>0,35</b>
<b>Telecommunication</b>			<b>2 587 026,54</b>	<b>2 505 668,00</b>	<b>0,35</b>
2 200 000,00	TELIA CO AB 3.875% 01/10/2025	EUR	2 587 026,54	2 505 668,00	0,35
<b>Total Portfolio</b>			<b>713 071 287,46</b>	<b>707 313 381,36</b>	<b>98,90</b>

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



## Eurizon Fund - Equity Euro LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	64 474 400,79	
Banks	(Note 3)	3 225 179,36	
Other banks and broker accounts	(Notes 2, 3, 9)	243 164,99	
Receivable on subscriptions		517,00	
Other assets	(Note 10)	22 591,04	
<b>Total assets</b>		<b>67 965 853,18</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(2 440,00)	
Payable on investments purchased		(2 262 334,12)	
Payable on redemptions		(6 083,72)	
Other liabilities		(22 043,50)	
<b>Total liabilities</b>		<b>(2 292 901,34)</b>	
<b>Total net assets</b>		<b>65 672 951,84</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	181,45	361 935,760

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

## Eurizon Fund - Equity Euro LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>84 878 768,17</b>
Net income from investments	(Note 2)	1 565 925,12
Other income		11 552,57
<b>Total income</b>		<b>1 577 477,69</b>
Management fee	(Note 6)	(117 510,85)
Depositary fee	(Note 8)	(18 713,61)
Subscription tax	(Note 4)	(6 860,22)
Other charges and taxes	(Notes 5, 8)	(55 628,08)
<b>Total expenses</b>		<b>(198 712,76)</b>
<b>Net investment income / (loss)</b>		<b>1 378 764,93</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	8 002 784,70
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	6 603 108,28
- foreign currencies	(Note 2)	15,37
- future contracts	(Notes 2, 9)	(21 550,00)
<b>Net result of operations for the year</b>		<b>15 963 123,28</b>
Subscriptions for the year		15 418 341,41
Redemptions for the year		(50 587 281,02)
<b>Net assets at the end of the year</b>		<b>65 672 951,84</b>

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

## Eurizon Fund - Equity Euro LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>53 492 754,49</b>	<b>64 474 400,79</b>	<b>98,17</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>53 492 754,49</b>	<b>64 474 400,79</b>	<b>98,17</b>
<b>Shares</b>			<b>53 492 754,49</b>	<b>64 474 400,79</b>	<b>98,17</b>
<b>FRANCE</b>			<b>18 310 983,50</b>	<b>23 132 224,87</b>	<b>35,22</b>
<b>Consumer Retail</b>			<b>5 612 346,12</b>	<b>8 053 313,60</b>	<b>12,26</b>
5 330,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 373 759,45	3 874 910,00	5,90
4 896,00	L'OREAL SA	EUR	1 372 945,71	2 041 387,20	3,11
712,00	HERMES INTERNATIONAL	EUR	1 090 093,66	1 093 632,00	1,66
1 476,00	KERING SA	EUR	775 547,30	1 043 384,40	1,59
<b>Industries</b>			<b>3 119 579,51</b>	<b>3 933 886,82</b>	<b>5,99</b>
11 506,00	SCHNEIDER ELECTRIC SE	EUR	1 217 399,12	1 984 324,76	3,02
12 098,00	VINCI SA	EUR	1 050 666,61	1 124 025,18	1,71
7 668,00	SAFRAN SA	EUR	851 513,78	825 536,88	1,26
<b>Health</b>			<b>2 632 972,33</b>	<b>3 192 474,86</b>	<b>4,86</b>
23 157,00	SANOFI	EUR	1 835 238,16	2 051 247,06	3,12
6 095,00	ESSILORLUXOTTICA SA	EUR	797 734,17	1 141 227,80	1,74
<b>Finance</b>			<b>2 072 354,77</b>	<b>2 506 802,19</b>	<b>3,82</b>
23 318,00	BNP PARIBAS SA	EUR	1 165 586,27	1 417 034,86	2,16
41 618,00	AXA SA	EUR	906 768,50	1 089 767,33	1,66
<b>Energy</b>			<b>2 241 508,73</b>	<b>2 382 884,96</b>	<b>3,63</b>
53 392,00	TOTALENERGIES SE	EUR	2 241 508,73	2 382 884,96	3,63
<b>Basic Goods</b>			<b>1 477 945,65</b>	<b>1 595 283,40</b>	<b>2,43</b>
4 146,00	PERNOD RICARD SA	EUR	663 903,86	876 879,00	1,34
13 160,00	DANONE SA	EUR	814 041,79	718 404,40	1,09
<b>Raw materials</b>			<b>1 154 276,39</b>	<b>1 467 579,04</b>	<b>2,23</b>
9 572,00	AIR LIQUIDE SA	EUR	1 154 276,39	1 467 579,04	2,23
<b>GERMANY</b>			<b>14 890 161,60</b>	<b>16 643 744,52</b>	<b>25,34</b>
<b>Computing and IT</b>			<b>3 048 062,60</b>	<b>3 642 081,68</b>	<b>5,55</b>
20 976,00	SAP SE	EUR	2 195 427,94	2 619 902,40	3,99
25 078,00	INFINEON TECHNOLOGIES AG	EUR	852 634,66	1 022 179,28	1,56
<b>Finance</b>			<b>3 193 598,80</b>	<b>3 500 362,45</b>	<b>5,33</b>
7 845,00	ALLIANZ SE REG	EUR	1 512 885,86	1 629 014,25	2,48
2 690,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	597 467,65	700 745,00	1,07
13 090,00	VONOVIA SE	EUR	628 227,72	634 865,00	0,97
3 642,00	DEUTSCHE BOERSE AG	EUR	455 017,57	535 738,20	0,81
<b>Industries</b>			<b>2 337 051,08</b>	<b>3 272 298,48</b>	<b>4,98</b>
14 426,00	SIEMENS AG REG	EUR	1 626 049,66	2 202 561,68	3,35
18 920,00	DEUTSCHE POST AG REG	EUR	711 001,42	1 069 736,80	1,63
<b>Consumer Retail</b>			<b>2 783 360,77</b>	<b>3 167 145,49</b>	<b>4,82</b>
16 122,00	DAIMLER AG	EUR	813 069,91	1 089 685,98	1,66
3 585,00	ADIDAS AG	EUR	908 308,31	907 722,00	1,38
3 516,00	VOLKSWAGEN AG -PREF-	EUR	589 250,08	624 019,68	0,95
6 167,00	BAYERISCHE MOTOREN WERKE AG	EUR	472 732,47	545 717,83	0,83
<b>Raw materials</b>			<b>1 271 557,57</b>	<b>1 089 737,42</b>	<b>1,66</b>
17 639,00	BASF SE	EUR	1 271 557,57	1 089 737,42	1,66

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

## Eurizon Fund - Equity Euro LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>1 002 995,40</b>	<b>1 085 417,00</b>	<b>1,65</b>
66 590,00	DEUTSCHE TELEKOM AG REG	EUR	1 002 995,40	1 085 417,00	1,65
<b>Health</b>			<b>1 253 535,38</b>	<b>886 702,00</b>	<b>1,35</b>
18 866,00	BAYER AG REG	EUR	1 253 535,38	886 702,00	1,35
<b>NETHERLANDS</b>			<b>9 209 207,98</b>	<b>12 812 865,18</b>	<b>19,51</b>
<b>Computing and IT</b>			<b>2 865 783,76</b>	<b>5 906 598,60</b>	<b>8,99</b>
8 358,00	ASML HOLDING NV	EUR	2 865 783,76	5 906 598,60	8,99
<b>Finance</b>			<b>2 155 756,48</b>	<b>2 261 945,28</b>	<b>3,44</b>
17 619,00	PROSUS NV	EUR	1 357 156,76	1 295 525,07	1,97
78 943,00	ING GROEP NV	EUR	798 599,72	966 420,21	1,47
<b>Consumer Retail</b>			<b>1 766 082,81</b>	<b>2 076 366,56</b>	<b>3,16</b>
568,00	ADYEN NV	EUR	999 140,62	1 312 932,00	2,00
45 753,00	STELLANTIS NV	EUR	766 942,19	763 434,56	1,16
<b>Industries</b>			<b>1 204 788,23</b>	<b>1 322 926,64</b>	<b>2,02</b>
11 774,00	AIRBUS SE	EUR	1 204 788,23	1 322 926,64	2,02
<b>Basic Goods</b>			<b>472 262,73</b>	<b>637 204,58</b>	<b>0,97</b>
21 145,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	472 262,73	637 204,58	0,97
<b>Health</b>			<b>744 533,97</b>	<b>607 823,52</b>	<b>0,93</b>
18 551,00	KONINKLIJKE PHILIPS NV	EUR	744 533,97	607 823,52	0,93
<b>IRELAND</b>			<b>3 107 803,39</b>	<b>4 242 535,56</b>	<b>6,46</b>
<b>Raw materials</b>			<b>2 068 055,39</b>	<b>3 001 554,00</b>	<b>4,57</b>
9 809,00	LINDE PLC GERMANY TRADED	EUR	2 068 055,39	3 001 554,00	4,57
<b>Industries</b>			<b>546 971,45</b>	<b>747 948,56</b>	<b>1,14</b>
16 078,00	CRH PLC	EUR	546 971,45	747 948,56	1,14
<b>Consumer Retail</b>			<b>492 776,55</b>	<b>493 033,00</b>	<b>0,75</b>
3 547,00	FLUTTER ENTERTAINMENT PLC	EUR	492 776,55	493 033,00	0,75
<b>SPAIN</b>			<b>3 782 183,77</b>	<b>3 603 716,46</b>	<b>5,49</b>
<b>Finance</b>			<b>2 079 488,43</b>	<b>1 738 931,43</b>	<b>2,65</b>
350 644,00	BANCO SANTANDER SA	EUR	1 317 176,96	1 031 068,68	1,57
134 831,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	762 311,47	707 862,75	1,08
<b>Multi-Utilities</b>			<b>1 097 551,16</b>	<b>1 223 601,81</b>	<b>1,86</b>
117 541,00	IBERDROLA SA	EUR	1 097 551,16	1 223 601,81	1,86
<b>Consumer Retail</b>			<b>605 144,18</b>	<b>641 183,22</b>	<b>0,98</b>
22 474,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	605 144,18	641 183,22	0,98
<b>ITALY</b>			<b>2 501 510,54</b>	<b>2 567 192,32</b>	<b>3,91</b>
<b>Multi-Utilities</b>			<b>1 053 386,80</b>	<b>1 106 806,82</b>	<b>1,68</b>
157 083,00	ENEL SPA	EUR	1 053 386,80	1 106 806,82	1,68
<b>Finance</b>			<b>838 501,00</b>	<b>838 778,54</b>	<b>1,28</b>
368 856,00	INTESA SANPAOLO SPA	EUR	838 501,00	838 778,54	1,28
<b>Energy</b>			<b>609 622,74</b>	<b>621 606,96</b>	<b>0,95</b>
50 868,00	ENI SPA	EUR	609 622,74	621 606,96	0,95

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

## Eurizon Fund - Equity Euro LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>1 195 502,40</b>	<b>957 272,68</b>	<b>1,46</b>
<b>Basic Goods</b>			<b>1 195 502,40</b>	<b>957 272,68</b>	<b>1,46</b>
18 004,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 195 502,40	957 272,68	1,46
<b>FINLAND</b>			<b>482 086,33</b>	<b>514 847,68</b>	<b>0,78</b>
<b>Industries</b>			<b>482 086,33</b>	<b>514 847,68</b>	<b>0,78</b>
8 167,00	KONE OYJ -B-	EUR	482 086,33	514 847,68	0,78
<b>PORTUGAL</b>			<b>13 314,98</b>	<b>1,52</b>	<b>0,00</b>
<b>Finance</b>			<b>13 314,98</b>	<b>1,52</b>	<b>0,00</b>
15 211,00	BANCO ESPIRITO SANTO SA REG	EUR	13 314,98	1,52	0,00
<b>Total Portfolio</b>			<b>53 492 754,49</b>	<b>64 474 400,79</b>	<b>98,17</b>

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

## Eurizon Fund - Equity Euro LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(2 440,00)</b>	<b>1 030 640,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(2 440,00)</b>	<b>1 030 640,00</b>
5	13	Purchase	DAX MINI INDEX	18/03/2022	EUR	(2 440,00)	1 030 640,00

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

## Eurizon Fund - Equity Europe LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	579 742 693,68	
Banks	(Note 3)	4 715 431,63	
Other banks and broker accounts	(Notes 2, 3, 9)	1 335 100,08	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	94 127,02	
Unrealised profit on future contracts	(Notes 2, 9)	287 753,22	
Receivable on investments sold		1 249 356,46	
Receivable on subscriptions		21 957,85	
Other assets	(Note 10)	496 236,49	
<b>Total assets</b>		<b>587 942 656,43</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(2 794 662,45)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(907 720,04)	
Unrealised loss on future contracts	(Notes 2, 9)	(221 966,42)	
Payable on redemptions		(1 570 671,99)	
Other liabilities		(196 335,25)	
<b>Total liabilities</b>		<b>(5 691 356,15)</b>	
<b>Total net assets</b>		<b>582 251 300,28</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	195,49	2 102 705,618
Class ZH Units	EUR	191,37	894 550,683

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

## Eurizon Fund - Equity Europe LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>593 217 530,57</b>
Net income from investments	(Note 2)	15 323 890,63
Other income		179 203,69
<b>Total income</b>		<b>15 503 094,32</b>
Management fee	(Note 6)	(966 299,78)
Depositary fee	(Note 8)	(153 883,29)
Subscription tax	(Note 4)	(61 343,74)
Other charges and taxes	(Notes 5, 8)	(471 510,61)
<b>Total expenses</b>		<b>(1 653 037,42)</b>
<b>Net investment income / (loss)</b>		<b>13 850 056,90</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	67 597 504,73
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	42 147 224,34
- forward foreign exchange contracts	(Notes 2, 9)	535 691,55
- foreign currencies	(Note 2)	(9 587,38)
- future contracts	(Notes 2, 9)	(3 020,21)
<b>Net result of operations for the year</b>		<b>124 117 869,93</b>
Subscriptions for the year		417 025 157,59
Redemptions for the year		(552 109 257,81)
<b>Net assets at the end of the year</b>		<b>582 251 300,28</b>

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



## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>493 923 412,98</b>	<b>579 742 693,68</b>	<b>99,57</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>493 923 412,98</b>	<b>579 742 693,68</b>	<b>99,57</b>
<b>Shares</b>			<b>493 923 412,98</b>	<b>579 742 693,68</b>	<b>99,57</b>
<b>UNITED KINGDOM</b>			<b>105 642 377,98</b>	<b>119 115 219,15</b>	<b>20,46</b>
<b>Finance</b>			<b>21 968 625,51</b>	<b>24 660 289,11</b>	<b>4,23</b>
1 169 290,00	HSBC HOLDINGS PLC	GBP	5 931 484,12	6 248 217,97	1,07
3 998 131,00	LLOYDS BANKING GROUP PLC	GBP	1 903 052,13	2 276 203,99	0,39
147 399,00	PRUDENTIAL PLC	GBP	2 250 436,44	2 237 487,62	0,38
958 625,00	BARCLAYS PLC	GBP	1 700 825,96	2 135 092,14	0,37
18 758,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	1 634 434,81	1 548 267,61	0,27
353 547,00	LEGAL & GENERAL GROUP PLC	GBP	1 031 899,64	1 252 738,41	0,22
70 597,00	SEGRO PLC	GBP	770 140,25	1 207 864,29	0,21
228 766,00	AVIVA PLC	GBP	920 623,21	1 118 214,43	0,19
55 828,00	3I GROUP PLC	GBP	688 431,21	963 488,91	0,17
337 783,00	NATWEST GROUP PLC	GBP	716 387,05	908 020,41	0,16
157 497,00	STANDARD CHARTERED PLC	GBP	876 009,13	841 132,00	0,14
31 242,00	ST JAMES'S PLACE PLC	GBP	407 178,37	626 438,17	0,11
257 034,00	MELROSE INDUSTRIES PLC	GBP	469 483,81	489 514,21	0,08
10 881,00	ADMIRAL GROUP PLC	GBP	318 057,32	409 137,85	0,07
39 950,00	LAND SECURITIES GROUP PLC	GBP	323 019,31	369 426,95	0,06
128 447,00	STANDARD LIFE ABERDEEN PLC	GBP	410 378,24	368 542,03	0,06
154 815,00	M&G PLC	GBP	338 269,27	367 859,70	0,06
21 029,00	HARGREAVES LANSDOWN PLC	GBP	397 437,91	339 378,39	0,06
52 226,00	BRITISH LAND CO PLC	GBP	288 620,90	330 299,22	0,06
40 479,00	PHOENIX GROUP HOLDINGS PLC	GBP	328 788,23	314 921,43	0,05
7 265,00	SCHRODERS PLC	GBP	263 668,20	308 043,38	0,05
<b>Consumer Retail</b>			<b>18 289 867,60</b>	<b>21 088 572,07</b>	<b>3,62</b>
147 645,00	UNILEVER PLC	GBP	7 122 150,24	6 938 203,85	1,19
108 627,00	RELX PLC	GBP	2 341 198,97	3 107 685,43	0,53
101 681,00	COMPASS GROUP PLC	GBP	1 684 006,76	1 999 461,96	0,34
25 495,00	ASHTREAD GROUP PLC	GBP	1 048 747,84	1 804 321,51	0,31
7 585,00	NEXT PLC	GBP	554 986,30	736 273,99	0,13
105 686,00	RENTOKIL INITIAL PLC	GBP	602 629,58	735 117,18	0,13
19 630,00	BUNZL PLC	GBP	490 462,79	674 516,19	0,11
9 515,00	INTERTEK GROUP PLC	GBP	589 725,11	638 033,45	0,11
11 106,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	570 090,57	632 415,75	0,11
18 525,00	PERSIMMON PLC	GBP	562 494,97	630 148,18	0,11
58 977,00	BARRATT DEVELOPMENTS PLC	GBP	425 567,11	525 424,77	0,09
127 161,00	KINGFISHER PLC	GBP	383 228,49	512 368,23	0,09
23 460,00	BURBERRY GROUP PLC	GBP	483 520,77	507 842,09	0,09
216 211,00	TAYLOR WIMPEY PLC	GBP	408 441,15	451 940,41	0,08
11 476,00	WHITBREAD PLC	GBP	412 429,16	409 367,75	0,07
154 515,00	JD SPORTS FASHION PLC	GBP	277 505,54	400 824,99	0,07
6 763,00	BERKELEY GROUP HOLDINGS PLC	GBP	332 682,25	384 626,34	0,06
<b>Basic Goods</b>			<b>16 247 581,77</b>	<b>18 225 244,01</b>	<b>3,13</b>
134 407,00	DIAGEO PLC	GBP	4 693 921,35	6 460 993,57	1,11
124 180,00	BRITISH AMERICAN TOBACCO PLC	GBP	4 175 286,85	4 042 937,22	0,69
40 644,00	RECKITT BENCKISER GROUP PLC	GBP	3 036 090,96	3 070 074,71	0,53
462 577,00	TESCO PLC	GBP	1 409 992,08	1 597 197,10	0,27
56 009,00	IMPERIAL BRANDS PLC	GBP	1 069 934,86	1 078 350,13	0,19
11 819,00	COCA-COLA EUROPEAN PARTNERS PLC	USD	486 666,49	581 284,58	0,10
27 518,00	OCADO GROUP PLC	GBP	604 272,18	549 965,04	0,09
21 710,00	ASSOCIATED BRITISH FOODS PLC	GBP	521 385,97	519 218,07	0,09
99 006,00	J SAINSBURY PLC	GBP	250 031,03	325 223,59	0,06

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>14 149 390,57</b>	<b>15 661 571,22</b>	<b>2,69</b>
87 912,00	ASTRAZENECA PLC	GBP	8 069 923,89	9 086 446,41	1,56
289 686,00	GLAXOSMITHKLINE PLC	GBP	4 945 743,96	5 543 212,57	0,95
48 359,00	SMITH & NEPHEW PLC	GBP	836 787,76	745 023,57	0,13
10 855,00	HIKMA PHARMACEUTICALS PLC	GBP	296 934,96	286 888,67	0,05
<b>Energy</b>			<b>12 214 345,30</b>	<b>13 198 948,95</b>	<b>2,27</b>
1 165 042,00	BP PLC	GBP	4 479 554,51	4 586 055,53	0,79
233 024,00	ROYAL DUTCH SHELL PLC -A-	GBP	4 077 641,67	4 501 157,53	0,77
212 785,00	ROYAL DUTCH SHELL PLC -B-	GBP	3 657 149,12	4 111 735,89	0,71
<b>Raw materials</b>			<b>7 583 984,65</b>	<b>8 890 137,44</b>	<b>1,53</b>
63 996,00	RIO TINTO PLC	GBP	3 615 170,25	3 728 769,53	0,64
73 591,00	ANGLO AMERICAN PLC	GBP	2 002 045,05	2 643 518,20	0,45
8 441,00	CRODA INTERNATIONAL PLC	GBP	631 064,34	1 017 420,95	0,18
28 342,00	MONDI PLC	GBP	553 405,49	616 392,76	0,11
22 655,00	ANTOFAGASTA PLC	GBP	298 063,70	361 167,54	0,06
11 983,00	JOHNSON MATTHEY PLC	GBP	356 588,32	292 009,82	0,05
32 219,00	EVRAZ PLC	GBP	127 647,50	230 858,64	0,04
<b>Industries</b>			<b>5 996 908,81</b>	<b>7 210 986,10</b>	<b>1,24</b>
124 743,00	BHP GROUP PLC	GBP	2 643 218,51	3 267 882,37	0,56
185 327,00	BAE SYSTEMS PLC	GBP	1 100 826,93	1 213 583,59	0,21
4 305,00	SPIRAX-SARCO ENGINEERING PLC	GBP	543 656,77	822 951,91	0,14
21 323,00	HALMA PLC	GBP	574 550,13	812 689,31	0,14
454 755,00	ROLLS-ROYCE HOLDINGS PLC	GBP	746 291,08	665 556,53	0,12
22 768,00	SMITHS GROUP PLC	GBP	388 365,39	428 322,39	0,07
<b>Multi-Utilities</b>			<b>3 948 657,15</b>	<b>4 750 195,42</b>	<b>0,82</b>
200 627,00	NATIONAL GRID PLC	GBP	2 108 100,13	2 532 442,30	0,43
61 365,00	SSE PLC	GBP	1 006 769,47	1 205 223,68	0,21
39 583,00	UNITED UTILITIES GROUP PLC	GBP	428 108,16	513 408,26	0,09
14 220,00	SEVERN TRENT PLC	GBP	405 679,39	499 121,18	0,09
<b>Telecommunication</b>			<b>4 426 170,92</b>	<b>4 487 585,19</b>	<b>0,77</b>
1 578 254,00	VODAFONE GROUP PLC	GBP	2 361 982,92	2 110 222,26	0,36
510 961,00	BT GROUP PLC	GBP	835 111,74	1 031 838,70	0,18
87 619,00	INFORMA PLC	GBP	556 831,39	539 111,94	0,09
54 623,00	AUTO TRADER GROUP PLC	GBP	336 592,75	481 430,42	0,08
44 497,00	PEARSON PLC	GBP	335 652,12	324 981,87	0,06
<b>Computing and IT</b>			<b>816 845,70</b>	<b>941 689,64</b>	<b>0,16</b>
64 227,00	SAGE GROUP PLC	GBP	488 599,29	652 212,66	0,11
7 140,00	AVEVA GROUP PLC	GBP	328 246,41	289 476,98	0,05
<b>FRANCE</b>			<b>77 199 833,24</b>	<b>96 025 079,83</b>	<b>16,49</b>
<b>Consumer Retail</b>			<b>20 831 678,80</b>	<b>28 573 260,17</b>	<b>4,91</b>
16 189,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	7 886 034,13	11 769 403,00	2,02
14 721,00	L'OREAL SA	EUR	4 499 815,80	6 137 920,95	1,06
4 346,00	KERING SA	EUR	2 465 013,91	3 072 187,40	0,53
1 836,00	HERMES INTERNATIONAL	EUR	1 643 861,02	2 820 096,00	0,49
10 041,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 133 242,40	1 447 410,15	0,25
14 725,00	EDENRED	EUR	622 266,42	597 393,25	0,10
17 502,00	BUREAU VERITAS SA	EUR	390 157,64	510 708,36	0,09
5 346,00	SODEXO SA	EUR	415 527,81	411 962,76	0,07
13 440,00	VALEO SA	EUR	343 972,57	357 235,20	0,06
11 193,00	RENAULT SA	EUR	370 706,34	341 890,19	0,06
7 507,00	FAURECIA	EUR	301 860,93	314 017,81	0,05
10 924,00	ACCOR SA	EUR	324 848,43	310 787,80	0,05

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 779,00	SEB SA	EUR	225 599,03	243 545,10	0,04
6 130,00	LA FRANCAISE DES JEUX SAEM	EUR	208 772,37	238 702,20	0,04
<b>Industries</b>			<b>13 586 104,03</b>	<b>16 456 948,84</b>	<b>2,82</b>
31 541,00	SCHNEIDER ELECTRIC SE	EUR	3 565 061,31	5 439 560,86	0,93
30 784,00	VINCI SA	EUR	2 662 397,15	2 860 141,44	0,49
19 715,00	SAFRAN SA	EUR	2 175 290,38	2 122 516,90	0,36
29 172,00	CIE DE SAINT-GOBAIN	EUR	1 246 309,14	1 804 871,64	0,31
15 796,00	LEGRAND SA	EUR	1 185 814,45	1 625 408,40	0,28
18 466,00	ALSTOM SA	EUR	748 234,65	576 508,52	0,10
5 182,00	IEFFAGE SA	EUR	450 645,20	468 763,72	0,08
12 918,00	BOUYGUES SA	EUR	423 788,92	406 787,82	0,07
5 360,00	THALES SA	EUR	421 430,21	400 928,00	0,07
26 124,00	GETLINK SE	EUR	354 332,67	380 365,44	0,06
1 917,00	AEROPORTS DE PARIS	EUR	213 659,00	217 196,10	0,04
1 620,00	DASSAULT AVIATION SA	EUR	139 140,95	153 900,00	0,03
<b>Finance</b>			<b>9 204 023,35</b>	<b>11 399 327,96</b>	<b>1,96</b>
65 433,00	BNP PARIBAS SA	EUR	2 992 981,60	3 976 363,41	0,68
111 925,00	AXA SA	EUR	2 331 322,97	2 930 756,13	0,50
48 023,00	SOCIETE GENERALE SA	EUR	1 026 348,46	1 450 534,72	0,25
68 353,00	CREDIT AGRICOLE SA	EUR	718 632,33	857 830,15	0,15
7 540,00	UNIBAIL-RODAMCO-WESTFIELD SE	EUR	623 325,93	464 614,80	0,08
2 698,00	GECINA SA	EUR	348 613,07	331 584,20	0,06
3 869,00	AMUNDI SA	EUR	262 567,78	280 695,95	0,05
12 411,00	KLEPIERRE SA	EUR	241 724,49	258 769,35	0,05
11 291,00	CNP ASSURANCES	EUR	138 810,70	245 579,25	0,04
3 354,00	COVIVIO	EUR	241 058,94	242 158,80	0,04
1 730,00	WENDEL SA	EUR	168 795,96	182 342,00	0,03
2 319,00	EURAZEO SE	EUR	109 841,12	178 099,20	0,03
<b>Health</b>			<b>9 130 660,25</b>	<b>10 536 550,42</b>	<b>1,81</b>
66 185,00	SANOFI	EUR	5 647 071,42	5 862 667,30	1,01
16 523,00	ESSILORLUXOTTICA SA	EUR	2 204 803,05	3 093 766,52	0,53
1 639,00	SARTORIUS STEDIM BIOTECH	EUR	474 074,63	790 653,60	0,14
2 434,00	BIOMERIEUX	EUR	267 655,36	304 006,60	0,05
3 289,00	ORPEA	EUR	345 805,45	289 760,90	0,05
2 431,00	IPSEN SA	EUR	191 250,34	195 695,50	0,03
<b>Energy</b>			<b>5 586 931,37</b>	<b>6 512 454,23</b>	<b>1,12</b>
145 921,00	TOTALENERGIES SE	EUR	5 586 931,37	6 512 454,23	1,12
<b>Computing and IT</b>			<b>4 891 424,05</b>	<b>6 373 785,86</b>	<b>1,09</b>
39 587,00	DASSAULT SYSTEMES SE	EUR	1 397 802,35	2 070 795,97	0,36
9 286,00	CAPGEMINI SE	EUR	1 200 173,52	2 001 133,00	0,34
3 480,00	TELEPERFORMANCE	EUR	936 922,41	1 364 160,00	0,23
14 186,00	WORLDLINE SA	EUR	991 342,95	695 255,86	0,12
5 629,00	UBISOFT ENTERTAINMENT SA	EUR	365 182,82	242 441,03	0,04
<b>Basic Goods</b>			<b>4 920 796,42</b>	<b>5 480 282,57</b>	<b>0,94</b>
12 105,00	PERNOD RICARD SA	EUR	1 943 611,12	2 560 207,50	0,44
37 615,00	DANONE SA	EUR	2 272 163,49	2 053 402,85	0,35
35 583,00	CARREFOUR SA	EUR	529 409,86	573 064,22	0,10
1 372,00	REMY COINTREAU SA	EUR	175 611,95	293 608,00	0,05
<b>Raw materials</b>			<b>3 980 690,87</b>	<b>4 705 008,68</b>	<b>0,81</b>
27 689,00	AIR LIQUIDE SA	EUR	3 637 149,79	4 245 277,48	0,73
3 712,00	ARKEMA SA	EUR	343 541,08	459 731,20	0,08
<b>Multi-Utilities</b>			<b>2 715 115,72</b>	<b>3 321 346,05</b>	<b>0,57</b>
107 186,00	ENGIE SA	EUR	1 295 540,04	1 394 918,60	0,24
38 471,00	VEOLIA ENVIRONNEMENT SA	EUR	872 896,73	1 241 074,46	0,21

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
20 868,00	SUEZ	EUR	296 354,27	413 395,08	0,07
26 327,00	ELECTRICITE DE FRANCE SA	EUR	250 324,68	271 957,91	0,05
<b>Telecommunication</b>			<b>2 352 408,38</b>	<b>2 666 115,05</b>	<b>0,46</b>
119 589,00	ORANGE SA	EUR	1 294 691,14	1 125 691,26	0,19
12 690,00	PUBLICIS GROUPE SA	EUR	537 225,13	751 248,00	0,13
43 139,00	VIVENDI SA	EUR	329 592,53	512 922,71	0,09
56 149,00	BOLLORE SA	EUR	190 899,58	276 253,08	0,05
<b>SWITZERLAND</b>			<b>76 499 845,45</b>	<b>92 761 271,33</b>	<b>15,93</b>
<b>Health</b>			<b>28 129 349,21</b>	<b>33 116 608,58</b>	<b>5,69</b>
42 218,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	12 500 730,08	15 446 312,25	2,65
139 677,00	NOVARTIS AG REG	CHF	10 340 229,36	10 821 952,73	1,86
2 928,00	LONZA GROUP AG REG	CHF	1 620 715,15	2 152 144,25	0,37
24 733,00	ALCON INC	CHF	1 465 419,34	1 927 253,81	0,33
1 871,00	ROCHE HOLDING AG -BR-	CHF	548 182,18	738 172,81	0,13
2 049,00	SONOVA HOLDING AG REG	CHF	545 488,79	707 547,60	0,12
312,00	STRAUMANN HOLDING AG REG	CHF	446 054,21	583 253,81	0,10
358,00	BACHEM HOLDING AG REG -B-	CHF	225 485,61	247 382,75	0,04
212,00	SIEGFRIED HOLDING AG REG	CHF	163 465,05	181 993,21	0,03
998,00	VIFOR PHARMA AG	CHF	120 139,49	156 274,68	0,03
5 181,00	IDORSIA LTD	CHF	96 514,59	93 203,64	0,02
114,00	TECAN GROUP AG REG	CHF	56 925,36	61 117,04	0,01
<b>Basic Goods</b>			<b>17 974 225,96</b>	<b>22 892 785,59</b>	<b>3,93</b>
173 980,00	NESTLE SA REG	CHF	16 886 821,18	21 398 259,96	3,68
64,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	478 969,67	780 111,53	0,13
11 800,00	COCA-COLA HBC AG	GBP	296 622,75	359 086,58	0,06
111,00	BARRY CALLEBAUT AG REG	CHF	223 053,41	237 392,01	0,04
1,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG REG	CHF	88 758,95	117 935,51	0,02
<b>Industries</b>			<b>11 501 579,91</b>	<b>13 937 471,16</b>	<b>2,39</b>
7 020,00	SIKA AG REG	CHF	1 619 072,65	2 575 862,01	0,44
75 669,00	ABB LTD REG	CHF	1 889 199,75	2 548 688,69	0,44
3 461,00	GEBERIT AG REG	CHF	2 123 196,41	2 489 131,36	0,43
39 348,00	HOLCIM LTD	CHF	1 729 787,24	1 766 210,13	0,30
2 961,00	VAT GROUP AG	CHF	1 184 878,01	1 298 524,36	0,22
3 243,00	KUEHNE + NAGEL INTERNATIONAL AG REG	CHF	682 782,96	921 421,04	0,16
3 360,00	SCHINDLER HOLDING AG	CHF	798 081,30	796 093,62	0,14
177,00	FORBO HOLDING AG REG	CHF	302 659,17	319 439,22	0,05
3 326,00	SULZER AG REG	CHF	268 191,52	288 412,25	0,05
1 192,00	SCHINDLER HOLDING AG REG	CHF	266 007,54	281 158,25	0,05
26 380,00	OC OERLIKON CORP AG REG	CHF	241 876,17	238 427,28	0,04
275,00	BUCHER INDUSTRIES AG REG	CHF	116 387,14	119 696,82	0,02
289,00	DAETWYLER HOLDING AG	CHF	103 079,13	112 123,66	0,02
616,00	FLUGHAFEN ZURICH AG	CHF	91 863,34	97 557,95	0,02
2 198,00	STADLER RAIL AG	CHF	84 517,58	84 724,52	0,01
<b>Finance</b>			<b>9 844 539,70</b>	<b>11 471 583,58</b>	<b>1,97</b>
153 791,00	UBS GROUP AG REG	CHF	1 973 018,92	2 437 122,97	0,42
6 236,00	ZURICH INSURANCE GROUP AG	CHF	2 080 712,72	2 409 758,64	0,41
1 385,00	PARTNERS GROUP HOLDING AG	CHF	1 567 970,50	2 021 708,45	0,35
17 416,00	SWISS RE AG	CHF	1 359 000,36	1 517 110,15	0,26
1 730,00	SWISS LIFE HOLDING AG REG	CHF	727 745,46	933 321,52	0,16
66 708,00	CREDIT SUISSE GROUP AG REG	CHF	610 513,66	571 179,78	0,10
7 222,00	CEMBRA MONEY BANK AG	CHF	504 740,91	463 154,45	0,08
1 754,00	ALLREAL HOLDING AG REG	CHF	312 083,78	341 943,48	0,06
3 799,00	JULIUS BAER GROUP LTD	CHF	191 937,22	224 311,81	0,04
456,00	ST GALLER KANTONALBANK AG -A- REG	CHF	176 121,44	191 437,70	0,03
1 001,00	BALOISE HOLDING AG REG	CHF	136 751,54	144 040,66	0,02

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
760,00	SWISS PRIME SITE AG REG	CHF	67 770,13	65 756,28	0,01
809,00	VONTOBEL HOLDING AG REG	CHF	58 840,86	62 383,35	0,01
510,00	VZ HOLDING AG	CHF	38 844,83	48 137,37	0,01
388,00	HELVETIA HOLDING AG	CHF	38 487,37	40 216,97	0,01
<b>Consumer Retail</b>			<b>5 140 144,08</b>	<b>7 018 892,22</b>	<b>1,21</b>
34 453,00	CIE FINANCIERE RICHEMONT SA REG	CHF	2 867 741,31	4 553 679,40	0,78
2 455,00	SWATCH GROUP AG	CHF	596 926,30	661 042,02	0,12
8 686,00	GALENICA AG	CHF	525 920,56	574 646,35	0,10
1 472,00	ALSO HOLDING AG	CHF	385 393,93	426 189,19	0,07
8 154,00	ADECCO GROUP AG REG	CHF	385 370,49	366 716,11	0,06
3 101,00	SWATCH GROUP AG	CHF	120 901,16	159 964,22	0,03
44,00	SGS SA REG	CHF	108 905,00	129 389,34	0,02
1 044,00	DKSH HOLDING AG	CHF	71 603,20	75 869,78	0,01
1 023,00	DUFREY AG REG	CHF	39 446,35	44 576,58	0,01
118,00	ZUR ROSE GROUP AG	CHF	37 935,78	26 819,23	0,01
<b>Raw materials</b>			<b>2 267 579,25</b>	<b>2 778 878,05</b>	<b>0,48</b>
525,00	GIVAUDAN SA REG	CHF	1 948 159,60	2 428 004,48	0,42
16 233,00	CLARIANT AG REG	CHF	277 623,84	297 663,62	0,05
54,00	EMS-CHEMIE HOLDING AG REG	CHF	41 795,81	53 209,95	0,01
<b>Computing and IT</b>			<b>1 197 136,31</b>	<b>1 079 182,38</b>	<b>0,18</b>
13 335,00	LOGITECH INTERNATIONAL SA REG	CHF	1 110 331,35	989 417,90	0,17
4 707,00	SOFTWAREONE HOLDING AG	CHF	86 804,96	89 764,48	0,01
<b>Telecommunication</b>			<b>370 627,16</b>	<b>392 843,56</b>	<b>0,07</b>
791,00	SWISSCOM AG REG	CHF	370 627,16	392 843,56	0,07
<b>Multi-Utilities</b>			<b>74 663,87</b>	<b>73 026,21</b>	<b>0,01</b>
638,00	BKW AG	CHF	74 663,87	73 026,21	0,01
<b>GERMANY</b>			<b>71 348 941,26</b>	<b>78 533 331,38</b>	<b>13,49</b>
<b>Industries</b>			<b>13 141 764,48</b>	<b>15 878 369,58</b>	<b>2,73</b>
55 109,00	SIEMENS AG REG	EUR	6 797 963,23	8 414 042,12	1,45
56 260,00	DEUTSCHE POST AG REG	EUR	2 402 384,35	3 180 940,40	0,55
21 800,00	HEIDELBERGCEMENT AG	EUR	1 433 734,74	1 297 536,00	0,22
1 756,00	SARTORIUS AG -PREF-	EUR	721 120,80	1 045 171,20	0,18
13 702,00	GEA GROUP AG	EUR	495 945,68	658 929,18	0,11
16 756,00	SIEMENS ENERGY AG	EUR	394 163,44	376 842,44	0,06
2 129,00	VARTA AG	EUR	252 426,51	243 770,50	0,04
1 877,00	AURUBIS AG	EUR	149 959,87	165 288,62	0,03
2 130,00	HOCHTIEF AG	EUR	145 206,25	151 230,00	0,03
1 723,00	GERRESHEIMER AG	EUR	149 328,58	145 938,10	0,03
809,00	KION GROUP AG	EUR	68 841,30	78 052,32	0,01
390,00	MTU AERO ENGINES AG	EUR	75 992,56	69 966,00	0,01
583,00	KNORR-BREMSE AG	EUR	54 697,17	50 662,70	0,01
<b>Consumer Retail</b>			<b>12 701 617,52</b>	<b>14 128 665,20</b>	<b>2,43</b>
46 414,00	DAIMLER AG	EUR	2 342 547,73	3 137 122,26	0,54
24 776,00	BAYERISCHE MOTOREN WERKE AG	EUR	1 878 055,18	2 192 428,24	0,38
8 627,00	ADIDAS AG	EUR	2 272 503,52	2 184 356,40	0,38
11 107,00	VOLKSWAGEN AG -PREF-	EUR	2 003 737,29	1 971 270,36	0,34
12 746,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	976 974,73	1 063 526,24	0,18
13 129,00	ZALANDO SE	EUR	959 816,81	933 997,06	0,16
23 304,00	DAIMLER TRUCK HOLDING AG	EUR	469 398,97	752 486,16	0,13
1 872,00	VOLKSWAGEN AG	EUR	447 543,05	483 724,80	0,08
4 534,00	CONTINENTAL AG	EUR	441 663,19	422 160,74	0,07
2 774,00	PUMA SE	EUR	269 000,84	298 205,00	0,05
3 509,00	BAYERISCHE MOTOREN WERKE AG -PREF-	EUR	186 486,19	257 209,70	0,04
35 303,00	DEUTSCHE LUFTHANSA AG REG	EUR	234 499,16	218 172,54	0,04

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 570,00	RHEINMETALL AG	EUR	129 141,68	130 404,20	0,02
925,00	BEIERSDORF AG	EUR	90 249,18	83 601,50	0,02
<b>Finance</b>			<b>13 172 787,18</b>	<b>13 925 221,16</b>	<b>2,39</b>
29 432,00	ALLIANZ SE REG	EUR	5 797 829,69	6 111 554,80	1,05
48 208,00	VONOVIA SE	EUR	2 383 800,87	2 338 088,00	0,40
7 812,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	1 843 729,30	2 035 026,00	0,35
8 189,00	DEUTSCHE BOERSE AG	EUR	1 150 610,85	1 204 601,90	0,21
88 329,00	DEUTSCHE BANK AG	EUR	859 167,46	973 208,92	0,17
4 684,00	HANNOVER RUECK SE	EUR	691 874,44	782 930,60	0,13
36 696,00	COMMERZBANK AG	EUR	204 259,87	245 459,54	0,04
1 382,00	LEG IMMOBILIEN AG	EUR	177 489,50	169 571,40	0,03
3 160,00	PATRIZIA AG	EUR	64 025,20	64 780,00	0,01
<b>Computing and IT</b>			<b>9 910 473,92</b>	<b>11 189 896,05</b>	<b>1,92</b>
67 640,00	SAP SE	EUR	7 752 011,15	8 448 236,00	1,45
51 645,00	INFINEON TECHNOLOGIES AG	EUR	1 582 222,93	2 105 050,20	0,36
4 832,00	BECHTLE AG	EUR	285 517,66	304 126,08	0,05
2 158,00	NEMETSCHKE SE	EUR	199 345,41	243 422,40	0,04
631,00	COMPUGROUP MEDICAL SE & CO KGAA	EUR	43 215,71	44 895,65	0,01
1 259,00	SOFTWARE AG	EUR	48 161,06	44 165,72	0,01
<b>Health</b>			<b>5 628 763,27</b>	<b>6 187 738,55</b>	<b>1,06</b>
10 854,00	MERCK KGAA	EUR	1 753 162,71	2 463 858,00	0,42
22 791,00	BAYER AG REG	EUR	1 251 948,44	1 071 177,00	0,18
11 210,00	SIEMENS HEALTHINEERS AG	EUR	569 250,10	737 842,20	0,13
3 838,00	CARL ZEISS MEDITEC AG	EUR	634 653,71	709 454,30	0,12
12 601,00	FRESENIUS SE & CO KGAA	EUR	541 149,16	446 075,40	0,08
6 970,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	459 057,21	398 265,80	0,07
6 351,00	MORPHOSYS AG	EUR	278 668,42	211 805,85	0,04
3 512,00	EVOTEC SE	EUR	140 873,52	149 260,00	0,02
<b>Raw materials</b>			<b>5 978 655,12</b>	<b>6 128 247,90</b>	<b>1,05</b>
60 542,00	BASF SE	EUR	3 773 539,10	3 740 284,76	0,64
11 134,00	BRENNTAG AG	EUR	817 428,46	886 043,72	0,15
4 004,00	SYMRISE AG	EUR	459 738,32	521 721,20	0,09
6 998,00	COVESTRO AG	EUR	342 494,41	379 291,60	0,06
11 369,00	EVONIK INDUSTRIES AG	EUR	304 509,19	323 675,43	0,06
2 523,00	FUCHS PETROLUB SE -PREF-	EUR	101 588,38	100 718,16	0,02
1 641,00	LANXESS AG	EUR	95 703,65	89 434,50	0,02
8 992,00	THYSSENKRUPP AG	EUR	83 653,61	87 078,53	0,01
<b>Telecommunication</b>			<b>4 856 850,31</b>	<b>4 840 780,40</b>	<b>0,83</b>
170 458,00	DEUTSCHE TELEKOM AG REG	EUR	2 754 785,08	2 778 465,40	0,48
7 710,00	DELIVERY HERO AG	EUR	782 370,11	755 580,00	0,13
14 914,00	UNITED INTERNET AG REG	EUR	519 274,47	521 095,16	0,09
5 943,00	SCOUT24 AG	EUR	393 979,71	365 019,06	0,06
144 536,00	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	335 032,10	352 812,38	0,06
4 840,00	PROSIEBENSAT.1 MEDIA SE	EUR	71 408,84	67 808,40	0,01
<b>Multi-Utilities</b>			<b>3 442 144,27</b>	<b>4 007 870,82</b>	<b>0,69</b>
53 539,00	RWE AG	EUR	1 676 443,45	1 912 413,08	0,33
130 782,00	E.ON SE	EUR	1 360 894,17	1 594 494,14	0,27
8 910,00	UNIPER SE	EUR	279 080,17	372 438,00	0,07
8 260,00	ENCAVIS AG	EUR	125 726,48	128 525,60	0,02
<b>Basic Goods</b>			<b>2 515 885,19</b>	<b>2 246 541,72</b>	<b>0,39</b>
12 699,00	HENKEL AG & CO KGAA -PREF-	EUR	1 086 805,56	903 406,86	0,16
10 609,00	HELLOFRESH SE	EUR	727 208,60	716 531,86	0,12
5 918,00	HENKEL AG & CO KGAA	EUR	460 247,67	406 566,60	0,07

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
13 245,00	METRO AG	EUR	144 462,43	122 118,90	0,02
7 390,00	SUEDZUCKER AG	EUR	97 160,93	97 917,50	0,02
<b>NETHERLANDS</b>			<b>42 064 121,83</b>	<b>53 334 294,48</b>	<b>9,16</b>
<b>Computing and IT</b>			<b>13 156 910,93</b>	<b>20 765 741,81</b>	<b>3,57</b>
25 952,00	ASML HOLDING NV	EUR	11 258 005,37	18 340 278,40	3,15
40 083,00	STMICROELECTRONICS NV	EUR	1 382 858,91	1 738 399,71	0,30
1 453,00	ASM INTERNATIONAL NV	EUR	403 248,18	564 781,10	0,10
1 630,00	BE SEMICONDUCTOR INDUSTRIES NV	EUR	112 798,47	122 282,60	0,02
<b>Finance</b>			<b>8 516 810,15</b>	<b>9 338 320,89</b>	<b>1,60</b>
54 487,00	PROSUS NV	EUR	4 107 318,96	4 006 429,11	0,69
226 510,00	ING GROEP NV	EUR	2 111 440,93	2 772 935,42	0,48
21 467,00	NN GROUP NV	EUR	910 526,23	1 022 043,87	0,17
4 864,00	EURONEXT NV	EUR	421 488,70	443 840,00	0,08
29 208,00	ABN AMRO GROUP NV -CVA-	EUR	324 679,84	377 250,53	0,06
8 708,00	ASR NEDERLAND NV	EUR	325 795,27	352 674,00	0,06
2 615,00	EXOR NV	EUR	185 474,59	206 480,40	0,03
35 663,00	AEGON NV	EUR	130 085,63	156 667,56	0,03
<b>Consumer Retail</b>			<b>5 726 865,22</b>	<b>7 200 090,96</b>	<b>1,24</b>
976,00	ADYEN NV	EUR	1 663 890,98	2 256 024,00	0,39
114 287,00	STELLANTIS NV	EUR	1 574 068,12	1 906 992,88	0,33
5 460,00	FERRARI NV	EUR	932 473,58	1 242 150,00	0,21
27 292,00	UNIVERSAL MUSIC GROUP INC	EUR	535 061,52	676 295,76	0,12
8 744,00	RANDSTAD NV	EUR	472 154,20	524 989,76	0,09
37 521,00	DAVIDE CAMPARI-MILANO NV	EUR	426 600,68	482 332,46	0,08
2 067,00	JDE PEET'S BV	EUR	54 250,12	56 015,70	0,01
488,00	SHOP APOTHEKE EUROPE NV	EUR	68 366,02	55 290,40	0,01
<b>Raw materials</b>			<b>4 608 691,50</b>	<b>5 005 689,26</b>	<b>0,86</b>
29 875,00	AKZO NOBEL NV	EUR	2 868 578,70	2 882 937,50	0,49
7 835,00	KONINKLIJKE DSM NV	EUR	1 166 317,24	1 551 330,00	0,27
2 555,00	IMCD GROUP NV	EUR	498 312,82	497 458,50	0,09
3 213,00	OCI NV	EUR	75 482,74	73 963,26	0,01
<b>Industries</b>			<b>3 362 117,15</b>	<b>4 171 429,12</b>	<b>0,72</b>
34 096,00	AIRBUS SE	EUR	3 094 829,83	3 831 026,56	0,66
16 980,00	CNH INDUSTRIAL NV	EUR	220 432,88	289 848,60	0,05
1 194,00	ARCADIS NV	EUR	46 854,44	50 553,96	0,01
<b>Basic Goods</b>			<b>2 779 330,76</b>	<b>2 689 036,88</b>	<b>0,46</b>
40 051,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 010 121,68	1 206 936,89	0,21
10 735,00	JUST EAT TAKEAWAY	EUR	828 623,77	520 325,45	0,09
5 214,00	HEINEKEN NV	EUR	487 652,09	515 456,04	0,09
6 325,00	CORBION NV	EUR	272 019,86	262 108,00	0,04
2 270,00	HEINEKEN HOLDING NV	EUR	180 913,36	184 210,50	0,03
<b>Telecommunication</b>			<b>1 804 641,73</b>	<b>2 267 794,27</b>	<b>0,39</b>
18 664,00	WOLTERS KLUWER NV	EUR	1 481 968,35	1 933 590,40	0,33
122 419,00	KONINKLIJKE KPN NV	EUR	322 673,38	334 203,87	0,06
<b>Health</b>			<b>2 038 695,20</b>	<b>1 834 996,19</b>	<b>0,31</b>
35 385,00	KONINKLIJKE PHILIPS NV	EUR	1 492 104,90	1 159 389,53	0,20
1 286,00	ARGENX SE	EUR	304 284,26	405 475,80	0,07
5 514,00	QIAGEN NV	EUR	242 306,04	270 130,86	0,04
<b>Energy</b>			<b>70 059,19</b>	<b>61 195,10</b>	<b>0,01</b>
1 060,00	KONINKLIJKE VOPAK NV	EUR	42 990,51	32 648,00	0,01
2 180,00	SBM OFFSHORE NV	EUR	27 068,68	28 547,10	0,00

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>28 088 769,37</b>	<b>32 448 104,77</b>	<b>5,57</b>
<b>Industries</b>			<b>8 651 129,40</b>	<b>10 998 726,84</b>	<b>1,89</b>
56 725,00	ATLAS COPCO AB -A-	SEK	2 734 342,45	3 447 783,75	0,59
92 146,00	NIBE INDUSTRIER AB -B-	SEK	767 349,60	1 223 865,74	0,21
22 887,00	ATLAS COPCO AB -B-	SEK	837 702,25	1 183 024,38	0,20
80 943,00	HEXAGON AB	SEK	971 371,50	1 129 314,44	0,20
45 753,00	SANDVIK AB	SEK	885 676,67	1 122 491,02	0,19
18 638,00	ASSA ABLOY AB -B-	SEK	425 328,23	499 980,35	0,09
20 879,00	EPIROC AB	SEK	407 160,59	464 787,31	0,08
22 249,00	EPIROC AB -B-	SEK	285 703,68	414 250,04	0,07
17 662,00	TRELLEBORG AB -B-	SEK	362 903,38	407 926,28	0,07
9 579,00	ALFA LAVAL AB	SEK	308 220,11	339 022,48	0,06
10 567,00	SKANSKA AB -B-	SEK	229 724,23	240 363,52	0,04
6 579,00	INVESTMENT AB LATOUR -B-	SEK	198 784,05	235 593,32	0,04
7 885,00	SKF AB -B-	SEK	148 328,18	164 270,26	0,03
8 960,00	HUSQVARNA AB -B-	SEK	88 534,48	126 053,95	0,02
<b>Finance</b>			<b>7 414 165,97</b>	<b>8 850 263,58</b>	<b>1,52</b>
113 054,00	INVESTOR AB -B-	SEK	1 801 395,74	2 500 773,01	0,43
94 018,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	1 023 329,48	1 149 196,20	0,20
17 840,00	EQT AB	SEK	469 820,06	854 223,91	0,15
88 967,00	SVENSKA HANDELSBANKEN AB -A-	SEK	800 751,58	845 598,32	0,15
28 847,00	INVESTOR AB -A-	SEK	615 916,53	668 499,44	0,11
18 635,00	AVANZA BANK HOLDING AB	SEK	602 727,02	601 255,39	0,10
27 836,00	SWEDBANK AB -A-	SEK	436 021,81	492 319,15	0,08
10 110,00	KINNEVIK AB -B-	SEK	307 261,55	316 918,33	0,05
4 137,00	FASTIGHETS AB BALDER -B-	SEK	219 905,03	261 896,58	0,04
7 892,00	INDUSTRIVARDEN AB -A-	SEK	211 422,62	221 061,08	0,04
7 915,00	INDUSTRIVARDEN AB	SEK	207 220,24	218 399,74	0,04
7 239,00	SAGAX AB -B-	SEK	246 712,96	214 441,27	0,04
27 464,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB	SEK	138 240,77	177 170,99	0,03
53 453,00	SAGAX AB	SEK	177 939,67	173 399,77	0,03
3 384,00	WIHLBORGS FASTIGHETER AB	SEK	67 559,11	67 508,86	0,01
2 269,00	INTRUM AB	SEK	49 315,27	51 435,78	0,01
733,00	L E LUNDBERGFÖRETAGEN AB -B-	SEK	38 626,53	36 165,76	0,01
<b>Consumer Retail</b>			<b>4 876 837,34</b>	<b>5 291 376,19</b>	<b>0,91</b>
45 178,00	ESSITY AB -B-	SEK	1 246 269,61	1 296 186,36	0,22
10 023,00	EVOLUTION GAMING GROUP AB	SEK	1 018 137,43	1 252 091,85	0,22
46 203,00	HENNES & MAURITZ AB -B-	SEK	781 079,60	799 126,03	0,14
31 664,00	VOLVO AB -B-	SEK	563 618,50	644 748,88	0,11
6 708,00	THULE GROUP AB	SEK	311 510,61	357 029,06	0,06
13 708,00	ELECTROLUX AB -B-	SEK	268 074,09	292 239,27	0,05
11 843,00	VOLVO AB	SEK	261 178,29	244 542,84	0,04
19 549,00	SECURITAS AB -B-	SEK	271 277,76	236 671,95	0,04
6 418,00	LIFCO AB	SEK	155 691,45	168 739,95	0,03
<b>Telecommunication</b>			<b>2 885 192,77</b>	<b>2 932 121,94</b>	<b>0,50</b>
185 158,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	1 739 646,73	1 794 566,09	0,31
168 998,00	TELIA CO AB	SEK	613 485,09	581 133,78	0,10
44 376,00	TELE2 AB -B-	SEK	532 060,95	556 422,07	0,09
<b>Basic Goods</b>			<b>1 295 747,15</b>	<b>1 292 166,04</b>	<b>0,22</b>
170 261,00	SWEDISH MATCH AB	SEK	1 204 263,55	1 190 962,95	0,20
2 362,00	AXFOOD AB	SEK	53 117,20	59 738,02	0,01
2 186,00	AAK AB	SEK	38 366,40	41 465,07	0,01
<b>Health</b>			<b>1 110 735,30</b>	<b>1 186 052,84</b>	<b>0,21</b>
26 143,00	GETINGE AB -B-	SEK	944 378,18	1 003 211,28	0,18
11 711,00	SVENSKA CELLULOOSA AB SCA -B-	SEK	166 357,12	182 841,56	0,03

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>948 696,42</b>	<b>1 002 586,79</b>	<b>0,17</b>
31 811,00	LUNDIN PETROLEUM AB	SEK	948 696,42	1 002 586,79	0,17
<b>Raw materials</b>			<b>531 350,31</b>	<b>598 111,47</b>	<b>0,10</b>
10 296,00	BOLIDEN AB	SEK	293 542,24	349 998,78	0,06
38 884,00	SSAB AB -B-	SEK	158 611,54	172 250,69	0,03
982,00	HOLMEN AB	SEK	40 145,45	41 460,17	0,01
2 075,00	BILLERUDKORSNAS AB	SEK	39 051,08	34 401,83	0,00
<b>Computing and IT</b>			<b>374 914,71</b>	<b>296 699,08</b>	<b>0,05</b>
18 471,00	SINCH AB	SEK	284 414,03	206 488,41	0,03
9 624,00	EMBRACER GROUP AB	SEK	90 500,68	90 210,67	0,02
<b>DENMARK</b>			<b>18 516 732,10</b>	<b>24 090 497,42</b>	<b>4,14</b>
<b>Health</b>			<b>10 600 711,91</b>	<b>14 657 352,03</b>	<b>2,52</b>
104 915,00	NOVO NORDISK A/S -B-	DKK	6 743 076,41	10 367 972,20	1,78
13 774,00	COLOPLAST A/S -B-	DKK	1 886 129,60	2 131 593,08	0,37
4 948,00	GENMAB A/S	DKK	1 546 151,48	1 749 662,72	0,30
5 153,00	DEMANT A/S	DKK	215 430,85	232 168,59	0,04
5 007,00	AMBU A/S -B-	DKK	153 929,30	116 464,24	0,02
129,00	ALK-ABELLO A/S	DKK	55 994,27	59 491,20	0,01
<b>Industries</b>			<b>3 202 750,90</b>	<b>4 613 146,80</b>	<b>0,79</b>
11 414,00	DSV A/S	DKK	1 791 901,11	2 344 163,97	0,40
526,00	AP MOLLER - MAERSK A/S -B-	DKK	1 087 435,64	1 658 431,32	0,29
180,00	AP MOLLER - MAERSK A/S -A-	DKK	243 054,58	527 107,60	0,09
217,00	ROCKWOOL INTERNATIONAL A/S -B-	DKK	80 359,57	83 443,91	0,01
<b>Energy</b>			<b>1 047 656,71</b>	<b>1 053 300,93</b>	<b>0,18</b>
39 170,00	VESTAS WIND SYSTEMS A/S	DKK	1 047 656,71	1 053 300,93	0,18
<b>Finance</b>			<b>884 409,08</b>	<b>888 028,66</b>	<b>0,15</b>
38 203,00	DANSKE BANK A/S	DKK	586 496,45	580 166,44	0,10
14 178,00	TRYG A/S	DKK	297 912,63	307 862,22	0,05
<b>Basic Goods</b>			<b>814 944,58</b>	<b>870 884,92</b>	<b>0,15</b>
4 474,00	CARLSBERG A/S -B-	DKK	625 242,79	679 440,01	0,12
1 652,00	ROYAL UNIBREW A/S	DKK	161 907,66	163 743,58	0,03
476,00	BAKKAFROST P/F	NOK	27 794,13	27 701,33	0,00
<b>Computing and IT</b>			<b>690 991,82</b>	<b>680 233,23</b>	<b>0,12</b>
5 767,00	NETCOMPANY GROUP A/S	DKK	555 120,91	546 260,56	0,10
1 394,00	SIMCORP A/S	DKK	135 870,91	133 972,67	0,02
<b>Multi-Utilities</b>			<b>398 262,86</b>	<b>381 465,21</b>	<b>0,07</b>
3 397,00	ORSTED A/S	DKK	398 262,86	381 465,21	0,07
<b>Telecommunication</b>			<b>391 964,98</b>	<b>379 857,87</b>	<b>0,07</b>
6 869,00	GN STORE NORD A/S	DKK	391 964,98	379 857,87	0,07
<b>Consumer Retail</b>			<b>328 492,58</b>	<b>375 546,15</b>	<b>0,06</b>
2 315,00	PANDORA A/S	DKK	205 978,11	253 799,41	0,04
7 244,00	ISS A/S	DKK	122 514,47	121 746,74	0,02
<b>Raw materials</b>			<b>156 546,68</b>	<b>190 681,62</b>	<b>0,03</b>
2 640,00	NOVOZYMES A/S -B-	DKK	156 546,68	190 681,62	0,03

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## Eurizon Fund - Equity Europe LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>19 497 858,45</b>	<b>20 370 498,88</b>	<b>3,50</b>
<b>Finance</b>			<b>5 197 733,93</b>	<b>5 598 454,56</b>	<b>0,96</b>
1 002 770,00	BANCO SANTANDER SA	EUR	2 856 804,69	2 948 645,19	0,50
384 204,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 670 660,15	2 017 071,00	0,35
262 112,00	CAIXABANK SA	EUR	670 269,09	632 738,37	0,11
<b>Multi-Utilities</b>			<b>5 160 254,54</b>	<b>5 413 319,40</b>	<b>0,93</b>
336 901,00	IBERDROLA SA	EUR	3 437 453,56	3 507 139,41	0,60
26 455,00	RED ELECTRICA CORP SA	EUR	436 344,97	503 306,38	0,09
18 530,00	ENDESA SA	EUR	399 816,68	374 306,00	0,07
16 824,00	EDP RENOVAVEIS SA	EUR	334 747,34	368 445,60	0,06
12 567,00	NATURGY ENERGY GROUP SA	EUR	244 485,13	359 793,21	0,06
14 722,00	ENAGAS SA	EUR	307 406,86	300 328,80	0,05
<b>Telecommunication</b>			<b>2 580 296,75</b>	<b>2 698 237,13</b>	<b>0,46</b>
28 649,00	CELLNEX TELECOM SA	EUR	1 258 148,39	1 466 255,82	0,25
319 829,00	TELEFONICA SA	EUR	1 322 148,36	1 231 981,31	0,21
<b>Industries</b>			<b>1 991 215,13</b>	<b>2 036 190,30</b>	<b>0,35</b>
28 208,00	FERROVIAL SA	EUR	682 447,17	777 412,48	0,13
4 406,00	AENA SME SA	EUR	620 371,24	611 552,80	0,11
14 596,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	362 287,71	344 027,72	0,06
14 390,00	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	326 109,01	303 197,30	0,05
<b>Consumer Retail</b>			<b>1 723 386,96</b>	<b>1 791 912,24</b>	<b>0,31</b>
62 808,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 723 386,96	1 791 912,24	0,31
<b>Computing and IT</b>			<b>1 476 397,80</b>	<b>1 593 044,04</b>	<b>0,27</b>
26 711,00	AMADEUS IT GROUP SA	EUR	1 476 397,80	1 593 044,04	0,27
<b>Energy</b>			<b>868 945,31</b>	<b>922 124,96</b>	<b>0,16</b>
88 360,00	REPSOL SA	EUR	868 945,31	922 124,96	0,16
<b>Health</b>			<b>499 628,03</b>	<b>317 216,25</b>	<b>0,06</b>
18 798,00	GRIFOLS SA	EUR	499 628,03	317 216,25	0,06
<b>ITALY</b>			<b>16 303 597,40</b>	<b>17 439 420,78</b>	<b>2,99</b>
<b>Finance</b>			<b>7 589 889,41</b>	<b>8 484 066,30</b>	<b>1,46</b>
1 092 110,00	INTESA SANPAOLO SPA	EUR	2 414 540,42	2 483 458,14	0,43
138 681,00	UNICREDIT SPA	EUR	1 386 384,51	1 878 295,46	0,32
60 834,00	ASSICURAZIONI GENERALI SPA	EUR	970 053,45	1 133 337,42	0,19
62 721,00	FINECOBANK BANCA FINECO SPA	EUR	896 840,01	968 098,64	0,17
16 004,00	BANCA GENERALI SPA	EUR	598 460,52	620 155,00	0,11
50 552,00	BANCA MEDIOLANUM SPA	EUR	433 803,32	438 791,36	0,08
32 266,00	POSTE ITALIANE SPA	EUR	314 804,84	372 349,64	0,06
33 185,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	305 017,24	335 500,35	0,06
13 155,00	NEXI SPA	EUR	209 013,44	184 038,45	0,03
2 838,00	AZIMUT HOLDING SPA	EUR	60 971,66	70 041,84	0,01
<b>Multi-Utilities</b>			<b>5 078 109,48</b>	<b>5 022 637,59</b>	<b>0,86</b>
515 088,00	ENEL SPA	EUR	3 781 366,98	3 629 310,05	0,62
175 870,00	ITALGAS SPA	EUR	993 600,23	1 064 365,24	0,18
27 057,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	176 533,48	192 483,50	0,03
25 741,00	HERA SPA	EUR	88 093,34	94 237,80	0,02
7 970,00	SNAM SPA	EUR	38 515,45	42 241,00	0,01
<b>Energy</b>			<b>1 071 227,60</b>	<b>1 236 346,28</b>	<b>0,21</b>
101 174,00	ENI SPA	EUR	1 071 227,60	1 236 346,28	0,21

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>821 827,29</b>	<b>816 005,48</b>	<b>0,14</b>
10 205,00	PRYSMIAN SPA	EUR	286 058,48	337 887,55	0,06
9 210,00	BUZZI UNICEM SPA	EUR	192 994,99	174 759,75	0,03
15 038,00	GVS SPA	EUR	210 988,88	158 650,90	0,03
10 001,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	96 420,80	106 810,68	0,02
588,00	INTERPUMP GROUP SPA	EUR	35 364,14	37 896,60	0,00
<b>Health</b>			<b>810 708,79</b>	<b>812 063,20</b>	<b>0,14</b>
4 420,00	DIASORIN SPA	EUR	754 926,65	740 129,00	0,13
1 516,00	AMPLIFON SPA	EUR	55 782,14	71 934,20	0,01
<b>Consumer Retail</b>			<b>661 865,05</b>	<b>773 615,60</b>	<b>0,13</b>
7 772,00	MONCLER SPA	EUR	367 503,15	497 563,44	0,08
8 758,00	DE' LONGHI SPA	EUR	294 361,90	276 052,16	0,05
<b>Telecommunication</b>			<b>269 969,78</b>	<b>294 686,33</b>	<b>0,05</b>
678 688,00	TELECOM ITALIA SPA	EUR	269 969,78	294 686,33	0,05
<b>FINLAND</b>			<b>10 072 845,67</b>	<b>11 233 922,52</b>	<b>1,93</b>
<b>Finance</b>			<b>2 808 906,12</b>	<b>3 379 045,72</b>	<b>0,58</b>
204 531,00	NORDEA BANK ABP	SEK	1 751 105,74	2 195 085,16	0,38
25 206,00	SAMPO OYJ -A-	EUR	991 038,62	1 110 576,36	0,19
3 455,00	KOJAMO OYJ	EUR	66 761,76	73 384,20	0,01
<b>Industries</b>			<b>2 371 781,80</b>	<b>2 373 112,43</b>	<b>0,41</b>
33 172,00	KONE OYJ -B-	EUR	2 091 599,57	2 091 162,88	0,36
20 004,00	METSO OUTOTEC OYJ	EUR	187 471,67	186 997,39	0,03
1 402,00	KONECRANES OYJ	EUR	48 535,89	49 294,32	0,01
3 694,00	WARTSILA OYJ ABP	EUR	44 174,67	45 657,84	0,01
<b>Telecommunication</b>			<b>1 770 905,66</b>	<b>2 113 938,10</b>	<b>0,36</b>
225 133,00	NOKIA OYJ	EUR	943 399,87	1 254 891,34	0,21
15 873,00	ELISA OYJ	EUR	827 505,79	859 046,76	0,15
<b>Raw materials</b>			<b>1 197 053,79</b>	<b>1 362 771,04</b>	<b>0,23</b>
34 720,00	UPM-KYMMENE OYJ	EUR	1 023 891,00	1 161 731,20	0,20
12 456,00	STORA ENSO OYJ -R-	EUR	173 162,79	201 039,84	0,03
<b>Energy</b>			<b>787 373,71</b>	<b>781 217,12</b>	<b>0,14</b>
18 017,00	NESTE OYJ	EUR	787 373,71	781 217,12	0,14
<b>Basic Goods</b>			<b>548 230,14</b>	<b>585 098,28</b>	<b>0,10</b>
19 942,00	KESKO OYJ -B-	EUR	548 230,14	585 098,28	0,10
<b>Multi-Utilities</b>			<b>247 622,09</b>	<b>306 579,41</b>	<b>0,05</b>
11 359,00	FORTUM OYJ	EUR	247 622,09	306 579,41	0,05
<b>Consumer Retail</b>			<b>132 621,38</b>	<b>133 832,70</b>	<b>0,02</b>
4 019,00	NOKIAN RENKAAT OYJ	EUR	132 621,38	133 832,70	0,02
<b>Computing and IT</b>			<b>107 390,59</b>	<b>107 721,60</b>	<b>0,02</b>
3 920,00	TIETOEVRY OYJ	EUR	107 390,59	107 721,60	0,02
<b>Health</b>			<b>100 960,39</b>	<b>90 606,12</b>	<b>0,02</b>
2 481,00	ORION OYJ -B-	EUR	100 960,39	90 606,12	0,02
<b>JERSEY</b>			<b>5 158 998,99</b>	<b>7 792 949,37</b>	<b>1,34</b>
<b>Consumer Retail</b>			<b>2 888 437,43</b>	<b>4 345 397,58</b>	<b>0,75</b>
52 109,00	EXPERIAN PLC	GBP	1 625 142,51	2 254 160,54	0,39
13 398,00	FERGUSON PLC	GBP	1 263 294,92	2 091 237,04	0,36

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>1 598 235,10</b>	<b>2 524 393,74</b>	<b>0,43</b>
565 272,00	GLENCORE PLC	GBP	1 598 235,10	2 524 393,74	0,43
<b>Telecommunication</b>			<b>672 326,46</b>	<b>923 158,05</b>	<b>0,16</b>
69 235,00	WPP PLC	GBP	672 326,46	923 158,05	0,16
<b>BELGIUM</b>			<b>7 211 868,50</b>	<b>7 377 263,58</b>	<b>1,27</b>
<b>Finance</b>			<b>2 986 562,35</b>	<b>3 335 163,38</b>	<b>0,57</b>
15 168,00	GROUPE BRUXELLES LAMBERT SA	EUR	1 401 684,05	1 488 890,88	0,25
11 269,00	KBC GROUP NV	EUR	701 425,40	850 358,74	0,15
703,00	SOFINA SA	EUR	216 584,53	303 696,00	0,05
5 514,00	AGEAS	EUR	234 406,92	251 162,70	0,04
5 573,00	KBC ANCORA	EUR	232 272,36	234 288,92	0,04
1 127,00	COFINIMMO SA	EUR	153 807,35	158 343,50	0,03
1 148,00	WAREHOUSES DE PAUW CVA	EUR	46 381,74	48 422,64	0,01
<b>Basic Goods</b>			<b>2 762 897,17</b>	<b>2 646 006,54</b>	<b>0,45</b>
47 922,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 632 340,11	2 548 012,74	0,44
2 630,00	COLRUYT SA	EUR	130 557,06	97 993,80	0,01
<b>Health</b>			<b>622 698,52</b>	<b>670 744,86</b>	<b>0,12</b>
5 888,00	UCB SA	EUR	544 915,67	590 860,80	0,10
1 623,00	GALAPAGOS NV	EUR	77 782,85	79 884,06	0,02
<b>Raw materials</b>			<b>490 512,26</b>	<b>375 742,40</b>	<b>0,07</b>
9 504,00	UMICORE SA	EUR	454 197,91	339 768,00	0,06
352,00	SOLVAY SA	EUR	36 314,35	35 974,40	0,01
<b>Telecommunication</b>			<b>298 844,92</b>	<b>296 067,20</b>	<b>0,05</b>
5 509,00	TELENET GROUP HOLDING NV	EUR	175 650,87	176 618,54	0,03
6 969,00	PROXIMUS SADP	EUR	123 194,05	119 448,66	0,02
<b>Consumer Retail</b>			<b>50 353,28</b>	<b>53 539,20</b>	<b>0,01</b>
312,00	D'IETTEREN SA/NV	EUR	50 353,28	53 539,20	0,01
<b>IRELAND</b>			<b>5 610 807,39</b>	<b>6 558 726,11</b>	<b>1,13</b>
<b>Industries</b>			<b>2 217 696,56</b>	<b>3 037 412,52</b>	<b>0,52</b>
45 051,00	CRH PLC	EUR	1 613 037,93	2 095 772,52	0,36
8 968,00	KINGSPAN GROUP PLC	EUR	604 658,63	941 640,00	0,16
<b>Consumer Retail</b>			<b>1 405 656,39</b>	<b>1 349 551,00</b>	<b>0,23</b>
9 709,00	FLUTTER ENTERTAINMENT PLC	EUR	1 405 656,39	1 349 551,00	0,23
<b>Basic Goods</b>			<b>1 038 967,59</b>	<b>1 056 169,50</b>	<b>0,18</b>
9 326,00	KERRY GROUP PLC -A-	EUR	1 038 967,59	1 056 169,50	0,18
<b>Raw materials</b>			<b>520 993,27</b>	<b>694 774,92</b>	<b>0,12</b>
14 343,00	SMURFIT KAPPA GROUP PLC	EUR	520 993,27	694 774,92	0,12
<b>Energy</b>			<b>427 493,58</b>	<b>420 818,17</b>	<b>0,08</b>
5 840,00	DCC PLC	GBP	427 493,58	420 818,17	0,08
<b>NORWAY</b>			<b>5 062 020,19</b>	<b>5 755 000,25</b>	<b>0,99</b>
<b>Energy</b>			<b>1 476 166,33</b>	<b>1 857 528,25</b>	<b>0,32</b>
70 390,00	EQUINOR ASA	NOK	1 261 005,62	1 655 835,87	0,28
7 447,00	AKER BP ASA	NOK	215 160,71	201 692,38	0,04
<b>Raw materials</b>			<b>838 036,24</b>	<b>1 013 604,64</b>	<b>0,17</b>
77 400,00	NORSK HYDRO ASA	NOK	409 872,00	536 573,36	0,09
10 750,00	YARA INTERNATIONAL ASA	NOK	428 164,24	477 031,28	0,08

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>810 156,88</b>	<b>942 398,83</b>	<b>0,16</b>
25 582,00	DNB BANK ASA	NOK	428 512,50	515 304,87	0,09
13 403,00	GJENSIDIGE FORSIKRING ASA	NOK	255 725,03	286 018,53	0,05
869,00	AKER ASA	NOK	61 531,43	71 491,12	0,01
7 883,00	STOREBRAND ASA	NOK	64 387,92	69 584,31	0,01
<b>Basic Goods</b>			<b>834 292,86</b>	<b>863 793,40</b>	<b>0,15</b>
67 531,00	ORKLA ASA	NOK	557 429,31	595 027,82	0,10
10 575,00	MARINE HARVEST ASA	NOK	231 728,77	220 080,32	0,04
803,00	SALMAR ASA	NOK	45 134,78	48 685,26	0,01
<b>Telecommunication</b>			<b>677 664,74</b>	<b>612 272,41</b>	<b>0,11</b>
8 681,00	SCHIBSTED ASA	NOK	298 721,65	257 101,49	0,04
14 474,00	TELENOR ASA	NOK	209 291,16	200 046,14	0,04
4 574,00	SCHIBSTED ASA -A-	NOK	169 651,93	155 124,78	0,03
<b>Industries</b>			<b>338 096,06</b>	<b>400 296,93</b>	<b>0,07</b>
8 209,00	KONGSBERG GRUPPEN ASA	NOK	202 873,97	234 117,93	0,04
2 641,00	TOMRA SYSTEMS ASA	NOK	135 222,09	166 179,00	0,03
<b>Consumer Retail</b>			<b>87 607,08</b>	<b>65 105,79</b>	<b>0,01</b>
5 566,00	ADEVINTA ASA	NOK	87 607,08	65 105,79	0,01
<b>LUXEMBOURG</b>			<b>2 145 887,41</b>	<b>2 795 199,12</b>	<b>0,48</b>
<b>Raw materials</b>			<b>722 215,08</b>	<b>1 154 282,74</b>	<b>0,20</b>
41 012,00	ARCELORMITTAL	EUR	722 215,08	1 154 282,74	0,20
<b>Health</b>			<b>583 912,70</b>	<b>877 036,80</b>	<b>0,15</b>
8 061,00	EUROFINS SCIENTIFIC SE	EUR	583 912,70	877 036,80	0,15
<b>Finance</b>			<b>426 524,14</b>	<b>358 181,66</b>	<b>0,06</b>
43 583,00	AROUNDTOWN SA	EUR	281 517,23	231 861,56	0,04
11 589,00	ADO PROPERTIES SA	EUR	145 006,91	126 320,10	0,02
<b>Industries</b>			<b>332 421,08</b>	<b>338 649,21</b>	<b>0,06</b>
22 944,00	TENARIS SA	EUR	178 905,08	211 314,24	0,04
12 015,00	INPOST SA	EUR	153 516,00	127 334,97	0,02
<b>Telecommunication</b>			<b>80 814,41</b>	<b>67 048,71</b>	<b>0,01</b>
2 683,00	MILLICOM INTERNATIONAL CELLULAR SA	SEK	80 814,41	67 048,71	0,01
<b>AUSTRIA</b>			<b>1 771 556,52</b>	<b>2 058 373,90</b>	<b>0,35</b>
<b>Finance</b>			<b>923 756,61</b>	<b>1 054 614,14</b>	<b>0,18</b>
12 546,00	ERSTE GROUP BANK AG	EUR	423 983,00	518 777,10	0,09
5 416,00	BAWAG GROUP AG	EUR	273 094,83	293 547,20	0,05
6 812,00	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE	EUR	170 269,51	169 618,80	0,03
2 808,00	RAIFFEISEN BANK INTERNATIONAL AG	EUR	56 409,27	72 671,04	0,01
<b>Multi-Utilities</b>			<b>304 109,95</b>	<b>438 131,50</b>	<b>0,07</b>
4 057,00	VERBUND AG	EUR	268 930,16	401 237,30	0,07
1 387,00	EVN AG	EUR	35 179,79	36 894,20	0,00
<b>Energy</b>			<b>258 854,46</b>	<b>281 118,60</b>	<b>0,05</b>
5 628,00	OMV AG	EUR	258 854,46	281 118,60	0,05
<b>Industries</b>			<b>188 730,30</b>	<b>187 568,02</b>	<b>0,03</b>
2 636,00	ANDRITZ AG	EUR	120 314,80	119 621,68	0,02
2 101,00	WIENERBERGER AG	EUR	68 415,50	67 946,34	0,01
<b>Telecommunication</b>			<b>96 105,20</b>	<b>96 941,64</b>	<b>0,02</b>
12 722,00	TELEKOM AUSTRIA AG	EUR	96 105,20	96 941,64	0,02

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTUGAL</b>			<b>1 282 696,44</b>	<b>1 363 765,46</b>	<b>0,23</b>
<b>Multi-Utilities</b>			<b>708 080,74</b>	<b>780 595,10</b>	<b>0,13</b>
161 547,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	708 080,74	780 595,10	0,13
<b>Basic Goods</b>			<b>262 735,29</b>	<b>330 484,20</b>	<b>0,06</b>
16 442,00	JERONIMO MARTINS SGPS SA	EUR	262 735,29	330 484,20	0,06
<b>Energy</b>			<b>311 880,41</b>	<b>252 686,16</b>	<b>0,04</b>
29 658,00	GALP ENERGIA SGPS SA	EUR	311 880,41	252 686,16	0,04
<b>ISLE OF MAN</b>			<b>444 654,79</b>	<b>689 775,35</b>	<b>0,12</b>
<b>Consumer Retail</b>			<b>444 654,79</b>	<b>689 775,35</b>	<b>0,12</b>
34 411,00	GVC HOLDINGS PLC	GBP	444 654,79	689 775,35	0,12
<b>Total Portfolio</b>			<b>493 923 412,98</b>	<b>579 742 693,68</b>	<b>99,57</b>

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

## Eurizon Fund - Equity Europe LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>65 786,80</b>	<b>15 059 864,79</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>287 753,22</b>	<b>9 810 163,35</b>
10	35	Purchase	FTSE 100 INDEX	18/03/2022	GBP	83 581,22	3 053 111,35
100	104	Purchase	MSCI EUROPE	18/03/2022	EUR	76 480,00	3 075 280,00
10	18	Purchase	IBEX 35 INDEX	21/01/2022	EUR	72 162,00	1 563 192,00
5	11	Purchase	FTSE/MIB INDEX	18/03/2022	EUR	38 665,00	1 498 640,00
50	7	Purchase	STOXX 600 FOOD	18/03/2022	EUR	10 080,00	304 150,00
50	23	Purchase	STOXX 600 OIL	18/03/2022	EUR	6 785,00	315 790,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(221 966,42)</b>	<b>5 249 701,44</b>
100	(64)	Sale	OMXS30 INDEX	21/01/2022	SEK	(76 612,01)	1 503 802,07
10	(13)	Sale	SWISS MARKET INDEX	18/03/2022	CHF	(56 709,41)	1 605 679,37
10	(19)	Sale	EURO STOXX 50	18/03/2022	EUR	(32 205,00)	814 625,00
50	(30)	Sale	STOXX 600 TRAVEL	18/03/2022	EUR	(29 250,00)	348 750,00
50	(11)	Sale	STOXX 600 BASIC RESOURCES	18/03/2022	EUR	(17 820,00)	325 325,00
50	(28)	Sale	STOXX 600 TLM	18/03/2022	EUR	(6 020,00)	321 720,00
50	10	Purchase	STOXX 600 AUTO	18/03/2022	EUR	(3 350,00)	329 800,00

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

## Eurizon Fund - Equity Europe LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(813 593,02)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>94 127,02</b>
18/01/2022	10 538 831,37	EUR	107 877 269,54	SEK	62 993,22
18/01/2022	847 359,03	GBP	995 627,94	EUR	13 334,59
07/01/2022	1 707 860,00	CHF	1 638 426,75	EUR	9 862,27
18/01/2022	1 032 491,30	EUR	1 165 445,21	USD	7 936,94
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(907 720,04)</b>
18/01/2022	38 506 813,39	EUR	32 916 394,22	GBP	(687 208,54)
18/01/2022	26 717 991,97	EUR	27 841 697,28	CHF	(154 296,30)
07/01/2022	1 578 574,66	EUR	1 345 105,00	GBP	(23 430,76)
18/01/2022	1 855 085,14	EUR	18 820 042,83	NOK	(20 627,61)
07/01/2022	16 930 652,37	SEK	1 655 015,28	EUR	(10 685,01)
18/01/2022	971 860,53	USD	862 342,97	EUR	(7 970,81)
18/01/2022	1 046 750,54	EUR	1 087 479,60	CHF	(2 864,54)
18/01/2022	7 544 302,55	EUR	56 115 050,49	DKK	(636,47)

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



## Eurizon Fund - Equity Europe ESG LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	326 847 073,89	
Banks	(Note 3)	4 777,36	
Other banks and broker accounts	(Notes 2, 3, 9)	38 081,09	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 293,08	
Receivable on investments sold		248 452,74	
Receivable on subscriptions		875 019,67	
Other assets	(Note 10)	221 687,33	
<b>Total assets</b>		<b>328 236 385,16</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(534 502,80)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(157,80)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 699,99)	
Payable on investments purchased		(1 250 851,60)	
Payable on redemptions		(27 560,70)	
Other liabilities		(106 923,88)	
<b>Total liabilities</b>		<b>(1 921 696,77)</b>	
<b>Total net assets</b>		<b>326 314 688,39</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	145,71	2 239 335,147
Class ZH Units	EUR	129,66	100,000

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

## Eurizon Fund - Equity Europe ESG LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>134 060 132,09</b>
Net income from investments	(Note 2)	6 103 903,39
Other income		3 270,63
<b>Total income</b>		<b>6 107 174,02</b>
Management fee	(Note 6)	(496 868,39)
Depository fee	(Note 8)	(63 301,09)
Subscription tax	(Note 4)	(27 114,08)
Other charges and taxes	(Notes 5, 8)	(162 124,45)
<b>Total expenses</b>		<b>(749 408,01)</b>
<b>Net investment income / (loss)</b>		<b>5 357 766,01</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	17 407 772,88
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	28 442 799,79
- forward foreign exchange contracts	(Notes 2, 9)	1 186,12
- foreign currencies	(Note 2)	(438,31)
- future contracts	(Notes 2, 9)	(1 699,99)
<b>Net result of operations for the year</b>		<b>51 207 386,50</b>
Subscriptions for the year		220 267 498,20
Redemptions for the year		(79 220 328,40)
<b>Net assets at the end of the year</b>		<b>326 314 688,39</b>

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

## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>287 134 507,84</b>	<b>326 847 073,89</b>	<b>100,16</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>287 134 507,84</b>	<b>326 847 073,89</b>	<b>100,16</b>
<b>Shares</b>			<b>287 134 507,84</b>	<b>326 847 073,89</b>	<b>100,16</b>
<b>UNITED KINGDOM</b>			<b>61 124 380,35</b>	<b>67 799 802,90</b>	<b>20,78</b>
<b>Finance</b>			<b>13 125 651,41</b>	<b>14 535 409,04</b>	<b>4,45</b>
733 411,00	HSBC HOLDINGS PLC	GBP	3 439 942,21	3 919 054,97	1,20
655 438,00	BARCLAYS PLC	GBP	1 346 678,95	1 459 820,60	0,45
2 095 463,00	LLOYDS BANKING GROUP PLC	GBP	978 066,15	1 192 982,73	0,37
71 769,00	PRUDENTIAL PLC	GBP	1 121 806,96	1 089 439,21	0,33
48 262,00	SEGRO PLC	GBP	605 627,52	825 728,38	0,25
34 519,00	ST JAMES'S PLACE PLC	GBP	529 434,95	692 145,81	0,21
127 739,00	AVIVA PLC	GBP	582 600,03	624 391,71	0,19
34 527,00	3I GROUP PLC	GBP	500 692,55	595 872,71	0,18
7 114,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	666 960,25	587 182,85	0,18
154 892,00	LEGAL & GENERAL GROUP PLC	GBP	484 713,89	548 835,53	0,17
181 182,00	STANDARD LIFE ABERDEEN PLC	GBP	554 642,38	519 850,08	0,16
185 983,00	NATWEST GROUP PLC	GBP	398 758,16	499 955,18	0,15
9 254,00	SCHRODERS PLC	GBP	386 371,43	392 379,00	0,12
72 537,00	STANDARD CHARTERED PLC	GBP	397 532,23	387 392,72	0,12
55 627,00	BRITISH LAND CO PLC	GBP	312 791,06	351 808,58	0,11
34 553,00	LAND SECURITIES GROUP PLC	GBP	295 880,76	319 519,63	0,10
7 550,00	ADMIRAL GROUP PLC	GBP	269 870,63	283 888,50	0,09
128 729,00	MELROSE INDUSTRIES PLC	GBP	253 281,30	245 160,85	0,07
<b>Consumer Retail</b>			<b>12 003 116,77</b>	<b>13 224 753,44</b>	<b>4,05</b>
87 363,00	UNILEVER PLC	GBP	4 196 859,26	4 105 403,53	1,26
71 716,00	RELX PLC	GBP	1 587 296,14	2 051 706,93	0,63
17 797,00	ASHTREAD GROUP PLC	GBP	864 539,50	1 259 521,87	0,39
43 576,00	COMPASS GROUP PLC	GBP	717 715,34	856 881,37	0,26
10 179,00	INTERTEK GROUP PLC	GBP	646 827,40	682 558,33	0,21
18 105,00	BUNZL PLC	GBP	555 487,80	622 114,91	0,19
9 261,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	498 789,86	527 354,79	0,16
56 320,00	BARRATT DEVELOPMENTS PLC	GBP	441 288,69	501 753,61	0,15
23 086,00	BURBERRY GROUP PLC	GBP	495 314,38	499 746,05	0,15
112 298,00	KINGFISHER PLC	GBP	422 971,36	452 480,93	0,14
11 715,00	PERSIMMON PLC	GBP	380 656,18	398 498,56	0,12
6 259,00	BERKELEY GROUP HOLDINGS PLC	GBP	332 135,37	355 962,78	0,11
2 770,00	NEXT PLC	GBP	258 181,63	268 883,18	0,08
124 579,00	TAYLOR WIMPEY PLC	GBP	229 098,39	260 404,35	0,08
30 854,00	RENTOKIL INITIAL PLC	GBP	215 374,46	214 610,31	0,07
4 678,00	WHITBREAD PLC	GBP	160 581,01	166 871,94	0,05
<b>Basic Goods</b>			<b>8 703 969,18</b>	<b>9 934 105,61</b>	<b>3,04</b>
83 643,00	DIAGEO PLC	GBP	3 019 852,33	4 020 749,55	1,23
61 257,00	BRITISH AMERICAN TOBACCO PLC	GBP	1 927 456,10	1 994 348,57	0,61
23 540,00	RECKITT BENCKISER GROUP PLC	GBP	1 756 182,10	1 778 111,37	0,54
167 396,00	TESCO PLC	GBP	515 628,14	577 988,97	0,18
10 125,00	COCA-COLA EUROPEAN PARTNERS PLC	USD	446 652,64	497 969,91	0,15
120 686,00	J SAINSBURY PLC	GBP	382 336,36	396 439,96	0,12
18 031,00	IMPERIAL BRANDS PLC	GBP	330 023,39	347 153,70	0,11
8 304,00	OCADO GROUP PLC	GBP	176 281,70	165 960,82	0,05
6 497,00	ASSOCIATED BRITISH FOODS PLC	GBP	149 556,42	155 382,76	0,05

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

## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>7 534 119,45</b>	<b>8 351 752,14</b>	<b>2,56</b>
50 232,00	ASTRAZENECA PLC	GBP	4 772 460,71	5 191 900,72	1,59
159 636,00	GLAXOSMITHKLINE PLC	GBP	2 657 575,00	3 054 673,97	0,94
6 827,00	SMITH & NEPHEW PLC	GBP	104 083,74	105 177,45	0,03
<b>Energy</b>			<b>6 953 289,98</b>	<b>7 982 292,90</b>	<b>2,45</b>
142 638,00	ROYAL DUTCH SHELL PLC -A-	GBP	2 389 505,48	2 755 235,97	0,85
135 713,00	ROYAL DUTCH SHELL PLC -B-	GBP	2 207 843,40	2 622 440,55	0,80
661 677,00	BP PLC	GBP	2 355 941,10	2 604 616,38	0,80
<b>Raw materials</b>			<b>5 174 797,96</b>	<b>5 474 806,20</b>	<b>1,68</b>
33 235,00	RIO TINTO PLC	GBP	1 962 214,72	1 936 459,40	0,59
43 927,00	ANGLO AMERICAN PLC	GBP	1 370 104,84	1 577 935,13	0,48
6 030,00	CRODA INTERNATIONAL PLC	GBP	502 283,11	726 815,35	0,22
27 910,00	MONDI PLC	GBP	594 026,49	606 997,46	0,19
19 719,00	ANTOFAGASTA PLC	GBP	329 769,53	314 361,63	0,10
12 811,00	JOHNSON MATTHEY PLC	GBP	416 347,23	312 187,08	0,10
7,00	EVRAZ PLC	GBP	52,04	50,15	0,00
<b>Multi-Utilities</b>			<b>2 545 913,82</b>	<b>2 924 547,18</b>	<b>0,90</b>
141 229,00	NATIONAL GRID PLC	GBP	1 507 386,65	1 782 682,75	0,55
42 674,00	SSE PLC	GBP	756 622,88	838 127,85	0,26
8 652,00	SEVERN TRENT PLC	GBP	281 856,75	303 684,70	0,09
4,00	UNITED UTILITIES GROUP PLC	GBP	47,54	51,88	0,00
<b>Industries</b>			<b>2 255 221,75</b>	<b>2 475 964,72</b>	<b>0,76</b>
69 603,00	BHP GROUP PLC	GBP	1 625 879,02	1 823 384,21	0,56
1 240,00	SPIRAX-SARCO ENGINEERING PLC	GBP	225 540,87	237 040,74	0,07
9 070,00	SMITHS GROUP PLC	GBP	153 311,81	170 629,13	0,05
3 436,00	HALMA PLC	GBP	121 202,23	130 957,20	0,04
77 861,00	ROLLS-ROYCE HOLDINGS PLC	GBP	129 287,82	113 953,44	0,04
<b>Telecommunication</b>			<b>2 366 698,21</b>	<b>2 398 317,50</b>	<b>0,74</b>
672 334,00	VODAFONE GROUP PLC	GBP	936 251,76	898 951,74	0,27
300 279,00	BT GROUP PLC	GBP	493 810,42	606 385,79	0,19
61 393,00	PEARSON PLC	GBP	511 443,03	448 381,07	0,14
72 254,00	INFORMA PLC	GBP	425 173,13	444 572,46	0,14
3,00	AUTO TRADER GROUP PLC	GBP	19,87	26,44	0,00
<b>Computing and IT</b>			<b>461 601,82</b>	<b>497 854,17</b>	<b>0,15</b>
6 999,00	AVEVA GROUP PLC	GBP	279 719,24	283 760,41	0,09
21 083,00	SAGE GROUP PLC	GBP	181 882,58	214 093,76	0,06
<b>FRANCE</b>			<b>46 178 347,10</b>	<b>54 238 165,65</b>	<b>16,62</b>
<b>Consumer Retail</b>			<b>12 719 367,98</b>	<b>16 058 288,52</b>	<b>4,92</b>
8 652,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	4 635 399,96	6 290 004,00	1,93
8 960,00	L'OREAL SA	EUR	2 931 796,08	3 735 872,00	1,15
2 917,00	KERING SA	EUR	1 788 080,98	2 062 027,30	0,63
1 042,00	HERMES INTERNATIONAL	EUR	1 197 960,12	1 600 512,00	0,49
7 947,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	932 596,01	1 145 560,05	0,35
16 280,00	VALEO SA	EUR	422 796,81	432 722,40	0,13
7 627,00	EDENRED	EUR	349 596,87	309 427,39	0,10
10 569,00	BUREAU VERITAS SA	EUR	280 548,61	308 403,42	0,09
3 103,00	ACCOR SA	EUR	93 324,75	88 280,35	0,03
1 134,00	FAURECIA	EUR	46 951,65	47 435,22	0,01
786,00	RENAULT SA	EUR	24 468,72	24 008,37	0,01
351,00	LA FRANCAISE DES JEUX SAEM	EUR	15 499,41	13 667,94	0,00
3,00	SODEXO SA	EUR	225,68	231,18	0,00
1,00	SEB SA	EUR	122,33	136,90	0,00

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

## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>8 426 033,19</b>	<b>9 615 386,46</b>	<b>2,95</b>
19 704,00	SCHNEIDER ELECTRIC SE	EUR	2 437 634,21	3 398 151,84	1,04
14 092,00	VINCI SA	EUR	1 220 549,61	1 309 287,72	0,40
10 441,00	LEGRAND SA	EUR	923 833,35	1 074 378,90	0,33
17 321,00	CIE DE SAINT-GOBAIN	EUR	898 983,04	1 071 650,27	0,33
8 101,00	SAFRAN SA	EUR	953 451,14	872 153,66	0,27
6 474,00	EIFFAGE SA	EUR	551 064,73	585 638,04	0,18
15 062,00	ALSTOM SA	EUR	586 351,50	470 235,64	0,14
14 357,00	BOUYGUES SA	EUR	480 567,12	452 101,93	0,14
14 526,00	GETLINK SE	EUR	200 441,55	211 498,56	0,07
1 503,00	AEROPORTS DE PARIS	EUR	173 156,94	170 289,90	0,05
<b>Finance</b>			<b>6 712 659,88</b>	<b>8 058 253,21</b>	<b>2,47</b>
42 595,00	BNP PARIBAS SA	EUR	1 994 680,75	2 588 498,15	0,79
70 113,00	AXA SA	EUR	1 464 187,58	1 835 908,91	0,56
38 021,00	SOCIETE GENERALE SA	EUR	800 927,93	1 148 424,31	0,35
3 646,00	GECINA SA	EUR	441 541,01	448 093,40	0,14
21 182,00	KLEPIERRE SA	EUR	412 418,48	441 644,70	0,14
5 925,00	COVIVIO	EUR	438 105,05	427 785,00	0,13
5 032,00	UNIBAIL-RODAMCO-WESTFIELD SE	EUR	291 552,08	310 071,84	0,10
2 865,00	AMUNDI SA	EUR	225 296,45	207 855,75	0,06
14 235,00	CREDIT AGRICOLE SA	EUR	183 454,83	178 649,25	0,06
1 659,00	WENDEL SA	EUR	200 085,29	174 858,60	0,05
2 191,00	EURAZEO SE	EUR	177 091,38	168 268,80	0,05
5 894,00	CNP ASSURANCES	EUR	83 319,05	128 194,50	0,04
<b>Health</b>			<b>5 248 219,37</b>	<b>5 778 605,82</b>	<b>1,77</b>
37 361,00	SANOFI	EUR	3 206 721,75	3 309 437,38	1,01
9 461,00	ESSILORLUXOTTICA SA	EUR	1 365 297,48	1 771 477,64	0,54
3 650,00	BIOMERIEUX	EUR	416 515,75	455 885,00	0,14
303,00	SARTORIUS STEDIM BIOTECH	EUR	145 770,50	146 167,20	0,05
1 081,00	ORPEA	EUR	113 505,38	95 236,10	0,03
5,00	IPSEN SA	EUR	408,51	402,50	0,00
<b>Computing and IT</b>			<b>2 966 226,89</b>	<b>3 485 303,78</b>	<b>1,07</b>
23 235,00	DASSAULT SYSTEMES SE	EUR	917 456,00	1 215 422,85	0,38
4 701,00	CAPGEMINI SE	EUR	745 962,97	1 013 065,50	0,31
12 089,00	WORLDLINE SA	EUR	717 920,21	592 481,89	0,18
1 099,00	TELEPERFORMANCE	EUR	344 182,68	430 808,00	0,13
5 422,00	UBISOFT ENTERTAINMENT SA	EUR	240 705,03	233 525,54	0,07
<b>Energy</b>			<b>2 832 829,86</b>	<b>3 395 495,03</b>	<b>1,04</b>
76 081,00	TOTALENERGIES SE	EUR	2 832 829,86	3 395 495,03	1,04
<b>Basic Goods</b>			<b>2 950 655,58</b>	<b>3 146 904,03</b>	<b>0,96</b>
7 601,00	PERNOD RICARD SA	EUR	1 359 349,42	1 607 611,50	0,49
25 367,00	DANONE SA	EUR	1 469 217,28	1 384 784,53	0,42
722,00	REMY COINTREAU SA	EUR	122 088,88	154 508,00	0,05
<b>Raw materials</b>			<b>1 870 050,99</b>	<b>2 062 737,81</b>	<b>0,63</b>
13 453,00	AIR LIQUIDE SA	EUR	1 869 935,88	2 062 613,96	0,63
1,00	ARKEMA SA	EUR	115,11	123,85	0,00
<b>Telecommunication</b>			<b>1 642 339,74</b>	<b>1 743 939,89</b>	<b>0,54</b>
12 592,00	PUBLICIS GROUPE SA	EUR	653 894,14	745 446,40	0,23
71 678,00	ORANGE SA	EUR	687 339,16	674 705,01	0,21
27 232,00	VIVENDI SA	EUR	301 106,44	323 788,48	0,10
<b>Multi-Utilities</b>			<b>809 963,62</b>	<b>893 251,10</b>	<b>0,27</b>
36 503,00	ENGIE SA	EUR	438 716,12	475 050,04	0,15
11 416,00	VEOLIA ENVIRONNEMENT SA	EUR	309 668,43	368 280,16	0,11

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

## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 777,00	ELECTRICITE DE FRANCE SA	EUR	61 003,12	49 346,41	0,01
29,00	SUEZ	EUR	575,95	574,49	0,00
<b>SWITZERLAND</b>			<b>44 046 692,54</b>	<b>52 522 640,01</b>	<b>16,10</b>
<b>Health</b>			<b>16 589 661,37</b>	<b>19 522 880,59</b>	<b>5,98</b>
22 676,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	6 904 713,03	8 296 474,88	2,54
69 505,00	NOVARTIS AG REG	CHF	5 165 482,52	5 385 137,31	1,65
2 844,00	LONZA GROUP AG REG	CHF	1 577 067,20	2 090 402,41	0,64
14 422,00	ALCON INC	CHF	895 046,32	1 123 796,32	0,35
2 487,00	SONOVA HOLDING AG REG	CHF	688 599,23	858 794,97	0,26
364,00	STRAUMANN HOLDING AG REG	CHF	481 598,71	680 462,78	0,21
3 678,00	VIFOR PHARMA AG	CHF	416 415,61	575 930,13	0,18
779,00	ROCHE HOLDING AG -BR-	CHF	279 054,87	307 341,86	0,09
296,00	BACHEM HOLDING AG REG -B-	CHF	181 683,88	204 539,93	0,06
<b>Basic Goods</b>			<b>9 844 842,85</b>	<b>11 875 227,53</b>	<b>3,64</b>
89 599,00	NESTLE SA REG	CHF	9 076 723,74	11 020 017,79	3,38
17 151,00	COCA-COLA HBC AG	GBP	474 538,05	521 923,22	0,16
11,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	112 575,84	134 081,67	0,04
1,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG REG	CHF	105 431,57	117 935,51	0,04
38,00	BARRY CALLEBAUT AG REG	CHF	75 573,65	81 269,34	0,02
<b>Finance</b>			<b>7 065 030,31</b>	<b>8 037 983,54</b>	<b>2,46</b>
4 955,00	ZURICH INSURANCE GROUP AG	CHF	1 710 340,13	1 914 745,68	0,59
117 020,00	UBS GROUP AG REG	CHF	1 477 490,79	1 854 413,66	0,57
738,00	PARTNERS GROUP HOLDING AG	CHF	894 684,02	1 077 271,36	0,33
123 761,00	CREDIT SUISSE GROUP AG REG	CHF	1 171 845,24	1 059 689,70	0,32
11 878,00	SWISS RE AG	CHF	905 681,97	1 034 694,21	0,32
1 278,00	SWISS LIFE HOLDING AG REG	CHF	509 136,66	689 471,04	0,21
1 901,00	BALOISE HOLDING AG REG	CHF	256 339,34	273 547,74	0,08
2 272,00	JULIUS BAER GROUP LTD	CHF	139 512,16	134 150,15	0,04
<b>Industries</b>			<b>5 348 000,63</b>	<b>6 667 524,76</b>	<b>2,04</b>
63 498,00	ABB LTD REG	CHF	1 658 303,97	2 138 744,19	0,66
3 770,00	SIKA AG REG	CHF	943 703,64	1 383 333,30	0,42
1 534,00	GEBERIT AG REG	CHF	862 195,42	1 103 244,00	0,34
2 827,00	KUEHNE + NAGEL INTERNATIONAL AG REG	CHF	659 802,48	803 224,57	0,25
17 080,00	HOLCIM LTD	CHF	771 417,61	766 668,42	0,23
1 077,00	VAT GROUP AG	CHF	452 577,51	472 310,28	0,14
<b>Consumer Retail</b>			<b>2 196 117,99</b>	<b>3 079 685,64</b>	<b>0,95</b>
16 199,00	CIE FINANCIERE RICHEMONT SA REG	CHF	1 404 413,74	2 141 034,24	0,66
285,00	SGS SA REG	CHF	692 737,98	838 090,05	0,26
2 236,00	ADECCO GROUP AG REG	CHF	98 966,27	100 561,35	0,03
<b>Raw materials</b>			<b>1 603 638,92</b>	<b>1 993 589,71</b>	<b>0,61</b>
356,00	GIVAUDAN SA REG	CHF	1 300 152,06	1 646 418,27	0,50
293,00	EMS-CHEMIE HOLDING AG REG	CHF	251 809,28	288 713,26	0,09
3 188,00	CLARIANT AG REG	CHF	51 677,58	58 458,18	0,02
<b>Computing and IT</b>			<b>984 490,16</b>	<b>937 508,79</b>	<b>0,29</b>
6 669,00	LOGITECH INTERNATIONAL SA REG	CHF	524 234,35	494 820,25	0,15
3 639,00	TEMENOS AG REG	CHF	460 255,81	442 688,54	0,14
<b>Telecommunication</b>			<b>414 910,31</b>	<b>408 239,45</b>	<b>0,13</b>
822,00	SWISSCOM AG REG	CHF	414 910,31	408 239,45	0,13

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>38 851 279,70</b>	<b>42 128 773,19</b>	<b>12,91</b>
<b>Consumer Retail</b>			<b>8 013 772,64</b>	<b>8 460 988,37</b>	<b>2,59</b>
31 353,00	DAIMLER AG	EUR	1 706 437,28	2 119 149,27	0,65
6 836,00	ADIDAS AG	EUR	1 850 782,45	1 730 875,20	0,53
12 255,00	BAYERISCHE MOTOREN WERKE AG	EUR	931 125,32	1 084 444,95	0,33
5 112,00	VOLKSWAGEN AG -PREF-	EUR	1 082 722,98	907 277,76	0,28
9 439,00	ZALANDO SE	EUR	752 393,97	671 490,46	0,21
5 638,00	PUMA SE	EUR	511 849,46	606 085,00	0,18
15 023,00	DAIMLER TRUCK HOLDING AG	EUR	323 293,04	485 092,67	0,15
3 585,00	BAYERISCHE MOTOREN WERKE AG -PREF-	EUR	246 188,38	262 780,50	0,08
2 916,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	249 915,60	243 311,04	0,07
512,00	VOLKSWAGEN AG	EUR	140 672,53	132 300,80	0,04
1 408,00	CONTINENTAL AG	EUR	130 147,82	131 098,88	0,04
700,00	BEIERSDORF AG	EUR	66 438,52	63 266,00	0,02
3 708,00	DEUTSCHE LUFTHANSA AG REG	EUR	20 964,83	22 915,44	0,01
1,00	RATIONAL AG	EUR	840,46	900,40	0,00
<b>Finance</b>			<b>7 809 128,43</b>	<b>8 265 059,93</b>	<b>2,53</b>
15 075,00	ALLIANZ SE REG	EUR	2 929 041,17	3 130 323,75	0,96
4 776,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	1 143 210,46	1 244 148,00	0,38
7 985,00	DEUTSCHE BOERSE AG	EUR	1 151 715,33	1 174 593,50	0,36
22 281,00	VONOVIA SE	EUR	1 125 025,35	1 080 628,50	0,33
72 276,00	DEUTSCHE BANK AG	EUR	729 292,24	796 336,97	0,24
55 258,00	COMMERZBANK AG	EUR	298 021,16	369 620,76	0,11
2 039,00	HANNOVER RUECK SE	EUR	297 723,04	340 818,85	0,11
1 048,00	LEG IMMOBILIEN AG	EUR	135 099,68	128 589,60	0,04
<b>Industries</b>			<b>6 283 656,13</b>	<b>7 305 460,46</b>	<b>2,24</b>
24 300,00	SIEMENS AG REG	EUR	3 031 816,37	3 710 124,00	1,14
28 627,00	DEUTSCHE POST AG REG	EUR	1 348 704,47	1 618 570,58	0,49
872,00	SARTORIUS AG -PREF-	EUR	476 239,47	519 014,40	0,16
10 320,00	GEA GROUP AG	EUR	432 587,10	496 288,80	0,15
2 168,00	MTU AERO ENGINES AG	EUR	403 590,07	388 939,20	0,12
4 245,00	HEIDELBERGCEMENT AG	EUR	264 269,76	252 662,40	0,08
7 150,00	SIEMENS ENERGY AG	EUR	173 454,18	160 803,50	0,05
1 001,00	KION GROUP AG	EUR	86 597,81	96 576,48	0,03
719,00	KNORR-BREMSE AG	EUR	66 396,90	62 481,10	0,02
<b>Computing and IT</b>			<b>5 974 580,69</b>	<b>6 663 188,94</b>	<b>2,04</b>
36 447,00	SAP SE	EUR	4 306 603,89	4 552 230,30	1,40
45 987,00	INFINEON TECHNOLOGIES AG	EUR	1 435 030,87	1 874 430,12	0,57
3 758,00	BECHTLE AG	EUR	232 945,93	236 528,52	0,07
<b>Health</b>			<b>3 253 169,58</b>	<b>3 713 281,39</b>	<b>1,14</b>
5 588,00	MERCK KGAA	EUR	837 893,66	1 268 476,00	0,39
25 463,00	BAYER AG REG	EUR	1 300 487,75	1 196 761,00	0,37
3 107,00	CARL ZEISS MEDITEC AG	EUR	431 570,93	574 328,95	0,17
4 322,00	SIEMENS HEALTHINEERS AG	EUR	245 682,89	284 474,04	0,09
7 622,00	FRESENIUS SE & CO KGAA	EUR	308 744,32	269 818,80	0,08
2 090,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	128 790,03	119 422,60	0,04
<b>Raw materials</b>			<b>3 158 000,27</b>	<b>3 238 289,49</b>	<b>0,99</b>
24 939,00	BASF SE	EUR	1 514 225,47	1 540 731,42	0,47
7 544,00	BRENTNAG AG	EUR	573 364,62	600 351,52	0,18
16 735,00	EVONIK INDUSTRIES AG	EUR	454 499,23	476 445,45	0,14
5 815,00	LANXESS AG	EUR	336 224,09	316 917,50	0,10
1 668,00	SYMRISE AG	EUR	191 858,58	217 340,40	0,07
1 596,00	COVESTRO AG	EUR	87 828,28	86 503,20	0,03

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>2 146 875,10</b>	<b>2 154 798,37</b>	<b>0,66</b>
90 105,00	DEUTSCHE TELEKOM AG REG	EUR	1 428 239,46	1 468 711,50	0,45
4 069,00	DELIVERY HERO AG	EUR	448 265,28	398 762,00	0,12
6 204,00	UNITED INTERNET AG REG	EUR	203 011,36	216 767,76	0,07
28 905,00	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	67 359,00	70 557,11	0,02
<b>Multi-Utilities</b>			<b>1 280 008,31</b>	<b>1 479 111,74</b>	<b>0,46</b>
86 442,00	E.ON SE	EUR	890 185,12	1 053 900,86	0,33
11 904,00	RWE AG	EUR	389 823,19	425 210,88	0,13
<b>Basic Goods</b>			<b>932 088,55</b>	<b>848 594,50</b>	<b>0,26</b>
5 292,00	HENKEL AG & CO KGAA -PREF-	EUR	402 446,82	376 472,88	0,11
3 718,00	HELLOFRESH SE	EUR	292 515,43	251 113,72	0,08
3 217,00	HENKEL AG & CO KGAA	EUR	237 126,30	221 007,90	0,07
<b>NETHERLANDS</b>			<b>25 638 130,57</b>	<b>30 943 833,80</b>	<b>9,48</b>
<b>Computing and IT</b>			<b>7 629 530,51</b>	<b>11 234 359,96</b>	<b>3,44</b>
13 980,00	ASML HOLDING NV	EUR	6 530 662,59	9 879 666,00	3,03
19 641,00	STMICROELECTRONICS NV	EUR	674 730,43	859 490,16	0,26
1 274,00	ASM INTERNATIONAL NV	EUR	424 137,49	495 203,80	0,15
<b>Finance</b>			<b>4 504 888,36</b>	<b>4 957 885,74</b>	<b>1,52</b>
31 379,00	PROSUS NV	EUR	2 386 025,11	2 307 297,87	0,71
147 754,00	ING GROEP NV	EUR	1 389 299,01	1 808 804,47	0,55
8 725,00	NN GROUP NV	EUR	328 935,92	415 397,25	0,13
18 982,00	ABN AMRO GROUP NV -CVA-	EUR	239 539,29	245 171,51	0,07
41 230,00	AEGON NV	EUR	161 002,15	181 123,39	0,06
1,00	EURONEXT NV	EUR	86,88	91,25	0,00
<b>Consumer Retail</b>			<b>3 619 142,97</b>	<b>3 971 705,05</b>	<b>1,22</b>
670,00	ADYEN NV	EUR	1 443 812,51	1 548 705,00	0,48
67 344,00	STELLANTIS NV	EUR	1 070 286,94	1 123 701,98	0,34
2 851,00	FERRARI NV	EUR	511 853,88	648 602,50	0,20
11 503,00	UNIVERSAL MUSIC GROUP INC	EUR	244 324,13	285 044,34	0,09
21 303,00	DAVIDE CAMPARI-MILANO NV	EUR	257 353,49	273 850,07	0,08
1 529,00	RANDSTAD NV	EUR	91 512,02	91 801,16	0,03
<b>Industries</b>			<b>2 364 943,25</b>	<b>2 677 289,10</b>	<b>0,82</b>
16 314,00	AIRBUS SE	EUR	1 768 037,54	1 833 041,04	0,56
49 458,00	CNH INDUSTRIAL NV	EUR	596 905,71	844 248,06	0,26
<b>Basic Goods</b>			<b>2 438 580,34</b>	<b>2 472 346,63</b>	<b>0,76</b>
38 802,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 060 025,15	1 169 298,27	0,36
9 768,00	HEINEKEN NV	EUR	865 174,18	965 664,48	0,30
6 959,00	JUST EAT TAKEAWAY	EUR	513 303,87	337 302,73	0,10
1,00	HEINEKEN HOLDING NV	EUR	77,14	81,15	0,00
<b>Raw materials</b>			<b>1 920 512,90</b>	<b>2 252 362,20</b>	<b>0,69</b>
6 704,00	KONINKLIJKE DSM NV	EUR	1 015 794,86	1 327 392,00	0,41
8 877,00	AKZO NOBEL NV	EUR	835 894,19	856 630,50	0,26
351,00	IMCD GROUP NV	EUR	68 823,85	68 339,70	0,02
<b>Health</b>			<b>1 823 202,96</b>	<b>1 782 932,04</b>	<b>0,54</b>
2 324,00	ARGENX SE	EUR	624 011,24	732 757,20	0,22
19 836,00	KONINKLIJKE PHILIPS NV	EUR	833 052,56	649 926,54	0,20
8 170,00	QIAGEN NV	EUR	366 139,16	400 248,30	0,12
<b>Telecommunication</b>			<b>1 337 329,28</b>	<b>1 594 953,08</b>	<b>0,49</b>
10 415,00	WOLTERS KLUWER NV	EUR	838 832,94	1 078 994,00	0,33
188 996,00	KONINKLIJKE KPN NV	EUR	498 496,34	515 959,08	0,16

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>15 845 880,21</b>	<b>17 626 323,26</b>	<b>5,40</b>
<b>Industries</b>			<b>5 766 180,09</b>	<b>7 000 853,14</b>	<b>2,15</b>
17 054,00	ATLAS COPCO AB -A-	SEK	826 479,19	1 036 553,62	0,32
37 653,00	ASSA ABLOY AB -B-	SEK	880 725,85	1 010 074,05	0,31
32 737,00	SANDVIK AB	SEK	672 924,82	803 160,20	0,25
14 967,00	ATLAS COPCO AB -B-	SEK	648 535,60	773 641,19	0,24
48 011,00	NIBE INDUSTRIER AB -B-	SEK	388 420,92	637 673,02	0,19
44 241,00	HEXAGON AB	SEK	514 199,00	617 249,18	0,19
23 823,00	EPIROC AB -B-	SEK	365 510,21	443 556,06	0,13
11 982,00	ALFA LAVAL AB	SEK	355 184,45	424 070,09	0,13
15 022,00	EPIROC AB	SEK	250 633,63	334 404,66	0,10
15 230,00	SKF AB -B-	SEK	314 201,29	317 290,56	0,10
7 051,00	INVESTMENT AB LATOUR -B-	SEK	224 246,06	252 495,60	0,08
16 584,00	HUSQVARNA AB -B-	SEK	206 844,07	233 312,36	0,07
5 160,00	SKANSKA AB -B-	SEK	118 275,00	117 372,55	0,04
<b>Finance</b>			<b>3 249 464,90</b>	<b>3 648 497,35</b>	<b>1,12</b>
44 302,00	INVESTOR AB -B-	SEK	761 716,09	979 967,50	0,30
13 128,00	EQT AB	SEK	549 430,86	628 601,54	0,19
29 258,00	SWEDBANK AB -A-	SEK	450 496,08	517 469,24	0,16
41 668,00	SVENSKA HANDELSBANKEN AB -A-	SEK	393 874,50	396 038,88	0,12
28 654,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	341 915,05	350 242,17	0,11
9 033,00	KINNEVIK AB -B-	SEK	278 243,45	283 157,60	0,09
8 465,00	INDUSTRIVARDEN AB	SEK	225 287,84	233 575,96	0,07
7 951,00	INDUSTRIVARDEN AB -A-	SEK	214 675,71	222 713,72	0,07
1 585,00	INVESTOR AB -A-	SEK	33 825,32	36 730,74	0,01
<b>Consumer Retail</b>			<b>3 014 452,74</b>	<b>3 106 287,46</b>	<b>0,95</b>
44 802,00	VOLVO AB -B-	SEK	846 317,58	912 267,54	0,28
25 238,00	ESSITY AB -B-	SEK	702 010,82	724 094,72	0,22
4 118,00	EVOLUTION GAMING GROUP AB	SEK	501 634,42	514 428,24	0,16
26 414,00	HENNES & MAURITZ AB -B-	SEK	452 971,92	456 855,94	0,14
11 782,00	VOLVO AB	SEK	241 235,51	243 283,26	0,07
16 551,00	SECURITAS AB -B-	SEK	221 905,49	200 376,36	0,06
2 579,00	ELECTROLUX AB -B-	SEK	48 377,00	54 981,40	0,02
<b>Telecommunication</b>			<b>2 115 067,41</b>	<b>2 093 564,28</b>	<b>0,64</b>
105 877,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	1 065 199,74	1 026 168,32	0,31
178 426,00	TELIA CO AB	SEK	630 718,06	613 553,86	0,19
36 195,00	TELE2 AB -B-	SEK	419 149,61	453 842,10	0,14
<b>Raw materials</b>			<b>566 887,39</b>	<b>648 259,20</b>	<b>0,20</b>
19 070,00	BOLIDEN AB	SEK	566 887,39	648 259,20	0,20
<b>Health</b>			<b>501 627,06</b>	<b>552 022,80</b>	<b>0,17</b>
32 007,00	SVENSKA CELLULOSA AB SCA -B-	SEK	451 038,67	499 719,05	0,15
1 363,00	GETINGE AB -B-	SEK	50 588,39	52 303,75	0,02
<b>Basic Goods</b>			<b>360 200,26</b>	<b>363 729,11</b>	<b>0,11</b>
51 999,00	SWEDISH MATCH AB	SEK	360 200,26	363 729,11	0,11
<b>Computing and IT</b>			<b>233 911,85</b>	<b>178 283,65</b>	<b>0,05</b>
15 948,00	SINCH AB	SEK	233 911,85	178 283,65	0,05
<b>Energy</b>			<b>38 088,51</b>	<b>34 826,27</b>	<b>0,01</b>
1 105,00	LUNDIN PETROLEUM AB	SEK	38 088,51	34 826,27	0,01

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>11 732 278,52</b>	<b>14 169 669,55</b>	<b>4,34</b>
<b>Health</b>			<b>5 713 480,28</b>	<b>7 598 284,10</b>	<b>2,33</b>
57 373,00	NOVO NORDISK A/S -B-	DKK	3 809 369,17	5 669 748,55	1,74
4 299,00	COLOPLAST A/S -B-	DKK	586 768,20	665 291,03	0,20
1 715,00	GENMAB A/S	DKK	595 141,13	606 441,30	0,19
8 553,00	DEMANT A/S	DKK	396 394,95	385 355,71	0,12
11 670,00	AMBU A/S -B-	DKK	325 806,83	271 447,51	0,08
<b>Industries</b>			<b>1 812 403,89</b>	<b>2 361 669,35</b>	<b>0,72</b>
5 039,00	DSV A/S	DKK	842 878,64	1 034 890,68	0,32
221,00	AP MOLLER - MAERSK A/S -B-	DKK	484 938,67	696 793,39	0,21
215,00	AP MOLLER - MAERSK A/S -A-	DKK	484 195,53	629 600,75	0,19
1,00	ROCKWOOL INTERNATIONAL A/S -B-	DKK	391,05	384,53	0,00
<b>Energy</b>			<b>1 061 632,33</b>	<b>959 614,42</b>	<b>0,29</b>
35 686,00	VESTAS WIND SYSTEMS A/S	DKK	1 061 632,33	959 614,42	0,29
<b>Multi-Utilities</b>			<b>962 602,20</b>	<b>866 241,57</b>	<b>0,27</b>
7 714,00	ORSTED A/S	DKK	962 602,20	866 241,57	0,27
<b>Basic Goods</b>			<b>637 072,71</b>	<b>719 657,25</b>	<b>0,22</b>
4 502,00	CARLSBERG A/S -B-	DKK	601 489,03	683 692,20	0,21
519,00	CHR HANSEN HOLDING A/S	DKK	35 583,68	35 965,05	0,01
<b>Raw materials</b>			<b>471 499,06</b>	<b>577 245,27</b>	<b>0,18</b>
7 992,00	NOVOZYMES A/S -B-	DKK	471 499,06	577 245,27	0,18
<b>Consumer Retail</b>			<b>367 313,39</b>	<b>439 626,62</b>	<b>0,13</b>
4 010,00	PANDORA A/S	DKK	367 313,39	439 626,62	0,13
<b>Telecommunication</b>			<b>423 267,54</b>	<b>365 258,58</b>	<b>0,11</b>
6 605,00	GN STORE NORD A/S	DKK	423 267,54	365 258,58	0,11
<b>Finance</b>			<b>283 007,12</b>	<b>282 072,39</b>	<b>0,09</b>
18 574,00	DANSKE BANK A/S	DKK	283 007,12	282 072,39	0,09
<b>SPAIN</b>			<b>10 452 358,16</b>	<b>11 063 461,67</b>	<b>3,39</b>
<b>Multi-Utilities</b>			<b>3 659 071,72</b>	<b>3 855 057,50</b>	<b>1,18</b>
217 851,00	IBERDROLA SA	EUR	2 277 218,51	2 267 828,91	0,69
30 476,00	RED ELECTRICA CORP SA	EUR	505 485,13	579 805,90	0,18
25 823,00	ENDESA SA	EUR	523 545,16	521 624,60	0,16
16 553,00	NATURGY ENERGY GROUP SA	EUR	340 089,87	473 912,39	0,15
539,00	EDP RENOVAVEIS SA	EUR	12 655,57	11 804,10	0,00
4,00	ENAGAS SA	EUR	77,48	81,60	0,00
<b>Finance</b>			<b>2 824 870,71</b>	<b>3 111 153,76</b>	<b>0,95</b>
571 829,00	BANCO SANTANDER SA	EUR	1 575 222,56	1 681 463,17	0,51
252 135,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 141 284,92	1 323 708,75	0,41
43 903,00	CAIXABANK SA	EUR	108 363,23	105 981,84	0,03
<b>Telecommunication</b>			<b>1 374 418,24</b>	<b>1 365 365,12</b>	<b>0,42</b>
16 710,00	CELLNEX TELECOM SA	EUR	876 149,16	855 217,80	0,26
132 437,00	TELEFONICA SA	EUR	498 269,08	510 147,32	0,16
<b>Consumer Retail</b>			<b>1 099 372,03</b>	<b>1 141 599,42</b>	<b>0,35</b>
40 014,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 099 372,03	1 141 599,42	0,35
<b>Computing and IT</b>			<b>698 544,34</b>	<b>771 085,56</b>	<b>0,24</b>
12 929,00	AMADEUS IT GROUP SA	EUR	698 544,34	771 085,56	0,24
<b>Energy</b>			<b>401 215,62</b>	<b>426 895,02</b>	<b>0,13</b>
40 906,00	REPSOL SA	EUR	401 215,62	426 895,02	0,13

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

## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>365 028,14</b>	<b>367 937,79</b>	<b>0,11</b>
4 523,00	FERROVIAL SA	EUR	119 944,05	124 653,88	0,04
4 959,00	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	103 656,85	104 486,13	0,03
641,00	AENA SME SA	EUR	92 575,28	88 970,80	0,03
2 114,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	48 851,96	49 826,98	0,01
<b>Health</b>			<b>29 837,36</b>	<b>24 367,50</b>	<b>0,01</b>
1 444,00	GRIFOLS SA	EUR	29 837,36	24 367,50	0,01
<b>ITALY</b>			<b>8 907 508,60</b>	<b>9 353 988,13</b>	<b>2,87</b>
<b>Finance</b>			<b>3 352 598,14</b>	<b>3 629 071,07</b>	<b>1,11</b>
589 379,00	INTESA SANPAOLO SPA	EUR	1 264 984,57	1 340 247,85	0,41
36 470,00	ASSICURAZIONI GENERALI SPA	EUR	634 946,53	679 436,10	0,21
48 871,00	UNICREDIT SPA	EUR	521 075,39	661 908,82	0,20
30 720,00	NEXI SPA	EUR	450 709,29	429 772,80	0,13
25 922,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	264 812,18	262 071,42	0,08
22 152,00	POSTE ITALIANE SPA	EUR	216 070,18	255 634,08	0,08
<b>Multi-Utilities</b>			<b>2 671 211,20</b>	<b>2 519 578,84</b>	<b>0,77</b>
314 688,00	ENEL SPA	EUR	2 408 799,78	2 217 291,65	0,68
40 271,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	247 946,09	286 487,89	0,09
2 981,00	SNAM SPA	EUR	14 465,33	15 799,30	0,00
<b>Health</b>			<b>801 879,29</b>	<b>893 586,70</b>	<b>0,28</b>
9 028,00	AMPLIFON SPA	EUR	348 298,21	428 378,60	0,13
5 928,00	RECORDATI SPA	EUR	316 481,24	334 932,00	0,11
778,00	DIASORIN SPA	EUR	137 099,84	130 276,10	0,04
<b>Consumer Retail</b>			<b>717 362,02</b>	<b>781 358,96</b>	<b>0,24</b>
25 472,00	ATLANTIA SPA	EUR	419 104,65	444 613,76	0,14
5 260,00	MONCLER SPA	EUR	298 257,37	336 745,20	0,10
<b>Industries</b>			<b>722 932,73</b>	<b>778 318,89</b>	<b>0,24</b>
17 091,00	PRYSMIAN SPA	EUR	520 843,54	565 883,01	0,17
19 891,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	202 089,19	212 435,88	0,07
<b>Energy</b>			<b>589 298,91</b>	<b>683 855,64</b>	<b>0,21</b>
55 962,00	ENI SPA	EUR	589 298,91	683 855,64	0,21
<b>Telecommunication</b>			<b>52 226,31</b>	<b>68 218,03</b>	<b>0,02</b>
157 112,00	TELECOM ITALIA SPA	EUR	52 226,31	68 218,03	0,02
<b>FINLAND</b>			<b>6 666 375,73</b>	<b>7 232 981,17</b>	<b>2,22</b>
<b>Finance</b>			<b>2 178 899,96</b>	<b>2 425 872,64</b>	<b>0,74</b>
131 201,00	NORDEA BANK ABP	SEK	1 195 497,60	1 408 086,64	0,43
23 100,00	SAMPO OYJ -A-	EUR	983 402,36	1 017 786,00	0,31
<b>Telecommunication</b>			<b>992 843,03</b>	<b>1 258 890,32</b>	<b>0,39</b>
198 237,00	NOKIA OYJ	EUR	844 422,08	1 104 973,04	0,34
2 844,00	ELISA OYJ	EUR	148 420,95	153 917,28	0,05
<b>Raw materials</b>			<b>1 053 484,85</b>	<b>1 141 591,46</b>	<b>0,35</b>
20 771,00	UPM-KYMMENE OYJ	EUR	634 765,89	694 997,66	0,21
27 670,00	STORA ENSO OYJ -R-	EUR	418 718,96	446 593,80	0,14
<b>Industries</b>			<b>945 418,79</b>	<b>1 001 923,48</b>	<b>0,31</b>
11 341,00	KONE OYJ -B-	EUR	700 677,02	714 936,64	0,22
23 219,00	WARTSILA OYJ ABP	EUR	244 741,77	286 986,84	0,09
<b>Energy</b>			<b>873 120,60</b>	<b>768 425,92</b>	<b>0,23</b>
17 722,00	NESTE OYJ	EUR	873 120,60	768 425,92	0,23

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

## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>466 439,28</b>	<b>477 039,06</b>	<b>0,15</b>
16 259,00	KESKO OYJ -B-	EUR	466 439,28	477 039,06	0,15
<b>Health</b>			<b>99 300,61</b>	<b>102 694,24</b>	<b>0,03</b>
2 812,00	ORION OYJ -B-	EUR	99 300,61	102 694,24	0,03
<b>Multi-Utilities</b>			<b>56 868,61</b>	<b>56 544,05</b>	<b>0,02</b>
2 095,00	FORTUM OYJ	EUR	56 868,61	56 544,05	0,02
<b>JERSEY</b>			<b>3 195 566,16</b>	<b>4 282 712,68</b>	<b>1,31</b>
<b>Consumer Retail</b>			<b>2 071 688,68</b>	<b>2 822 053,70</b>	<b>0,86</b>
9 638,00	FERGUSON PLC	GBP	988 294,52	1 504 354,57	0,46
30 461,00	EXPERIAN PLC	GBP	1 083 394,16	1 317 699,13	0,40
<b>Raw materials</b>			<b>851 417,16</b>	<b>1 147 983,94</b>	<b>0,35</b>
257 061,00	GLENCORE PLC	GBP	851 417,16	1 147 983,94	0,35
<b>Telecommunication</b>			<b>272 460,32</b>	<b>312 675,04</b>	<b>0,10</b>
23 450,00	WPP PLC	GBP	272 460,32	312 675,04	0,10
<b>IRELAND</b>			<b>3 786 951,49</b>	<b>4 094 781,08</b>	<b>1,25</b>
<b>Industries</b>			<b>1 501 989,00</b>	<b>1 880 251,96</b>	<b>0,57</b>
29 873,00	CRH PLC	EUR	1 151 234,07	1 389 691,96	0,42
4 672,00	KINGSPAN GROUP PLC	EUR	350 754,93	490 560,00	0,15
<b>Consumer Retail</b>			<b>924 075,91</b>	<b>844 147,00</b>	<b>0,26</b>
6 073,00	FLUTTER ENTERTAINMENT PLC	EUR	924 075,91	844 147,00	0,26
<b>Basic Goods</b>			<b>779 221,21</b>	<b>757 755,75</b>	<b>0,23</b>
6 691,00	KERRY GROUP PLC -A-	EUR	779 221,21	757 755,75	0,23
<b>Raw materials</b>			<b>421 229,74</b>	<b>453 882,80</b>	<b>0,14</b>
9 370,00	SMURFIT KAPPA GROUP PLC	EUR	421 229,74	453 882,80	0,14
<b>Energy</b>			<b>160 435,63</b>	<b>158 743,57</b>	<b>0,05</b>
2 203,00	DCC PLC	GBP	160 435,63	158 743,57	0,05
<b>NORWAY</b>			<b>3 212 389,55</b>	<b>3 574 739,83</b>	<b>1,09</b>
<b>Finance</b>			<b>775 318,38</b>	<b>903 958,09</b>	<b>0,28</b>
30 031,00	DNB BANK ASA	NOK	497 607,37	604 922,23	0,19
14 013,00	GJENSIDIGE FORSIKRING ASA	NOK	277 711,01	299 035,86	0,09
<b>Energy</b>			<b>622 465,52</b>	<b>836 221,81</b>	<b>0,25</b>
35 548,00	EQUINOR ASA	NOK	622 465,52	836 221,81	0,25
<b>Raw materials</b>			<b>607 741,24</b>	<b>663 877,52</b>	<b>0,20</b>
55 853,00	NORSK HYDRO ASA	NOK	339 143,40	387 199,38	0,12
6 235,00	YARA INTERNATIONAL ASA	NOK	268 597,84	276 678,14	0,08
<b>Telecommunication</b>			<b>691 158,79</b>	<b>642 476,06</b>	<b>0,20</b>
39 537,00	TELENOR ASA	NOK	566 538,99	546 443,57	0,17
3 049,00	SCHIBSTED ASA	NOK	116 614,26	90 300,94	0,03
169,00	SCHIBSTED ASA -A-	NOK	8 005,54	5 731,55	0,00
<b>Basic Goods</b>			<b>515 705,62</b>	<b>528 206,35</b>	<b>0,16</b>
42 743,00	ORKLA ASA	NOK	337 658,41	376 616,28	0,11
7 284,00	MARINE HARVEST ASA	NOK	178 047,21	151 590,07	0,05

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## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>3 280 882,44</b>	<b>3 379 858,69</b>	<b>1,04</b>
<b>Basic Goods</b>			<b>1 324 993,81</b>	<b>1 369 111,59</b>	<b>0,42</b>
25 749,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 324 951,69	1 369 074,33	0,42
1,00	COLRUYT SA	EUR	42,12	37,26	0,00
<b>Finance</b>			<b>1 192 122,51</b>	<b>1 328 167,70</b>	<b>0,41</b>
9 233,00	KBC GROUP NV	EUR	603 779,81	696 722,18	0,21
3 647,00	GROUPE BRUXELLES LAMBERT SA	EUR	339 598,15	357 989,52	0,11
633,00	SOFINA SA	EUR	248 744,55	273 456,00	0,09
<b>Raw materials</b>			<b>429 016,92</b>	<b>336 749,85</b>	<b>0,10</b>
9 411,00	UMICORE SA	EUR	428 705,95	336 443,25	0,10
3,00	SOLVAY SA	EUR	310,97	306,60	0,00
<b>Health</b>			<b>291 293,21</b>	<b>295 731,45</b>	<b>0,09</b>
2 947,00	UCB SA	EUR	291 293,21	295 731,45	0,09
<b>Multi-Utilities</b>			<b>43 455,99</b>	<b>50 098,10</b>	<b>0,02</b>
433,00	ELIA GROUP SA	EUR	43 455,99	50 098,10	0,02
<b>AUSTRIA</b>			<b>1 521 027,87</b>	<b>1 603 711,41</b>	<b>0,49</b>
<b>Multi-Utilities</b>			<b>518 546,96</b>	<b>556 015,80</b>	<b>0,17</b>
5 622,00	VERBUND AG	EUR	518 546,96	556 015,80	0,17
<b>Energy</b>			<b>404 797,07</b>	<b>482 666,85</b>	<b>0,15</b>
9 663,00	OMV AG	EUR	404 797,07	482 666,85	0,15
<b>Finance</b>			<b>323 359,09</b>	<b>328 804,76</b>	<b>0,10</b>
7 982,00	RAIFFEISEN BANK INTERNATIONAL AG	EUR	206 304,02	206 574,16	0,06
2 956,00	ERSTE GROUP BANK AG	EUR	117 055,07	122 230,60	0,04
<b>Raw materials</b>			<b>274 324,75</b>	<b>236 224,00</b>	<b>0,07</b>
7 382,00	VOESTALPINE AG	EUR	274 324,75	236 224,00	0,07
<b>LUXEMBOURG</b>			<b>1 029 401,17</b>	<b>1 100 649,65</b>	<b>0,34</b>
<b>Health</b>			<b>520 308,83</b>	<b>558 035,20</b>	<b>0,17</b>
5 129,00	EUROFINS SCIENTIFIC SE	EUR	520 308,83	558 035,20	0,17
<b>Raw materials</b>			<b>209 343,57</b>	<b>255 725,47</b>	<b>0,08</b>
9 086,00	ARCELORMITTAL	EUR	209 343,57	255 725,47	0,08
<b>Finance</b>			<b>252 073,45</b>	<b>240 341,64</b>	<b>0,07</b>
45 177,00	AROUNDTOWN SA	EUR	252 073,45	240 341,64	0,07
<b>Industries</b>			<b>47 675,32</b>	<b>46 547,34</b>	<b>0,02</b>
5 054,00	TENARIS SA	EUR	47 675,32	46 547,34	0,02
<b>PORTUGAL</b>			<b>1 081 354,37</b>	<b>1 073 879,54</b>	<b>0,33</b>
<b>Multi-Utilities</b>			<b>676 785,80</b>	<b>701 572,58</b>	<b>0,22</b>
145 193,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	676 785,80	701 572,58	0,22
<b>Energy</b>			<b>404 568,57</b>	<b>372 306,96</b>	<b>0,11</b>
43 698,00	GALP ENERGIA SGPS SA	EUR	404 568,57	372 306,96	0,11
<b>ISLE OF MAN</b>			<b>583 703,31</b>	<b>657 101,68</b>	<b>0,20</b>
<b>Consumer Retail</b>			<b>583 703,31</b>	<b>657 101,68</b>	<b>0,20</b>
32 781,00	GVC HOLDINGS PLC	GBP	583 703,31	657 101,68	0,20
<b>Total Portfolio</b>			<b>287 134 507,84</b>	<b>326 847 073,89</b>	<b>100,16</b>

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

## Eurizon Fund - Equity Europe ESG LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(1 699,99)</b>	<b>532 260,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 699,99)</b>	<b>532 260,00</b>
100	18	Purchase	MSCI EUROPE	18/03/2022	EUR	(1 699,99)	532 260,00

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

## Eurizon Fund - Equity Europe ESG LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>1 135,28</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>1 293,08</b>
05/01/2022	219 925,00	GBP	261 407,80	EUR	531,62
05/01/2022	200 000,00	GBP	237 677,47	EUR	530,48
05/01/2022	200 000,00	CHF	192 795,14	EUR	226,47
18/01/2022	773,45	EUR	7 918,31	SEK	4,51
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(157,80)</b>
05/01/2022	208 361,67	EUR	175 000,00	GBP	(70,29)
18/01/2022	2 826,33	EUR	2 416,46	GBP	(50,98)
05/01/2022	1 000 000,00	DKK	134 476,82	EUR	(24,17)
18/01/2022	1 990,84	EUR	2 074,23	CHF	(11,17)
18/01/2022	92,11	EUR	934,58	NOK	(1,04)
18/01/2022	73,04	EUR	75,78	CHF	(0,10)
18/01/2022	523,26	EUR	3 892,07	DKK	(0,05)

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

## Eurizon Fund - Equity USA LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	118 093 584,54	
Banks	(Note 3)	1 321 439,40	
Other banks and broker accounts	(Notes 2, 3, 9)	9 749,83	
Unrealised profit on future contracts	(Notes 2, 9)	34 261,80	
Receivable on subscriptions		1 309,00	
Other assets	(Note 10)	50 447,49	
<b>Total assets</b>		<b>119 510 792,06</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(658 150,95)	
Unrealised loss on future contracts	(Notes 2, 9)	(6 894,13)	
Payable on redemptions		(34 949,92)	
Other liabilities		(40 062,72)	
<b>Total liabilities</b>		<b>(740 057,72)</b>	
<b>Total net assets</b>		<b>118 770 734,34</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	166,79	712 076,818

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



## Eurizon Fund - Equity USA LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>175 729 044,98</b>
Net income from investments	(Note 2)	1 330 936,16
Other income		8 959,12
<b>Total income</b>		<b>1 339 895,28</b>
Management fee	(Note 6)	(209 641,03)
Depositary fee	(Note 8)	(33 385,30)
Subscription tax	(Note 4)	(11 952,99)
Other charges and taxes	(Notes 5, 8)	(86 423,60)
<b>Total expenses</b>		<b>(341 402,92)</b>
<b>Net investment income / (loss)</b>		<b>998 492,36</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	31 720 535,60
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	8 013 850,59
- option contracts	(Notes 2, 9)	22 179,25
- foreign currencies	(Note 2)	(2 875,67)
- future contracts	(Notes 2, 9)	(5 196,99)
<b>Net result of operations for the year</b>		<b>40 746 985,14</b>
Subscriptions for the year		22 868 825,08
Redemptions for the year		(120 574 120,86)
<b>Net assets at the end of the year</b>		<b>118 770 734,34</b>

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>86 241 759,93</b>	<b>118 093 584,54</b>	<b>99,43</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>86 241 759,93</b>	<b>118 093 584,54</b>	<b>99,43</b>
<b>Shares</b>			<b>86 241 759,93</b>	<b>118 093 584,54</b>	<b>99,43</b>
<b>UNITED STATES</b>			<b>83 270 365,85</b>	<b>114 278 184,96</b>	<b>96,22</b>
<b>Computing and IT</b>			<b>17 517 630,40</b>	<b>28 612 753,13</b>	<b>24,09</b>
51 582,00	APPLE INC	USD	3 646 292,49	8 054 359,71	6,78
23 428,00	MICROSOFT CORP	USD	3 753 489,26	6 928 690,45	5,83
7 660,00	NVIDIA CORP	USD	672 731,74	1 981 079,07	1,67
1 382,00	ADOBE INC	USD	522 961,65	689 128,65	0,58
3 053,00	SALESFORCE.COM INC	USD	553 617,82	682 253,84	0,58
13 174,00	INTEL CORP	USD	633 231,56	596 606,72	0,50
3 163,00	ANALOG DEVICES INC	USD	421 441,17	488 885,54	0,41
3 032,00	QUALCOMM INC	USD	276 147,69	487 567,68	0,41
3 398,00	APPLIED MATERIALS INC	USD	274 160,59	470 198,21	0,40
2 831,00	TEXAS INSTRUMENTS INC	USD	371 099,68	469 186,33	0,40
3 465,00	ADVANCED MICRO DEVICES INC	USD	210 886,94	438 457,28	0,37
3 240,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	339 108,52	380 811,20	0,32
5 049,00	ACTIVISION BLIZZARD INC	USD	302 782,26	295 383,44	0,25
425,00	SERVICENOW INC	USD	174 223,88	242 588,65	0,20
422,00	INTUIT INC	USD	122 733,96	238 690,56	0,20
942,00	AUTODESK INC	USD	207 608,54	232 923,88	0,20
355,00	LAM RESEARCH CORP	USD	142 800,92	224 497,28	0,19
682,00	SYNOPSYS INC	USD	132 680,09	220 996,36	0,19
2 743,00	ORACLE CORP	USD	152 583,57	210 356,21	0,18
1 739,00	PAYCHEX INC	USD	143 996,76	208 735,10	0,18
749,00	WORKDAY INC	USD	141 196,12	179 926,02	0,15
2 190,00	CERNER CORP	USD	136 436,38	178 847,47	0,15
2 198,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	131 646,69	171 479,60	0,14
1 740,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	184 565,72	167 007,60	0,14
1 832,00	MARVELL TECHNOLOGY INC	USD	78 704,73	140 944,18	0,12
1 826,00	MICROCHIP TECHNOLOGY INC	USD	107 847,31	139 792,12	0,12
934,00	TERADYNE INC	USD	115 963,70	134 309,76	0,11
2 695,00	DELL TECHNOLOGIES INC	USD	119 678,14	133 114,83	0,11
968,00	SKYWORKS SOLUTIONS INC	USD	130 793,02	132 057,29	0,11
1 541,00	MICRON TECHNOLOGY INC	USD	78 161,89	126 225,98	0,11
421,00	SNOWFLAKE INC -A-	USD	104 159,43	125 407,83	0,11
1 065,00	ELECTRONIC ARTS INC	USD	121 480,02	123 525,79	0,10
786,00	DATADOG INC -A-	USD	85 144,66	123 104,55	0,10
678,00	CROWDSTRIKE HOLDINGS INC -A-	USD	98 780,90	122 072,22	0,10
745,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	200 477,44	120 482,75	0,10
223,00	MSCI INC	USD	85 464,73	120 145,89	0,10
490,00	TWILIO INC -A-	USD	114 357,82	113 468,72	0,10
1 054,00	VMWARE INC -A-	USD	116 067,83	107 401,99	0,09
559,00	XILINX INC	USD	67 548,00	104 225,11	0,09
641,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	90 679,15	100 174,59	0,08
3 001,00	HP INC	USD	60 821,93	99 408,81	0,08
261,00	KLA CORP	USD	72 028,86	98 715,03	0,08
311,00	FORTINET INC	USD	57 454,38	98 288,27	0,08
2 545,00	AVANTOR INC	USD	66 241,63	94 307,36	0,08
1 289,00	SS&C TECHNOLOGIES HOLDINGS INC	USD	76 796,12	92 923,18	0,08
783,00	CLOUDFLARE INC	USD	76 077,08	90 542,14	0,08
370,00	VEEVA SYSTEMS INC -A-	USD	82 569,27	83 123,13	0,07
1 382,00	ON SEMICONDUCTOR CORP	USD	55 150,58	82 540,86	0,07
137,00	EPAM SYSTEMS INC	USD	60 794,58	80 529,08	0,07
790,00	SPLUNK INC	USD	92 246,95	80 389,40	0,07

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 635,00	NUANCE COMMUNICATIONS INC	USD	74 993,98	79 535,90	0,07
206,00	PAYCOM SOFTWARE INC	USD	74 688,52	75 210,31	0,06
514,00	DOCUSIGN INC	USD	96 755,57	68 842,21	0,06
4 037,00	PALANTIR TECHNOLOGIES INC	USD	85 521,97	64 644,55	0,05
183,00	ANSYS INC	USD	53 267,18	64 548,87	0,05
777,00	NETAPP INC	USD	52 394,51	62 852,84	0,05
219,00	ZSCALER INC	USD	39 353,97	61 881,19	0,05
441,00	QORVO INC	USD	57 361,45	60 647,21	0,05
102,00	HUBSPOT INC	USD	42 406,97	59 121,80	0,05
360,00	CADENCE DESIGN SYSTEMS INC	USD	35 864,09	58 992,28	0,05
112,00	ZEBRA TECHNOLOGIES CORP -A-	USD	48 523,74	58 619,78	0,05
570,00	CERIDIAN HCM HOLDING INC	USD	52 099,78	52 358,61	0,04
867,00	ZOOMINFO TECHNOLOGIES INC	USD	47 913,37	48 946,02	0,04
107,00	MONOLITHIC POWER SYSTEMS INC	USD	40 248,70	46 417,80	0,04
208,00	BILL.COM HOLDINGS INC	USD	44 435,42	45 570,89	0,04
117,00	FAIR ISAAC CORP	USD	42 361,00	44 617,83	0,04
88,00	MONGODB INC	USD	28 491,52	40 962,72	0,04
324,00	ENTEGRIS INC	USD	43 896,88	39 482,88	0,03
698,00	ZILLOW GROUP INC -C-	USD	56 831,62	39 190,39	0,03
273,00	COUPA SOFTWARE INC	USD	57 357,20	37 942,02	0,03
2 632,00	HEWLETT PACKARD ENTERPRISE	USD	32 918,36	36 498,99	0,03
386,00	FISERV INC	USD	35 977,85	35 229,47	0,03
258,00	GUIDEWIRE SOFTWARE INC	USD	27 178,07	25 756,90	0,02
437,00	WESTERN DIGITAL CORP	USD	19 650,14	25 058,72	0,02
461,00	DYNATRACE INC	USD	21 738,31	24 464,79	0,02
149,00	MKS INSTRUMENTS INC	USD	20 263,72	22 820,38	0,02
92,00	SOLAREEDGE TECHNOLOGIES INC	USD	24 244,78	22 698,25	0,02
130,00	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	16 048,67	20 899,23	0,02
163,00	UNITY SOFTWARE INC	USD	17 726,97	20 495,41	0,02
42,00	TYLER TECHNOLOGIES INC	USD	17 025,23	19 868,01	0,02
890,00	DROPBOX INC -A-	USD	19 253,61	19 205,60	0,02
209,00	ZENDESK INC	USD	23 460,71	19 166,91	0,02
158,00	PTC INC	USD	15 900,51	16 832,31	0,01
162,00	AKAMAI TECHNOLOGIES INC	USD	14 169,62	16 672,95	0,01
245,00	ASANA INC -A-	USD	19 710,41	16 061,16	0,01
84,00	LIBERTY BROADBAND CORP -A-	USD	10 429,57	11 884,98	0,01
278,00	BENTLEY SYSTEMS INC -B-	USD	13 964,11	11 814,76	0,01
130,00	BLACK KNIGHT INC	USD	8 525,47	9 475,64	0,01
162,00	DIGITAL TURBINE INC	USD	7 256,95	8 688,34	0,01
59,00	10X GENOMICS INC	USD	7 993,85	7 728,32	0,01
57,00	AZENTA INC	USD	5 511,90	5 168,20	0,00
<b>Telecommunication</b>			<b>13 658 304,34</b>	<b>18 549 621,74</b>	<b>15,62</b>
1 415,00	AMAZON.COM INC	USD	2 968 315,66	4 148 867,56	3,49
1 068,00	ALPHABET INC -A-	USD	1 483 162,91	2 720 752,23	2,29
901,00	ALPHABET INC -C-	USD	1 188 243,26	2 292 582,83	1,93
7 676,00	META PLATFORMS INC -A-	USD	1 518 903,71	2 270 333,45	1,91
14 233,00	CISCO SYSTEMS INC	USD	586 367,01	793 128,23	0,67
1 209,00	NETFLIX INC	USD	462 290,56	640 476,72	0,54
4 140,00	WALT DISNEY CO	USD	501 950,20	563 880,36	0,47
12 311,00	VERIZON COMMUNICATIONS INC	USD	608 288,06	562 504,14	0,47
12 423,00	COMCAST CORP -A-	USD	485 934,30	549 815,10	0,46
20 674,00	AT&T INC	USD	560 345,85	447 221,70	0,38
483,00	CHARTER COMMUNICATIONS INC -A-	USD	253 914,24	276 909,59	0,23
2 054,00	T-MOBILE US INC	USD	185 398,03	209 482,04	0,18
176,00	MERCADOLIBRE INC	USD	202 178,60	208 686,65	0,18
6 216,00	CORNING INC	USD	201 994,69	203 501,35	0,17
2 834,00	OMNICOM GROUP INC	USD	174 645,88	182 595,17	0,15
5 314,00	INTERPUBLIC GROUP OF COS INC	USD	145 212,50	174 999,42	0,15

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
82,00	BOOKING HOLDINGS INC	USD	136 639,21	173 001,15	0,15
309,00	PALO ALTO NETWORKS INC	USD	96 033,14	151 282,87	0,13
2 479,00	EBAY INC	USD	139 230,30	144 964,42	0,12
3 441,00	SNAP INC -A-	USD	129 472,51	142 305,90	0,12
3 812,00	UBER TECHNOLOGIES INC	USD	136 293,11	140 553,29	0,12
737,00	EXPEDIA GROUP INC	USD	87 608,81	117 121,59	0,10
489,00	MOTOROLA SOLUTIONS INC	USD	84 160,77	116 831,98	0,10
3 024,00	TWITTER INC	USD	118 584,86	114 929,05	0,10
807,00	LIBERTY BROADBAND CORP	USD	117 121,78	114 322,66	0,10
867,00	ARISTA NETWORKS INC	USD	84 430,24	109 594,86	0,09
736,00	AIRBNB INC	USD	106 121,14	107 752,96	0,09
507,00	ROKU INC	USD	118 864,83	101 738,86	0,09
374,00	OKTA INC	USD	66 661,31	73 724,59	0,06
6 677,00	LUMEN TECHNOLOGIES INC	USD	70 278,65	73 686,57	0,06
462,00	DOORDASH INC -A-	USD	73 340,58	60 492,28	0,05
286,00	CDW CORP	USD	44 467,41	51 501,14	0,04
1 575,00	FOX CORP -A-	USD	47 598,14	51 105,80	0,04
1 593,00	PINTEREST INC	USD	68 361,40	50 919,42	0,04
224,00	VERISIGN INC	USD	41 599,33	49 996,21	0,04
859,00	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE -C-	USD	39 612,48	47 769,23	0,04
1 195,00	LYFT INC -A-	USD	52 092,92	44 901,83	0,04
1 293,00	VIACOMCBS INC -B-	USD	38 254,76	34 314,76	0,03
179,00	RINGCENTRAL INC -A-	USD	41 770,16	29 489,67	0,02
129,00	F5 NETWORKS INC	USD	20 947,51	27 759,05	0,02
155,00	WAYFAIR INC	USD	30 879,97	25 892,86	0,02
50,00	FACTSET RESEARCH SYSTEMS INC	USD	13 974,73	21 368,72	0,02
511,00	FOX CORP -B-	USD	14 795,44	15 399,20	0,01
586,00	NORTONLIFELOCK INC	USD	10 988,58	13 387,52	0,01
283,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -A-	USD	10 649,85	12 654,37	0,01
539,00	DISCOVERY INC -A-	USD	13 647,00	11 157,28	0,01
203,00	ZILLOW GROUP INC -A-	USD	20 604,90	11 106,81	0,01
91,00	IAC/INTERACTIVECORP	USD	6 609,38	10 459,56	0,01
492,00	NEWS CORP -A-	USD	6 224,17	9 652,24	0,01
234,00	ANAPLAN INC	USD	8 719,70	9 434,49	0,01
572,00	ROBINHOOD MARKETS INC -A-	USD	12 237,70	8 933,10	0,01
311,00	DISH NETWORK CORP -A-	USD	7 737,12	8 871,65	0,01
260,00	JUNIPER NETWORKS INC	USD	7 173,90	8 164,44	0,01
1 315,00	SIRIUS XM HOLDINGS INC	USD	7 371,09	7 342,82	0,01
<b>Finance</b>			<b>13 633 792,76</b>	<b>17 455 180,46</b>	<b>14,70</b>
10 064,00	JPMORGAN CHASE & CO	USD	1 056 016,82	1 401 367,19	1,18
7 325,00	VISA INC -A-	USD	1 273 869,57	1 395 885,61	1,17
26 785,00	BANK OF AMERICA CORP	USD	726 386,06	1 047 893,88	0,88
3 864,00	BERKSHIRE HATHAWAY INC -B-	USD	744 441,62	1 015 948,18	0,85
1 950,00	MASTERCARD INC -A-	USD	520 056,00	616 139,78	0,52
3 427,00	PAYPAL HOLDINGS INC	USD	492 903,61	568 293,89	0,48
11 948,00	WELLS FARGO & CO	USD	370 747,15	504 102,33	0,42
5 751,00	MORGAN STANLEY	USD	318 859,51	496 410,74	0,42
1 168,00	GOLDMAN SACHS GROUP INC	USD	271 237,80	392 911,10	0,33
482,00	BLACKROCK INC	USD	282 801,47	388 058,41	0,33
2 392,00	MARSH & MCLENNAN COS INC	USD	247 004,03	365 615,14	0,31
6 478,00	CITIGROUP INC	USD	350 895,76	344 008,54	0,29
2 384,00	AMERICAN EXPRESS CO	USD	283 613,77	342 967,37	0,29
4 345,00	CHARLES SCHWAB CORP	USD	180 830,24	321 328,34	0,27
4 388,00	REALTY INCOME CORP	USD	240 722,06	276 237,24	0,23
2 296,00	INTERCONTINENTAL EXCHANGE INC	USD	227 115,77	276 137,88	0,23
1 050,00	AMERICAN TOWER CORP	USD	226 882,09	270 071,29	0,23
2 085,00	BLACKSTONE GROUP INC -A-	USD	145 684,27	237 230,23	0,20
302,00	EQUINIX INC	USD	191 046,01	224 625,17	0,19

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 061,00	CIGNA CORP	USD	181 597,97	214 243,30	0,18
4 287,00	US BANCORP	USD	165 194,50	211 748,90	0,18
3 795,00	METLIFE INC	USD	167 498,04	208 538,17	0,18
2 200,00	PROGRESSIVE CORP	USD	168 180,51	198 584,29	0,17
1 282,00	PROLOGIS INC	USD	114 276,00	189 797,37	0,16
546,00	PUBLIC STORAGE	USD	125 421,51	179 836,27	0,15
868,00	MID-AMERICA APARTMENT COMMUNITIES INC	USD	148 972,41	175 126,60	0,15
808,00	CME GROUP INC	USD	130 689,36	162 324,76	0,14
1 077,00	ARTHUR J GALLAGHER & CO	USD	122 708,73	160 688,21	0,13
1 214,00	CAPITAL ONE FINANCIAL CORP	USD	111 980,89	154 888,59	0,13
2 931,00	TRUIST FINANCIAL CORP	USD	110 531,10	150 905,81	0,13
813,00	CROWN CASTLE INTERNATIONAL CORP	USD	116 224,91	149 231,15	0,13
1 050,00	SIMON PROPERTY GROUP INC	USD	94 984,68	147 518,94	0,12
815,00	PNC FINANCIAL SERVICES GROUP INC	USD	97 088,38	143 707,21	0,12
3 214,00	INVITATION HOMES INC	USD	95 386,47	128 141,75	0,11
2 479,00	AFLAC INC	USD	99 149,46	127 285,30	0,11
1 255,00	CBRE GROUP INC -A-	USD	84 386,92	119 750,34	0,10
4 480,00	VICI PROPERTIES INC	USD	107 269,68	118 618,39	0,10
430,00	AMERIPRISE FINANCIAL INC	USD	90 145,22	114 064,22	0,10
657,00	T ROWE PRICE GROUP INC	USD	84 902,90	113 605,79	0,10
1 183,00	PRUDENTIAL FINANCIAL INC	USD	83 915,16	112 599,32	0,09
182,00	SVB FINANCIAL GROUP	USD	76 010,24	108 547,05	0,09
7 007,00	HOST HOTELS & RESORTS INC	USD	98 785,59	107 150,68	0,09
2 100,00	AMERICAN INTERNATIONAL GROUP INC	USD	73 800,07	105 000,02	0,09
564,00	FIRST REPUBLIC BANK CA	USD	71 357,31	102 419,69	0,09
1 545,00	KKR & CO INC -A-	USD	78 901,98	101 215,73	0,08
1 847,00	BANK OF NEW YORK MELLON CORP	USD	71 236,14	94 331,50	0,08
2 336,00	FIFTH THIRD BANCORP	USD	67 982,38	89 459,04	0,07
641,00	TRAVELERS COS INC	USD	73 155,88	88 174,16	0,07
1 410,00	BROWN & BROWN INC	USD	66 583,40	87 139,31	0,07
791,00	ALLSTATE CORP	USD	78 676,77	81 833,60	0,07
800,00	DISCOVER FINANCIAL SERVICES	USD	54 028,00	81 294,43	0,07
5 962,00	HUNTINGTON BANCSHARES INC	USD	72 875,46	80 842,47	0,07
513,00	DIGITAL REALTY TRUST INC	USD	63 200,32	79 787,49	0,07
1 721,00	IRON MOUNTAIN INC	USD	51 714,89	79 194,47	0,07
3 725,00	KEYCORP	USD	62 112,52	75 764,39	0,06
1 431,00	UDR INC	USD	62 303,11	75 488,67	0,06
376,00	EXTRA SPACE STORAGE INC	USD	41 570,46	74 965,27	0,06
1 036,00	WP CAREY INC	USD	64 314,97	74 748,35	0,06
1 778,00	CITIZENS FINANCIAL GROUP INC	USD	60 063,44	73 874,89	0,06
1 795,00	SYNCHRONY FINANCIAL	USD	63 749,99	73 223,77	0,06
365,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	58 051,45	71 562,10	0,06
364,00	NASDAQ INC	USD	43 218,48	67 220,94	0,06
791,00	STATE STREET CORP	USD	50 120,91	64 687,84	0,05
847,00	WELLTOWER INC	USD	53 301,34	63 882,52	0,05
180,00	SBA COMMUNICATIONS CORP	USD	48 784,05	61 575,46	0,05
328,00	SUN COMMUNITIES INC	USD	51 067,31	60 561,18	0,05
378,00	CAMDEN PROPERTY TRUST	USD	42 241,29	59 392,42	0,05
8 283,00	ANNALY CAPITAL MANAGEMENT INC	USD	57 021,02	56 958,38	0,05
199,00	SIGNATURE BANK	USD	47 184,62	56 604,42	0,05
1 837,00	AMERICOLD REALTY TRUST	USD	51 628,30	52 968,03	0,04
238,00	AVALONBAY COMMUNITIES INC	USD	40 252,71	52 863,55	0,04
1 129,00	VENTAS INC	USD	51 354,25	50 751,40	0,04
792,00	APOLLO GLOBAL MANAGEMENT INC	USD	40 459,97	50 443,70	0,04
2 587,00	REGIONS FINANCIAL CORP	USD	38 398,69	49 592,52	0,04
366,00	M&T BANK CORP	USD	40 272,81	49 428,68	0,04
727,00	PRINCIPAL FINANCIAL GROUP INC	USD	30 872,51	46 239,82	0,04
1 217,00	WEYERHAEUSER CO	USD	31 495,69	44 069,71	0,04
1 037,00	ALLY FINANCIAL INC	USD	36 078,27	43 415,04	0,04

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
731,00	DUKE REALTY CORP	USD	26 286,94	42 193,85	0,04
695,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	38 362,90	42 193,82	0,04
530,00	EQUITY RESIDENTIAL	USD	35 203,08	42 178,17	0,04
1 952,00	MEDICAL PROPERTIES TRUST INC	USD	33 440,92	40 560,83	0,03
1 231,00	HEALTHPEAK PROPERTIES INC	USD	34 098,66	39 066,83	0,03
354,00	NORTHERN TRUST CORP	USD	28 862,04	37 233,51	0,03
1 226,00	EQUITABLE HOLDINGS INC	USD	32 101,23	35 350,47	0,03
325,00	CINCINNATI FINANCIAL CORP	USD	24 340,43	32 560,02	0,03
268,00	FEDERAL REALTY INVESTMENT TRUST	USD	30 180,35	32 126,07	0,03
2 255,00	AGNC INVESTMENT CORP	USD	30 592,32	29 823,43	0,02
259,00	CBOE GLOBAL MARKETS INC	USD	21 600,05	29 698,92	0,02
378,00	EQUITY LIFESTYLE PROPERTIES INC	USD	24 189,59	29 137,78	0,02
119,00	COINBASE GLOBAL INC	USD	29 952,83	26 408,76	0,02
292,00	RAYMOND JAMES FINANCIAL INC	USD	20 816,86	25 779,82	0,02
283,00	TRADEWEB MARKETS INC -A-	USD	18 699,61	24 920,53	0,02
77,00	ESSEX PROPERTY TRUST INC	USD	18 638,32	23 849,56	0,02
518,00	FNF GROUP	USD	18 050,00	23 768,24	0,02
488,00	CARLYLE GROUP INC	USD	18 770,85	23 558,92	0,02
1 628,00	SOFI TECHNOLOGIES INC	USD	23 647,23	22 633,39	0,02
168,00	UPSTART HOLDINGS INC	USD	26 288,80	22 351,75	0,02
958,00	OLD REPUBLIC INTERNATIONAL CORP	USD	19 612,95	20 706,69	0,02
19,00	MARKEL CORP	USD	18 475,27	20 617,31	0,02
891,00	STARWOOD PROPERTY TRUST INC	USD	19 427,99	19 039,14	0,02
186,00	BOSTON PROPERTIES INC	USD	16 363,18	18 838,80	0,02
362,00	LOEWS CORP	USD	15 311,48	18 386,50	0,02
534,00	FRANKLIN RESOURCES INC	USD	9 327,19	15 726,05	0,01
157,00	WESTERN ALLIANCE BANCORP	USD	16 649,02	14 861,99	0,01
122,00	AMERICAN FINANCIAL GROUP INC	USD	9 353,54	14 731,84	0,01
105,00	LIFE STORAGE INC	USD	11 529,48	14 143,43	0,01
164,00	CYRUSONE INC	USD	12 927,13	12 938,87	0,01
178,00	REXFORD INDUSTRIAL REALTY INC	USD	11 224,85	12 695,73	0,01
174,00	ARES MANAGEMENT CORP -A-	USD	9 583,16	12 434,91	0,01
179,00	REGENCY CENTERS CORP	USD	6 601,78	11 860,41	0,01
193,00	LINCOLN NATIONAL CORP	USD	6 962,08	11 584,75	0,01
19,00	ALLEGHANY CORP	USD	9 925,13	11 153,90	0,01
149,00	WR BERKLEY CORP	USD	9 184,43	10 795,03	0,01
67,00	ASSURANT INC	USD	7 347,25	9 182,75	0,01
256,00	JEFFERIES FINANCIAL GROUP INC	USD	9 759,64	8 734,44	0,01
150,00	FIRST INDUSTRIAL REALTY TRUST INC	USD	8 229,84	8 731,98	0,01
229,00	VORNADO REALTY TRUST	USD	8 218,20	8 429,43	0,01
102,00	GLOBE LIFE INC	USD	7 210,69	8 406,12	0,01
49,00	ERIE INDEMNITY CO -A-	USD	7 910,39	8 301,39	0,01
155,00	CUBESMART	USD	7 506,58	7 756,82	0,01
128,00	VOYA FINANCIAL INC	USD	6 823,89	7 463,67	0,01
122,00	SEI INVESTMENTS CO	USD	5 508,22	6 537,71	0,01
215,00	STORE CAPITAL CORP	USD	6 331,42	6 503,69	0,01
389,00	TFS FINANCIAL CORP	USD	6 519,97	6 112,76	0,00
<b>Consumer Retail</b>			<b>10 511 650,29</b>	<b>14 881 834,97</b>	<b>12,53</b>
2 701,00	TESLA INC	USD	719 279,38	2 509 992,47	2,11
8 941,00	PROCTER & GAMBLE CO	USD	990 054,71	1 286 114,24	1,08
2 831,00	HOME DEPOT INC	USD	636 724,59	1 033 145,96	0,87
6 161,00	WALMART INC	USD	706 860,38	783 886,12	0,66
985,00	COSTCO WHOLESALE CORP	USD	296 721,56	491 720,57	0,41
2 403,00	TARGET CORP	USD	367 886,75	489 052,45	0,41
3 206,00	NIKE INC -B-	USD	329 201,42	469 877,02	0,40
2 053,00	LOWE'S COS INC	USD	313 949,13	466 636,97	0,39
3 903,00	STARBUCKS CORP	USD	326 950,22	401 454,46	0,34
1 663,00	MCDONALD'S CORP	USD	303 288,95	392 015,93	0,33

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
761,00	S&P GLOBAL INC	USD	217 566,72	315 809,72	0,27
168,00	CHIPOTLE MEXICAN GRILL INC	USD	191 634,84	258 271,25	0,22
13 096,00	FORD MOTOR CO	USD	115 309,03	239 187,46	0,20
3 545,00	TJX COS INC	USD	183 749,96	236 665,90	0,20
614,00	ESTEE LAUDER COS INC -A-	USD	147 828,19	199 879,40	0,17
820,00	AUTOMATIC DATA PROCESSING INC	USD	116 126,86	177 801,31	0,15
471,00	LULULEMON ATHLETICA INC	USD	138 528,60	162 128,91	0,14
408,00	CINTAS CORP	USD	121 439,41	158 998,77	0,13
1 882,00	TRADE DESK INC -A-	USD	99 203,08	151 658,92	0,13
1 062,00	BLOCK INC -A-	USD	158 936,22	150 829,81	0,13
1 464,00	ROSS STORES INC	USD	141 634,67	147 120,96	0,12
424,00	MOODY'S CORP	USD	113 517,03	145 626,06	0,12
1 618,00	BEST BUY CO INC	USD	153 653,84	144 555,78	0,12
78,00	AUTOZONE INC	USD	92 179,53	143 790,41	0,12
224,00	O'REILLY AUTOMOTIVE INC	USD	111 308,00	139 109,71	0,12
997,00	GENUINE PARTS CO	USD	99 145,76	122 915,43	0,10
1 165,00	LIVE NATION ENTERTAINMENT INC	USD	98 899,12	122 615,97	0,10
889,00	HILTON WORLDWIDE HOLDINGS INC	USD	98 179,78	121 944,37	0,10
1 571,00	COLGATE-PALMOLIVE CO	USD	103 892,34	117 894,10	0,10
1 115,00	LENNAR CORP -A-	USD	82 885,19	113 892,39	0,10
2 873,00	MGM RESORTS INTERNATIONAL	USD	91 928,91	113 383,99	0,10
1 321,00	CAESARS ENTERTAINMENT INC	USD	113 403,37	108 646,82	0,09
1 644,00	VF CORP	USD	102 526,12	105 850,96	0,09
1 095,00	DR HORTON INC	USD	72 433,86	104 425,59	0,09
1 790,00	FASTENAL CO	USD	66 272,65	100 833,12	0,08
2 151,00	WALGREENS BOOTS ALLIANCE INC	USD	86 297,32	98 660,03	0,08
791,00	YUM! BRANDS INC	USD	78 477,46	96 586,60	0,08
1 837,00	GENERAL MOTORS CO	USD	64 204,12	94 709,23	0,08
417,00	VERISK ANALYTICS INC	USD	66 917,13	83 873,05	0,07
376,00	ADVANCE AUTO PARTS INC	USD	57 629,09	79 313,14	0,07
157,00	DOMINO'S PIZZA INC	USD	59 600,14	77 910,51	0,07
258,00	GARTNER INC	USD	49 806,52	75 848,21	0,06
250,00	UNITED RENTALS INC	USD	55 891,19	73 050,05	0,06
198,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	51 286,44	71 793,30	0,06
1 011,00	COSTAR GROUP INC	USD	69 052,68	70 259,72	0,06
589,00	GLOBAL PAYMENTS INC	USD	82 837,43	70 014,98	0,06
576,00	MATCH GROUP INC	USD	61 957,99	66 985,59	0,06
491,00	DARDEN RESTAURANTS INC	USD	51 757,16	65 040,68	0,05
595,00	TRANSUNION	USD	52 648,64	62 042,84	0,05
459,00	COPART INC	USD	55 380,31	61 197,32	0,05
295,00	DOLLAR GENERAL CORP	USD	49 375,88	61 176,46	0,05
979,00	BATH & BODY WORKS INC	USD	50 289,03	60 081,27	0,05
11,00	NVR INC	USD	47 602,53	57 155,81	0,05
448,00	DOLLAR TREE INC	USD	35 844,49	55 357,87	0,05
269,00	ETSY INC	USD	37 823,99	51 789,37	0,04
962,00	LKQ CORP	USD	38 957,89	50 781,63	0,04
544,00	RIVIAN AUTOMOTIVE INC -A-	USD	53 273,25	49 601,98	0,04
425,00	CARMAX INC	USD	42 578,90	48 670,21	0,04
101,00	RH	USD	55 367,49	47 599,33	0,04
221,00	TRACTOR SUPPLY CO	USD	28 196,91	46 368,81	0,04
890,00	CHEWY INC	USD	54 801,83	46 151,35	0,04
223,00	WHIRLPOOL CORP	USD	37 409,11	46 015,82	0,04
583,00	PACCAR INC	USD	42 984,09	45 247,62	0,04
296,00	WILLIAMS-SONOMA INC	USD	45 565,16	44 022,59	0,04
1 275,00	LUCID GROUP INC	USD	54 567,42	42 660,71	0,04
1 762,00	DRAFTKINGS INC	USD	74 631,75	42 562,57	0,04
183,00	CARVANA CO	USD	44 550,88	37 300,02	0,03
81,00	VW GRAINGER INC	USD	24 931,29	36 912,99	0,03
186,00	FLEETCOR TECHNOLOGIES INC	USD	36 351,64	36 611,19	0,03

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 148,00	PELTON INTERACTIVE INC	USD	76 688,78	36 099,62	0,03
110,00	VAIL RESORTS INC	USD	29 797,95	31 717,38	0,03
206,00	MARRIOTT INTERNATIONAL INC -A-	USD	20 426,07	29 932,68	0,02
957,00	ROLLINS INC	USD	27 337,55	28 789,11	0,02
108,00	EQUIFAX INC	USD	18 459,92	27 806,30	0,02
1 061,00	AMC ENTERTAINMENT HOLDINGS INC -A-	USD	42 384,23	25 377,42	0,02
275,00	AFFIRM HOLDINGS INC	USD	27 654,91	24 317,63	0,02
241,00	ROBERT HALF INTERNATIONAL INC	USD	21 141,54	23 633,77	0,02
90,00	LITHIA MOTORS INC	USD	25 619,86	23 501,15	0,02
573,00	BORGWARNER INC	USD	22 721,86	22 709,39	0,02
45,00	POOL CORP	USD	18 875,05	22 397,12	0,02
85,00	BURLINGTON STORES INC	USD	22 017,84	21 788,92	0,02
34,00	AMERCO	USD	17 782,23	21 712,83	0,02
56,00	MARKETAXESS HOLDINGS INC	USD	22 009,80	20 252,48	0,02
1 413,00	ALTICE USA INC	USD	37 394,46	20 104,07	0,02
169,00	CROCS INC	USD	23 649,40	19 054,86	0,02
113,00	LEAR CORP	USD	17 563,47	18 179,17	0,02
933,00	UNDER ARMOUR INC -A-	USD	19 474,44	17 385,05	0,01
363,00	PENN NATIONAL GAMING INC	USD	24 781,06	16 550,79	0,01
596,00	CHEGG INC	USD	39 511,66	16 089,70	0,01
1 740,00	COTY INC -A-	USD	14 875,24	16 065,78	0,01
186,00	WYNN RESORTS LTD	USD	14 029,30	13 909,11	0,01
136,00	HASBRO INC	USD	11 517,51	12 172,07	0,01
765,00	AMERICAN AIRLINES GROUP INC	USD	14 733,18	12 081,78	0,01
106,00	AUTONATION INC	USD	11 169,73	10 891,75	0,01
283,00	SOUTHWEST AIRLINES CO	USD	9 650,39	10 661,03	0,01
302,00	DELTA AIR LINES INC	USD	10 866,20	10 378,26	0,01
86,00	DICK'S SPORTING GOODS INC	USD	8 660,61	8 696,04	0,01
90,00	PENSKE AUTOMOTIVE GROUP INC	USD	8 527,29	8 485,58	0,01
188,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -C-	USD	7 212,72	8 406,44	0,01
25,00	DECKERS OUTDOOR CORP	USD	8 814,24	8 052,89	0,01
100,00	TEXAS ROADHOUSE INC	USD	8 137,68	7 850,86	0,01
48,00	QUIDEL CORP	USD	6 216,80	5 697,79	0,00
<b>Health</b>			<b>10 558 819,08</b>	<b>13 808 153,91</b>	<b>11,63</b>
3 272,00	UNITEDHEALTH GROUP INC	USD	899 100,16	1 444 778,81	1,22
9 553,00	JOHNSON & JOHNSON	USD	1 245 442,64	1 437 066,56	1,21
17 611,00	PFIZER INC	USD	586 833,65	914 465,17	0,77
6 702,00	ABBOTT LABORATORIES	USD	588 091,70	829 440,47	0,70
1 289,00	THERMO FISHER SCIENTIFIC INC	USD	461 706,53	756 307,21	0,64
2 236,00	DANAHER CORP	USD	435 048,48	646 910,42	0,54
8 289,00	MERCK & CO INC	USD	572 904,08	558 625,67	0,47
1 760,00	ELI LILLY & CO	USD	233 248,93	427 495,00	0,36
3 534,00	ABBVIE INC	USD	286 121,57	420 773,58	0,35
7 410,00	BRISTOL-MYERS SQUIBB CO	USD	380 471,50	406 272,96	0,34
5 917,00	GILEAD SCIENCES INC	USD	346 868,21	377 799,39	0,32
4 128,00	CVS HEALTH CORP	USD	263 389,86	374 467,62	0,31
1 555,00	ZOETIS INC	USD	213 952,81	333 685,14	0,28
904,00	INTUITIVE SURGICAL INC	USD	198 674,07	285 620,19	0,24
672,00	ANTHEM INC	USD	205 311,74	273 917,47	0,23
471,00	IDEXX LABORATORIES INC	USD	214 380,24	272 717,84	0,23
1 049,00	IQVIA HOLDINGS INC	USD	191 500,01	260 257,59	0,22
1 030,00	BECTON DICKINSON & CO	USD	219 561,88	227 773,88	0,19
5 651,00	BOSTON SCIENTIFIC CORP	USD	194 015,08	211 092,63	0,18
934,00	MODERNA INC	USD	112 332,09	208 597,76	0,18
455,00	HUMANA INC	USD	155 295,84	185 592,99	0,16
915,00	AMGEN INC	USD	182 185,04	181 012,66	0,15
881,00	VERTEX PHARMACEUTICALS INC	USD	162 194,19	170 126,31	0,14
719,00	HCA HEALTHCARE INC	USD	103 545,50	162 438,90	0,14

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 382,00	HOLOGIC INC	USD	136 910,28	160 364,02	0,13
700,00	MCKESSON CORP	USD	113 192,36	153 006,54	0,13
254,00	ALIGN TECHNOLOGY INC	USD	97 815,69	146 784,87	0,12
260,00	REGENERON PHARMACEUTICALS INC	USD	129 899,86	144 385,54	0,12
558,00	STRYKER CORP	USD	111 120,06	131 217,37	0,11
3 093,00	CORTEVA INC	USD	105 230,01	128 593,98	0,11
267,00	DEXCOM INC	USD	96 662,37	126 069,01	0,11
368,00	ILLUMINA INC	USD	116 653,14	123 111,11	0,10
1 549,00	BAXTER INTERNATIONAL INC	USD	107 716,39	116 924,19	0,10
395,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	87 945,10	109 139,09	0,09
295,00	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	90 428,41	97 740,17	0,08
609,00	QUEST DIAGNOSTICS INC	USD	66 152,86	92 651,35	0,08
665,00	EDWARDS LIFESCIENCES CORP	USD	53 327,36	75 756,92	0,06
1 464,00	CARDINAL HEALTH INC	USD	67 127,84	66 286,83	0,06
142,00	WEST PHARMACEUTICAL SERVICES INC	USD	39 644,24	58 564,40	0,05
247,00	RESMED INC	USD	45 342,23	56 576,31	0,05
247,00	BIOGEN INC	USD	57 819,62	52 110,67	0,04
661,00	BIOMARIN PHARMACEUTICAL INC	USD	47 134,08	51 353,64	0,04
110,00	BIO-TECHNE CORP	USD	43 737,12	50 041,69	0,04
428,00	CATALENT INC	USD	40 115,22	48 185,77	0,04
1 866,00	ELANCO ANIMAL HEALTH INC	USD	48 007,94	46 567,97	0,04
598,00	CENTENE CORP	USD	31 267,94	43 330,29	0,04
283,00	SEAGEN INC	USD	38 489,82	38 473,28	0,03
311,00	ZIMMER BIOMET HOLDINGS INC	USD	38 865,08	34 742,74	0,03
171,00	ALNYLAM PHARMACEUTICALS INC	USD	23 084,63	25 499,64	0,02
312,00	TELADOC HEALTH INC	USD	44 553,83	25 191,56	0,02
342,00	EXACT SCIENCES CORP	USD	31 123,32	23 406,50	0,02
31,00	BIO-RAD LABORATORIES INC -A-	USD	13 643,57	20 596,80	0,02
403,00	DENTSPLY SIRONA INC	USD	20 315,52	19 770,82	0,02
283,00	INCYTE CORP	USD	19 386,65	18 266,10	0,02
59,00	MOLINA HEALTHCARE INC	USD	12 608,80	16 502,57	0,01
43,00	COOPER COS INC	USD	14 083,89	15 841,03	0,01
171,00	NATERA INC	USD	13 874,98	14 042,99	0,01
105,00	NOVAVAX INC	USD	13 965,70	13 209,95	0,01
142,00	GUARDANT HEALTH INC	USD	13 536,08	12 489,31	0,01
43,00	TELEFLEX INC	USD	11 339,92	12 420,54	0,01
104,00	AMERISOURCEBERGEN CORP	USD	10 268,72	12 153,15	0,01
82,00	MIRATI THERAPEUTICS INC	USD	9 936,03	10 577,37	0,01
42,00	INSULET CORP	USD	10 067,46	9 826,72	0,01
216,00	ENVISTA HOLDINGS CORP	USD	7 449,35	8 558,71	0,01
713,00	VIATRIS INC	USD	7 690,20	8 483,02	0,01
34,00	REPLIGEN CORP	USD	4 973,01	7 918,19	0,01
106,00	ULTRAGENYX PHARMACEUTICAL INC	USD	7 873,47	7 838,15	0,01
40,00	OMNICELL INC	USD	6 263,13	6 346,82	0,01
<b>Industries</b>			<b>7 607 798,08</b>	<b>9 480 113,02</b>	<b>7,98</b>
1 630,00	BROADCOM INC	USD	539 985,82	953 762,36	0,80
2 712,00	HONEYWELL INTERNATIONAL INC	USD	458 363,84	497 255,76	0,42
2 313,00	UNITED PARCEL SERVICE INC -B-	USD	281 452,99	435 955,45	0,37
2 322,00	CATERPILLAR INC	USD	352 701,49	422 133,65	0,36
2 547,00	3M CO	USD	382 530,82	397 840,06	0,33
1 721,00	UNION PACIFIC CORP	USD	274 723,29	381 262,43	0,32
4 939,00	RAYTHEON TECHNOLOGIES CORP	USD	321 766,11	373 769,29	0,31
4 107,00	EMERSON ELECTRIC CO	USD	302 388,10	335 761,41	0,28
8 479,00	CSX CORP	USD	205 486,18	280 346,88	0,24
1 372,00	L3HARRIS TECHNOLOGIES INC	USD	243 492,82	257 268,16	0,22
841,00	PARKER-HANNIFIN CORP	USD	198 740,82	235 261,15	0,20
1 739,00	REPUBLIC SERVICES INC	USD	158 133,48	213 246,22	0,18
381,00	TRANSDIGM GROUP INC	USD	183 692,94	213 175,11	0,18

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 146,00	BOEING CO	USD	219 523,15	202 877,92	0,17
1 382,00	WASTE MANAGEMENT INC	USD	149 357,60	202 827,87	0,17
773,00	NORFOLK SOUTHERN CORP	USD	157 278,92	202 365,36	0,17
2 613,00	AMPHENOL CORP -A-	USD	153 335,35	200 961,16	0,17
643,00	DEERE & CO	USD	136 766,11	193 878,23	0,16
2 257,00	GENERAL ELECTRIC CO	USD	156 289,88	187 494,58	0,16
795,00	FEDEX CORP	USD	149 030,46	180 811,51	0,15
119,00	METTLER-TOLEDO INTERNATIONAL INC	USD	122 788,07	177 601,16	0,15
1 098,00	AGILENT TECHNOLOGIES INC	USD	127 539,90	154 146,80	0,13
803,00	CUMMINS INC	USD	145 481,12	154 033,12	0,13
472,00	LOCKHEED MARTIN CORP	USD	157 084,38	147 514,56	0,12
1 874,00	OTIS WORLDWIDE CORP	USD	114 141,51	143 483,31	0,12
590,00	ILLINOIS TOOL WORKS INC	USD	106 994,16	128 044,35	0,11
356,00	OLD DOMINION FREIGHT LINE INC	USD	68 767,94	112 190,74	0,09
697,00	DOVER CORP	USD	83 645,25	111 304,28	0,09
319,00	NORTHROP GRUMMAN CORP	USD	92 955,27	108 578,40	0,09
2 013,00	CARRIER GLOBAL CORP	USD	69 571,50	96 012,26	0,08
243,00	TELEDYNE TECHNOLOGIES INC	USD	89 282,53	93 355,87	0,08
472,00	VULCAN MATERIALS CO	USD	61 746,46	86 157,04	0,07
458,00	GENERAL DYNAMICS CORP	USD	65 817,94	83 959,97	0,07
694,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	65 766,62	81 953,29	0,07
449,00	KEYSIGHT TECHNOLOGIES INC	USD	55 544,61	81 536,24	0,07
476,00	STANLEY BLACK & DECKER INC	USD	71 902,23	78 951,06	0,07
231,00	WATERS CORP	USD	56 155,50	75 686,44	0,06
875,00	BALL CORP	USD	62 517,85	74 073,40	0,06
189,00	MARTIN MARIETTA MATERIALS INC	USD	56 493,97	73 213,42	0,06
413,00	PERKINELMER INC	USD	53 353,64	73 019,52	0,06
988,00	FORTIVE CORP	USD	57 140,02	66 280,81	0,06
797,00	BUILDERS FIRSTSOURCE INC	USD	51 661,72	60 069,37	0,05
137,00	ROPER TECHNOLOGIES INC	USD	46 798,85	59 255,04	0,05
182,00	GENERAC HOLDINGS INC	USD	46 377,42	56 322,07	0,05
703,00	TRIMBLE INC	USD	47 013,77	53 899,56	0,05
408,00	AMETEK INC	USD	41 505,83	52 754,43	0,04
142,00	ROCKWELL AUTOMATION INC	USD	28 021,43	43 560,25	0,04
784,00	INGERSOLL RAND INC	USD	35 390,73	42 653,97	0,04
360,00	HEICO CORP -A-	USD	32 254,21	40 685,20	0,03
288,00	JACOBS ENGINEERING GROUP INC	USD	30 622,63	35 260,51	0,03
320,00	XYLEM INC	USD	28 683,81	33 744,64	0,03
261,00	PACKAGING CORP OF AMERICA	USD	30 059,03	31 247,94	0,03
262,00	AVALARA INC	USD	36 865,29	29 745,72	0,02
102,00	LENNOX INTERNATIONAL INC	USD	28 607,04	29 093,15	0,02
348,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	27 512,63	28 187,03	0,02
381,00	COGNEX CORP	USD	26 672,90	26 052,20	0,02
105,00	TOPBUILD CORP	USD	25 664,07	25 475,34	0,02
170,00	TETRA TECH INC	USD	28 239,94	25 383,40	0,02
112,00	CARLISLE COS INC	USD	21 623,14	24 436,73	0,02
394,00	MASCO CORP	USD	19 878,99	24 328,78	0,02
248,00	CROWN HOLDINGS INC	USD	19 084,99	24 123,96	0,02
106,00	JB HUNT TRANSPORT SERVICES INC	USD	14 063,78	19 052,41	0,02
161,00	ARROW ELECTRONICS INC	USD	17 487,37	19 009,39	0,02
145,00	HEICO CORP	USD	15 460,42	18 388,94	0,02
186,00	CH ROBINSON WORLDWIDE INC	USD	14 177,26	17 603,93	0,01
63,00	NORDSON CORP	USD	14 577,47	14 141,76	0,01
200,00	TEXTRON INC	USD	8 975,05	13 577,21	0,01
396,00	HOWMET AEROSPACE INC	USD	9 860,56	11 083,96	0,01
47,00	PAYLOCITY HOLDING CORP	USD	10 695,34	9 760,40	0,01
128,00	XPO LOGISTICS INC	USD	9 553,88	8 715,30	0,01
46,00	SNAP-ON INC	USD	8 384,23	8 712,17	0,01
107,00	OWENS CORNING	USD	8 387,81	8 515,21	0,01

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
490,00	GRAPHIC PACKAGING HOLDING CO	USD	8 701,23	8 402,22	0,01
80,00	FORTUNE BRANDS HOME & SECURITY INC	USD	5 204,62	7 520,23	0,01
<b>Basic Goods</b>			<b>3 285 026,52</b>	<b>3 818 839,51</b>	<b>3,21</b>
14 831,00	COCA-COLA CO	USD	663 897,78	772 198,13	0,65
3 892,00	PEPSICO INC	USD	498 493,91	594 512,38	0,50
6 390,00	PHILIP MORRIS INTERNATIONAL INC	USD	444 786,95	533 811,24	0,45
5 520,00	MONDELEZ INTERNATIONAL INC -A-	USD	270 317,66	321 870,63	0,27
4 865,00	ALTRIA GROUP INC	USD	186 115,44	202 736,90	0,17
3 286,00	ARCHER-DANIELS-MIDLAND CO	USD	160 054,85	195 304,95	0,16
2 236,00	TYSON FOODS INC -A-	USD	155 866,61	171 376,90	0,14
666,00	CONSTELLATION BRANDS INC -A-	USD	110 545,51	146 980,35	0,12
680,00	AVERY DENNISON CORP	USD	110 367,59	129 500,21	0,11
728,00	HERSHEY CO	USD	103 927,93	123 853,49	0,10
842,00	KIMBERLY-CLARK CORP	USD	98 354,77	105 820,14	0,09
2 905,00	KRAFT HEINZ CO	USD	89 469,60	91 707,28	0,08
1 117,00	SYSCO CORP	USD	69 840,16	77 154,74	0,07
1 167,00	SERVICE CORP INTERNATIONAL	USD	63 783,97	72 850,29	0,06
1 304,00	KROGER CO	USD	41 668,75	51 898,57	0,04
797,00	GENERAL MILLS INC	USD	40 563,31	47 222,89	0,04
250,00	CLOROX CO	USD	39 200,87	38 331,00	0,03
548,00	BROWN-FORMAN CORP -B-	USD	33 709,94	35 110,17	0,03
358,00	MONSTER BEVERAGE CORP	USD	24 898,69	30 234,20	0,03
803,00	KEURIG DR PEPPER INC	USD	24 250,55	26 027,60	0,02
277,00	DARLING INGREDIENTS INC	USD	16 282,62	16 877,71	0,01
23,00	BOSTON BEER CO INC -A-	USD	17 610,99	10 215,71	0,01
223,00	CAMPBELL SOUP CO	USD	7 988,45	8 522,32	0,01
131,00	KELLOGG CO	USD	7 116,44	7 420,88	0,01
81,00	CHURCH & DWIGHT CO INC	USD	5 913,18	7 300,83	0,01
<b>Energy</b>			<b>2 551 451,80</b>	<b>3 027 494,42</b>	<b>2,55</b>
14 181,00	EXXON MOBIL CORP	USD	652 607,20	763 045,72	0,64
5 649,00	CHEVRON CORP	USD	489 825,57	582 932,03	0,49
4 343,00	CONOCOPHILLIPS	USD	203 763,91	275 657,59	0,23
10 355,00	KINDER MORGAN INC	USD	145 503,32	144 416,41	0,12
3 522,00	DEVON ENERGY CORP	USD	76 246,81	136 426,43	0,11
807,00	PIONEER NATURAL RESOURCES CO	USD	103 609,66	129 068,94	0,11
1 610,00	EOG RESOURCES INC	USD	100 895,21	125 761,81	0,10
2 122,00	MARATHON PETROLEUM CORP	USD	101 924,18	119 404,51	0,10
4 559,00	WILLIAMS COS INC	USD	93 216,34	104 393,59	0,09
3 642,00	OCCIDENTAL PETROLEUM CORP	USD	71 824,34	92 843,48	0,08
3 915,00	BAKER HUGHES A GE CO	USD	74 472,90	82 830,57	0,07
914,00	NEXTERA ENERGY PARTNERS LP	USD	64 228,38	67 834,70	0,06
840,00	VALERO ENERGY CORP	USD	48 806,63	55 480,49	0,05
863,00	PHILLIPS 66	USD	55 877,17	54 988,56	0,05
585,00	CHENIERE ENERGY INC	USD	43 104,01	52 172,63	0,04
282,00	ENPHASE ENERGY INC	USD	36 150,37	45 365,01	0,04
661,00	HESS CORP	USD	38 339,82	43 030,11	0,04
2 061,00	HALLIBURTON CO	USD	33 494,37	41 448,37	0,03
696,00	ONEOK INC	USD	31 537,12	35 962,86	0,03
780,00	PLUG POWER INC	USD	31 756,03	19 362,83	0,02
317,00	TARGA RESOURCES CORP	USD	12 800,39	14 562,16	0,01
894,00	NATIONAL OILWELL VARCO INC	USD	10 534,75	10 652,22	0,01
62,00	UNIVERSAL DISPLAY CORP	USD	7 999,89	8 997,42	0,01
444,00	COTERRA ENERGY INC	USD	8 576,22	7 418,22	0,01
93,00	FIRST SOLAR INC	USD	8 389,61	7 127,93	0,01
437,00	MARATHON OIL CORP	USD	5 967,60	6 309,83	0,00

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>2 417 494,03</b>	<b>2 800 618,49</b>	<b>2,36</b>
3 764,00	DUKE ENERGY CORP	USD	306 650,02	347 206,90	0,29
4 012,00	NEXTERA ENERGY INC	USD	241 466,06	329 370,74	0,28
4 940,00	SOUTHERN CO	USD	255 577,00	297 911,78	0,25
4 992,00	EXELON CORP	USD	190 951,09	253 550,81	0,21
2 620,00	AMERICAN ELECTRIC POWER CO INC	USD	190 831,58	204 978,42	0,17
2 842,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	148 815,66	166 766,36	0,14
2 257,00	DOMINION ENERGY INC	USD	148 456,52	155 918,01	0,13
1 033,00	SEMPRA ENERGY	USD	117 258,55	120 159,40	0,10
1 048,00	DTE ENERGY CO	USD	99 085,55	110 163,51	0,09
1 152,00	WEC ENERGY GROUP INC	USD	92 258,72	98 333,33	0,08
2 562,00	FIRSTENERGY CORP	USD	81 699,22	93 698,21	0,08
472,00	AMERICAN WATER WORKS CO INC	USD	62 749,34	78 387,21	0,07
991,00	CONSOLIDATED EDISON INC	USD	64 265,04	74 351,16	0,06
1 232,00	XCEL ENERGY INC	USD	69 273,30	73 343,67	0,06
915,00	EVERSOURCE ENERGY	USD	66 310,41	73 203,24	0,06
2 377,00	NISOURCE INC	USD	51 219,05	57 711,03	0,05
2 407,00	VISTRA ENERGY CORP	USD	38 461,37	48 195,04	0,04
1 092,00	UGI CORP	USD	40 027,60	44 085,24	0,04
1 248,00	PPL CORP	USD	30 769,19	32 988,82	0,03
1 045,00	CENTERPOINT ENERGY INC	USD	19 238,22	25 647,17	0,02
370,00	EDISON INTERNATIONAL	USD	19 893,78	22 205,86	0,02
339,00	CMS ENERGY CORP	USD	17 780,53	19 391,45	0,02
901,00	AES CORP	USD	14 426,73	19 252,82	0,02
559,00	CLEARWAY ENERGY INC -C-	USD	18 384,12	17 710,85	0,02
183,00	ATMOS ENERGY CORP	USD	15 105,92	16 859,76	0,01
966,00	PG&E CORP	USD	8 606,11	10 312,38	0,01
90,00	ENTERGY CORP	USD	7 933,35	8 915,32	0,01
<b>Raw materials</b>			<b>1 528 398,55</b>	<b>1 843 575,31</b>	<b>1,55</b>
3 277,00	DUPONT DE NEMOURS INC	USD	198 949,48	232 778,86	0,20
4 245,00	DOW INC	USD	212 940,57	211 727,45	0,18
960,00	ECOLAB INC	USD	176 119,38	198 035,92	0,17
670,00	AIR PRODUCTS & CHEMICALS INC	USD	156 455,66	179 259,80	0,15
3 202,00	NEWMONT GOLDCORP CORP	USD	157 293,79	174 628,99	0,15
3 593,00	FREEMONT-MCMORAN INC	USD	71 437,67	131 846,57	0,11
731,00	PPG INDUSTRIES INC	USD	94 704,58	110 845,65	0,09
776,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	78 036,85	102 800,23	0,09
496,00	ALBEMARLE CORP	USD	87 987,59	101 960,91	0,08
966,00	NUCOR CORP	USD	51 227,77	96 965,29	0,08
306,00	SHERWIN-WILLIAMS CO	USD	63 869,81	94 759,92	0,08
387,00	CELANESE CORP -A-	USD	50 408,99	57 192,43	0,05
612,00	CF INDUSTRIES HOLDINGS INC	USD	31 514,22	38 091,25	0,03
901,00	INTERNATIONAL PAPER CO	USD	30 237,01	37 222,12	0,03
903,00	MOSAIC CO	USD	25 887,22	31 198,45	0,03
958,00	CLEVELAND-CLIFFS INC	USD	17 073,50	18 339,49	0,01
87,00	RELINCE STEEL & ALUMINUM CO	USD	11 443,57	12 410,43	0,01
79,00	RPM INTERNATIONAL INC	USD	6 540,68	7 016,36	0,01
119,00	STEEL DYNAMICS INC	USD	6 270,21	6 495,19	0,00
<b>IRELAND</b>			<b>1 738 502,11</b>	<b>2 345 996,74</b>	<b>1,98</b>
<b>Computing and IT</b>			<b>398 245,94</b>	<b>653 293,96</b>	<b>0,55</b>
1 712,00	ACCENTURE PLC -A-	USD	379 137,43	624 085,27	0,53
294,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	19 108,51	29 208,69	0,02
<b>Industries</b>			<b>365 572,30</b>	<b>539 407,71</b>	<b>0,46</b>
3 056,00	JOHNSON CONTROLS INTERNATIONAL	USD	142 277,83	218 504,59	0,18
1 139,00	EATON CORP PLC US TRADED	USD	131 450,04	173 093,59	0,15
832,00	TRANE TECHNOLOGIES PLC US TRADED	USD	91 844,43	147 809,53	0,13

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>449 998,01</b>	<b>442 472,43</b>	<b>0,37</b>
3 803,00	MEDTRONIC PLC	USD	369 970,95	345 955,36	0,29
813,00	HORIZON THERAPEUTICS PLC	USD	65 757,66	77 039,13	0,06
91,00	STERIS PLC	USD	14 269,40	19 477,94	0,02
<b>Raw materials</b>			<b>285 714,82</b>	<b>406 991,37</b>	<b>0,34</b>
1 336,00	LINDE PLC US TRADED	USD	285 714,82	406 991,37	0,34
<b>Finance</b>			<b>238 971,04</b>	<b>303 831,27</b>	<b>0,26</b>
666,00	AON PLC	USD	126 910,51	176 022,69	0,15
612,00	WILLIS TOWERS WATSON PLC	USD	112 060,53	127 808,58	0,11
<b>SWITZERLAND</b>			<b>454 706,86</b>	<b>515 974,88</b>	<b>0,43</b>
<b>Industries</b>			<b>163 351,58</b>	<b>213 715,28</b>	<b>0,18</b>
1 108,00	TE CONNECTIVITY LTD	USD	115 369,06	157 197,29	0,13
472,00	GARMIN LTD	USD	47 982,52	56 517,99	0,05
<b>Finance</b>			<b>144 739,21</b>	<b>188 176,42</b>	<b>0,16</b>
1 107,00	CHUBB LTD	USD	144 739,21	188 176,42	0,16
<b>Health</b>			<b>146 616,07</b>	<b>114 083,18</b>	<b>0,09</b>
1 712,00	CRISPR THERAPEUTICS AG	USD	146 616,07	114 083,18	0,09
<b>BERMUDA</b>			<b>231 490,82</b>	<b>295 015,49</b>	<b>0,25</b>
<b>Consumer Retail</b>			<b>171 751,48</b>	<b>216 832,55</b>	<b>0,18</b>
1 803,00	IHS MARKIT LTD	USD	163 125,07	210 741,13	0,18
334,00	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	8 626,41	6 091,42	0,00
<b>Finance</b>			<b>43 803,87</b>	<b>60 353,88</b>	<b>0,05</b>
260,00	ATHENE HOLDING LTD -A-	USD	12 840,01	19 051,89	0,02
465,00	ARCH CAPITAL GROUP LTD	USD	14 179,43	18 175,57	0,01
55,00	EVEREST RE GROUP LTD	USD	9 992,61	13 247,98	0,01
488,00	INVESCO LTD	USD	6 791,82	9 878,44	0,01
<b>Basic Goods</b>			<b>9 509,15</b>	<b>10 344,15</b>	<b>0,01</b>
126,00	BUNGE LTD	USD	9 509,15	10 344,15	0,01
<b>Raw materials</b>			<b>6 426,32</b>	<b>7 484,91</b>	<b>0,01</b>
257,00	AXALTA COATING SYSTEMS LTD	USD	6 426,32	7 484,91	0,01
<b>JERSEY</b>			<b>212 344,33</b>	<b>249 718,17</b>	<b>0,21</b>
<b>Consumer Retail</b>			<b>129 613,01</b>	<b>162 600,24</b>	<b>0,14</b>
1 121,00	APTIV PLC	USD	129 613,01	162 600,24	0,14
<b>Industries</b>			<b>82 731,32</b>	<b>87 117,93</b>	<b>0,07</b>
8 249,00	AMCOR PLC	USD	82 731,32	87 117,93	0,07
<b>NETHERLANDS</b>			<b>116 464,24</b>	<b>173 776,01</b>	<b>0,15</b>
<b>Computing and IT</b>			<b>98 649,66</b>	<b>154 230,25</b>	<b>0,13</b>
770,00	NXP SEMICONDUCTORS NV	USD	98 649,66	154 230,25	0,13
<b>Raw materials</b>			<b>17 814,58</b>	<b>19 545,76</b>	<b>0,02</b>
241,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	17 814,58	19 545,76	0,02
<b>CURACAO</b>			<b>79 895,97</b>	<b>87 858,97</b>	<b>0,07</b>
<b>Energy</b>			<b>79 895,97</b>	<b>87 858,97</b>	<b>0,07</b>
3 336,00	SCHLUMBERGER LTD	USD	79 895,97	87 858,97	0,07

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED KINGDOM</b>			<b>58 118,11</b>	<b>61 282,50</b>	<b>0,05</b>
<b>Health</b>			<b>40 030,82</b>	<b>41 910,49</b>	<b>0,03</b>
1 196,00	ROYALTY PHARMA PLC	USD	40 030,82	41 910,49	0,03
<b>Telecommunication</b>			<b>18 087,29</b>	<b>19 372,01</b>	<b>0,02</b>
541,00	LIBERTY GLOBAL PLC -A-	USD	11 928,93	13 196,75	0,01
250,00	LIBERTY GLOBAL PLC -C-	USD	6 158,36	6 175,26	0,01
<b>CANADA</b>			<b>40 432,87</b>	<b>46 254,16</b>	<b>0,04</b>
<b>Industries</b>			<b>40 432,87</b>	<b>46 254,16</b>	<b>0,04</b>
386,00	WASTE CONNECTIONS INC	USD	40 432,87	46 254,16	0,04
<b>PANAMA</b>			<b>25 022,01</b>	<b>24 645,77</b>	<b>0,02</b>
<b>Consumer Retail</b>			<b>25 022,01</b>	<b>24 645,77</b>	<b>0,02</b>
1 393,00	CARNIVAL CORP	USD	25 022,01	24 645,77	0,02
<b>LIBERIA</b>			<b>14 416,76</b>	<b>14 876,89</b>	<b>0,01</b>
<b>Consumer Retail</b>			<b>14 416,76</b>	<b>14 876,89</b>	<b>0,01</b>
220,00	ROYAL CARIBBEAN CRUISES LTD	USD	14 416,76	14 876,89	0,01
<b>Total Portfolio</b>			<b>86 241 759,93</b>	<b>118 093 584,54</b>	<b>99,43</b>

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

## Eurizon Fund - Equity USA LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>27 367,67</b>	<b>1 451 266,61</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>34 261,80</b>	<b>1 132 712,19</b>
50	4	Purchase	S&P 500 EMINI	18/03/2022	USD	23 030,26	836 880,25
50	3	Purchase	EMINI RUSSELL	18/03/2022	USD	11 231,54	295 831,94
<b>Unrealised loss on future contracts and commitment</b>						<b>(6 894,13)</b>	<b>318 554,42</b>
5	(2)	Sale	DJIA MINI E-CBOT	18/03/2022	USD	(6 894,13)	318 554,42

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

## Eurizon Fund - Equity USA ESG LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	646 497 753,19	
Banks	(Note 3)	2 041 001,74	
Other banks and broker accounts	(Notes 2, 3, 9)	183 564,95	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	198 749,85	
Unrealised profit on future contracts	(Notes 2, 9)	47 265,22	
Receivable on subscriptions		64 702,00	
Other assets	(Note 10)	261 038,79	
<b>Total assets</b>		<b>649 294 075,74</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(27 680,25)	
Payable on redemptions		(74 751,90)	
Other liabilities		(200 469,29)	
<b>Total liabilities</b>		<b>(302 901,44)</b>	
<b>Total net assets</b>		<b>648 991 174,30</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	161,15	3 851 166,420
Class ZH Units	EUR	144,61	196 213,038

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



## Eurizon Fund - Equity USA ESG LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>169 332 436,52</b>
Net income from investments	(Note 2)	3 787 977,19
<b>Total income</b>		<b>3 787 977,19</b>
Management fee	(Note 6)	(785 160,45)
Depository fee	(Note 8)	(100 029,42)
Subscription tax	(Note 4)	(45 584,62)
Other charges and taxes	(Notes 5, 8)	(257 427,13)
<b>Total expenses</b>		<b>(1 188 201,62)</b>
<b>Net investment income / (loss)</b>		<b>2 599 775,57</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	28 711 135,82
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	85 842 830,27
- option contracts	(Notes 2, 9)	21 068,20
- forward foreign exchange contracts	(Notes 2, 9)	170 982,13
- foreign currencies	(Note 2)	(2 386,44)
- future contracts	(Notes 2, 9)	47 265,22
<b>Net result of operations for the year</b>		<b>117 390 670,77</b>
Subscriptions for the year		449 919 841,17
Redemptions for the year		(87 651 774,16)
<b>Net assets at the end of the year</b>		<b>648 991 174,30</b>

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

## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>547 434 011,68</b>	<b>646 497 753,19</b>	<b>99,62</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>547 434 011,68</b>	<b>646 497 753,19</b>	<b>99,62</b>
<b>Shares</b>			<b>547 434 011,68</b>	<b>646 497 753,19</b>	<b>99,62</b>
<b>UNITED STATES</b>			<b>527 607 461,22</b>	<b>623 095 636,82</b>	<b>96,01</b>
<b>Computing and IT</b>			<b>124 992 871,75</b>	<b>159 599 798,56</b>	<b>24,59</b>
280 383,00	APPLE INC	USD	31 318 516,46	43 780 883,60	6,75
123 471,00	MICROSOFT CORP	USD	26 741 614,35	36 515 807,53	5,63
44 197,00	NVIDIA CORP	USD	6 581 969,27	11 430 515,90	1,76
8 780,00	ADOBE INC	USD	3 968 142,79	4 378 111,11	0,68
17 239,00	SALESFORCE.COM INC	USD	3 596 358,06	3 852 398,95	0,59
73 737,00	INTEL CORP	USD	3 466 490,41	3 339 303,89	0,51
20 109,00	QUALCOMM INC	USD	2 500 425,84	3 233 673,65	0,50
18 410,00	TEXAS INSTRUMENTS INC	USD	2 730 626,13	3 051 119,86	0,47
5 128,00	INTUIT INC	USD	2 014 905,09	2 900 486,21	0,45
22 678,00	ADVANCED MICRO DEVICES INC	USD	1 968 476,54	2 869 649,10	0,44
19 393,00	APPLIED MATERIALS INC	USD	1 918 049,09	2 683 506,14	0,41
4 364,00	SERVICENOW INC	USD	1 987 439,20	2 490 957,35	0,38
16 886,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 802 339,69	1 984 684,56	0,31
25 433,00	ORACLE CORP	USD	1 718 728,22	1 950 415,44	0,30
2 873,00	LAM RESEARCH CORP	USD	1 300 217,78	1 816 847,02	0,28
16 168,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 804 607,16	1 551 826,95	0,24
18 172,00	MICRON TECHNOLOGY INC	USD	1 129 267,04	1 488 499,99	0,23
3 765,00	SYNOPSYS INC	USD	872 689,95	1 220 016,55	0,19
3 935,00	SNOWFLAKE INC -A-	USD	1 044 110,62	1 172 161,06	0,18
13 640,00	MARVELL TECHNOLOGY INC	USD	676 678,46	1 049 387,86	0,16
4 176,00	AUTODESK INC	USD	965 259,43	1 032 579,77	0,16
8 546,00	ELECTRONIC ARTS INC	USD	963 334,97	991 222,00	0,15
6 023,00	ANALOG DEVICES INC	USD	880 218,07	930 938,23	0,14
2 611,00	ANSYS INC	USD	770 473,90	920 967,78	0,14
10 193,00	CERNER CORP	USD	649 106,60	832 416,57	0,13
3 546,00	TWILIO INC -A-	USD	983 713,01	821 143,03	0,13
24 092,00	HP INC	USD	575 877,30	798 052,98	0,12
4 842,00	CADENCE DESIGN SYSTEMS INC	USD	605 909,55	793 446,10	0,12
8 559,00	FISERV INC	USD	797 062,26	781 163,22	0,12
1 421,00	MSCI INC	USD	788 120,42	765 593,29	0,12
9 215,00	MICROCHIP TECHNOLOGY INC	USD	651 281,37	705 467,89	0,11
6 345,00	AKAMAI TECHNOLOGIES INC	USD	606 426,93	653 024,07	0,10
1 085,00	EPAM SYSTEMS INC	USD	462 721,13	637 766,81	0,10
3 516,00	CROWDSTRIKE HOLDINGS INC -A-	USD	714 792,47	633 047,10	0,10
3 327,00	XILINX INC	USD	474 662,76	620 316,54	0,10
1 059,00	HUBSPOT INC	USD	495 616,07	613 823,44	0,09
7 158,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	471 392,77	558 439,95	0,09
2 273,00	WORKDAY INC	USD	474 573,18	546 023,82	0,08
5 274,00	SPLUNK INC	USD	626 979,87	536 675,54	0,08
3 844,00	DOCUSIGN INC	USD	801 586,97	514 843,28	0,08
8 798,00	ACTIVISION BLIZZARD INC	USD	594 682,67	514 712,52	0,08
939,00	ZEBRA TECHNOLOGIES CORP -A-	USD	381 479,11	491 464,06	0,08
1 028,00	MONGODB INC	USD	339 366,12	478 519,10	0,07
7 888,00	ON SEMICONDUCTOR CORP	USD	290 722,06	471 115,97	0,07
4 601,00	VMWARE INC -A-	USD	519 425,34	468 839,26	0,07
2 893,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	810 013,81	467 861,20	0,07
2 060,00	VEEVA SYSTEMS INC -A-	USD	534 377,31	462 793,63	0,07
6 966,00	WESTERN DIGITAL CORP	USD	354 363,86	399 448,62	0,06
814,00	TYLER TECHNOLOGIES INC	USD	305 580,54	385 061,03	0,06
2 452,00	DATADOG INC -A-	USD	296 243,48	384 036,07	0,06

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## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
7 594,00	NUANCE COMMUNICATIONS INC	USD	370 092,95	369 416,27	0,06
2 355,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	348 143,86	368 036,14	0,06
22 431,00	PALANTIR TECHNOLOGIES INC	USD	479 546,76	359 188,01	0,06
899,00	KLA CORP	USD	265 842,57	340 018,45	0,05
24 375,00	HEWLETT PACKARD ENTERPRISE	USD	281 991,78	338 017,80	0,05
1 045,00	FORTINET INC	USD	301 193,39	330 261,24	0,05
4 446,00	BLACK KNIGHT INC	USD	285 627,21	324 067,03	0,05
1 470,00	BILL.COM HOLDINGS INC	USD	326 612,59	322 063,48	0,05
2 316,00	QORVO INC	USD	319 277,83	318 500,99	0,05
3 804,00	NETAPP INC	USD	245 341,50	307 711,96	0,05
3 068,00	GUIDEWIRE SOFTWARE INC	USD	277 436,40	306 287,48	0,05
2 448,00	CLOUDFLARE INC	USD	240 984,02	283 074,28	0,04
2 944,00	ZENDESK INC	USD	320 259,83	269 987,54	0,04
709,00	PAYCOM SOFTWARE INC	USD	246 700,95	258 854,89	0,04
1 869,00	SKYWORKS SOLUTIONS INC	USD	259 696,82	254 974,26	0,04
6 871,00	AVANTOR INC	USD	234 272,36	254 611,33	0,04
1 793,00	COUPA SOFTWARE INC	USD	379 793,89	249 194,26	0,04
2 450,00	CERIDIAN HCM HOLDING INC	USD	212 105,37	225 050,18	0,04
10 069,00	DROPBOX INC -A-	USD	239 519,66	217 282,20	0,03
3 732,00	ZOOMINFO TECHNOLOGIES INC	USD	206 187,35	210 688,05	0,03
828,00	SOLAREGE TECHNOLOGIES INC	USD	205 218,29	204 284,22	0,03
698,00	ZSCALER INC	USD	185 486,33	197 228,62	0,03
1 498,00	ENTEGRIS INC	USD	202 004,67	182 547,39	0,03
420,00	FAIR ISAAC CORP	USD	145 086,06	160 166,59	0,03
2 636,00	ZILLOW GROUP INC -C-	USD	230 487,72	148 002,67	0,02
2 720,00	DYNATRACE INC	USD	162 697,92	144 347,55	0,02
1 318,00	PTC INC	USD	139 626,92	140 411,31	0,02
1 884,00	SS&C TECHNOLOGIES HOLDINGS INC	USD	121 578,79	135 816,35	0,02
1 346,00	CITRIX SYSTEMS INC	USD	129 602,80	111 957,59	0,02
576,00	IPG PHOTONICS CORP	USD	82 303,07	87 190,17	0,01
542,00	10X GENOMICS INC	USD	76 297,06	70 995,73	0,01
1 149,00	DELL TECHNOLOGIES INC	USD	55 910,54	56 752,85	0,01
581,00	ASANA INC -A-	USD	46 741,82	38 087,90	0,01
227,00	PAYCHEX INC	USD	23 867,03	27 247,19	0,00
244,00	BENTLEY SYSTEMS INC -B-	USD	12 231,87	10 369,79	0,00
47,00	UNITY SOFTWARE INC	USD	5 939,81	5 909,72	0,00
1,00	LIBERTY BROADBAND CORP -A-	USD	148,48	141,49	0,00
<b>Telecommunication</b>			<b>85 694 086,63</b>	<b>96 203 390,79</b>	<b>14,82</b>
7 748,00	AMAZON.COM INC	USD	21 320 561,40	22 717 615,45	3,50
5 210,00	ALPHABET INC -A-	USD	9 828 687,60	13 272 583,44	2,04
4 686,00	ALPHABET INC -C-	USD	8 837 990,84	11 923 466,30	1,84
39 137,00	META PLATFORMS INC -A-	USD	10 420 151,84	11 575 565,42	1,78
35 578,00	WALT DISNEY CO	USD	4 884 284,10	4 845 829,84	0,75
77 225,00	CISCO SYSTEMS INC	USD	3 334 418,10	4 303 332,20	0,66
85 139,00	VERIZON COMMUNICATIONS INC	USD	4 035 845,00	3 890 101,53	0,60
7 246,00	NETFLIX INC	USD	3 314 338,28	3 838 622,27	0,59
77 252,00	COMCAST CORP -A-	USD	3 383 733,96	3 419 006,38	0,53
92 745,00	AT&T INC	USD	2 178 601,76	2 006 267,61	0,31
632,00	BOOKING HOLDINGS INC	USD	1 148 358,28	1 333 374,70	0,21
26 346,00	UBER TECHNOLOGIES INC	USD	951 682,81	971 410,51	0,15
787,00	MERCADOLIBRE INC	USD	927 161,08	933 161,31	0,14
3 848,00	MOTOROLA SOLUTIONS INC	USD	657 437,97	919 364,97	0,14
1 346,00	CHARTER COMMUNICATIONS INC -A-	USD	784 346,59	771 677,65	0,12
12 229,00	EBAY INC	USD	653 167,00	715 114,92	0,11
16 368,00	SNAP INC -A-	USD	722 475,06	676 914,54	0,10
2 925,00	VERISIGN INC	USD	550 999,06	652 852,33	0,10
6 264,00	T-MOBILE US INC	USD	650 952,69	638 848,83	0,10
3 280,00	CDW CORP	USD	454 264,76	590 642,42	0,09

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## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
16 970,00	INTERPUBLIC GROUP OF COS INC	USD	492 223,91	558 852,13	0,09
3 267,00	AIRBNB INC	USD	488 046,90	478 300,17	0,07
11 275,00	TWITTER INC	USD	536 126,91	428 513,55	0,07
2 079,00	ROKU INC	USD	605 761,69	417 189,51	0,06
15 630,00	VIACOMCBS INC -B-	USD	538 002,60	414 802,59	0,06
2 211,00	RINGCENTRAL INC -A-	USD	474 158,96	364 255,14	0,06
1 638,00	OKTA INC	USD	329 513,92	322 890,03	0,05
27 775,00	LUMEN TECHNOLOGIES INC	USD	290 277,67	306 521,57	0,05
8 833,00	FOX CORP -A-	USD	276 211,53	286 614,29	0,04
8 992,00	JUNIPER NETWORKS INC	USD	234 057,02	282 364,05	0,04
1 704,00	EXPEDIA GROUP INC	USD	240 665,72	270 794,01	0,04
532,00	PALO ALTO NETWORKS INC	USD	234 401,11	260 461,12	0,04
46 594,00	SIRIUS XM HOLDINGS INC	USD	250 051,46	260 175,84	0,04
968,00	F5 NETWORKS INC	USD	167 140,06	208 300,51	0,03
10 001,00	DISCOVERY INC -A-	USD	245 731,52	207 020,40	0,03
1 403,00	DOORDASH INC -A-	USD	228 621,61	183 702,73	0,03
809,00	WAYFAIR INC	USD	167 033,97	135 144,01	0,02
5 764,00	NORTONLIFELOCK INC	USD	120 096,64	131 681,99	0,02
786,00	LIBERTY BROADBAND CORP	USD	116 681,41	111 347,72	0,02
244,00	FACTSET RESEARCH SYSTEMS INC	USD	91 126,31	104 279,34	0,02
3 221,00	PINTEREST INC	USD	160 872,26	102 957,60	0,02
4 530,00	DISCOVERY INC -C-	USD	93 223,29	91 221,44	0,01
1 876,00	LYFT INC -A-	USD	79 893,94	70 490,24	0,01
553,00	ARISTA NETWORKS INC	USD	46 973,37	69 903,07	0,01
1 506,00	CORNING INC	USD	49 761,83	49 303,90	0,01
595,00	GODADDY INC -A-	USD	35 537,66	44 400,03	0,01
2 725,00	ROBINHOOD MARKETS INC -A-	USD	58 300,19	42 557,17	0,01
112,00	FOX CORP -B-	USD	3 814,29	3 375,17	0,00
4,00	ZILLOW GROUP INC -A-	USD	320,70	218,85	0,00
<b>Finance</b>			<b>83 738 738,97</b>	<b>94 235 637,70</b>	<b>14,52</b>
54 722,00	JPMORGAN CHASE & CO	USD	6 539 794,88	7 619 794,85	1,17
30 917,00	VISA INC -A-	USD	5 605 051,79	5 891 685,38	0,91
138 565,00	BANK OF AMERICA CORP	USD	4 333 483,58	5 420 997,43	0,83
20 167,00	BERKSHIRE HATHAWAY INC -B-	USD	4 379 535,61	5 302 439,67	0,82
15 676,00	MASTERCARD INC -A-	USD	4 594 333,77	4 953 131,92	0,76
20 289,00	PAYPAL HOLDINGS INC	USD	3 929 927,84	3 364 492,18	0,52
64 814,00	WELLS FARGO & CO	USD	2 317 511,22	2 734 590,61	0,42
10 497,00	AMERICAN TOWER CORP	USD	2 256 712,05	2 699 941,27	0,42
30 887,00	MORGAN STANLEY	USD	2 158 251,02	2 666 082,15	0,41
7 633,00	GOLDMAN SACHS GROUP INC	USD	2 323 978,36	2 567 714,41	0,39
2 844,00	BLACKROCK INC	USD	1 919 238,25	2 289 705,63	0,35
41 917,00	CITIGROUP INC	USD	2 272 534,07	2 225 965,72	0,34
10 054,00	CROWN CASTLE INTERNATIONAL CORP	USD	1 521 828,15	1 845 473,48	0,28
11 843,00	PROLOGIS INC	USD	1 205 409,61	1 753 330,94	0,27
11 056,00	MARSH & MCLENNAN COS INC	USD	1 336 587,64	1 689 900,07	0,26
11 526,00	AMERICAN EXPRESS CO	USD	1 413 710,26	1 658 155,15	0,25
20 970,00	CHARLES SCHWAB CORP	USD	1 110 857,77	1 550 806,73	0,24
30 002,00	TRUIST FINANCIAL CORP	USD	1 392 071,17	1 544 686,52	0,24
12 284,00	INTERCONTINENTAL EXCHANGE INC	USD	1 378 250,81	1 477 385,74	0,23
1 837,00	EQUINIX INC	USD	1 215 050,31	1 366 345,80	0,21
22 198,00	METLIFE INC	USD	1 042 401,41	1 219 797,17	0,19
5 860,00	CME GROUP INC	USD	1 009 365,23	1 177 256,34	0,18
6 634,00	PNC FINANCIAL SERVICES GROUP INC	USD	1 127 444,62	1 169 759,05	0,18
21 851,00	US BANCORP	USD	1 046 344,74	1 079 292,08	0,17
12 642,00	WELLTOWER INC	USD	863 660,15	953 486,27	0,15
10 560,00	PROGRESSIVE CORP	USD	846 907,34	953 204,58	0,15
26 171,00	WEYERHAEUSER CO	USD	783 211,69	947 697,88	0,15
9 734,00	CBRE GROUP INC -A-	USD	675 153,14	928 804,59	0,14

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## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
7 215,00	CAPITAL ONE FINANCIAL CORP	USD	949 445,76	920 528,13	0,14
4 638,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	833 452,11	909 328,81	0,14
5 200,00	T ROWE PRICE GROUP INC	USD	800 658,12	899 163,06	0,14
64 832,00	HUNTINGTON BANCSHARES INC	USD	795 693,62	879 097,49	0,13
4 147,00	CIGNA CORP	USD	759 014,21	837 386,41	0,13
14 438,00	DUKE REALTY CORP	USD	743 222,19	833 371,91	0,13
43 441,00	REGIONS FINANCIAL CORP	USD	724 296,47	832 759,43	0,13
7 171,00	BLACKSTONE GROUP INC -A-	USD	805 659,98	815 912,68	0,13
3 017,00	AMERIPRISE FINANCIAL INC	USD	638 940,50	800 306,39	0,12
5 090,00	DIGITAL REALTY TRUST INC	USD	709 570,58	791 653,63	0,12
3 383,00	AVALONBAY COMMUNITIES INC	USD	704 167,37	751 417,66	0,12
17 469,00	SYNCHRONY FINANCIAL	USD	706 396,51	712 616,16	0,11
14 226,00	AMERICAN INTERNATIONAL GROUP INC	USD	570 239,74	711 300,16	0,11
6 789,00	DISCOVER FINANCIAL SERVICES	USD	651 757,03	689 884,82	0,11
2 083,00	PUBLIC STORAGE	USD	600 704,64	686 078,67	0,10
4 766,00	TRAVELERS COS INC	USD	612 886,29	655 597,57	0,10
10 352,00	REALTY INCOME CORP	USD	615 190,43	651 688,23	0,10
14 353,00	VENTAS INC	USD	651 606,87	645 203,60	0,10
6 771,00	PRUDENTIAL FINANCIAL INC	USD	635 960,78	644 471,69	0,10
12 211,00	BANK OF NEW YORK MELLON CORP	USD	499 013,92	623 650,23	0,10
9 584,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	526 810,44	581 849,73	0,09
14 865,00	FIFTH THIRD BANCORP	USD	575 906,73	569 267,41	0,09
3 684,00	ASSURANT INC	USD	479 399,28	504 914,15	0,08
15 852,00	HEALTHPEAK PROPERTIES INC	USD	432 417,24	503 076,69	0,08
9 772,00	AFLAC INC	USD	421 212,72	501 747,46	0,08
4 546,00	BOSTON PROPERTIES INC	USD	422 759,78	460 436,51	0,07
29 247,00	WESTERN UNION CO	USD	467 527,31	458 816,92	0,07
2 882,00	SIMON PROPERTY GROUP INC	USD	290 526,95	404 904,37	0,06
4 654,00	STATE STREET CORP	USD	320 723,97	380 603,32	0,06
581,00	SVB FINANCIAL GROUP	USD	307 182,85	346 515,59	0,05
3 311,00	ALLSTATE CORP	USD	347 600,15	342 542,42	0,05
3 162,00	NORTHERN TRUST CORP	USD	280 802,50	332 577,30	0,05
1 636,00	NASDAQ INC	USD	261 687,60	302 124,90	0,05
1 388,00	EXTRA SPACE STORAGE INC	USD	231 295,43	276 733,48	0,04
3 813,00	WR BERKLEY CORP	USD	235 886,07	276 251,44	0,04
2 366,00	CBOE GLOBAL MARKETS INC	USD	267 206,27	271 303,62	0,04
407,00	ALLEGHANY CORP	USD	235 862,64	238 928,24	0,04
5 728,00	CITIZENS FINANCIAL GROUP INC	USD	241 804,94	237 995,13	0,04
1 206,00	SUN COMMUNITIES INC	USD	208 404,34	222 673,13	0,03
642,00	SBA COMMUNICATIONS CORP	USD	188 613,87	219 619,15	0,03
2 224,00	RAYMOND JAMES FINANCIAL INC	USD	180 030,53	196 350,38	0,03
28 532,00	ANNALY CAPITAL MANAGEMENT INC	USD	214 027,42	196 201,45	0,03
1 700,00	CINCINNATI FINANCIAL CORP	USD	155 633,65	170 313,97	0,03
2 593,00	KKR & CO INC -A-	USD	163 423,62	169 872,09	0,03
5 503,00	VICI PROPERTIES INC	USD	140 799,91	145 704,69	0,02
3 356,00	ALLY FINANCIAL INC	USD	152 162,50	140 502,28	0,02
633,00	COINBASE GLOBAL INC	USD	157 703,81	140 476,83	0,02
6 581,00	MEDICAL PROPERTIES TRUST INC	USD	120 054,65	136 747,33	0,02
4 697,00	EQUITABLE HOLDINGS INC	USD	131 268,91	135 433,23	0,02
896,00	ARTHUR J GALLAGHER & CO	USD	121 791,37	133 683,04	0,02
8 915,00	SOFI TECHNOLOGIES INC	USD	128 290,36	123 941,42	0,02
1 841,00	PRINCIPAL FINANCIAL GROUP INC	USD	110 068,98	117 094,23	0,02
2 435,00	IRON MOUNTAIN INC	USD	97 239,72	112 050,28	0,02
3 797,00	FRANKLIN RESOURCES INC	USD	102 273,64	111 819,87	0,02
4 743,00	HOST HOTELS & RESORTS INC	USD	59 658,45	72 529,71	0,01
352,00	FIRST REPUBLIC BANK CA	USD	64 974,07	63 921,51	0,01
919,00	APOLLO GLOBAL MANAGEMENT INC	USD	61 024,03	58 532,52	0,01
1 167,00	CARLYLE GROUP INC	USD	54 532,08	56 338,65	0,01
3 840,00	AGNC INVESTMENT CORP	USD	54 764,78	50 785,80	0,01

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
297,00	CAMDEN PROPERTY TRUST	USD	40 400,03	46 665,47	0,01
585,00	EQUITY RESIDENTIAL	USD	42 765,79	46 555,15	0,01
399,00	LOEWS CORP	USD	19 710,74	20 265,78	0,00
102,00	UPSTART HOLDINGS INC	USD	15 961,05	13 570,70	0,00
1,00	LINCOLN NATIONAL CORP	USD	64,20	60,02	0,00
<b>Consumer Retail</b>			<b>67 253 979,45</b>	<b>82 352 519,96</b>	<b>12,69</b>
14 452,00	TESLA INC	USD	8 200 332,02	13 429 993,05	2,07
19 172,00	HOME DEPOT INC	USD	5 126 490,26	6 996 635,21	1,08
38 509,00	PROCTER & GAMBLE CO	USD	4 571 782,89	5 539 310,30	0,85
7 510,00	COSTCO WHOLESALE CORP	USD	2 587 804,31	3 749 057,32	0,58
26 447,00	WALMART INC	USD	3 199 422,86	3 364 946,64	0,52
13 548,00	MCDONALD'S CORP	USD	2 657 353,21	3 193 645,09	0,49
13 486,00	LOWE'S COS INC	USD	2 178 396,07	3 065 302,57	0,47
19 974,00	NIKE INC -B-	USD	2 392 405,37	2 927 424,68	0,45
11 154,00	TARGET CORP	USD	1 955 870,98	2 270 033,73	0,35
9 907,00	AUTOMATIC DATA PROCESSING INC	USD	1 624 895,81	2 148 143,36	0,33
20 123,00	STARBUCKS CORP	USD	1 857 362,30	2 069 809,93	0,32
4 665,00	MOODY'S CORP	USD	1 489 263,93	1 602 230,15	0,25
19 196,00	COLGATE-PALMOLIVE CO	USD	1 288 492,34	1 440 544,34	0,22
3 116,00	S&P GLOBAL INC	USD	1 041 843,71	1 293 118,38	0,20
16 982,00	TJX COS INC	USD	948 401,56	1 133 726,47	0,17
7 787,00	BLOCK INC -A-	USD	1 379 949,92	1 105 943,25	0,17
21 311,00	GENERAL MOTORS CO	USD	1 054 795,84	1 098 719,85	0,17
7 627,00	HILTON WORLDWIDE HOLDINGS INC	USD	790 370,35	1 046 197,68	0,16
9 170,00	DR HORTON INC	USD	668 236,72	874 504,69	0,13
46 217,00	FORD MOTOR CO	USD	709 354,65	844 114,77	0,13
8 217,00	ROSS STORES INC	USD	800 437,53	825 746,55	0,13
2 491,00	ESTEE LAUDER COS INC -A-	USD	672 258,43	810 911,37	0,12
3 524,00	TRACTOR SUPPLY CO	USD	559 333,82	739 383,22	0,11
1 569,00	VW GRAINGER INC	USD	566 296,40	715 018,24	0,11
380,00	AUTOZONE INC	USD	618 656,83	700 517,40	0,11
7 761,00	BEST BUY CO INC	USD	735 472,25	693 385,32	0,11
5 556,00	YUM! BRANDS INC	USD	619 872,73	678 426,26	0,10
2 456,00	EQUIFAX INC	USD	487 279,33	632 335,92	0,10
411,00	CHIPOTLE MEXICAN GRILL INC	USD	607 433,59	631 842,17	0,10
1 723,00	LULULEMON ATHLETICA INC	USD	541 857,21	593 095,77	0,09
2 001,00	GARTNER INC	USD	402 273,52	588 264,58	0,09
1 949,00	UNITED RENTALS INC	USD	591 948,70	569 498,21	0,09
8 608,00	VF CORP	USD	548 705,89	554 236,64	0,09
5 528,00	ROBERT HALF INTERNATIONAL INC	USD	475 658,52	542 105,79	0,08
2 656,00	VERISK ANALYTICS INC	USD	488 558,13	534 213,00	0,08
3 935,00	COPART INC	USD	454 600,11	524 643,72	0,08
9 810,00	LKQ CORP	USD	400 997,70	517 845,97	0,08
2 415,00	DOLLAR GENERAL CORP	USD	442 477,27	500 817,43	0,08
4 027,00	DOLLAR TREE INC	USD	359 552,99	497 603,03	0,08
1 272,00	CINTAS CORP	USD	471 989,48	495 702,05	0,08
10 334,00	WALGREENS BOOTS ALLIANCE INC	USD	423 569,44	473 990,12	0,07
1 276,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	419 005,31	462 667,92	0,07
5 564,00	CAESARS ENTERTAINMENT INC	USD	472 899,39	457 616,11	0,07
5 046,00	HASBRO INC	USD	411 995,48	451 619,77	0,07
13 260,00	LAS VEGAS SANDS CORP	USD	424 630,54	438 890,71	0,07
7 529,00	FASTENAL CO	USD	343 431,92	424 118,76	0,07
3 595,00	CARMAX INC	USD	405 151,10	411 692,72	0,06
5 075,00	TRADE DESK INC -A-	USD	380 882,03	408 963,34	0,06
2 121,00	ETSY INC	USD	364 883,28	408 346,68	0,06
1 533,00	WHIRLPOOL CORP	USD	296 394,93	316 332,98	0,05
5 053,00	BATH & BODY WORKS INC	USD	260 592,93	310 102,84	0,05
7 843,00	MGM RESORTS INTERNATIONAL	USD	242 114,68	309 526,84	0,05

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

## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 918,00	TRANSUNION	USD	291 021,28	304 270,59	0,05
1 051,00	VAIL RESORTS INC	USD	258 967,40	303 045,18	0,05
2 775,00	LIVE NATION ENTERTAINMENT INC	USD	195 721,03	292 068,09	0,05
8 230,00	DELTA AIR LINES INC	USD	267 770,11	282 824,90	0,04
9 336,00	ROLLINS INC	USD	296 853,07	280 851,77	0,04
179,00	CABLE ONE INC	USD	299 685,20	277 574,41	0,04
6 888,00	WESTROCK CO	USD	301 461,42	268 687,79	0,04
2 902,00	RIVIAN AUTOMOTIVE INC -A-	USD	286 108,54	264 604,69	0,04
3 309,00	WYNN RESORTS LTD	USD	322 895,51	247 447,61	0,04
2 012,00	MATCH GROUP INC	USD	298 216,36	233 984,40	0,04
6 876,00	LUCID GROUP INC	USD	288 151,65	230 066,71	0,04
1 913,00	GLOBAL PAYMENTS INC	USD	259 748,54	227 400,11	0,04
874,00	BURLINGTON STORES INC	USD	215 042,87	224 041,33	0,03
1 363,00	LEAR CORP	USD	184 028,88	219 276,21	0,03
9 083,00	AMC ENTERTAINMENT HOLDINGS INC -A-	USD	327 885,68	217 250,84	0,03
1 065,00	FLEETCOR TECHNOLOGIES INC	USD	234 272,10	209 628,61	0,03
403,00	POOL CORP	USD	176 039,16	200 578,66	0,03
380,00	DOMINO'S PIZZA INC	USD	143 733,86	188 573,21	0,03
1 282,00	MARRIOTT INTERNATIONAL INC -A-	USD	171 670,38	186 280,10	0,03
3 578,00	PULTEGROUP INC	USD	156 919,61	179 843,94	0,03
1 166,00	DARDEN RESTAURANTS INC	USD	148 526,33	154 455,05	0,02
3 808,00	BORGWARNER INC	USD	149 759,07	150 920,33	0,02
1 464,00	AFFIRM HOLDINGS INC	USD	146 201,13	129 458,21	0,02
351,00	MARKETAXESS HOLDINGS INC	USD	140 782,94	126 939,68	0,02
1 793,00	COSTAR GROUP INC	USD	148 704,98	124 605,01	0,02
595,00	CARVANA CO	USD	151 443,22	121 276,01	0,02
4 780,00	DRAFTKINGS INC	USD	215 877,87	115 464,85	0,02
938,00	PACCAR INC	USD	69 901,15	72 799,77	0,01
9,00	NVR INC	USD	37 887,91	46 763,84	0,01
71,00	O'REILLY AUTOMOTIVE INC	USD	40 457,37	44 092,81	0,01
154,00	BOOZ ALLEN HAMILTON HOLDING CORP	USD	10 996,03	11 482,29	0,00
148,00	NEWELL BRANDS INC	USD	2 956,29	2 842,35	0,00
3,00	CHEWY INC	USD	168,82	155,57	0,00
1,00	LENNAR CORP -A-	USD	87,13	102,15	0,00
<b>Health</b>			<b>64 115 701,37</b>	<b>76 491 001,63</b>	<b>11,79</b>
14 772,00	UNITEDHEALTH GROUP INC	USD	4 852 727,72	6 522 699,43	1,01
40 797,00	JOHNSON & JOHNSON	USD	5 572 586,21	6 137 130,15	0,95
84 024,00	PFIZER INC	USD	2 940 998,19	4 363 012,97	0,67
12 469,00	DANAHER CORP	USD	3 016 129,65	3 607 480,34	0,56
5 931,00	THERMO FISHER SCIENTIFIC INC	USD	2 614 424,88	3 479 951,95	0,54
49 470,00	MERCK & CO INC	USD	3 260 061,25	3 333 962,08	0,51
13 562,00	ELI LILLY & CO	USD	2 335 676,43	3 294 140,44	0,51
25 959,00	ABBOTT LABORATORIES	USD	2 683 802,05	3 212 689,50	0,49
24 284,00	ABBVIE INC	USD	2 262 704,68	2 891 359,80	0,45
11 347,00	ZOETIS INC	USD	1 769 202,39	2 434 935,85	0,38
5 878,00	ANTHEM INC	USD	1 802 652,37	2 395 962,67	0,37
25 015,00	CVS HEALTH CORP	USD	1 757 471,86	2 269 212,10	0,35
7 056,00	INTUITIVE SURGICAL INC	USD	1 759 785,61	2 229 354,02	0,34
38 920,00	BRISTOL-MYERS SQUIBB CO	USD	2 062 429,49	2 133 892,51	0,33
10 251,00	AMGEN INC	USD	2 018 809,21	2 027 935,28	0,31
13 956,00	EDWARDS LIFESCIENCES CORP	USD	1 192 900,60	1 589 870,05	0,24
24 244,00	GILEAD SCIENCES INC	USD	1 410 336,08	1 547 975,07	0,24
5 846,00	MODERNA INC	USD	1 133 388,39	1 305 634,39	0,20
2 055,00	IDEXX LABORATORIES INC	USD	978 671,90	1 189 883,59	0,18
2 853,00	WEST PHARMACEUTICAL SERVICES INC	USD	873 589,72	1 176 649,52	0,18
3 435,00	ILLUMINA INC	USD	1 175 911,08	1 149 148,52	0,18
4 468,00	IQVIA HOLDINGS INC	USD	1 013 956,15	1 108 513,73	0,17
12 590,00	BAXTER INTERNATIONAL INC	USD	859 889,59	950 339,30	0,15

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## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 278,00	HUMANA INC	USD	812 853,84	929 188,64	0,14
1 581,00	REGENERON PHARMACEUTICALS INC	USD	782 110,53	877 975,16	0,14
1 754,00	DEXCOM INC	USD	641 933,93	828 183,71	0,13
3 274,00	RESMED INC	USD	629 352,35	749 922,37	0,12
2 585,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	603 361,34	714 239,39	0,11
3 121,00	HCA HEALTHCARE INC	USD	646 312,54	705 106,85	0,11
1 195,00	ALIGN TECHNOLOGY INC	USD	564 354,79	690 582,38	0,11
2 862,00	STRYKER CORP	USD	642 355,29	673 018,13	0,10
2 941,00	BECTON DICKINSON & CO	USD	627 541,87	650 371,84	0,10
2 928,00	BIOGEN INC	USD	695 519,00	617 732,96	0,10
3 110,00	VERTEX PHARMACEUTICALS INC	USD	532 062,93	600 559,41	0,09
2 642,00	MCKESSON CORP	USD	467 809,60	577 490,41	0,09
1 796,00	ABIOMED INC	USD	491 367,01	567 243,64	0,09
3 522,00	QUEST DIAGNOSTICS INC	USD	441 010,53	535 826,03	0,08
7 868,00	HOLOGIC INC	USD	487 942,61	529 699,45	0,08
7 172,00	CENTENE CORP	USD	428 444,02	519 673,70	0,08
4 944,00	DAVITA INC	USD	447 034,00	494 574,02	0,08
4 315,00	CATALENT INC	USD	422 693,60	485 798,08	0,07
4 291,00	ZIMMER BIOMET HOLDINGS INC	USD	539 654,04	479 360,50	0,07
1 990,00	INSULET CORP	USD	462 518,11	465 599,21	0,07
8 324,00	DENTSPLY SIRONA INC	USD	380 515,32	408 367,98	0,06
1 154,00	MOLINA HEALTHCARE INC	USD	270 829,72	322 779,11	0,05
679,00	BIO-TECHNE CORP	USD	257 271,58	308 893,72	0,05
6 511,00	CARDINAL HEALTH INC	USD	273 133,41	294 804,32	0,05
985,00	TELEFLEX INC	USD	321 001,63	284 517,13	0,04
1 857,00	ALNYLAM PHARMACEUTICALS INC	USD	236 573,64	276 917,11	0,04
6 091,00	CORTEVA INC	USD	226 622,57	253 238,26	0,04
3 288,00	EXACT SCIENCES CORP	USD	285 542,48	225 030,86	0,03
5 773,00	BOSTON SCIENTIFIC CORP	USD	219 324,00	215 649,93	0,03
3 108,00	INCYTE CORP	USD	193 100,86	200 604,34	0,03
2 122,00	TELADOC HEALTH INC	USD	243 990,18	171 334,93	0,03
1 160,00	NOVAVAX INC	USD	151 233,96	145 938,48	0,02
1 190,00	BIOMARIN PHARMACEUTICAL INC	USD	78 889,87	92 452,10	0,01
543,00	SEAGEN INC	USD	81 126,26	73 819,75	0,01
893,00	NEUROCRINE BIOSCIENCES INC	USD	76 141,88	66 880,78	0,01
150,00	COOPER COS INC	USD	53 037,92	55 259,42	0,01
1 650,00	ELANCO ANIMAL HEALTH INC	USD	42 636,04	41 177,46	0,01
767,00	VIATRIS INC	USD	10 059,37	9 125,49	0,00
1,00	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	333,25	331,32	0,00
<b>Industries</b>			<b>44 627 342,57</b>	<b>49 796 553,25</b>	<b>7,67</b>
6 590,00	BROADCOM INC	USD	2 864 308,48	3 856 008,54	0,59
14 794,00	HONEYWELL INTERNATIONAL INC	USD	2 796 558,74	2 712 537,51	0,42
13 596,00	UNITED PARCEL SERVICE INC -B-	USD	2 210 635,59	2 562 581,18	0,39
32 282,00	RAYTHEON TECHNOLOGIES CORP	USD	2 364 430,51	2 443 008,76	0,38
9 459,00	UNION PACIFIC CORP	USD	1 757 093,41	2 095 503,36	0,32
12 895,00	3M CO	USD	1 973 924,76	2 014 192,21	0,31
10 573,00	CATERPILLAR INC	USD	1 757 587,24	1 922 144,32	0,30
5 034,00	DEERE & CO	USD	1 345 946,77	1 517 858,48	0,23
6 763,00	L3HARRIS TECHNOLOGIES INC	USD	1 171 605,55	1 268 152,00	0,20
13 206,00	BALL CORP	USD	1 074 548,69	1 117 958,07	0,17
7 904,00	AGILENT TECHNOLOGIES INC	USD	1 026 761,71	1 109 632,34	0,17
1 976,00	TRANSDIGM GROUP INC	USD	989 864,11	1 105 601,10	0,17
8 837,00	REPUBLIC SERVICES INC	USD	1 046 769,10	1 083 643,98	0,17
3 121,00	WATERS CORP	USD	858 782,83	1 022 586,06	0,16
4 353,00	FEDEX CORP	USD	951 848,87	990 028,30	0,15
20 286,00	CARRIER GLOBAL CORP	USD	786 247,51	967 563,22	0,15
628,00	METTLER-TOLEDO INTERNATIONAL INC	USD	753 609,26	937 256,53	0,14
4 295,00	ILLINOIS TOOL WORKS INC	USD	790 087,02	932 119,46	0,14

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## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
11 232,00	EMERSON ELECTRIC CO	USD	857 490,72	918 254,73	0,14
11 047,00	GENERAL ELECTRIC CO	USD	883 702,76	917 701,66	0,14
5 428,00	DOVER CORP	USD	793 360,90	866 800,06	0,13
4 405,00	CUMMINS INC	USD	892 492,24	844 976,19	0,13
2 607,00	OLD DOMINION FREIGHT LINE INC	USD	667 794,00	821 576,57	0,13
2 674,00	ROCKWELL AUTOMATION INC	USD	651 533,80	820 282,37	0,13
3 831,00	IDEX CORP	USD	727 823,88	796 115,13	0,12
23 746,00	CSX CORP	USD	623 071,39	785 129,97	0,12
7 621,00	CH ROBINSON WORLDWIDE INC	USD	615 650,99	721 287,74	0,11
2 754,00	NORFOLK SOUTHERN CORP	USD	581 735,75	720 975,67	0,11
6 468,00	XYLEM INC	USD	633 796,33	682 063,61	0,11
4 621,00	WASTE MANAGEMENT INC	USD	604 033,71	678 196,52	0,10
4 100,00	HUNTINGTON INGALLS INDUSTRIES INC	USD	661 751,05	673 262,55	0,10
5 532,00	HEICO CORP -A-	USD	574 379,12	625 195,92	0,10
3 425,00	KEYSIGHT TECHNOLOGIES INC	USD	439 817,22	621 963,52	0,10
3 440,00	JB HUNT TRANSPORT SERVICES INC	USD	580 106,38	618 304,75	0,10
5 054,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	504 964,93	596 818,34	0,09
4 533,00	HEICO CORP	USD	527 782,19	574 876,37	0,09
7 128,00	LEIDOS HOLDINGS INC	USD	591 119,90	557 227,71	0,09
10 161,00	INGERSOLL RAND INC	USD	456 938,50	552 815,00	0,09
18 027,00	HOWMET AEROSPACE INC	USD	456 667,18	504 572,23	0,08
1 098,00	MARTIN MARIETTA MATERIALS INC	USD	317 224,60	425 335,10	0,07
5 506,00	TRIMBLE INC	USD	385 423,91	422 149,36	0,06
1 277,00	GENERAC HOLDINGS INC	USD	369 532,09	395 182,86	0,06
939,00	TELEDYNE TECHNOLOGIES INC	USD	310 794,52	360 745,52	0,06
1 210,00	LENNOX INTERNATIONAL INC	USD	333 141,15	345 124,60	0,05
4 457,00	OTIS WORLDWIDE CORP	USD	327 829,20	341 251,39	0,05
772,00	ROPER TECHNOLOGIES INC	USD	304 640,34	333 904,33	0,05
5 538,00	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	272 031,46	296 769,08	0,05
3 480,00	OWENS CORNING	USD	272 277,35	276 943,43	0,04
1 460,00	VULCAN MATERIALS CO	USD	228 705,79	266 502,70	0,04
2 688,00	CROWN HOLDINGS INC	USD	248 888,53	261 472,59	0,04
3 328,00	COGNEX CORP	USD	221 832,40	227 563,61	0,04
2 227,00	FORTUNE BRANDS HOME & SECURITY INC	USD	188 113,01	209 344,32	0,03
2 645,00	A O SMITH CORP	USD	174 975,97	199 677,54	0,03
2 564,00	AMPHENOL CORP -A-	USD	176 145,32	197 192,66	0,03
651,00	PARKER-HANNIFIN CORP	USD	168 316,96	182 110,59	0,03
2 615,00	FORTIVE CORP	USD	157 392,43	175 429,47	0,03
915,00	PERKINELMER INC	USD	139 704,11	161 774,48	0,02
728,00	AVALARA INC	USD	109 021,47	82 652,22	0,01
500,00	JACOBS ENGINEERING GROUP INC	USD	57 753,82	61 216,16	0,01
104,00	STANLEY BLACK & DECKER INC	USD	16 792,47	17 249,81	0,00
1,00	SNAP-ON INC	USD	182,58	189,40	0,00
<b>Basic Goods</b>			<b>18 990 945,22</b>	<b>21 344 863,60</b>	<b>3,29</b>
78 680,00	COCA-COLA CO	USD	3 539 941,20	4 096 591,52	0,63
26 127,00	PEPSICO INC	USD	3 280 731,54	3 990 962,21	0,62
18 442,00	PHILIP MORRIS INTERNATIONAL INC	USD	1 419 201,30	1 540 617,66	0,24
19 897,00	ARCHER-DANIELS-MIDLAND CO	USD	1 000 339,92	1 182 587,53	0,18
27 514,00	ALTRIA GROUP INC	USD	1 081 404,86	1 146 578,23	0,18
8 379,00	KIMBERLY-CLARK CORP	USD	975 926,09	1 053 048,68	0,16
28 273,00	KEURIG DR PEPPER INC	USD	851 177,48	916 411,38	0,14
9 131,00	MCCORMICK & CO INC	USD	690 786,34	775 717,65	0,12
11 896,00	MONDELEZ INTERNATIONAL INC -A-	USD	612 186,31	693 654,54	0,11
10 754,00	BROWN-FORMAN CORP -B-	USD	669 045,84	689 005,12	0,11
6 832,00	CHURCH & DWIGHT CO INC	USD	503 659,79	615 793,32	0,09
13 203,00	KROGER CO	USD	436 150,10	525 473,02	0,08
8 171,00	KELLOGG CO	USD	443 118,01	462 870,16	0,07
2 865,00	CLOROX CO	USD	454 287,48	439 273,23	0,07

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## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 337,00	SYSCO CORP	USD	405 601,62	437 716,73	0,07
7 356,00	GENERAL MILLS INC	USD	398 534,99	435 848,92	0,07
2 491,00	HERSHEY CO	USD	391 479,15	423 789,91	0,07
9 528,00	HORMEL FOODS CORP	USD	376 483,91	408 953,38	0,06
2 137,00	AVERY DENNISON CORP	USD	388 050,34	406 973,44	0,06
8 240,00	MOLSON COORS BREWING CO -B-	USD	337 449,65	335 846,02	0,05
11 066,00	CONAGRA BRANDS INC	USD	328 265,01	332 310,93	0,05
6 702,00	KRAFT HEINZ CO	USD	214 332,97	211 573,91	0,03
2 579,00	TYSON FOODS INC -A-	USD	171 024,62	197 665,93	0,03
116,00	CONSTELLATION BRANDS INC -A-	USD	21 766,70	25 600,18	0,00
<b>Energy</b>			<b>14 787 819,70</b>	<b>16 708 473,83</b>	<b>2,57</b>
62 175,00	EXXON MOBIL CORP	USD	2 895 982,26	3 345 488,15	0,52
30 122,00	CHEVRON CORP	USD	2 586 287,77	3 108 351,67	0,48
21 185,00	CONOCOPHILLIPS	USD	1 088 746,15	1 344 647,95	0,21
13 979,00	HESS CORP	USD	866 543,41	910 011,97	0,14
15 866,00	MARATHON PETROLEUM CORP	USD	728 399,26	892 776,62	0,14
11 298,00	VALERO ENERGY CORP	USD	726 952,99	746 212,61	0,11
4 648,00	PIONEER NATURAL RESOURCES CO	USD	596 375,82	743 385,89	0,11
13 013,00	ONEOK INC	USD	625 599,72	672 391,89	0,10
38 110,00	KINDER MORGAN INC	USD	524 073,70	531 502,59	0,08
6 612,00	EOG RESOURCES INC	USD	513 445,44	516 482,67	0,08
21 142,00	BAKER HUGHES A GE CO	USD	452 619,20	447 306,22	0,07
20 659,00	HALLIBURTON CO	USD	359 092,89	415 469,08	0,06
4 608,00	CHENIERE ENERGY INC	USD	328 991,84	410 959,79	0,06
17 266,00	WILLIAMS COS INC	USD	369 465,62	395 362,95	0,06
15 211,00	OCCIDENTAL PETROLEUM CORP	USD	301 752,38	387 765,56	0,06
9 968,00	DEVON ENERGY CORP	USD	259 088,95	386 115,46	0,06
2 341,00	ENPHASE ENERGY INC	USD	341 361,25	376 593,95	0,06
11 466,00	PLUG POWER INC	USD	349 990,88	284 633,53	0,04
6 119,00	SUNRUN INC	USD	242 415,65	184 560,10	0,03
10 937,00	COTERRA ENERGY INC	USD	210 862,05	182 732,19	0,03
2 631,00	PHILLIPS 66	USD	182 434,61	167 641,84	0,03
3 544,00	ESSENTIAL UTILITIES INC	USD	147 537,31	167 320,97	0,03
957,00	DIAMONDBACK ENERGY INC	USD	89 800,55	90 760,18	0,01
<b>Multi-Utilities</b>			<b>14 241 024,78</b>	<b>16 069 176,90</b>	<b>2,48</b>
41 670,00	NEXTERA ENERGY INC	USD	2 748 388,03	3 420 956,82	0,53
13 067,00	DUKE ENERGY CORP	USD	1 057 104,92	1 205 354,04	0,19
9 672,00	DTE ENERGY CO	USD	949 997,98	1 016 699,92	0,16
12 410,00	AMERICAN ELECTRIC POWER CO INC	USD	907 917,95	970 909,21	0,15
11 427,00	EVERSOURCE ENERGY	USD	864 726,09	914 200,40	0,14
34 805,00	NISOURCE INC	USD	729 873,74	845 028,38	0,13
14 090,00	XCEL ENERGY INC	USD	806 180,49	838 808,67	0,13
13 436,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	699 328,23	788 414,08	0,12
11 223,00	DOMINION ENERGY INC	USD	735 648,08	775 306,97	0,12
9 004,00	CONSOLIDATED EDISON INC	USD	595 792,36	675 537,69	0,10
4 994,00	SEMPRA ENERGY	USD	538 343,95	580 906,15	0,09
11 312,00	EXELON CORP	USD	500 626,11	574 552,65	0,09
6 184,00	ATMOS ENERGY CORP	USD	506 106,39	569 730,77	0,09
6 595,00	AMEREN CORP	USD	465 274,15	516 198,63	0,08
7 637,00	SOUTHERN CO	USD	425 958,60	460 557,14	0,07
7 175,00	EDISON INTERNATIONAL	USD	382 254,48	430 613,67	0,07
6 327,00	ALLIANT ENERGY CORP	USD	292 962,39	341 998,58	0,05
5 877,00	CMS ENERGY CORP	USD	311 101,72	336 175,64	0,05
19 211,00	PG&E CORP	USD	191 979,23	205 084,06	0,03
1 843,00	ENTERGY CORP	USD	159 299,33	182 565,95	0,03
1 084,00	AMERICAN WATER WORKS CO INC	USD	162 566,37	180 024,87	0,03
4 251,00	NRG ENERGY INC	USD	143 955,66	161 038,62	0,02
3 174,00	VISTRA ENERGY CORP	USD	52 083,77	63 552,58	0,01

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### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
154,00	WEC ENERGY GROUP INC	USD	12 067,72	13 145,25	0,00
74,00	CENTERPOINT ENERGY INC	USD	1 487,04	1 816,16	0,00
<b>Raw materials</b>			<b>9 164 950,78</b>	<b>10 294 220,60</b>	<b>1,59</b>
4 754,00	SHERWIN-WILLIAMS CO	USD	1 319 830,29	1 472 185,22	0,23
6 597,00	ECOLAB INC	USD	1 217 542,87	1 360 878,11	0,21
18 313,00	NEWMONT GOLDCORP CORP	USD	917 243,62	998 744,74	0,15
19 327,00	DOW INC	USD	988 068,98	963 970,89	0,15
21 813,00	FREEMPORT-MCMORAN INC	USD	611 789,57	800 436,77	0,12
4 928,00	PPG INDUSTRIES INC	USD	623 759,67	747 260,39	0,12
2 581,00	AIR PRODUCTS & CHEMICALS INC	USD	642 419,44	690 551,57	0,11
9 385,00	DUPONT DE NEMOURS INC	USD	578 030,30	666 655,36	0,10
4 666,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	511 392,70	618 126,15	0,10
2 166,00	ALBEMARLE CORP	USD	346 539,94	445 256,72	0,07
9 993,00	INTERNATIONAL PAPER CO	USD	424 249,66	412 830,86	0,06
3 173,00	NUCOR CORP	USD	289 599,74	318 499,85	0,05
3 267,00	FMC CORP	USD	289 281,65	315 697,07	0,05
7 582,00	MOSAIC CO	USD	220 505,33	261 956,43	0,04
2 428,00	CF INDUSTRIES HOLDINGS INC	USD	126 622,33	151 120,19	0,02
1 102,00	STEEL DYNAMICS INC	USD	48 532,62	60 148,75	0,01
67,00	CELANESE CORP -A-	USD	9 542,07	9 901,53	0,00
<b>IRELAND</b>			<b>12 268 791,98</b>	<b>14 762 771,86</b>	<b>2,27</b>
<b>Computing and IT</b>			<b>3 564 548,02</b>	<b>4 713 104,05</b>	<b>0,73</b>
10 878,00	ACCENTURE PLC -A-	USD	2 956 548,71	3 965 420,28	0,61
1 234,00	LINDE PLC	USD	365 471,19	375 918,68	0,06
3 742,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	242 528,12	371 765,09	0,06
<b>Industries</b>			<b>2 983 219,84</b>	<b>3 644 071,02</b>	<b>0,56</b>
15 399,00	JOHNSON CONTROLS INTERNATIONAL	USD	790 857,60	1 101 031,46	0,17
5 554,00	EATON CORP PLC US TRADED	USD	713 033,82	844 040,19	0,13
4 168,00	TRANE TECHNOLOGIES PLC US TRADED	USD	598 439,77	740 468,90	0,12
10 515,00	PENTAIR PLC	USD	603 955,53	675 264,36	0,10
2 273,00	JOHNSON CONTROLS INTERNATIONAL PLC	USD	157 271,53	162 519,94	0,03
505,00	TRANE TECHNOLOGIES PLC IRELAND TRADED	USD	89 247,71	89 716,12	0,01
149,00	ALLEGION PLC	USD	16 836,05	17 352,77	0,00
90,00	EATON CORP PLC IRELAND TRADED	USD	13 577,83	13 677,28	0,00
<b>Health</b>			<b>2 899 428,76</b>	<b>2 823 152,50</b>	<b>0,43</b>
14 390,00	MEDTRONIC PLC	USD	1 494 973,77	1 309 044,89	0,20
4 882,00	STERIS PLC	USD	914 182,73	1 044 959,46	0,16
1 839,00	HORIZON THERAPEUTICS PLC	USD	181 980,82	174 261,95	0,03
1 850,00	MEDTRONIC PLC	USD	179 315,28	168 292,78	0,02
1 130,00	JAZZ PHARMACEUTICALS PLC	USD	128 976,16	126 593,42	0,02
<b>Raw materials</b>			<b>1 860 009,11</b>	<b>2 486 729,46</b>	<b>0,38</b>
8 163,00	LINDE PLC US TRADED	USD	1 860 009,11	2 486 729,46	0,38
<b>Finance</b>			<b>961 586,25</b>	<b>1 095 714,83</b>	<b>0,17</b>
3 098,00	AON PLC	USD	682 166,20	818 796,25	0,13
1 326,00	WILLIS TOWERS WATSON PLC	USD	279 420,05	276 918,58	0,04
<b>BERMUDA</b>			<b>2 233 618,91</b>	<b>2 618 535,17</b>	<b>0,40</b>
<b>Finance</b>			<b>1 038 679,71</b>	<b>1 152 022,17</b>	<b>0,18</b>
15 581,00	ARCH CAPITAL GROUP LTD	USD	509 670,04	609 018,30	0,10
1 112,00	EVEREST RE GROUP LTD	USD	246 273,94	267 850,08	0,04
10 038,00	INVESCO LTD	USD	209 403,77	203 196,28	0,03
982,00	ATHENE HOLDING LTD -A-	USD	73 331,96	71 957,51	0,01

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

## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>877 698,60</b>	<b>1 097 653,89</b>	<b>0,17</b>
9 391,00	IHS MARKIT LTD	USD	877 698,60	1 097 653,89	0,17
<b>Basic Goods</b>			<b>317 240,60</b>	<b>368 859,11</b>	<b>0,05</b>
4 493,00	BUNGE LTD	USD	317 240,60	368 859,11	0,05
<b>SWITZERLAND</b>			<b>1 593 261,86</b>	<b>1 867 248,64</b>	<b>0,29</b>
<b>Finance</b>			<b>972 336,89</b>	<b>1 192 633,90</b>	<b>0,18</b>
7 016,00	CHUBB LTD	USD	972 336,89	1 192 633,90	0,18
<b>Industries</b>			<b>620 924,97</b>	<b>674 614,74</b>	<b>0,11</b>
4 755,00	TE CONNECTIVITY LTD	USD	620 924,97	674 614,74	0,11
<b>NETHERLANDS</b>			<b>1 175 369,71</b>	<b>1 415 713,52</b>	<b>0,22</b>
<b>Computing and IT</b>			<b>1 175 369,71</b>	<b>1 415 713,52</b>	<b>0,22</b>
7 068,00	NXP SEMICONDUCTORS NV	USD	1 175 369,71	1 415 713,52	0,22
<b>JERSEY</b>			<b>1 309 187,82</b>	<b>1 359 508,55</b>	<b>0,21</b>
<b>Consumer Retail</b>			<b>701 090,17</b>	<b>852 454,60</b>	<b>0,13</b>
5 877,00	APTIV PLC	USD	701 090,17	852 454,60	0,13
<b>Industries</b>			<b>274 329,70</b>	<b>290 269,90</b>	<b>0,05</b>
27 485,00	AMCOR PLC	USD	274 329,70	290 269,90	0,05
<b>Health</b>			<b>275 551,17</b>	<b>153 764,83</b>	<b>0,02</b>
2 329,00	NOVOCURE LTD	USD	275 551,17	153 764,83	0,02
<b>Computing and IT</b>			<b>58 216,78</b>	<b>63 019,22</b>	<b>0,01</b>
3 047,00	CLARIVATE PLC	USD	58 216,78	63 019,22	0,01
<b>CURACAO</b>			<b>1 080 953,80</b>	<b>1 201 266,02</b>	<b>0,19</b>
<b>Energy</b>			<b>1 080 953,80</b>	<b>1 201 266,02</b>	<b>0,19</b>
45 612,00	SCHLUMBERGER LTD	USD	1 080 953,80	1 201 266,02	0,19
<b>LIBERIA</b>			<b>103 777,17</b>	<b>104 543,99</b>	<b>0,02</b>
<b>Consumer Retail</b>			<b>103 777,17</b>	<b>104 543,99</b>	<b>0,02</b>
1 546,00	ROYAL CARIBBEAN CRUISES LTD	USD	103 777,17	104 543,99	0,02
<b>UNITED KINGDOM</b>			<b>61 589,21</b>	<b>72 528,62</b>	<b>0,01</b>
<b>Computing and IT</b>			<b>61 589,21</b>	<b>72 528,62</b>	<b>0,01</b>
1 337,00	SENSATA TECHNOLOGIES HOLDING NV	USD	61 589,21	72 528,62	0,01
<b>Total Portfolio</b>			<b>547 434 011,68</b>	<b>646 497 753,19</b>	<b>99,62</b>

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

## Eurizon Fund - Equity USA ESG LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>47 265,22</b>	<b>5 230 501,56</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>47 265,22</b>	<b>5 230 501,56</b>
50	25	Purchase	S&P 500 EMINI	18/03/2022	USD	47 265,22	5 230 501,56

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

## Eurizon Fund - Equity USA ESG LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>171 069,60</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>198 749,85</b>
18/01/2022	9 495 213,73	EUR	10 718 111,80	USD	72 816,13
18/01/2022	7 200 608,32	EUR	8 128 838,74	USD	54 466,16
18/01/2022	3 651 352,34	EUR	4 122 409,65	USD	27 301,43
18/01/2022	4 810 595,39	EUR	5 443 977,62	USD	24 741,07
18/01/2022	2 700 764,95	EUR	3 052 974,41	USD	16 865,09
18/01/2022	515 369,91	EUR	584 564,50	USD	1 473,50
18/01/2022	113 090,12	EUR	127 405,75	USD	1 086,47
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(27 680,25)</b>
05/01/2022	5 694 742,00	USD	5 032 108,47	EUR	(24 517,52)
18/01/2022	462 277,31	USD	409 555,26	EUR	(3 162,73)

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

## Eurizon Fund - Equity North America LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 323 044 087,34	
Banks	(Note 3)	13 124 351,30	
Other banks and broker accounts	(Notes 2, 3, 9)	413 050,48	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	5 280 230,83	
Unrealised profit on future contracts	(Notes 2, 9)	495 277,99	
Receivable on investments sold		871 161,74	
Receivable on subscriptions		112 521,25	
Other assets	(Note 10)	651 245,22	
<b>Total assets</b>		<b>1 343 991 926,15</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(2 225 476,53)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(276 531,70)	
Unrealised loss on future contracts	(Notes 2, 9)	(72 383,94)	
Payable on investments purchased		(509 039,70)	
Payable on redemptions		(700 367,50)	
Other liabilities		(427 544,26)	
<b>Total liabilities</b>		<b>(4 211 343,63)</b>	
<b>Total net assets</b>		<b>1 339 780 582,52</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	285,19	2 293 579,927
Class ZH Units	EUR	310,91	2 205 387,414

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

## Eurizon Fund - Equity North America LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>1 035 925 753,94</b>
Net income from investments	(Note 2)	12 209 642,28
Other income		147 861,29
<b>Total income</b>		<b>12 357 503,57</b>
Management fee	(Note 6)	(1 848 177,69)
Depository fee	(Note 8)	(294 322,25)
Subscription tax	(Note 4)	(117 773,15)
Other charges and taxes	(Notes 5, 8)	(904 455,32)
<b>Total expenses</b>		<b>(3 164 728,41)</b>
<b>Net investment income / (loss)</b>		<b>9 192 775,16</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	143 492 654,17
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	142 929 255,30
- option contracts	(Notes 2, 9)	118 787,97
- forward foreign exchange contracts	(Notes 2, 9)	475 985,65
- foreign currencies	(Note 2)	(66 011,95)
- future contracts	(Notes 2, 9)	217 585,72
<b>Net result of operations for the year</b>		<b>296 361 032,02</b>
Subscriptions for the year		1 145 714 081,64
Redemptions for the year		(1 138 220 285,08)
<b>Net assets at the end of the year</b>		<b>1 339 780 582,52</b>

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



## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 067 506 401,54</b>	<b>1 323 044 087,34</b>	<b>98,75</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 066 825 350,20</b>	<b>1 323 044 086,19</b>	<b>98,75</b>
<b>Shares</b>			<b>1 066 825 350,20</b>	<b>1 323 044 086,19</b>	<b>98,75</b>
<b>UNITED STATES</b>			<b>985 476 216,54</b>	<b>1 223 227 860,04</b>	<b>91,30</b>
<b>Computing and IT</b>			<b>220 216 957,16</b>	<b>306 422 245,94</b>	<b>22,87</b>
553 007,00	APPLE INC	USD	52 362 568,76	86 350 224,85	6,45
251 187,00	MICROSOFT CORP	USD	48 774 740,95	74 287 048,34	5,54
82 265,00	NVIDIA CORP	USD	10 905 477,29	21 275 909,91	1,59
14 906,00	ADOBE INC	USD	6 494 450,74	7 432 815,96	0,55
32 941,00	SALESFORCE.COM INC	USD	6 519 680,19	7 361 324,54	0,55
142 357,00	INTEL CORP	USD	6 552 935,42	6 446 875,83	0,48
34 078,00	ANALOG DEVICES INC	USD	4 826 095,09	5 267 227,79	0,39
32 674,00	QUALCOMM INC	USD	3 532 131,55	5 254 217,17	0,39
36 652,00	APPLIED MATERIALS INC	USD	3 549 297,29	5 071 720,06	0,38
30 515,00	TEXAS INSTRUMENTS INC	USD	4 423 028,79	5 057 301,60	0,38
37 391,00	ADVANCED MICRO DEVICES INC	USD	2 814 415,07	4 731 415,88	0,35
35 092,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	3 736 354,95	4 124 514,43	0,31
54 852,00	ACTIVISION BLIZZARD INC	USD	3 379 415,97	3 209 026,03	0,24
4 571,00	SERVICENOW INC	USD	2 143 556,64	2 609 112,29	0,19
4 544,00	INTUIT INC	USD	1 666 917,35	2 570 165,63	0,19
10 169,00	AUTODESK INC	USD	2 348 392,41	2 514 440,53	0,19
3 818,00	LAM RESEARCH CORP	USD	1 744 390,85	2 414 452,46	0,18
7 358,00	SYNOPSYS INC	USD	1 644 351,29	2 384 297,95	0,18
19 089,00	PAYCHEX INC	USD	1 683 844,59	2 291 284,82	0,17
29 591,00	ORACLE CORP	USD	1 851 906,87	2 269 285,71	0,17
8 115,00	WORKDAY INC	USD	1 653 483,13	1 949 398,71	0,15
23 352,00	CERNER CORP	USD	1 488 912,26	1 907 053,06	0,14
23 703,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	1 485 038,32	1 849 217,94	0,14
18 527,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 947 720,91	1 778 247,03	0,13
19 542,00	MARVELL TECHNOLOGY INC	USD	932 523,33	1 503 455,83	0,11
19 480,00	MICROCHIP TECHNOLOGY INC	USD	1 227 953,64	1 491 320,08	0,11
28 724,00	DELL TECHNOLOGIES INC	USD	1 317 692,23	1 418 771,94	0,11
9 850,00	TERADYNE INC	USD	1 223 104,85	1 416 435,87	0,11
10 342,00	SKYWORKS SOLUTIONS INC	USD	1 452 613,46	1 410 884,85	0,11
4 499,00	SNOWFLAKE INC -A-	USD	1 143 914,66	1 340 165,85	0,10
15 900,00	MICRON TECHNOLOGY INC	USD	928 840,11	1 302 396,54	0,10
10 990,00	ELECTRONIC ARTS INC	USD	1 288 358,94	1 274 693,40	0,10
8 118,00	DATADOG INC -A-	USD	920 960,51	1 271 453,85	0,09
7 001,00	CROWDSTRIKE HOLDINGS INC -A-	USD	1 209 497,75	1 260 512,73	0,09
7 703,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	2 133 787,48	1 245 743,10	0,09
2 293,00	MSCI INC	USD	1 001 795,03	1 235 401,42	0,09
5 052,00	TWILIO INC -A-	USD	1 326 269,62	1 169 885,67	0,09
10 859,00	VMWARE INC -A-	USD	1 229 203,27	1 106 525,86	0,08
5 886,00	XILINX INC	USD	776 846,33	1 097 440,09	0,08
6 776,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	965 693,65	1 058 943,90	0,08
31 701,00	HP INC	USD	716 297,80	1 050 102,84	0,08
3 297,00	FORTINET INC	USD	686 829,08	1 041 982,13	0,08
2 752,00	KLA CORP	USD	803 045,98	1 040 857,36	0,08
26 884,00	AVANTOR INC	USD	772 496,25	996 211,77	0,07
13 627,00	SS&C TECHNOLOGIES HOLDINGS INC	USD	841 782,27	982 361,69	0,07
8 276,00	CLOUDFLARE INC	USD	877 471,61	956 994,59	0,07
14 606,00	ON SEMICONDUCTOR CORP	USD	587 627,80	872 352,93	0,07
3 875,00	VEEVA SYSTEMS INC -A-	USD	929 146,27	870 546,28	0,06
1 447,00	EPAM SYSTEMS INC	USD	680 376,14	850 551,68	0,06
8 348,00	SPLUNK INC	USD	958 878,87	849 481,87	0,06

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
17 278,00	NUANCE COMMUNICATIONS INC	USD	796 535,18	840 502,27	0,06
2 176,00	PAYCOM SOFTWARE INC	USD	798 390,71	794 454,49	0,06
5 421,00	DOCUSIGN INC	USD	1 108 910,93	726 057,60	0,05
42 641,00	PALANTIR TECHNOLOGIES INC	USD	913 206,13	682 811,11	0,05
1 930,00	ANSYS INC	USD	577 848,57	680 761,33	0,05
8 208,00	NETAPP INC	USD	577 876,03	663 958,93	0,05
2 312,00	ZSCALER INC	USD	434 418,80	653 284,50	0,05
4 662,00	QORVO INC	USD	615 615,97	641 127,64	0,05
1 089,00	HUBSPOT INC	USD	492 100,53	631 212,20	0,05
3 806,00	CADENCE DESIGN SYSTEMS INC	USD	426 029,97	623 679,44	0,05
1 175,00	ZEBRA TECHNOLOGIES CORP -A-	USD	529 428,10	614 984,31	0,05
5 730,00	CERIDIAN HCM HOLDING INC	USD	524 963,26	526 341,84	0,04
9 153,00	ZOOMINFO TECHNOLOGIES INC	USD	505 825,92	516 727,70	0,04
1 124,00	MONOLITHIC POWER SYSTEMS INC	USD	441 069,76	487 603,81	0,04
2 200,00	BILL.COM HOLDINGS INC	USD	482 262,74	481 999,76	0,04
1 232,00	FAIR ISAAC CORP	USD	448 705,28	469 821,99	0,03
954,00	MONGODB INC	USD	318 503,90	444 073,18	0,03
3 427,00	ENTEGRIS INC	USD	464 304,30	417 616,75	0,03
7 408,00	ZILLOW GROUP INC -C-	USD	648 514,53	415 934,67	0,03
2 887,00	COUPA SOFTWARE INC	USD	598 923,50	401 240,29	0,03
27 756,00	HEWLETT PACKARD ENTERPRISE	USD	348 608,70	384 903,47	0,03
4 064,00	FISERV INC	USD	377 569,33	370 913,35	0,03
2 723,00	GUIDEWIRE SOFTWARE INC	USD	286 890,59	271 845,11	0,02
4 624,00	WESTERN DIGITAL CORP	USD	222 839,90	265 152,22	0,02
4 865,00	DYNATRACE INC	USD	239 868,84	258 180,46	0,02
1 569,00	MKS INSTRUMENTS INC	USD	213 358,10	240 303,19	0,02
973,00	SOLAREEDGE TECHNOLOGIES INC	USD	257 014,94	240 058,63	0,02
1 356,00	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	172 613,25	217 995,06	0,02
1 716,00	UNITY SOFTWARE INC	USD	186 712,75	215 767,58	0,02
442,00	TYLER TECHNOLOGIES INC	USD	181 193,56	209 087,19	0,02
9 370,00	DROPBOX INC -A-	USD	202 703,70	202 198,25	0,01
2 195,00	ZENDESK INC	USD	246 184,23	201 298,45	0,01
1 748,00	AKAMAI TECHNOLOGIES INC	USD	154 375,34	179 903,24	0,01
1 651,00	PTC INC	USD	172 415,41	175 887,00	0,01
2 580,00	ASANA INC -A-	USD	207 562,65	169 133,88	0,01
971,00	LIBERTY BROADBAND CORP -A-	USD	126 783,10	137 384,75	0,01
2 910,00	BENTLEY SYSTEMS INC -B-	USD	148 148,93	123 672,47	0,01
1 354,00	BLACK KNIGHT INC	USD	88 796,05	98 692,48	0,01
1 690,00	DIGITAL TURBINE INC	USD	75 705,20	90 637,64	0,01
602,00	10X GENOMICS INC	USD	84 335,02	78 855,03	0,01
597,00	AZENTA INC	USD	57 729,85	54 130,04	0,00
<b>Telecommunication</b>			<b>166 810 561,64</b>	<b>198 675 932,50</b>	<b>14,83</b>
15 169,00	AMAZON.COM INC	USD	38 042 904,45	44 476 446,67	3,32
11 461,00	ALPHABET INC -A-	USD	20 269 652,92	29 197 136,05	2,18
9 661,00	ALPHABET INC -C-	USD	16 371 727,25	24 582 289,36	1,83
82 414,00	META PLATFORMS INC -A-	USD	19 444 103,46	24 375 620,22	1,82
153 540,00	CISCO SYSTEMS INC	USD	6 596 513,30	8 555 955,02	0,64
13 044,00	NETFLIX INC	USD	5 685 833,46	6 910 155,80	0,52
44 773,00	WALT DISNEY CO	USD	5 939 032,64	6 098 216,30	0,45
133 126,00	VERIZON COMMUNICATIONS INC	USD	6 341 183,41	6 082 684,28	0,45
134 331,00	COMCAST CORP -A-	USD	5 698 590,17	5 945 199,43	0,44
223 706,00	AT&T INC	USD	5 484 085,51	4 839 226,94	0,36
5 194,00	CHARTER COMMUNICATIONS INC -A-	USD	2 956 677,58	2 977 781,36	0,22
22 182,00	T-MOBILE US INC	USD	2 282 944,40	2 262 283,64	0,17
67 132,00	CORNING INC	USD	2 237 054,79	2 197 788,37	0,16
1 841,00	MERCADOLIBRE INC	USD	2 374 617,63	2 182 909,76	0,16
30 170,00	OMNICOM GROUP INC	USD	1 858 971,82	1 943 858,96	0,14
56 614,00	INTERPUBLIC GROUP OF COS INC	USD	1 610 898,31	1 864 399,22	0,14

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

## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
851,00	BOOKING HOLDINGS INC	USD	1 528 840,22	1 795 414,35	0,13
3 290,00	PALO ALTO NETWORKS INC	USD	1 108 149,83	1 610 746,42	0,12
26 418,00	EBAY INC	USD	1 529 154,40	1 544 844,71	0,12
36 665,00	SNAP INC -A-	USD	1 626 346,47	1 516 316,70	0,11
40 171,00	UBER TECHNOLOGIES INC	USD	1 510 962,68	1 481 155,84	0,11
7 809,00	EXPEDIA GROUP INC	USD	951 075,39	1 240 980,31	0,09
31 877,00	TWITTER INC	USD	1 405 492,96	1 211 505,68	0,09
5 047,00	MOTOROLA SOLUTIONS INC	USD	921 652,19	1 205 830,30	0,09
8 504,00	LIBERTY BROADBAND CORP	USD	1 252 060,24	1 204 708,69	0,09
7 756,00	AIRBNB INC	USD	1 100 583,73	1 135 505,40	0,08
8 940,00	ARISTA NETWORKS INC	USD	879 821,67	1 130 078,52	0,08
5 346,00	ROKU INC	USD	1 450 405,42	1 072 773,02	0,08
3 961,00	OKTA INC	USD	761 217,21	780 810,39	0,06
70 536,00	LUMEN TECHNOLOGIES INC	USD	752 066,02	778 426,84	0,06
4 884,00	DOORDASH INC -A-	USD	777 691,44	639 489,77	0,05
3 020,00	CDW CORP	USD	482 690,90	543 823,20	0,04
16 622,00	FOX CORP -A-	USD	506 998,83	539 352,75	0,04
16 810,00	PINTEREST INC	USD	805 361,36	537 322,93	0,04
2 363,00	VERISIGN INC	USD	439 613,91	527 415,41	0,04
9 074,00	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE -C-	USD	420 882,32	504 607,71	0,04
12 600,00	LYFT INC -A-	USD	549 651,59	473 441,90	0,04
13 640,00	VIACOMCBS INC -B-	USD	424 541,87	361 990,23	0,03
1 885,00	RINGCENTRAL INC -A-	USD	436 382,74	310 547,69	0,02
1 356,00	F5 NETWORKS INC	USD	226 349,52	291 792,86	0,02
1 628,00	WAYFAIR INC	USD	348 944,92	271 958,52	0,02
529,00	FACTSET RESEARCH SYSTEMS INC	USD	154 276,15	226 081,03	0,02
5 001,00	FOX CORP -B-	USD	145 932,51	150 707,27	0,01
6 131,00	NORTONLIFELOCK INC	USD	119 677,20	140 066,32	0,01
2 783,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -A-	USD	105 528,83	124 442,12	0,01
5 251,00	DISCOVERY INC -A-	USD	130 763,75	108 695,54	0,01
1 950,00	ZILLOW GROUP INC -A-	USD	196 130,30	106 691,02	0,01
5 240,00	NEWS CORP -A-	USD	68 588,73	102 800,23	0,01
2 443,00	ANAPLAN INC	USD	91 035,16	98 497,69	0,01
5 992,00	ROBINHOOD MARKETS INC -A-	USD	128 196,24	93 578,92	0,01
745,00	IAC/INTERACTIVECORP	USD	60 109,17	85 630,47	0,01
2 712,00	JUNIPER NETWORKS INC	USD	74 829,29	85 161,40	0,01
13 686,00	SIRIUS XM HOLDINGS INC	USD	76 715,40	76 421,14	0,01
2 607,00	DISH NETWORK CORP -A-	USD	67 049,98	74 367,83	0,01
<b>Finance</b>			<b>157 711 343,85</b>	<b>186 684 408,98</b>	<b>13,93</b>
108 200,00	JPMORGAN CHASE & CO	USD	12 381 842,30	15 066 368,24	1,12
78 773,00	VISA INC -A-	USD	14 200 978,61	15 011 344,34	1,12
288 378,00	BANK OF AMERICA CORP	USD	8 703 681,85	11 282 043,78	0,84
41 601,00	BERKSHIRE HATHAWAY INC -B-	USD	8 792 965,96	10 938 007,28	0,82
21 062,00	MASTERCARD INC -A-	USD	5 956 499,05	6 654 941,60	0,50
37 031,00	PAYPAL HOLDINGS INC	USD	6 747 851,08	6 140 791,06	0,46
128 712,00	WELLS FARGO & CO	USD	4 355 357,49	5 430 533,93	0,41
61 968,00	MORGAN STANLEY	USD	4 171 366,16	5 348 909,85	0,40
12 617,00	GOLDMAN SACHS GROUP INC	USD	3 498 736,54	4 244 314,51	0,32
5 203,00	BLACKROCK INC	USD	3 502 267,05	4 188 937,55	0,31
25 877,00	MARSH & MCLENNAN COS INC	USD	2 953 126,52	3 955 277,15	0,30
69 957,00	CITIGROUP INC	USD	3 878 711,31	3 715 005,46	0,28
25 748,00	AMERICAN EXPRESS CO	USD	3 302 101,61	3 704 162,66	0,28
47 019,00	CHARLES SCHWAB CORP	USD	2 415 711,20	3 477 223,72	0,26
47 250,00	REALTY INCOME CORP	USD	2 643 836,62	2 974 523,64	0,22
24 722,00	INTERCONTINENTAL EXCHANGE INC	USD	2 550 530,93	2 973 292,93	0,22
11 300,00	AMERICAN TOWER CORP	USD	2 496 953,26	2 906 481,50	0,22
22 445,00	BLACKSTONE GROUP INC -A-	USD	1 862 058,41	2 553 780,53	0,19
3 262,00	EQUINIX INC	USD	2 135 378,62	2 426 249,31	0,18

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
11 477,00	CIGNA CORP	USD	2 053 961,33	2 317 502,74	0,17
46 273,00	US BANCORP	USD	1 953 054,07	2 285 574,23	0,17
41 507,00	METLIFE INC	USD	1 961 736,87	2 280 841,57	0,17
23 791,00	PROGRESSIVE CORP	USD	1 876 900,63	2 147 508,54	0,16
13 656,00	PROLOGIS INC	USD	1 356 429,87	2 021 741,73	0,15
5 807,00	PUBLIC STORAGE	USD	1 427 249,83	1 912 654,26	0,14
9 245,00	MID-AMERICA APARTMENT COMMUNITIES INC	USD	1 602 481,12	1 865 259,66	0,14
8 607,00	CME GROUP INC	USD	1 440 727,90	1 729 120,36	0,13
11 463,00	ARTHUR J GALLAGHER & CO	USD	1 375 991,65	1 710 277,58	0,13
12 924,00	CAPITAL ONE FINANCIAL CORP	USD	1 454 625,94	1 648 912,76	0,12
31 210,00	TRUIST FINANCIAL CORP	USD	1 310 000,82	1 606 881,75	0,12
8 676,00	CROWN CASTLE INTERNATIONAL CORP	USD	1 295 262,99	1 592 533,12	0,12
11 193,00	SIMON PROPERTY GROUP INC	USD	1 099 254,62	1 572 551,90	0,12
8 662,00	PNC FINANCIAL SERVICES GROUP INC	USD	1 214 586,64	1 527 351,95	0,11
33 877,00	INVITATION HOMES INC	USD	1 038 678,06	1 350 671,42	0,10
26 122,00	AFLAC INC	USD	1 097 512,15	1 341 245,10	0,10
47 228,00	VICI PROPERTIES INC	USD	1 158 213,40	1 250 470,81	0,09
12 963,00	CBRE GROUP INC -A-	USD	936 678,64	1 236 911,23	0,09
4 545,00	AMERIPRISE FINANCIAL INC	USD	1 005 998,56	1 205 632,27	0,09
6 769,00	T ROWE PRICE GROUP INC	USD	979 012,25	1 170 468,23	0,09
12 210,00	PRUDENTIAL FINANCIAL INC	USD	942 726,70	1 162 162,07	0,09
1 877,00	SVB FINANCIAL GROUP	USD	883 389,79	1 119 466,03	0,08
72 202,00	HOST HOTELS & RESORTS INC	USD	1 029 715,02	1 104 109,28	0,08
21 643,00	AMERICAN INTERNATIONAL GROUP INC	USD	805 138,67	1 082 150,25	0,08
5 806,00	FIRST REPUBLIC BANK CA	USD	843 423,55	1 054 341,66	0,08
15 921,00	KKR & CO INC -A-	USD	850 141,04	1 043 013,34	0,08
19 525,00	BANK OF NEW YORK MELLON CORP	USD	786 008,41	997 196,85	0,07
24 683,00	FIFTH THIRD BANCORP	USD	784 826,98	945 255,80	0,07
14 900,00	BROWN & BROWN INC	USD	716 429,72	920 833,84	0,07
6 580,00	TRAVELERS COS INC	USD	790 284,70	905 126,31	0,07
8 352,00	ALLSTATE CORP	USD	847 674,13	864 063,51	0,06
8 442,00	DISCOVER FINANCIAL SERVICES	USD	672 978,67	857 859,43	0,06
62 979,00	HUNTINGTON BANCSHARES INC	USD	782 575,87	853 971,51	0,06
5 407,00	DIGITAL REALTY TRUST INC	USD	673 866,53	840 957,01	0,06
18 181,00	IRON MOUNTAIN INC	USD	583 568,79	836 626,76	0,06
15 111,00	UDR INC	USD	666 851,20	797 141,31	0,06
3 967,00	EXTRA SPACE STORAGE INC	USD	476 035,15	790 923,42	0,06
10 850,00	WP CAREY INC	USD	679 120,23	782 837,41	0,06
18 789,00	CITIZENS FINANCIAL GROUP INC	USD	670 653,78	780 672,23	0,06
3 976,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	642 708,82	779 536,73	0,06
38 153,00	KEYCORP	USD	654 600,37	776 010,46	0,06
18 956,00	SYNCHRONY FINANCIAL	USD	704 122,85	773 275,63	0,06
3 840,00	NASDAQ INC	USD	512 444,40	709 144,03	0,05
8 379,00	STATE STREET CORP	USD	560 392,30	685 233,19	0,05
8 943,00	WELLTOWER INC	USD	589 103,75	674 499,90	0,05
1 898,00	SBA COMMUNICATIONS CORP	USD	521 925,04	649 279,05	0,05
3 456,00	SUN COMMUNITIES INC	USD	537 253,98	638 108,06	0,05
3 994,00	CAMDEN PROPERTY TRUST	USD	465 427,48	627 548,44	0,05
87 964,00	ANNALY CAPITAL MANAGEMENT INC	USD	620 774,40	604 888,00	0,05
2 103,00	SIGNATURE BANK	USD	499 457,42	598 186,39	0,04
19 400,00	AMERICOLD REALTY TRUST	USD	545 230,79	559 379,31	0,04
2 504,00	AVALONBAY COMMUNITIES INC	USD	425 972,42	556 177,90	0,04
11 906,00	VENTAS INC	USD	551 523,62	535 204,77	0,04
8 363,00	APOLLO GLOBAL MANAGEMENT INC	USD	435 777,13	532 652,33	0,04
27 309,00	REGIONS FINANCIAL CORP	USD	432 453,31	523 510,67	0,04
3 873,00	M&T BANK CORP	USD	449 183,14	523 052,65	0,04
7 722,00	PRINCIPAL FINANCIAL GROUP INC	USD	359 436,59	491 147,02	0,04
12 831,00	WEYERHAEUSER CO	USD	351 609,98	464 633,05	0,03
10 933,00	ALLY FINANCIAL INC	USD	407 546,21	457 720,94	0,03

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 630,00	EQUITY RESIDENTIAL	USD	373 470,79	448 043,54	0,03
7 712,00	DUKE REALTY CORP	USD	287 735,23	445 142,28	0,03
7 324,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	412 276,83	444 643,93	0,03
20 718,00	MEDICAL PROPERTIES TRUST INC	USD	359 912,16	430 501,63	0,03
12 979,00	HEALTHPEAK PROPERTIES INC	USD	364 222,07	411 899,59	0,03
3 726,00	NORTHERN TRUST CORP	USD	316 146,14	391 898,49	0,03
12 929,00	EQUITABLE HOLDINGS INC	USD	341 299,23	372 794,59	0,03
3 436,00	CINCINNATI FINANCIAL CORP	USD	281 347,00	344 234,59	0,03
2 826,00	FEDERAL REALTY INVESTMENT TRUST	USD	318 244,95	338 762,23	0,03
2 753,00	CBOE GLOBAL MARKETS INC	USD	250 023,18	315 679,99	0,02
23 759,00	AGNC INVESTMENT CORP	USD	323 191,39	314 223,92	0,02
3 992,00	EQUITY LIFESTYLE PROPERTIES INC	USD	261 995,02	307 719,66	0,02
1 254,00	COINBASE GLOBAL INC	USD	315 637,34	278 290,58	0,02
3 069,00	RAYMOND JAMES FINANCIAL INC	USD	225 168,13	270 952,93	0,02
2 981,00	TRADEWEB MARKETS INC -A-	USD	202 740,86	262 502,12	0,02
807,00	ESSEX PROPERTY TRUST INC	USD	198 596,05	249 955,75	0,02
5 446,00	FNF GROUP	USD	188 678,02	249 887,75	0,02
5 128,00	CARLYLE GROUP INC	USD	200 439,79	247 561,79	0,02
17 149,00	SOFI TECHNOLOGIES INC	USD	249 094,70	238 415,19	0,02
1 770,00	UPSTART HOLDINGS INC	USD	276 971,22	235 491,61	0,02
195,00	MARKEL CORP	USD	191 367,82	211 598,71	0,02
9 380,00	STARWOOD PROPERTY TRUST INC	USD	204 108,46	200 434,45	0,01
1 952,00	BOSTON PROPERTIES INC	USD	172 504,32	197 706,13	0,01
8 648,00	OLD REPUBLIC INTERNATIONAL CORP	USD	176 919,71	186 922,17	0,01
3 678,00	LOEWS CORP	USD	159 056,35	186 810,88	0,01
5 659,00	FRANKLIN RESOURCES INC	USD	107 407,33	166 654,90	0,01
1 641,00	WESTERN ALLIANCE BANCORP	USD	174 019,34	155 340,92	0,01
2 323,00	REGENCY CENTERS CORP	USD	105 376,04	153 920,23	0,01
1 274,00	AMERICAN FINANCIAL GROUP INC	USD	105 925,10	153 839,01	0,01
1 098,00	LIFE STORAGE INC	USD	120 798,11	147 899,82	0,01
1 720,00	CYRUSONE INC	USD	135 577,19	135 700,35	0,01
1 866,00	REXFORD INDUSTRIAL REALTY INC	USD	117 671,69	133 091,18	0,01
1 813,00	ARES MANAGEMENT CORP -A-	USD	101 539,26	129 566,08	0,01
2 030,00	LINCOLN NATIONAL CORP	USD	77 487,18	121 850,01	0,01
1 410,00	GLOBE LIFE INC	USD	101 704,15	116 202,28	0,01
1 579,00	WR BERKLEY CORP	USD	97 562,72	114 398,38	0,01
692,00	ASSURANT INC	USD	82 840,71	94 842,72	0,01
2 720,00	JEFFERIES FINANCIAL GROUP INC	USD	103 696,13	92 803,40	0,01
157,00	ALLEGHANY CORP	USD	80 088,42	92 166,42	0,01
1 709,00	SEI INVESTMENTS CO	USD	80 938,21	91 581,50	0,01
1 565,00	FIRST INDUSTRIAL REALTY TRUST INC	USD	85 864,62	91 103,61	0,01
2 423,00	VORNADO REALTY TRUST	USD	86 997,23	89 189,94	0,01
1 621,00	CUBESMART	USD	78 504,25	81 121,29	0,01
1 323,00	VOYA FINANCIAL INC	USD	71 273,64	77 143,99	0,01
2 235,00	STORE CAPITAL CORP	USD	65 817,34	67 608,18	0,01
396,00	ERIE INDEMNITY CO -A-	USD	69 087,24	67 088,79	0,00
4 138,00	TFS FINANCIAL CORP	USD	69 356,35	65 024,69	0,00
<b>Consumer Retail</b>			<b>125 255 536,75</b>	<b>159 055 648,90</b>	<b>11,87</b>
28 990,00	TESLA INC	USD	13 658 981,80	26 939 904,40	2,01
96 186,00	PROCTER & GAMBLE CO	USD	10 876 013,78	13 835 833,20	1,03
30 469,00	HOME DEPOT INC	USD	7 668 809,72	11 119 365,65	0,83
66 446,00	WALMART INC	USD	7 836 536,94	8 454 162,82	0,63
10 618,00	COSTCO WHOLESALE CORP	USD	3 591 810,55	5 300 597,95	0,40
26 008,00	TARGET CORP	USD	4 681 013,90	5 293 082,05	0,39
34 543,00	NIKE INC -B-	USD	4 142 329,38	5 062 683,03	0,38
22 145,00	LOWE'S COS INC	USD	3 836 399,25	5 033 451,39	0,38
42 190,00	STARBUCKS CORP	USD	3 755 938,55	4 339 575,66	0,32
17 975,00	MCDONALD'S CORP	USD	3 400 049,07	4 237 213,65	0,32

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
8 241,00	S&P GLOBAL INC	USD	2 677 336,63	3 419 957,82	0,25
1 810,00	CHIPOTLE MEXICAN GRILL INC	USD	2 375 292,55	2 782 565,28	0,21
141 223,00	FORD MOTOR CO	USD	1 534 782,90	2 579 319,72	0,19
38 225,00	TJX COS INC	USD	2 107 260,83	2 551 919,34	0,19
6 636,00	ESTEE LAUDER COS INC -A-	USD	1 708 625,53	2 160 260,08	0,16
8 852,00	AUTOMATIC DATA PROCESSING INC	USD	1 360 961,74	1 919 386,80	0,14
4 975,00	LULULEMON ATHLETICA INC	USD	1 579 497,44	1 712 508,09	0,13
4 356,00	CINTAS CORP	USD	1 379 566,29	1 697 545,70	0,13
20 052,00	TRADE DESK INC -A-	USD	1 218 193,77	1 615 868,54	0,12
11 290,00	BLOCK INC -A-	USD	2 046 751,34	1 603 454,38	0,12
4 581,00	MOODY'S CORP	USD	1 331 445,15	1 573 379,70	0,12
15 601,00	ROSS STORES INC	USD	1 529 628,80	1 567 782,88	0,12
17 238,00	BEST BUY CO INC	USD	1 663 725,62	1 540 081,96	0,11
816,00	AUTOZONE INC	USD	1 021 142,38	1 504 268,94	0,11
2 388,00	O'REILLY AUTOMOTIVE INC	USD	1 215 488,03	1 483 008,82	0,11
10 501,00	GENUINE PARTS CO	USD	1 076 990,04	1 294 618,84	0,10
12 026,00	LIVE NATION ENTERTAINMENT INC	USD	1 028 657,70	1 265 733,62	0,09
9 177,00	HILTON WORLDWIDE HOLDINGS INC	USD	1 034 626,87	1 258 811,61	0,09
16 209,00	COLGATE-PALMOLIVE CO	USD	1 081 276,79	1 216 387,95	0,09
11 496,00	LENNAR CORP -A-	USD	904 157,94	1 174 266,33	0,09
29 630,00	MGM RESORTS INTERNATIONAL	USD	1 005 449,17	1 169 358,69	0,09
13 620,00	CAESARS ENTERTAINMENT INC	USD	1 156 182,11	1 120 188,97	0,08
17 319,00	VF CORP	USD	1 111 459,99	1 115 105,06	0,08
11 291,00	DR HORTON INC	USD	822 991,03	1 076 775,62	0,08
22 722,00	WALGREENS BOOTS ALLIANCE INC	USD	919 111,37	1 042 191,17	0,08
18 447,00	FASTENAL CO	USD	764 074,48	1 039 144,47	0,08
8 354,00	YUM! BRANDS INC	USD	847 967,28	1 020 081,52	0,08
19 408,00	GENERAL MOTORS CO	USD	787 348,41	1 000 607,90	0,07
4 408,00	VERISK ANALYTICS INC	USD	721 557,99	886 600,49	0,07
3 970,00	ADVANCE AUTO PARTS INC	USD	650 747,02	837 428,61	0,06
1 663,00	DOMINO'S PIZZA INC	USD	644 788,35	825 255,90	0,06
2 725,00	GARTNER INC	USD	575 367,13	801 109,93	0,06
2 696,00	UNITED RENTALS INC	USD	692 108,68	787 771,76	0,06
2 089,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	588 920,37	757 455,56	0,06
10 673,00	COSTAR GROUP INC	USD	749 704,81	741 722,99	0,05
6 213,00	GLOBAL PAYMENTS INC	USD	873 021,85	738 545,14	0,05
6 076,00	MATCH GROUP INC	USD	709 364,21	706 604,98	0,05
5 222,00	DARDEN RESTAURANTS INC	USD	587 236,30	587 736,07	0,05
6 278,00	TRANSUNION	USD	580 951,79	654 630,15	0,05
4 859,00	COPART INC	USD	596 473,94	647 838,33	0,05
3 115,00	DOLLAR GENERAL CORP	USD	544 139,56	645 981,90	0,05
10 336,00	BATH & BODY WORKS INC	USD	541 625,73	634 320,79	0,05
4 742,00	DOLLAR TREE INC	USD	397 480,26	585 953,21	0,04
2 832,00	ETSY INC	USD	418 185,47	545 232,35	0,04
10 150,00	LKQ CORP	USD	416 783,06	535 793,74	0,04
101,00	NVR INC	USD	438 223,99	524 794,24	0,04
5 746,00	RIVIAN AUTOMOTIVE INC -A-	USD	562 698,68	523 920,93	0,04
4 488,00	CARMAX INC	USD	463 386,44	513 957,42	0,04
1 064,00	RH	USD	582 978,47	501 442,40	0,04
2 356,00	TRACTOR SUPPLY CO	USD	324 773,27	494 320,90	0,04
9 437,00	CHEWY INC	USD	585 282,90	489 359,85	0,04
2 359,00	WHIRLPOOL CORP	USD	416 179,45	486 777,23	0,04
6 142,00	PACCAR INC	USD	456 239,83	476 691,04	0,04
3 127,00	WILLIAMS-SONOMA INC	USD	482 078,30	465 062,99	0,03
13 472,00	LUCID GROUP INC	USD	576 574,29	450 764,79	0,03
18 602,00	DRAFTKINGS INC	USD	787 724,15	449 346,69	0,03
1 929,00	CARVANA CO	USD	475 341,45	393 178,87	0,03
861,00	VW GRAINGER INC	USD	296 429,35	392 371,39	0,03
1 964,00	FLEETCOR TECHNOLOGIES INC	USD	384 134,83	386 582,71	0,03

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

## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
12 114,00	PELTON INTERACTIVE INC	USD	853 605,15	380 932,76	0,03
1 157,00	VAIL RESORTS INC	USD	318 560,22	333 609,20	0,02
1 261,00	EQUIFAX INC	USD	238 145,87	324 664,33	0,02
2 170,00	MARRIOTT INTERNATIONAL INC -A-	USD	231 593,54	315 310,31	0,02
10 096,00	ROLLINS INC	USD	292 025,50	303 714,60	0,02
10 770,00	AMC ENTERTAINMENT HOLDINGS INC -A-	USD	432 896,37	257 601,19	0,02
2 899,00	AFFIRM HOLDINGS INC	USD	291 533,01	256 352,01	0,02
2 529,00	ROBERT HALF INTERNATIONAL INC	USD	228 081,65	248 007,51	0,02
944,00	LITHIA MOTORS INC	USD	267 533,43	246 500,94	0,02
6 036,00	BORGWARNER INC	USD	239 379,20	239 221,41	0,02
472,00	POOL CORP	USD	201 401,22	234 920,91	0,02
896,00	BURLINGTON STORES INC	USD	232 093,92	229 680,81	0,02
359,00	AMERCO	USD	191 445,97	229 261,90	0,02
14 860,00	ALTICE USA INC	USD	389 932,52	211 427,06	0,02
576,00	MARKETAXESS HOLDINGS INC	USD	231 735,69	208 311,27	0,02
1 784,00	CROCS INC	USD	249 321,94	201 147,14	0,01
1 185,00	LEAR CORP	USD	184 183,22	190 639,99	0,01
9 819,00	UNDER ARMOUR INC -A-	USD	204 775,89	182 962,24	0,01
3 808,00	PENN NATIONAL GAMING INC	USD	259 002,23	173 623,68	0,01
18 269,00	COTY INC -A-	USD	156 181,42	168 681,45	0,01
6 243,00	CHEGG INC	USD	415 193,49	168 536,88	0,01
9 874,00	AMERICAN AIRLINES GROUP INC	USD	188 324,15	155 941,86	0,01
1 947,00	WYNN RESORTS LTD	USD	149 181,55	145 597,01	0,01
1 418,00	HASBRO INC	USD	120 086,98	126 911,78	0,01
3 097,00	SOUTHWEST AIRLINES CO	USD	111 354,29	116 668,58	0,01
1 113,00	AUTONATION INC	USD	115 705,86	114 363,42	0,01
3 081,00	DELTA AIR LINES INC	USD	106 980,95	105 878,92	0,01
901,00	DICK'S SPORTING GOODS INC	USD	90 734,98	91 106,24	0,01
955,00	PENSKE AUTOMOTIVE GROUP INC	USD	90 483,90	90 041,44	0,01
1 954,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -C-	USD	76 760,40	87 373,31	0,01
1 066,00	TEXAS ROADHOUSE INC	USD	85 930,90	83 690,21	0,01
251,00	DECKERS OUTDOOR CORP	USD	88 494,98	80 851,07	0,01
498,00	QUIDEL CORP	USD	64 499,32	59 114,52	0,00
<b>Health</b>			<b>121 391 437,03</b>	<b>148 187 785,53</b>	<b>11,06</b>
35 189,00	UNITEDHEALTH GROUP INC	USD	10 946 052,81	15 537 995,56	1,16
102 716,00	JOHNSON & JOHNSON	USD	13 861 401,70	15 451 662,14	1,15
189 840,00	PFIZER INC	USD	6 802 309,64	9 857 592,85	0,74
72 253,00	ABBOTT LABORATORIES	USD	6 937 798,34	8 942 041,48	0,67
13 917,00	THERMO FISHER SCIENTIFIC INC	USD	5 795 106,50	8 165 653,56	0,61
24 146,00	DANAHER CORP	USD	5 307 839,99	6 985 822,46	0,52
89 643,00	MERCK & CO INC	USD	5 987 220,09	6 041 365,73	0,45
19 020,00	ELI LILLY & CO	USD	3 114 988,69	4 619 860,72	0,34
38 197,00	ABBVIE INC	USD	3 439 497,47	4 547 902,74	0,34
80 158,00	BRISTOL-MYERS SQUIBB CO	USD	4 191 841,29	4 394 875,53	0,33
64 030,00	GILEAD SCIENCES INC	USD	3 737 046,75	4 088 304,06	0,31
44 705,00	CVS HEALTH CORP	USD	3 089 071,58	4 055 371,85	0,30
16 818,00	ZOETIS INC	USD	2 604 309,07	3 608 949,60	0,27
9 728,00	INTUITIVE SURGICAL INC	USD	2 436 222,94	3 073 576,51	0,23
7 233,00	ANTHEM INC	USD	2 317 738,50	2 948 281,39	0,22
5 075,00	IDEXX LABORATORIES INC	USD	2 537 526,01	2 938 520,29	0,22
11 304,00	IQVIA HOLDINGS INC	USD	2 244 613,99	2 804 529,81	0,21
11 106,00	BECTON DICKINSON & CO	USD	2 349 927,00	2 455 977,42	0,18
61 065,00	BOSTON SCIENTIFIC CORP	USD	2 125 202,38	2 281 077,91	0,17
10 075,00	MODERNA INC	USD	1 916 384,00	2 250 131,10	0,17
4 856,00	HUMANA INC	USD	1 723 477,28	1 980 746,29	0,15
9 746,00	AMGEN INC	USD	1 894 149,17	1 928 032,12	0,14
9 369,00	VERTEX PHARMACEUTICALS INC	USD	1 652 638,04	1 809 209,35	0,13
7 678,00	HCA HEALTHCARE INC	USD	1 275 117,16	1 734 639,66	0,13

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
25 369,00	HOLOGIC INC	USD	1 521 664,18	1 707 923,93	0,13
7 465,00	MCKESSON CORP	USD	1 256 581,40	1 631 705,49	0,12
2 654,00	ALIGN TECHNOLOGY INC	USD	1 244 215,64	1 533 728,56	0,11
2 735,00	REGENERON PHARMACEUTICALS INC	USD	1 390 507,44	1 518 824,83	0,11
5 877,00	STRYKER CORP	USD	1 236 709,55	1 382 015,22	0,10
33 038,00	CORTEVA INC	USD	1 192 245,68	1 373 581,61	0,10
2 815,00	DEXCOM INC	USD	1 100 082,33	1 329 154,59	0,10
3 808,00	ILLUMINA INC	USD	1 276 838,05	1 273 932,34	0,10
15 974,00	BAXTER INTERNATIONAL INC	USD	1 084 980,33	1 205 776,01	0,09
4 075,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	945 713,97	1 125 928,64	0,08
3 120,00	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	982 344,81	1 033 726,58	0,08
6 432,00	QUEST DIAGNOSTICS INC	USD	727 182,49	978 544,30	0,07
7 026,00	EDWARDS LIFESCIENCES CORP	USD	598 095,96	800 403,19	0,06
15 455,00	CARDINAL HEALTH INC	USD	709 271,99	699 769,73	0,05
1 498,00	WEST PHARMACEUTICAL SERVICES INC	USD	461 360,07	617 813,17	0,05
2 606,00	RESMED INC	USD	515 929,09	596 914,38	0,04
2 611,00	BIOGEN INC	USD	616 466,79	550 854,08	0,04
6 982,00	BIOMARIN PHARMACEUTICAL INC	USD	497 793,83	542 437,43	0,04
1 162,00	BIO-TECHNE CORP	USD	469 004,53	528 622,25	0,04
4 512,00	CATALENT INC	USD	438 159,91	507 977,04	0,04
19 804,00	ELANCO ANIMAL HEALTH INC	USD	529 352,69	494 229,38	0,04
6 297,00	CENTENE CORP	USD	337 323,66	456 272,35	0,03
2 992,00	SEAGEN INC	USD	412 434,15	406 756,34	0,03
3 279,00	ZIMMER BIOMET HOLDINGS INC	USD	421 619,48	366 306,94	0,03
1 795,00	ALNYLAM PHARMACEUTICALS INC	USD	247 769,10	267 671,62	0,02
3 286,00	TELADOC HEALTH INC	USD	460 884,31	265 318,84	0,02
3 596,00	EXACT SCIENCES CORP	USD	332 513,40	246 110,40	0,02
4 264,00	DENTSPLY SIRONA INC	USD	218 764,38	209 188,02	0,02
312,00	BIO-RAD LABORATORIES INC -A-	USD	149 116,74	207 296,78	0,02
2 968,00	INCYTE CORP	USD	197 572,37	191 568,11	0,01
606,00	MOLINA HEALTHCARE INC	USD	135 732,09	169 500,99	0,01
438,00	COOPER COS INC	USD	145 972,78	161 357,51	0,01
1 799,00	NATERA INC	USD	145 971,26	147 738,88	0,01
1 098,00	NOVAVAX INC	USD	160 689,45	138 138,32	0,01
1 514,00	GUARDANT HEALTH INC	USD	144 288,19	133 160,67	0,01
447,00	TELEFLEX INC	USD	117 882,38	129 115,89	0,01
1 078,00	AMERISOURCEBERGEN CORP	USD	108 201,96	125 972,08	0,01
860,00	MIRATI THERAPEUTICS INC	USD	104 207,10	110 933,37	0,01
435,00	INSULET CORP	USD	104 768,54	101 776,71	0,01
387,00	REPLIGEN CORP	USD	56 604,51	90 127,60	0,01
2 257,00	ENVISTA HOLDINGS CORP	USD	77 838,71	89 430,57	0,01
7 431,00	VIATRIS INC	USD	80 148,47	88 411,41	0,01
1 129,00	ULTRAGENYX PHARMACEUTICAL INC	USD	83 859,78	83 483,67	0,01
417,00	OMNICELL INC	USD	65 293,10	66 165,58	0,00
<b>Industries</b>			<b>86 761 606,54</b>	<b>101 535 037,32</b>	<b>7,58</b>
17 547,00	BROADCOM INC	USD	6 574 678,38	10 267 281,02	0,77
29 232,00	HONEYWELL INTERNATIONAL INC	USD	5 189 848,98	5 359 801,03	0,40
24 987,00	UNITED PARCEL SERVICE INC -B-	USD	3 620 521,19	4 709 562,80	0,35
25 081,00	CATERPILLAR INC	USD	4 152 837,77	4 559 661,57	0,34
27 528,00	3M CO	USD	4 307 262,75	4 299 859,10	0,32
18 612,00	UNION PACIFIC CORP	USD	3 221 791,29	4 123 216,89	0,31
53 426,00	RAYTHEON TECHNOLOGIES CORP	USD	3 594 761,73	4 043 125,77	0,30
44 382,00	EMERSON ELECTRIC CO	USD	3 426 736,15	3 628 381,55	0,27
91 253,00	CSX CORP	USD	2 441 915,43	3 017 159,33	0,23
14 771,00	L3HARRIS TECHNOLOGIES INC	USD	2 687 071,37	2 769 757,97	0,21
9 051,00	PARKER-HANNIFIN CORP	USD	2 246 440,58	2 531 924,71	0,19
4 119,00	TRANSDIGM GROUP INC	USD	2 079 151,96	2 304 641,16	0,17
18 777,00	REPUBLIC SERVICES INC	USD	1 799 616,25	2 302 544,19	0,17

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
14 927,00	WASTE MANAGEMENT INC	USD	1 739 315,77	2 190 746,46	0,16
8 350,00	NORFOLK SOUTHERN CORP	USD	1 832 727,96	2 185 964,72	0,16
28 261,00	AMPHENOL CORP -A-	USD	1 745 659,33	2 173 503,02	0,16
12 194,00	BOEING CO	USD	2 271 634,12	2 158 720,23	0,16
6 934,00	DEERE & CO	USD	1 756 481,08	2 090 749,04	0,16
24 409,00	GENERAL ELECTRIC CO	USD	1 905 146,21	2 027 716,11	0,15
8 455,00	FEDEX CORP	USD	1 790 284,49	1 922 970,19	0,14
1 266,00	METTLER-TOLEDO INTERNATIONAL INC	USD	1 457 724,19	1 889 437,53	0,14
11 689,00	AGILENT TECHNOLOGIES INC	USD	1 454 614,97	1 641 003,59	0,12
8 549,00	CUMMINS INC	USD	1 615 505,02	1 639 886,82	0,12
5 037,00	LOCKHEED MARTIN CORP	USD	1 564 375,49	1 574 217,89	0,12
19 978,00	OTIS WORLDWIDE CORP	USD	1 308 531,25	1 529 620,88	0,11
6 213,00	ILLINOIS TOOL WORKS INC	USD	1 157 720,28	1 348 372,10	0,10
3 668,00	OLD DOMINION FREIGHT LINE INC	USD	756 860,37	1 155 942,79	0,09
7 186,00	DOVER CORP	USD	922 808,29	1 147 535,97	0,09
3 365,00	NORTHROP GRUMMAN CORP	USD	947 271,42	1 145 348,97	0,09
21 260,00	CARRIER GLOBAL CORP	USD	839 026,18	1 014 019,23	0,08
2 570,00	TELEDYNE TECHNOLOGIES INC	USD	950 046,77	987 343,97	0,07
4 990,00	VULCAN MATERIALS CO	USD	690 344,89	910 855,12	0,07
4 836,00	GENERAL DYNAMICS CORP	USD	723 145,47	886 529,33	0,07
7 339,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	723 251,62	866 650,14	0,06
4 741,00	KEYSIGHT TECHNOLOGIES INC	USD	614 240,65	860 942,79	0,06
5 042,00	STANLEY BLACK & DECKER INC	USD	799 803,80	836 284,08	0,06
2 434,00	WATERS CORP	USD	650 574,01	797 492,62	0,06
9 237,00	BALL CORP	USD	675 919,96	781 961,13	0,06
2 001,00	MARTIN MARIETTA MATERIALS INC	USD	614 983,84	775 132,54	0,06
4 358,00	PERKINELMER INC	USD	602 023,92	770 506,23	0,06
10 437,00	FORTIVE CORP	USD	628 862,18	700 174,92	0,05
8 416,00	BUILDERS FIRSTSOURCE INC	USD	545 527,06	634 308,41	0,05
1 443,00	ROPER TECHNOLOGIES INC	USD	518 735,38	624 124,29	0,05
1 864,00	GENERAC HOLDINGS INC	USD	535 557,85	576 837,00	0,04
7 421,00	TRIMBLE INC	USD	514 732,66	568 973,92	0,04
4 306,00	AMETEK INC	USD	460 359,93	556 766,08	0,04
1 526,00	ROCKWELL AUTOMATION INC	USD	328 220,31	468 119,26	0,04
8 329,00	INGERSOLL RAND INC	USD	376 655,57	453 143,99	0,03
3 791,00	HEICO CORP -A-	USD	363 406,02	428 437,77	0,03
3 048,00	JACOBS ENGINEERING GROUP INC	USD	335 087,36	373 173,71	0,03
3 406,00	XYLEM INC	USD	324 843,33	359 169,55	0,03
1 168,00	LENNOX INTERNATIONAL INC	USD	327 856,67	333 145,06	0,02
2 751,00	PACKAGING CORP OF AMERICA	USD	320 251,47	329 360,48	0,02
2 792,00	AVALARA INC	USD	397 567,53	316 984,88	0,02
3 675,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	290 515,40	297 664,73	0,02
4 024,00	COGNEX CORP	USD	283 277,10	275 155,04	0,02
1 110,00	TOPBUILD CORP	USD	271 305,82	269 310,74	0,02
1 793,00	TETRA TECH INC	USD	297 848,34	267 720,25	0,02
1 180,00	CARLISLE COS INC	USD	228 361,73	257 458,38	0,02
4 147,00	MASCO CORP	USD	213 425,51	256 069,65	0,02
2 606,00	CROWN HOLDINGS INC	USD	213 280,03	253 496,12	0,02
1 695,00	ARROW ELECTRONICS INC	USD	184 106,17	200 129,88	0,02
1 104,00	JB HUNT TRANSPORT SERVICES INC	USD	151 370,03	198 432,69	0,01
1 943,00	CH ROBINSON WORLDWIDE INC	USD	150 663,35	183 894,78	0,01
1 411,00	HEICO CORP	USD	153 371,08	178 943,43	0,01
664,00	NORDSON CORP	USD	153 641,92	149 049,70	0,01
2 089,00	TEXTRON INC	USD	96 595,67	141 813,96	0,01
4 141,00	HOWMET AEROSPACE INC	USD	105 806,69	115 905,79	0,01
488,00	PAYLOCITY HOLDING CORP	USD	111 049,47	101 341,99	0,01
492,00	SNAP-ON INC	USD	89 674,84	93 182,36	0,01
1 326,00	XPO LOGISTICS INC	USD	98 972,22	90 285,09	0,01
5 207,00	GRAPHIC PACKAGING HOLDING CO	USD	92 463,86	89 286,43	0,01

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 118,00	OWENS CORNING	USD	87 640,87	88 972,06	0,01
828,00	FORTUNE BRANDS HOME & SECURITY INC	USD	57 917,94	77 834,35	0,01
<b>Basic Goods</b>			<b>36 128 086,90</b>	<b>40 917 131,05</b>	<b>3,06</b>
159 984,00	COCA-COLA CO	USD	7 230 440,46	8 329 805,51	0,62
41 935,00	PEPSICO INC	USD	5 461 957,35	6 405 672,30	0,48
68 858,00	PHILIP MORRIS INTERNATIONAL INC	USD	5 189 498,44	5 752 296,44	0,43
59 764,00	MONDELEZ INTERNATIONAL INC -A-	USD	2 998 274,69	3 484 832,71	0,26
52 607,00	ALTRIA GROUP INC	USD	2 057 133,79	2 192 267,24	0,16
35 579,00	ARCHER-DANIELS-MIDLAND CO	USD	1 826 078,08	2 114 654,56	0,16
23 812,00	TYSON FOODS INC -A-	USD	1 654 167,49	1 825 056,63	0,14
7 102,00	CONSTELLATION BRANDS INC -A-	USD	1 269 160,25	1 567 349,06	0,12
7 169,00	EVERY DENNISON CORP	USD	1 217 847,59	1 365 274,96	0,10
7 673,00	HERSHEY CO	USD	1 111 685,62	1 305 395,40	0,10
8 653,00	KIMBERLY-CLARK CORP	USD	998 254,67	1 087 484,21	0,08
30 693,00	KRAFT HEINZ CO	USD	969 301,08	968 940,34	0,07
11 785,00	SYSCO CORP	USD	749 941,27	814 027,40	0,06
12 323,00	SERVICE CORP INTERNATIONAL	USD	679 051,47	769 266,60	0,06
13 760,00	KROGER CO	USD	448 084,03	547 641,35	0,04
8 405,00	GENERAL MILLS INC	USD	423 443,10	498 003,02	0,04
2 642,00	CLOROX CO	USD	408 278,72	405 081,98	0,03
5 771,00	BROWN-FORMAN CORP -B-	USD	356 535,54	369 746,01	0,03
3 767,00	MONSTER BEVERAGE CORP	USD	272 171,28	318 134,68	0,02
8 459,00	KEURIG DR PEPPER INC	USD	255 461,23	274 181,16	0,02
2 918,00	DARLING INGREDIENTS INC	USD	171 525,91	177 794,82	0,01
234,00	BOSTON BEER CO INC -A-	USD	162 072,19	103 933,72	0,01
2 326,00	CAMPBELL SOUP CO	USD	83 323,46	88 892,00	0,01
1 352,00	KELLOGG CO	USD	73 276,76	76 587,99	0,01
830,00	CHURCH & DWIGHT CO INC	USD	61 122,43	74 810,96	0,00
<b>Energy</b>			<b>27 867 502,48</b>	<b>32 322 279,68</b>	<b>2,41</b>
152 991,00	EXXON MOBIL CORP	USD	7 174 562,23	8 232 080,07	0,61
61 040,00	CHEVRON CORP	USD	5 230 611,59	6 298 844,23	0,47
46 726,00	CONOCOPHILLIPS	USD	2 374 208,37	2 965 778,63	0,22
110 392,00	KINDER MORGAN INC	USD	1 566 335,30	1 539 586,29	0,12
37 556,00	DEVON ENERGY CORP	USD	848 000,51	1 454 750,42	0,11
8 625,00	PIONEER NATURAL RESOURCES CO	USD	1 175 620,49	1 379 454,24	0,10
16 961,00	EOG RESOURCES INC	USD	1 104 681,25	1 324 873,35	0,10
22 359,00	MARATHON PETROLEUM CORP	USD	1 114 169,34	1 258 136,42	0,09
47 004,00	WILLIAMS COS INC	USD	999 585,24	1 076 314,14	0,08
38 480,00	OCCIDENTAL PETROLEUM CORP	USD	818 724,67	980 949,22	0,07
41 351,00	BAKER HUGHES A GE CO	USD	810 027,49	874 872,75	0,07
9 664,00	NEXTERA ENERGY PARTNERS LP	USD	680 662,61	717 236,89	0,05
8 870,00	VALERO ENERGY CORP	USD	517 712,17	585 847,57	0,04
9 122,00	PHILLIPS 66	USD	584 353,38	581 234,85	0,04
6 164,00	CHENIERE ENERGY INC	USD	463 491,19	549 730,06	0,04
2 979,00	ENPHASE ENERGY INC	USD	412 270,95	479 228,27	0,04
6 972,00	HESS CORP	USD	421 535,93	453 866,76	0,03
20 236,00	HALLIBURTON CO	USD	361 012,63	406 962,21	0,03
7 341,00	ONEOK INC	USD	338 755,87	379 315,21	0,03
8 289,00	PLUG POWER INC	USD	302 017,17	205 767,26	0,02
3 327,00	TARGA RESOURCES CORP	USD	134 551,82	152 833,73	0,01
9 482,00	NATIONAL OILWELL VARCO INC	USD	111 734,32	112 980,24	0,01
650,00	UNIVERSAL DISPLAY CORP	USD	83 869,80	94 327,76	0,01
4 629,00	COTERRA ENERGY INC	USD	89 430,26	77 339,98	0,01
973,00	FIRST SOLAR INC	USD	87 775,12	74 575,01	0,01
4 529,00	MARATHON OIL CORP	USD	61 802,78	65 394,12	0,00

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>26 257 048,96</b>	<b>29 885 520,38</b>	<b>2,23</b>
40 692,00	DUKE ENERGY CORP	USD	3 407 757,55	3 753 598,12	0,28
43 390,00	NEXTERA ENERGY INC	USD	2 807 306,65	3 562 162,62	0,27
53 162,00	SOUTHERN CO	USD	2 801 758,72	3 205 989,10	0,24
53 826,00	EXELON CORP	USD	2 166 063,40	2 733 899,47	0,20
28 339,00	AMERICAN ELECTRIC POWER CO INC	USD	2 072 168,13	2 217 131,04	0,17
30 267,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	1 601 865,30	1 776 044,12	0,13
24 059,00	DOMINION ENERGY INC	USD	1 557 726,92	1 662 043,16	0,12
10 657,00	SEMPRA ENERGY	USD	1 185 108,08	1 239 630,92	0,09
10 803,00	DTE ENERGY CO	USD	1 037 683,33	1 135 588,22	0,08
12 167,00	WEC ENERGY GROUP INC	USD	968 447,27	1 038 560,47	0,08
27 070,00	FIRSTENERGY CORP	USD	873 379,16	990 011,92	0,07
4 992,00	AMERICAN WATER WORKS CO INC	USD	681 150,52	829 044,44	0,06
10 454,00	CONSOLIDATED EDISON INC	USD	673 111,29	784 325,96	0,06
13 012,00	XCEL ENERGY INC	USD	730 796,58	774 632,96	0,06
9 669,00	EVERSOURCE ENERGY	USD	700 588,27	773 554,19	0,06
25 101,00	NISOURCE INC	USD	540 889,93	609 425,58	0,05
25 555,00	VISTRA ENERGY CORP	USD	406 410,77	511 684,39	0,04
11 519,00	UGI CORP	USD	425 996,17	465 034,66	0,03
13 147,00	PPL CORP	USD	318 324,71	347 519,27	0,03
10 998,00	CENTERPOINT ENERGY INC	USD	216 433,25	269 921,08	0,02
3 905,00	EDISON INTERNATIONAL	USD	209 581,28	234 361,86	0,02
3 564,00	CMS ENERGY CORP	USD	183 447,51	203 867,62	0,02
9 471,00	AES CORP	USD	166 834,41	202 378,96	0,01
5 876,00	CLEARWAY ENERGY INC -C-	USD	193 247,04	186 169,83	0,01
1 928,00	ATMOS ENERGY CORP	USD	157 329,61	177 626,28	0,01
10 256,00	PG&E CORP	USD	92 272,56	109 486,34	0,01
927,00	ENTERGY CORP	USD	81 370,55	91 827,80	0,01
<b>Raw materials</b>			<b>17 076 135,23</b>	<b>19 541 869,76</b>	<b>1,46</b>
35 361,00	DUPONT DE NEMOURS INC	USD	2 236 674,52	2 511 838,06	0,19
45 861,00	DOW INC	USD	2 328 054,59	2 287 404,61	0,17
10 371,00	ECOLAB INC	USD	1 949 519,40	2 139 406,83	0,16
7 139,00	AIR PRODUCTS & CHEMICALS INC	USD	1 714 350,20	1 910 053,33	0,14
34 105,00	NEWMONT GOLDCORP CORP	USD	1 719 127,53	1 860 000,52	0,14
37 871,00	FREEMONT-MCMORAN INC	USD	945 239,67	1 389 691,52	0,10
7 545,00	PPG INDUSTRIES INC	USD	1 012 269,31	1 144 090,84	0,09
7 993,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	892 069,72	1 058 868,91	0,08
5 112,00	ALBEMARLE CORP	USD	965 420,69	1 050 855,18	0,08
9 955,00	NUCOR CORP	USD	636 048,15	999 264,43	0,07
3 224,00	SHERWIN-WILLIAMS CO	USD	731 228,06	998 385,60	0,07
4 094,00	CELANESE CORP -A-	USD	537 058,31	605 027,96	0,05
6 449,00	CF INDUSTRIES HOLDINGS INC	USD	332 016,73	401 389,66	0,03
9 498,00	INTERNATIONAL PAPER CO	USD	371 426,59	392 381,41	0,03
9 522,00	MOSAIC CO	USD	272 249,89	328 983,00	0,02
10 081,00	CLEVELAND-CLIFFS INC	USD	179 452,77	192 985,77	0,01
918,00	RELIANCE STEEL & ALUMINUM CO	USD	120 912,71	130 951,45	0,01
820,00	RPM INTERNATIONAL INC	USD	67 890,62	72 828,02	0,01
1 236,00	STEEL DYNAMICS INC	USD	65 125,77	67 462,66	0,01
<b>CANADA</b>			<b>47 970 369,20</b>	<b>59 539 930,01</b>	<b>4,44</b>
<b>Finance</b>			<b>16 706 865,97</b>	<b>21 985 224,87</b>	<b>1,64</b>
46 237,00	ROYAL BANK OF CANADA	CAD	3 401 552,87	4 321 278,59	0,32
58 245,00	TORONTO-DOMINION BANK	CAD	2 932 614,49	3 932 322,72	0,29
38 165,00	BANK OF NOVA SCOTIA	CAD	1 798 785,13	2 379 245,08	0,18
41 201,00	BROOKFIELD ASSET MANAGEMENT INC -A-	CAD	1 489 316,30	2 191 051,52	0,16
20 725,00	BANK OF MONTREAL	CAD	1 415 788,14	1 964 934,52	0,15
15 154,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1 183 158,00	1 555 537,13	0,12
63 719,00	MANULIFE FINANCIAL CORP	CAD	947 330,33	1 069 484,48	0,08

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
19 886,00	SUN LIFE FINANCIAL INC	CAD	771 471,99	974 742,95	0,07
11 237,00	NATIONAL BANK OF CANADA	CAD	543 577,77	754 424,71	0,06
5 356,00	INTACT FINANCIAL CORP	CAD	502 876,80	613 060,78	0,05
19 990,00	POWER CORP OF CANADA	CAD	416 005,34	581 697,77	0,04
780,00	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	266 685,45	337 878,73	0,02
1 469,00	FIRSTSERVICE CORP	CAD	182 235,75	254 232,60	0,02
8 935,00	GREAT-WEST LIFECO INC	CAD	173 996,68	236 117,99	0,02
2 701,00	ONEX CORPORATION	CAD	141 369,30	186 678,66	0,01
3 289,00	IA FINANCIAL CORP INC	CAD	134 548,21	165 726,05	0,01
1 726,00	TMX GROUP LTD	CAD	150 616,59	154 101,37	0,01
3 042,00	CANADIAN APARTMENT PROPERTIES REIT	CAD	114 597,28	126 978,20	0,01
3 081,00	IGM FINANCIAL INC	CAD	55 041,83	97 848,75	0,01
5 503,00	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	85 297,72	87 882,27	0,01
<b>Energy</b>			<b>7 124 893,11</b>	<b>8 250 964,45</b>	<b>0,62</b>
64 724,00	ENBRIDGE INC	CAD	1 985 806,54	2 226 324,81	0,17
39 604,00	CANADIAN NATURAL RESOURCES LTD	CAD	940 721,98	1 473 652,50	0,11
33 209,00	TC ENERGY CORP	CAD	1 327 277,99	1 360 075,35	0,10
49 693,00	SUNCOR ENERGY INC	CAD	940 777,59	1 094 907,05	0,08
19 636,00	PEMBINA PIPELINE CORP	CAD	514 513,75	524 509,24	0,04
44 039,00	CENOVUS ENERGY INC	CAD	280 579,85	475 507,72	0,04
10 440,00	TOURMALINE OIL CORP	CAD	310 999,54	296 820,95	0,02
8 088,00	IMPERIAL OIL LTD	CAD	160 492,02	256 864,89	0,02
8 858,00	ALTAGAS LTD	CAD	119 800,69	168 409,16	0,01
7 349,00	KEYERA CORP	CAD	155 970,66	145 961,51	0,01
5 075,00	PARKLAND CORP	CAD	153 462,34	122 842,62	0,01
9 500,00	BALLARD POWER SYSTEMS INC	CAD	234 490,16	105 088,65	0,01
<b>Telecommunication</b>			<b>5 070 304,52</b>	<b>6 621 515,33</b>	<b>0,49</b>
3 659,00	SHOPIFY INC -A-	CAD	3 328 292,72	4 436 511,29	0,33
5 938,00	THOMSON REUTERS CORP	CAD	407 851,45	625 318,57	0,05
12 637,00	ROGERS COMMUNICATIONS INC -B-	CAD	518 805,23	529 864,93	0,04
16 584,00	SHAW COMMUNICATIONS INC -B	CAD	302 246,15	443 216,30	0,03
15 967,00	TELUS CORP	CAD	258 403,80	331 132,76	0,02
2 913,00	BCE INC	CAD	119 283,52	133 456,80	0,01
6 139,00	QUEBECOR INC -B-	CAD	135 421,65	122 014,68	0,01
<b>Industries</b>			<b>5 499 075,10</b>	<b>6 555 874,11</b>	<b>0,49</b>
21 872,00	CANADIAN NATIONAL RAILWAY CO	CAD	1 964 956,77	2 365 875,78	0,18
31 087,00	CANADIAN PACIFIC RAILWAY LTD	CAD	1 732 340,17	1 968 942,66	0,15
4 095,00	WSP GLOBAL INC	CAD	292 583,08	523 486,95	0,04
4 071,00	WASTE CONNECTIONS INC	USD	430 874,91	487 825,62	0,04
2 821,00	TFI INTERNATIONAL INC	CAD	271 403,69	278 613,39	0,02
5 283,00	CCL INDUSTRIES INC -B-	CAD	186 409,52	249 465,65	0,02
9 169,00	CAE INC	CAD	205 872,19	203 684,09	0,01
6 054,00	GFL ENVIRONMENTAL INC	CAD	143 231,29	201 581,71	0,01
3 688,00	RITCHIE BROS AUCTIONEERS INC	CAD	148 979,84	198 745,04	0,01
5 279,00	AIR CANADA	CAD	122 423,64	77 653,22	0,01
<b>Raw materials</b>			<b>5 361 427,80</b>	<b>6 383 642,17</b>	<b>0,48</b>
18 898,00	NUTRIEN LTD	CAD	820 366,79	1 250 873,35	0,09
58 115,00	BARRICK GOLD CORP	CAD	1 067 052,96	972 997,32	0,07
6 306,00	FRANCO-NEVADA CORP	CAD	688 092,23	767 982,66	0,06
15 565,00	WHEATON PRECIOUS METALS CORP	CAD	533 021,24	588 162,44	0,05
21 233,00	FIRST QUANTUM MINERALS LTD	CAD	228 071,15	447 437,22	0,03
16 451,00	TECK RESOURCES LTD -B-	CAD	199 690,68	417 214,89	0,03
8 724,00	AGNICO EAGLE MINES LTD	CAD	475 505,73	408 064,32	0,03
9 920,00	KIRKLAND LAKE GOLD LTD	CAD	362 332,67	366 081,51	0,03
12 522,00	CAMECO CORP	CAD	122 965,83	240 423,15	0,02
2 712,00	WEST FRASER TIMBER CO LTD	CAD	149 056,49	227 841,75	0,02

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
43 519,00	KINROSS GOLD CORP	CAD	242 097,41	222 373,63	0,02
23 593,00	IVANHOE MINES LTD -A-	CAD	158 560,45	169 500,58	0,01
7 520,00	PAN AMERICAN SILVER CORP	USD	218 718,10	165 119,98	0,01
20 292,00	LUNDIN MINING CORP	CAD	95 896,07	139 569,37	0,01
<b>Consumer Retail</b>			<b>2 864 074,89</b>	<b>3 515 424,94</b>	<b>0,26</b>
26 458,00	ALIMENTATION COUCHE-TARD INC	CAD	761 632,59	976 205,40	0,07
9 895,00	MAGNA INTERNATIONAL INC	CAD	537 389,37	705 037,10	0,05
9 809,00	RESTAURANT BRANDS INTERNATIONAL INC	CAD	522 914,16	523 755,29	0,04
10 602,00	DOLLARAMA INC	CAD	338 702,30	467 270,58	0,03
3 092,00	TOROMONT INDUSTRIES LTD	CAD	189 069,58	246 162,53	0,02
1 920,00	CANADIAN TIRE CORP LTD -A-	CAD	183 736,46	242 517,22	0,02
6 120,00	GILDAN ACTIVEWEAR INC	CAD	151 512,33	228 490,18	0,02
2 207,00	NUVEI CORP	CAD	179 118,10	125 986,64	0,01
<b>Computing and IT</b>			<b>1 948 920,90</b>	<b>2 432 024,16</b>	<b>0,18</b>
687,00	CONSTELLATION SOFTWARE INC	CAD	712 482,90	1 122 450,11	0,08
8 011,00	CGI INC	CAD	522 110,16	623 779,42	0,05
9 799,00	OPEN TEXT CORP	CAD	371 561,49	409 572,48	0,03
19 178,00	BLACKBERRY LTD	CAD	74 510,47	157 808,04	0,01
3 330,00	LIGHTSPEED COMMERCE INC	CAD	268 255,88	118 414,11	0,01
<b>Multi-Utilities</b>			<b>1 934 445,06</b>	<b>2 075 403,45</b>	<b>0,15</b>
15 876,00	FORTIS INC	CAD	560 892,07	674 516,82	0,05
9 119,00	EMERA INC	CAD	344 581,68	401 337,77	0,03
21 897,00	ALGONQUIN POWER & UTILITIES CORP	CAD	294 501,16	278 504,03	0,02
11 567,00	HYDRO ONE LTD	CAD	219 773,74	265 006,75	0,02
7 441,00	NORTHLAND POWER INC	CAD	212 795,84	196 585,47	0,01
4 275,00	BROOKFIELD RENEWABLE CORP	CAD	178 173,01	138 536,47	0,01
4 734,00	CANADIAN UTILITIES LTD -A-	CAD	123 727,56	120 916,14	0,01
<b>Basic Goods</b>			<b>1 124 751,04</b>	<b>1 428 734,41</b>	<b>0,11</b>
6 293,00	LOBLAW COS LTD	CAD	295 608,78	454 039,31	0,04
8 960,00	METRO INC	CAD	338 125,24	419 914,08	0,03
2 391,00	GEORGE WESTON LTD	CAD	166 095,96	244 117,87	0,02
8 211,00	SAPUTO INC	CAD	208 023,82	162 910,56	0,01
5 507,00	EMPIRE CO LTD -A-	CAD	116 897,24	147 752,59	0,01
<b>Health</b>			<b>335 610,81</b>	<b>291 122,12</b>	<b>0,02</b>
9 693,00	BAUSCH HEALTH COS INC	CAD	208 416,52	235 770,48	0,02
7 202,00	CANOPY GROWTH CORP	CAD	127 194,29	55 351,64	0,00
<b>IRELAND</b>			<b>19 999 857,32</b>	<b>25 121 056,35</b>	<b>1,88</b>
<b>Computing and IT</b>			<b>4 763 322,54</b>	<b>7 005 445,73</b>	<b>0,53</b>
18 427,00	ACCENTURE PLC -A-	USD	4 570 672,60	6 717 300,93	0,51
2 793,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	182 025,05	277 482,60	0,02
35,00	LINDE PLC	USD	10 624,89	10 662,20	0,00
<b>Industries</b>			<b>4 342 268,00</b>	<b>5 777 705,75</b>	<b>0,43</b>
32 997,00	JOHNSON CONTROLS INTERNATIONAL	USD	1 731 524,83	2 359 291,85	0,17
12 126,00	EATON CORP PLC US TRADED	USD	1 445 545,52	1 842 785,62	0,14
8 869,00	TRANE TECHNOLOGIES PLC US TRADED	USD	1 165 197,65	1 575 628,28	0,12
<b>Health</b>			<b>4 947 211,50</b>	<b>4 726 414,58</b>	<b>0,35</b>
40 758,00	MEDTRONIC PLC	USD	4 078 877,69	3 707 717,27	0,28
8 600,00	HORIZON THERAPEUTICS PLC	USD	713 412,24	814 928,08	0,06
952,00	STERIS PLC	USD	154 921,57	203 769,23	0,01
0,00	MEDTRONIC PLC		0,00	0,00	0,00
<b>Raw materials</b>			<b>3 278 285,74</b>	<b>4 390 084,32</b>	<b>0,33</b>
14 411,00	LINDE PLC US TRADED	USD	3 278 285,74	4 390 084,32	0,33

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>2 668 769,54</b>	<b>3 221 405,97</b>	<b>0,24</b>
7 092,00	AON PLC	USD	1 462 708,24	1 874 403,81	0,14
6 450,00	WILLIS TOWERS WATSON PLC	USD	1 206 061,30	1 347 002,16	0,10
<b>SWITZERLAND</b>			<b>5 118 918,81</b>	<b>5 536 806,38</b>	<b>0,41</b>
<b>Industries</b>			<b>1 916 172,54</b>	<b>2 298 008,53</b>	<b>0,17</b>
11 980,00	TE CONNECTIVITY LTD	USD	1 360 664,18	1 699 660,26	0,13
4 997,00	GARMIN LTD	USD	555 508,36	598 348,27	0,04
<b>Finance</b>			<b>1 663 914,55</b>	<b>2 036 792,96</b>	<b>0,15</b>
11 982,00	CHUBB LTD	USD	1 663 914,55	2 036 792,96	0,15
<b>Health</b>			<b>1 538 831,72</b>	<b>1 202 004,89</b>	<b>0,09</b>
18 038,00	CRISPR THERAPEUTICS AG	USD	1 538 831,72	1 202 004,89	0,09
<b>BERMUDA</b>			<b>2 584 081,28</b>	<b>3 141 689,42</b>	<b>0,23</b>
<b>Consumer Retail</b>			<b>1 950 439,62</b>	<b>2 340 537,45</b>	<b>0,17</b>
19 472,00	IHS MARKIT LTD	USD	1 859 262,50	2 275 957,47	0,17
3 541,00	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	91 177,12	64 579,98	0,00
<b>Finance</b>			<b>467 443,03</b>	<b>615 568,74</b>	<b>0,05</b>
2 734,00	ATHENE HOLDING LTD -A-	USD	136 676,95	200 337,91	0,02
4 924,00	ARCH CAPITAL GROUP LTD	USD	150 189,00	192 465,57	0,01
489,00	EVEREST RE GROUP LTD	USD	98 608,86	117 786,59	0,01
5 186,00	INVESCO LTD	USD	81 968,22	104 978,67	0,01
<b>Basic Goods</b>			<b>99 409,90</b>	<b>107 792,57</b>	<b>0,01</b>
1 313,00	BUNGE LTD	USD	99 409,90	107 792,57	0,01
<b>Raw materials</b>			<b>66 788,73</b>	<b>77 790,66</b>	<b>0,00</b>
2 671,00	AXALTA COATING SYSTEMS LTD	USD	66 788,73	77 790,66	0,00
<b>JERSEY</b>			<b>2 358 913,19</b>	<b>2 651 577,97</b>	<b>0,20</b>
<b>Consumer Retail</b>			<b>1 472 564,08</b>	<b>1 731 163,12</b>	<b>0,13</b>
11 935,00	APTIV PLC	USD	1 472 564,08	1 731 163,12	0,13
<b>Industries</b>			<b>886 349,11</b>	<b>920 414,85</b>	<b>0,07</b>
87 152,00	AMCOR PLC	USD	886 349,11	920 414,85	0,07
<b>NETHERLANDS</b>			<b>1 423 120,63</b>	<b>1 846 158,72</b>	<b>0,14</b>
<b>Computing and IT</b>			<b>1 227 465,24</b>	<b>1 641 049,92</b>	<b>0,12</b>
8 193,00	NXP SEMICONDUCTORS NV	USD	1 227 465,24	1 641 049,92	0,12
<b>Raw materials</b>			<b>195 655,39</b>	<b>205 108,80</b>	<b>0,02</b>
2 529,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	195 655,39	205 108,80	0,02
<b>CURACAO</b>			<b>870 634,91</b>	<b>928 576,63</b>	<b>0,07</b>
<b>Energy</b>			<b>870 634,91</b>	<b>928 576,63</b>	<b>0,07</b>
35 258,00	SCHLUMBERGER LTD	USD	870 634,91	928 576,63	0,07
<b>UNITED KINGDOM</b>			<b>599 629,02</b>	<b>635 470,02</b>	<b>0,05</b>
<b>Health</b>			<b>417 937,77</b>	<b>441 917,40</b>	<b>0,03</b>
12 611,00	ROYALTY PHARMA PLC	USD	417 937,77	441 917,40	0,03
<b>Telecommunication</b>			<b>181 691,25</b>	<b>193 552,62</b>	<b>0,02</b>
5 312,00	LIBERTY GLOBAL PLC -A-	USD	117 657,69	129 576,96	0,01
2 590,00	LIBERTY GLOBAL PLC -C-	USD	64 033,56	63 975,66	0,01

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### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PANAMA</b>			<b>268 828,21</b>	<b>259 497,11</b>	<b>0,02</b>
<b>Consumer Retail</b>			<b>268 828,21</b>	<b>259 497,11</b>	<b>0,02</b>
14 667,00	CARNIVAL CORP	USD	268 828,21	259 497,11	0,02
<b>LIBERIA</b>			<b>154 781,09</b>	<b>155 463,54</b>	<b>0,01</b>
<b>Consumer Retail</b>			<b>154 781,09</b>	<b>155 463,54</b>	<b>0,01</b>
2 299,00	ROYAL CARIBBEAN CRUISES LTD	USD	154 781,09	155 463,54	0,01
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>681 051,34</b>	<b>1,15</b>	<b>0,00</b>
<b>Shares</b>			<b>681 051,34</b>	<b>1,15</b>	<b>0,00</b>
<b>BERMUDA</b>			<b>662 444,18</b>	<b>1,13</b>	<b>0,00</b>
<b>Computing and IT</b>			<b>662 444,18</b>	<b>1,13</b>	<b>0,00</b>
1 133 912,00	APOLLO ENTERPRISE SOLUTIONS LTD	EUR	662 444,18	1,13	0,00
<b>UNITED STATES</b>			<b>18 607,16</b>	<b>0,02</b>	<b>0,00</b>
<b>Telecommunication</b>			<b>18 607,16</b>	<b>0,02</b>	<b>0,00</b>
16 553,00	METROMEDIA FIBER NETWORK INC -A-	USD	18 607,16	0,02	0,00
<b>Total Portfolio</b>			<b>1 067 506 401,54</b>	<b>1 323 044 087,34</b>	<b>98,75</b>

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

## Eurizon Fund - Equity North America LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>422 894,05</b>	<b>20 087 667,33</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>495 277,99</b>	<b>16 742 845,94</b>
50	64	Purchase	S&P 500 EMINI	18/03/2022	USD	368 061,99	13 390 084,00
50	34	Purchase	EMINI RUSSELL	18/03/2022	USD	127 216,00	3 352 761,94
<b>Unrealised loss on future contracts and commitment</b>						<b>(72 383,94)</b>	<b>3 344 821,39</b>
5	(21)	Sale	DJIA MINI E-CBOT	18/03/2022	USD	(72 383,94)	3 344 821,39

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



## Eurizon Fund - Equity North America LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>5 003 699,13</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>5 280 230,83</b>
18/01/2022	660 570 342,13	EUR	745 631 985,09	USD	5 077 923,70
18/01/2022	13 739 147,04	EUR	15 544 951,83	USD	73 426,85
18/01/2022	18 594 348,95	EUR	21 092 313,79	USD	51 888,25
18/01/2022	30 968 294,71	EUR	44 427 115,59	CAD	47 954,42
18/01/2022	2 721 344,60	EUR	3 072 452,48	USD	20 321,38
18/01/2022	1 587 511,84	CAD	1 096 158,70	EUR	8 716,23
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(276 531,70)</b>
18/01/2022	22 350 091,93	USD	19 802 324,82	EUR	(154 138,98)
18/01/2022	15 003 500,78	USD	13 279 314,58	EUR	(89 589,34)
18/01/2022	2 696 404,82	USD	2 393 676,55	EUR	(23 240,53)
18/01/2022	1 100 481,50	EUR	1 588 523,04	CAD	(5 097,21)
18/01/2022	1 292 160,75	USD	1 140 416,88	EUR	(4 465,64)

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

## Eurizon Fund - Equity Japan LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	443 130 151,93	
Banks	(Note 3)	3 929 355,33	
Other banks and broker accounts	(Notes 2, 3, 9)	247 427,86	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	2 759 734,23	
Unrealised profit on future contracts	(Notes 2, 9)	149 346,18	
Receivable on subscriptions		50 842,64	
Other assets	(Note 10)	462 907,82	
<b>Total assets</b>		<b>450 729 765,99</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(723 700,03)	
Unrealised loss on future contracts	(Notes 2, 9)	(106 221,48)	
Payable on redemptions		(158 405,87)	
Other liabilities		(150 319,73)	
<b>Total liabilities</b>		<b>(1 138 647,11)</b>	
<b>Total net assets</b>		<b>449 591 118,88</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	127,46	2 698 379,164
Class ZH Units	EUR	154,03	685 924,762

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

## Eurizon Fund - Equity Japan LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>423 501 886,75</b>
Net income from investments	(Note 2)	9 113 507,78
Other income		180 979,17
<b>Total income</b>		<b>9 294 486,95</b>
Management fee	(Note 6)	(731 735,81)
Depositary fee	(Note 8)	(116 528,98)
Subscription tax	(Note 4)	(47 880,25)
Other charges and taxes	(Notes 5, 8)	(356 279,63)
<b>Total expenses</b>		<b>(1 252 424,67)</b>
<b>Net investment income / (loss)</b>		<b>8 042 062,28</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	45 476 185,94
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(22 855 705,17)
- forward foreign exchange contracts	(Notes 2, 9)	1 946 128,30
- foreign currencies	(Note 2)	(9 400,15)
- future contracts	(Notes 2, 9)	(50 641,07)
<b>Net result of operations for the year</b>		<b>32 548 630,13</b>
Subscriptions for the year		495 447 991,05
Redemptions for the year		(501 907 389,05)
<b>Net assets at the end of the year</b>		<b>449 591 118,88</b>

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

## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>418 686 265,27</b>	<b>443 130 151,93</b>	<b>98,56</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>418 686 265,27</b>	<b>443 130 151,93</b>	<b>98,56</b>
<b>Shares</b>			<b>418 686 265,27</b>	<b>443 130 151,93</b>	<b>98,56</b>
<b>JAPAN</b>			<b>418 686 265,27</b>	<b>443 130 151,93</b>	<b>98,56</b>
<b>Consumer Retail</b>			<b>125 627 366,81</b>	<b>138 147 990,36</b>	<b>30,73</b>
1 377 560,00	TOYOTA MOTOR CORP	JPY	18 039 211,97	22 228 743,15	4,94
163 391,00	SONY CORP	JPY	12 750 504,74	18 125 743,98	4,03
182 069,00	RECRUIT HOLDINGS CO LTD	JPY	7 480 619,95	9 728 424,74	2,16
15 503,00	NINTENDO CO LTD	JPY	6 286 903,32	6 374 331,00	1,42
247 700,00	HONDA MOTOR CO LTD	JPY	6 215 260,90	6 131 654,38	1,36
208 073,00	MITSUBISHI CORP	JPY	5 292 545,17	5 823 654,96	1,30
65 283,00	DENSO CORP	JPY	3 545 341,82	4 767 564,41	1,06
154 212,00	ITOCHU CORP	JPY	3 759 583,86	4 157 795,67	0,92
183 681,00	MITSUI & CO LTD	JPY	3 313 613,98	3 833 899,75	0,85
7 318,00	FAST RETAILING CO LTD	JPY	4 232 030,51	3 662 867,65	0,81
22 908,00	ORIENTAL LAND CO LTD	JPY	2 971 019,62	3 405 070,41	0,76
61 290,00	KAO CORP	JPY	3 379 688,46	2 827 242,77	0,63
284 466,00	PANASONIC CORP	JPY	2 771 712,63	2 757 846,12	0,61
50 799,00	SHISEIDO CO LTD	JPY	2 961 158,49	2 497 084,60	0,56
10 202,00	SHIMANO INC	JPY	2 077 061,57	2 397 212,91	0,53
57 695,00	BRIDGESTONE CORP	JPY	2 072 836,89	2 188 289,47	0,49
56 268,00	UNICARM CORP	JPY	2 060 663,93	2 155 726,96	0,48
68 418,00	DAIWA HOUSE INDUSTRY CO LTD	JPY	1 793 527,56	1 734 542,77	0,39
113 597,00	SUMITOMO CORP	JPY	1 368 386,27	1 480 446,22	0,33
167 017,00	MARUBENI CORP	JPY	1 157 072,84	1 432 959,50	0,32
20 713,00	BANDAI NAMCO HOLDINGS INC	JPY	1 378 283,47	1 427 726,52	0,32
41 319,00	SUZUKI MOTOR CORP	JPY	1 579 449,74	1 402 505,65	0,31
64 535,00	AEON CO LTD	JPY	1 461 603,50	1 339 841,60	0,30
21 116,00	SECOM CO LTD	JPY	1 354 149,17	1 292 379,61	0,29
17 033,00	TOYOTA INDUSTRIES CORP	JPY	1 192 839,72	1 199 653,42	0,27
62 933,00	SEKISUI HOUSE LTD	JPY	1 106 934,00	1 190 826,97	0,26
245 898,00	NISSAN MOTOR CO LTD	JPY	1 092 999,55	1 047 424,38	0,23
7 859,00	NITORI HOLDINGS CO LTD	JPY	1 242 031,25	1 037 470,26	0,23
60 350,00	SUBARU CORP	JPY	996 913,22	951 394,65	0,21
77 003,00	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	902 381,30	884 918,46	0,20
38 400,00	NIHON M&A CENTER INC	JPY	925 630,60	830 201,38	0,18
56 013,00	SEKISUI CHEMICAL CO LTD	JPY	838 994,19	825 071,06	0,18
19 453,00	TOYOTA TSUSHO CORP	JPY	749 686,62	790 153,73	0,18
105 100,00	MAZDA MOTOR CORP	JPY	782 365,12	712 845,03	0,16
32 800,00	YAMAHA MOTOR CO LTD	JPY	727 173,37	693 545,06	0,15
30 114,00	DAI NIPPON PRINTING CO LTD	JPY	618 772,24	667 676,39	0,15
17 400,00	TOHO CO LTD	JPY	647 425,94	656 756,87	0,15
16 500,00	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	657 262,79	643 651,62	0,14
18 817,00	AISIN SEIKI CO LTD	JPY	598 154,28	635 972,17	0,14
51 354,00	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	892 588,39	624 597,64	0,14
5 500,00	GMO PAYMENT GATEWAY INC	JPY	577 684,80	604 872,34	0,13
54 500,00	ISUZU MOTORS LTD	JPY	579 407,55	597 702,78	0,13
41 900,00	USS CO LTD	JPY	625 937,74	576 725,95	0,13
13 244,00	YAMAHA CORP	JPY	656 941,17	575 508,01	0,13
21 047,00	PERSOL HOLDINGS CO LTD	JPY	422 861,87	538 748,17	0,12
30 765,00	TOPPAN PRINTING CO LTD	JPY	444 194,53	508 340,62	0,11
32 500,00	NGK INSULATORS LTD	JPY	466 540,86	484 204,43	0,11
5 600,00	TSURUHA HOLDINGS INC	JPY	594 873,38	473 812,20	0,11
4 500,00	KOSE CORP	JPY	521 620,01	450 061,81	0,10
10 519,00	LAWSON INC	JPY	462 315,44	439 359,58	0,10

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

## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
9 200,00	KOITO MANUFACTURING CO LTD	JPY	481 228,37	429 392,31	0,10
20 700,00	IIDA GROUP HOLDINGS CO LTD	JPY	431 589,55	424 527,27	0,09
20 000,00	ANA HOLDINGS INC	JPY	413 053,20	368 556,36	0,08
13 200,00	WELCIA HOLDINGS CO LTD	JPY	395 409,60	363 176,32	0,08
20 365,00	JAPAN AIRLINES CO LTD	JPY	390 459,52	342 740,86	0,08
24 500,00	RYOHIN KEIKAKU CO LTD	JPY	401 611,39	329 340,25	0,07
2 400,00	COSMOS PHARMACEUTICAL CORP	JPY	338 584,30	311 399,09	0,07
29 500,00	SHARP CORP	JPY	348 545,04	298 657,88	0,07
117 500,00	mitsubishi motors corp	JPY	293 494,29	289 062,69	0,06
35 700,00	HINO MOTORS LTD	JPY	271 212,11	259 373,55	0,06
3 900,00	HOSHIZAKI CORP	JPY	300 990,01	258 541,26	0,06
6 800,00	BENEFIT ONE INC	JPY	282 940,95	257 184,75	0,06
5 300,00	ITO EN LTD	JPY	290 500,90	245 336,38	0,05
19 700,00	LION CORP	JPY	283 888,85	232 054,09	0,05
10 900,00	ZENSHO HOLDINGS CO LTD	JPY	223 224,49	225 882,36	0,05
5 800,00	SOHGO SECURITY SERVICES CO LTD	JPY	225 567,65	203 139,01	0,05
9 000,00	STANLEY ELECTRIC CO LTD	JPY	204 383,29	198 579,00	0,04
14 700,00	HASEKO CORP	JPY	163 222,20	160 651,95	0,04
9 300,00	PARK24 CO LTD	JPY	131 633,80	112 328,07	0,02
7 600,00	POLA ORBIS HOLDINGS INC	JPY	142 155,32	111 656,71	0,02
31 100,00	YAMADA DENKI CO LTD	JPY	96 058,84	93 670,34	0,02
2 600,00	SUSHIRO GLOBAL HOLDINGS LTD	JPY	94 575,81	86 678,57	0,02
800,00	TOEI ANIMATION CO LTD	JPY	111 132,01	70 201,21	0,02
5 000,00	SEGA SAMMY HOLDINGS INC	JPY	63 517,36	69 243,23	0,02
1 200,00	GOLDWIN INC	JPY	61 461,39	61 249,79	0,01
1 400,00	WORKMAN CO LTD	JPY	65 045,21	59 011,94	0,01
2 700,00	ASICS CORP	JPY	57 597,64	52 765,87	0,01
6 300,00	JTEKT CORP	JPY	49 675,52	48 523,91	0,01
7 400,00	isetan mitsukoshi holdings ltd	JPY	48 826,45	48 205,85	0,01
3 800,00	SKYLARK HOLDINGS CO LTD	JPY	46 052,55	44 004,51	0,01
2 200,00	TOYODA GOSEI CO LTD	JPY	39 406,38	42 185,10	0,01
4 400,00	SUMITOMO RUBBER INDUSTRIES LTD	JPY	40 461,30	39 521,14	0,01
2 000,00	NGK SPARK PLUG CO LTD	JPY	29 213,47	30 701,53	0,01
1 700,00	BENESSE HOLDINGS INC	JPY	33 912,94	29 431,63	0,01
3 500,00	J FRONT RETAILING CO LTD	JPY	28 337,60	28 084,32	0,01
1 600,00	PIGEON CORP	JPY	32 430,50	26 952,36	0,01
1 700,00	TOYO TIRE CORP	JPY	25 983,22	23 373,33	0,01
700,00	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	23 810,43	22 853,71	0,01
400,00	SUGI HOLDINGS CO LTD	JPY	25 713,28	21 366,92	0,00
300,00	IWATANI CORP	JPY	13 699,79	13 335,16	0,00
<b>Industries</b>			<b>93 946 803,51</b>	<b>101 639 472,20</b>	<b>22,61</b>
27 150,00	KEYENCE CORP	JPY	11 909 047,46	15 039 628,75	3,35
36 143,00	DAIKIN INDUSTRIES LTD	JPY	6 341 373,45	7 226 822,95	1,61
50 299,00	HOYA CORP	JPY	5 384 959,12	6 595 663,62	1,47
93 553,00	MURATA MANUFACTURING CO LTD	JPY	6 268 276,27	6 565 383,07	1,46
131 477,00	HITACHI LTD	JPY	5 444 752,46	6 277 503,61	1,40
59 510,00	NIDEC CORP	JPY	5 229 706,13	6 166 174,06	1,37
8 002,00	SMC CORP	JPY	3 850 322,48	4 758 317,72	1,06
22 102,00	FANUC CORP	JPY	4 100 867,45	4 129 661,11	0,92
117 172,00	KOMATSU LTD	JPY	2 587 049,50	2 418 744,31	0,54
120 088,00	KUBOTA CORP	JPY	2 112 044,70	2 350 090,64	0,52
19 849,00	CENTRAL JAPAN RAILWAY CO	JPY	2 571 908,40	2 334 289,21	0,52
202 001,00	MITSUBISHI ELECTRIC CORP	JPY	2 429 800,06	2 257 922,81	0,50
34 665,00	KYOCERA CORP	JPY	1 856 893,63	1 909 360,74	0,42
18 873,00	OMRON CORP	JPY	1 534 880,06	1 657 580,75	0,37
44 649,00	TOSHIBA CORP	JPY	1 499 572,08	1 618 534,70	0,36
22 200,00	NIPPON YUSEN KK	JPY	995 802,46	1 490 411,59	0,33
27 469,00	EAST JAPAN RAILWAY CO	JPY	1 549 140,20	1 489 003,25	0,33

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

## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
36 171,00	TDK CORP	JPY	1 216 072,20	1 244 675,08	0,28
23 907,00	YASKAWA ELECTRIC CORP	JPY	947 075,47	1 033 363,99	0,23
26 469,00	WEST JAPAN RAILWAY CO	JPY	1 075 706,75	975 734,70	0,22
46 700,00	YAMATO HOLDINGS CO LTD	JPY	985 969,70	967 413,32	0,22
13 300,00	DAIFUKU CO LTD	JPY	1 062 129,77	958 139,25	0,21
16 900,00	HAMAMATSU PHOTONICS KK	JPY	906 628,17	950 674,63	0,21
45 895,00	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	1 062 456,08	935 261,05	0,21
37 064,00	MINEBEA MITSUMI INC	JPY	788 822,85	927 437,41	0,21
24 394,00	MAKITA CORP	JPY	1 076 581,96	912 890,91	0,20
24 430,00	MISUMI GROUP INC	JPY	826 934,05	883 719,84	0,20
20 900,00	ASAHI GLASS CO LTD	JPY	852 824,30	879 362,15	0,20
3 200,00	DISCO CORP	JPY	789 250,08	862 034,10	0,19
72 096,00	TOKYU CORP	JPY	861 267,49	844 274,48	0,19
33 278,00	LIXIL GROUP CORP	JPY	746 523,21	781 694,10	0,17
29 812,00	HANKYU HANSHIN HOLDINGS INC	JPY	797 185,58	745 973,56	0,17
15 200,00	FUJI ELECTRIC CO LTD	JPY	613 162,32	731 564,07	0,16
105 987,00	OBAYASHI CORP	JPY	767 207,52	722 922,50	0,16
43 100,00	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	876 519,72	705 549,77	0,16
34 100,00	TOBU RAILWAY CO LTD	JPY	744 019,39	685 229,74	0,15
37 900,00	BROTHER INDUSTRIES LTD	JPY	665 820,94	642 210,04	0,14
25 521,00	KINTETSU GROUP HOLDINGS CO LTD	JPY	764 810,14	628 822,11	0,14
15 200,00	TOTO LTD	JPY	678 860,08	616 237,89	0,14
4 100,00	HIROSE ELECTRIC CO LTD	JPY	565 148,23	607 700,32	0,13
23 600,00	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	602 297,88	601 385,28	0,13
29 000,00	SG HOLDINGS CO LTD	JPY	646 271,97	598 526,65	0,13
10 900,00	IBIDEN CO LTD	JPY	548 075,04	571 388,82	0,13
52 335,00	KAJIMA CORP	JPY	578 864,30	529 839,32	0,12
12 500,00	KURITA WATER INDUSTRIES LTD	JPY	492 314,61	523 060,34	0,12
18 749,00	TAISEI CORP	JPY	513 582,33	502 197,36	0,11
20 700,00	KEISEI ELECTRIC RAILWAY CO LTD	JPY	560 528,15	493 378,11	0,11
29 900,00	YOKOGAWA ELECTRIC CORP	JPY	458 557,07	475 257,61	0,11
13 900,00	MIURA CO LTD	JPY	482 074,47	421 851,04	0,09
4 600,00	RINNAI CORP	JPY	411 773,89	365 935,31	0,08
9 300,00	KEIO CORP	JPY	430 048,84	361 359,97	0,08
6 809,00	NIPPON EXPRESS CO LTD	JPY	404 735,38	355 629,95	0,08
55 100,00	SHIMIZU CORP	JPY	364 107,78	301 085,80	0,07
11 200,00	COMSYS HOLDINGS CORP	JPY	248 345,73	219 824,83	0,05
25 800,00	SEIBU HOLDINGS INC	JPY	229 893,12	212 755,66	0,05
13 100,00	DMG MORI CO LTD	JPY	201 937,45	198 484,73	0,04
4 600,00	JAPAN AIRPORT TERMINAL CO LTD	JPY	203 796,94	169 218,64	0,04
2 400,00	MITSUMI OSK LINES LTD	JPY	133 380,33	157 079,04	0,03
10 700,00	NAGOYA RAILROAD CO LTD	JPY	164 001,31	143 506,30	0,03
13 400,00	NIKON CORP	JPY	127 533,20	127 343,16	0,03
11 800,00	KEIKYU CORP	JPY	112 110,89	103 998,96	0,02
9 000,00	AMADA HOLDINGS CO LTD	JPY	80 757,12	78 562,51	0,02
10 400,00	JGC HOLDINGS CORP	JPY	81 379,32	76 595,96	0,02
1 900,00	HARMONIC DRIVE SYSTEMS INC	JPY	78 561,56	70 768,34	0,02
700,00	SCREEN HOLDINGS CO LTD	JPY	57 179,68	66 361,60	0,01
1 100,00	TAIYO YUDEN CO LTD	JPY	51 615,08	55 808,43	0,01
2 600,00	SUMITOMO HEAVY INDUSTRIES LTD	JPY	60 630,88	55 573,92	0,01
3 000,00	TAIHEIYO CEMENT CORP	JPY	57 591,64	52 260,05	0,01
1 300,00	KATITAS CO LTD	JPY	44 880,11	44 086,51	0,01
1 600,00	NABTESCO CORP	JPY	40 098,48	41 752,86	0,01
800,00	HITACHI TRANSPORT SYSTEM LTD	JPY	31 403,17	33 108,00	0,01
1 800,00	IHI CORP	JPY	37 301,61	31 949,22	0,01
1 100,00	MARUICHI STEEL TUBE LTD	JPY	21 830,53	21 471,91	0,00
600,00	NIPPO CORP	JPY	18 570,23	18 347,35	0,00
1 200,00	KINDEN CORP	JPY	17 449,70	15 891,84	0,00
400,00	SHO - BOND HOLDINGS CO LTD	JPY	15 951,81	15 848,92	0,00

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

## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>52 391 588,97</b>	<b>53 034 909,64</b>	<b>11,79</b>
1 798 270,00	mitsubishi UFJ Financial Group Inc	JPY	8 183 106,47	8 612 209,03	1,92
169 780,00	Sumitomo Mitsui Financial Group Inc	JPY	4 990 241,92	5 130 532,52	1,14
68 450,00	Tokio Marine Holdings Inc	JPY	2 930 878,94	3 353 199,22	0,75
268 632,00	Mizuho Financial Group Inc	JPY	3 213 494,15	3 011 973,94	0,67
130 834,00	DAI-ICHI LIFE HOLDINGS INC	JPY	2 112 336,10	2 331 772,10	0,52
123 419,00	ORIX CORP	JPY	1 916 162,43	2 220 428,34	0,49
80 035,00	MS&AD Insurance Group Holdings Inc	JPY	2 174 993,15	2 176 882,99	0,48
298 917,00	JAPAN POST HOLDINGS CO LTD	JPY	2 086 312,88	2 054 448,94	0,46
117 556,00	MITSUI FUDOSAN CO LTD	JPY	2 228 599,09	2 052 782,66	0,46
147 946,00	MITSUBISHI ESTATE CO LTD	JPY	2 043 761,13	1 807 910,34	0,40
38 791,00	SOMPO HOLDINGS INC	JPY	1 465 957,71	1 444 531,49	0,32
345 763,00	NOMURA HOLDINGS INC	JPY	1 480 217,92	1 329 449,23	0,30
63 509,00	JAPAN EXCHANGE GROUP INC	JPY	1 261 427,76	1 225 575,69	0,27
96 100,00	T&D HOLDINGS INC	JPY	1 057 347,96	1 084 127,44	0,24
192,00	JAPAN REAL ESTATE INVESTMENT CORP	JPY	991 702,36	960 867,60	0,21
182,00	NIPPON BUILDING FUND INC	JPY	989 114,87	934 534,48	0,21
34 828,00	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	998 801,00	902 983,20	0,20
29 991,00	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	864 399,42	883 304,55	0,20
323,00	DAIWA HOUSE REIT INVESTMENT CORP	JPY	789 888,94	862 689,36	0,19
172 989,00	DAIWA SECURITIES GROUP INC	JPY	819 470,65	860 025,89	0,19
275,00	NIPPON PROLOGIS REIT INC	JPY	745 403,26	857 780,64	0,19
245 356,00	RESONA HOLDINGS INC	JPY	814 977,72	841 282,39	0,19
7 387,00	DAITO TRUST CONSTRUCTION CO LTD	JPY	715 795,17	745 595,04	0,17
483,00	GLP J-REIT	JPY	680 629,66	736 259,74	0,16
29 566,00	SBI HOLDINGS INC	JPY	646 328,49	710 361,24	0,16
129 302,00	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	583 438,88	563 853,98	0,12
64 800,00	HULIC CO LTD	JPY	603 998,90	542 308,96	0,12
430,00	NOMURA REAL ESTATE MASTER FUND INC	JPY	547 764,88	533 207,33	0,12
11 400,00	OPEN HOUSE CO LTD	JPY	571 130,90	525 957,29	0,12
64 257,00	JAPAN POST BANK CO LTD	JPY	463 257,73	519 543,65	0,12
642,00	JAPAN RETAIL FUND INVESTMENT CORP	JPY	511 632,57	487 593,40	0,11
131 307,00	CONCORDIA FINANCIAL GROUP LTD	JPY	436 469,55	420 642,64	0,09
24 000,00	JAPAN POST INSURANCE CO LTD	JPY	365 727,25	340 276,62	0,08
223,00	ORIX JREIT INC	JPY	330 512,00	307 286,65	0,07
117 800,00	ACOM CO LTD	JPY	336 578,80	298 828,78	0,07
53 600,00	CHIBA BANK LTD	JPY	284 094,39	270 706,91	0,06
40 481,00	SHIZUOKA BANK LTD	JPY	271 692,64	255 018,79	0,06
376,00	SEKISUI HOUSE REIT INC	JPY	255 406,45	246 954,99	0,05
9 400,00	NOMURA REAL ESTATE HOLDINGS INC	JPY	202 884,77	190 691,32	0,04
3 700,00	TOKYO CENTURY CORP	JPY	171 402,28	158 228,63	0,03
1 700,00	BANK OF KYOTO LTD	JPY	68 046,67	69 442,49	0,01
57,00	UNITED URBAN INVESTMENT CORP	JPY	63 380,30	59 060,98	0,01
9 100,00	TOKYU FUDOSAN HOLDINGS CORP	JPY	44 388,70	44 843,71	0,01
4 000,00	CREDIT SAISON CO LTD	JPY	43 396,82	37 062,56	0,01
1 100,00	RELO GROUP INC	JPY	19 656,65	17 526,55	0,00
951,00	FUKUOKA FINANCIAL GROUP INC	JPY	15 378,69	14 365,35	0,00
<b>Computing and IT</b>			<b>33 589 614,63</b>	<b>40 270 159,98</b>	<b>8,96</b>
21 134,00	TOKYO ELECTRON LTD	JPY	7 043 557,26	10 735 279,13	2,39
24 027,00	FUJITSU LTD	JPY	2 980 565,29	3 633 086,78	0,81
47 052,00	FUJIFILM HOLDINGS CORP	JPY	2 613 767,10	3 074 486,25	0,68
131 182,00	CANON INC	JPY	2 609 496,96	2 816 024,93	0,63
8 500,00	LASERTEC CORP	JPY	1 537 479,27	2 298 898,10	0,51
21 988,00	ADVANTEST CORP	JPY	1 601 343,29	1 836 797,86	0,41
165 500,00	RENASAS ELECTRONICS CORP	JPY	1 597 696,27	1 804 895,39	0,40
95 164,00	NTT DATA CORP	JPY	1 408 370,19	1 798 518,46	0,40
43 006,00	NOMURA RESEARCH INSTITUTE LTD	JPY	1 322 056,00	1 626 542,24	0,36
9 102,00	OBIC CO LTD	JPY	1 372 541,20	1 506 744,87	0,33

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

## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
28 786,00	NEC CORP	JPY	1 246 869,37	1 171 453,30	0,26
52 161,00	NEXON CO LTD	JPY	939 471,70	889 057,46	0,20
95 292,00	RICOH CO LTD	JPY	751 449,27	782 159,01	0,17
9 518,00	ROHM CO LTD	JPY	783 679,44	763 732,94	0,17
26 200,00	TIS INC	JPY	651 791,87	687 718,97	0,15
26 700,00	SUMCO CORP	JPY	488 330,01	480 666,01	0,11
10 669,00	OTSUKA CORP	JPY	459 221,98	448 895,44	0,10
15 100,00	ITOCHU TECHNO-SOLUTIONS CORP	JPY	427 090,24	428 181,41	0,10
10 400,00	AZBIL CORP	JPY	409 216,18	417 651,23	0,09
19 700,00	CAPCOM CO LTD	JPY	494 058,38	408 850,02	0,09
22 400,00	SEIKO EPSON CORP	JPY	348 477,77	355 530,82	0,08
5 300,00	ORACLE CORP JAPAN	JPY	394 378,33	355 006,61	0,08
8 200,00	KONAMI HOLDINGS CORP	JPY	398 717,08	346 898,22	0,08
7 500,00	SQUARE ENIX HOLDINGS CO LTD	JPY	356 564,20	339 127,04	0,08
6 860,00	KOEI TECMO HOLDINGS CO LTD	JPY	273 620,62	237 898,57	0,05
5 200,00	SHINKO ELECTRIC INDUSTRIES CO LTD	JPY	209 236,85	218 788,67	0,05
11 100,00	SCSK CORP	JPY	198 287,95	194 723,29	0,04
6 900,00	GUNGHO ONLINE ENTERTAINMENT INC	JPY	162 133,74	136 855,58	0,03
2 400,00	ULVAC INC	JPY	122 922,78	132 431,98	0,03
2 300,00	OBIC BUSINESS CONSULTANTS CO LTD	JPY	100 397,11	85 490,67	0,02
4 300,00	DENA CO LTD	JPY	69 336,75	58 362,80	0,01
300,00	SHIFT INC	JPY	57 503,40	54 858,11	0,01
800,00	FREEE KK	JPY	43 710,83	38 993,86	0,01
900,00	JUSTSYSTEMS CORP	JPY	42 018,06	37 108,54	0,01
400,00	JMDC INC	JPY	24 609,99	26 302,46	0,01
1 100,00	RAKUS CO LTD	JPY	32 540,93	26 133,86	0,01
1 100,00	CHANGE INC	JPY	17 106,97	16 009,10	0,00
<b>Health</b>			<b>35 585 534,58</b>	<b>34 527 256,71</b>	<b>7,68</b>
225 018,00	DAIICHI SANKYO CO LTD	JPY	4 899 354,17	5 044 199,66	1,12
184 093,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	5 416 262,60	4 425 893,22	0,98
246 625,00	ASTELLAS PHARMA INC	JPY	3 439 207,51	3 535 443,89	0,79
106 719,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	3 502 608,97	3 054 790,92	0,68
76 527,00	TERUMO CORP	JPY	2 740 827,13	2 850 362,50	0,63
127 887,00	OLYMPUS CORP	JPY	2 274 660,26	2 596 805,74	0,58
72 465,00	OTSUKA HOLDINGS CO LTD	JPY	2 571 427,09	2 315 310,97	0,52
18 667,00	SYSMEX CORP	JPY	1 855 961,69	2 224 610,89	0,50
31 171,00	SHIONOGI & CO LTD	JPY	1 623 547,72	1 940 989,75	0,43
24 564,00	EISAI CO LTD	JPY	1 526 539,74	1 229 498,24	0,27
53 818,00	ONO PHARMACEUTICAL CO LTD	JPY	1 101 967,75	1 177 971,81	0,26
22 200,00	SHIMADZU CORP	JPY	838 956,20	826 021,49	0,18
26 400,00	KYOWA KIRIN CO LTD	JPY	698 598,93	634 294,01	0,14
7 200,00	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	546 290,53	498 827,13	0,11
38 475,00	SANTEN PHARMACEUTICAL CO LTD	JPY	449 665,69	414 879,39	0,09
9 700,00	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	475 599,11	393 257,07	0,09
19 300,00	ASAHI INTECC CO LTD	JPY	442 071,49	365 493,11	0,08
33 500,00	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	474 112,53	340 180,82	0,08
4 800,00	NIPPON SHINYAKU CO LTD	JPY	336 995,25	294 661,16	0,07
14 231,00	MEDIPAL HOLDINGS CORP	JPY	232 362,20	235 034,62	0,05
6 600,00	PEPTIDREAM INC	JPY	138 518,02	128 730,32	0,03
<b>Telecommunication</b>			<b>33 250 140,21</b>	<b>30 782 504,52</b>	<b>6,85</b>
156 322,00	SOFTBANK GROUP CORP	JPY	8 254 018,25	6 510 118,22	1,45
205 689,00	KDDI CORP	JPY	5 422 793,27	5 299 780,88	1,18
173 700,00	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	3 967 673,20	4 193 334,53	0,93
369 816,00	SOFTBANK GROUP CORP	JPY	4 224 335,07	4 122 385,11	0,92
60 453,00	M3 INC	JPY	3 256 788,05	2 683 925,92	0,60
364 025,00	YAHOO JAPAN CORP	JPY	1 877 045,43	1 861 943,73	0,41
31 800,00	DENTSU INC	JPY	935 400,45	999 217,69	0,22
95 427,00	RAKUTEN INC	JPY	856 795,95	843 968,46	0,19

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## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
17 011,00	TREND MICRO INC	JPY	811 423,81	833 066,83	0,18
14 700,00	MERCARI INC	JPY	657 662,63	660 182,62	0,15
42 600,00	CYBERAGENT INC	JPY	657 380,44	624 885,82	0,14
33 467,00	HAKUHODO DY HOLDINGS INC	JPY	475 461,76	491 429,73	0,11
3 400,00	HIKARI TSUSHIN INC	JPY	533 828,18	461 473,34	0,10
29 000,00	MONOTARO CO LTD	JPY	555 005,32	460 729,94	0,10
14 000,00	ZOZO INC	JPY	372 458,81	385 187,00	0,09
13 498,00	KAKAKU.COM INC	JPY	356 099,82	317 582,77	0,07
1 600,00	GMO INTERNET INC	JPY	35 969,77	33 291,93	0,01
<b>Raw materials</b>			<b>21 531 319,61</b>	<b>21 807 627,00</b>	<b>4,85</b>
49 310,00	SHIN-ETSU CHEMICAL CO LTD	JPY	6 666 170,42	7 527 893,65	1,67
283 680,00	mitsubishi chemical holdings corp	JPY	1 949 477,33	1 852 326,12	0,41
105 545,00	NIPPON STEEL CORP	JPY	1 560 664,25	1 519 490,54	0,34
316 200,00	SUMITOMO CHEMICAL CO LTD	JPY	1 365 757,50	1 313 440,16	0,29
152 001,00	ASAHI KASEI CORP	JPY	1 371 957,92	1 259 277,02	0,28
30 600,00	SUMITOMO METAL MINING CO LTD	JPY	1 003 420,14	1 020 140,11	0,23
12 408,00	NITTO DENKO CORP	JPY	809 089,02	845 381,39	0,19
44 700,00	HITACHI METALS LTD	JPY	713 523,43	730 029,00	0,16
14 100,00	NISSAN CHEMICAL CORP	JPY	710 552,72	721 846,26	0,16
137 060,00	TORAY INDUSTRIES INC	JPY	724 150,77	716 171,22	0,16
73 995,00	NIPPON PAINT HOLDINGS CO LTD	JPY	810 079,18	711 130,08	0,16
17 200,00	JSR CORP	JPY	533 404,52	576 707,56	0,13
50 818,00	JFE HOLDINGS INC	JPY	611 764,11	571 342,88	0,13
17 302,00	MITSUI CHEMICALS INC	JPY	466 305,36	409 735,81	0,09
94 600,00	OJI HOLDINGS CORP	JPY	451 030,13	403 827,11	0,09
18 100,00	TAIYO NIPPON SANSO CORP	JPY	357 407,67	348 594,24	0,08
20 500,00	TOSOH CORP	JPY	308 826,81	268 029,15	0,06
13 600,00	KANSAI PAINT CO LTD	JPY	293 912,73	260 572,19	0,06
12 000,00	MITSUBISHI GAS CHEMICAL CO INC	JPY	186 132,68	179 151,04	0,04
6 800,00	SUMITOMO FORESTRY CO LTD	JPY	123 998,75	116 006,74	0,02
5 000,00	SHOWA DENKO KK	JPY	109 387,64	92 541,45	0,02
2 700,00	KANEKA CORP	JPY	85 927,21	78 114,18	0,02
6 500,00	TOKAI CARBON CO LTD	JPY	78 660,20	60 176,85	0,01
5 400,00	ZEON CORP	JPY	55 902,76	54 917,89	0,01
2 800,00	DAIO PAPER CORP	JPY	44 344,29	40 986,47	0,01
2 600,00	MITSUBISHI MATERIALS CORP	JPY	44 110,53	39 354,06	0,01
4 800,00	KURARAY CO LTD	JPY	38 809,43	36 749,87	0,01
2 700,00	TEIJIN LTD	JPY	31 599,25	29 279,88	0,01
1 100,00	DIC CORP	JPY	24 952,86	24 414,08	0,00
<b>Basic Goods</b>			<b>16 402 758,47</b>	<b>16 613 588,99</b>	<b>3,69</b>
95 550,00	SEVEN & I HOLDINGS CO LTD	JPY	3 336 765,16	3 702 430,33	0,82
164 253,00	JAPAN TOBACCO INC	JPY	2 823 142,25	2 923 601,47	0,65
49 591,00	ASAHI GROUP HOLDINGS LTD	JPY	1 832 043,76	1 700 387,81	0,38
98 027,00	KIRIN HOLDINGS CO LTD	JPY	1 597 892,37	1 387 591,87	0,31
50 109,00	AJINOMOTO CO INC	JPY	1 185 930,47	1 342 952,05	0,30
20 456,00	MEIJI HOLDINGS CO LTD	JPY	1 151 598,11	1 075 459,27	0,24
14 321,00	KIKKOMAN CORP	JPY	931 718,22	1 061 326,38	0,24
14 069,00	YAKULT HONSHA CO LTD	JPY	640 953,32	646 939,43	0,14
9 400,00	NISSIN FOODS HOLDINGS CO LTD	JPY	638 189,46	604 420,18	0,13
37 200,00	NISSHIN SEIFUN GROUP INC	JPY	510 111,98	472 690,21	0,11
14 500,00	SUNTORY BEVERAGE & FOOD LTD	JPY	473 195,91	462 285,71	0,10
10 500,00	TOYO SUISAN KAISHA LTD	JPY	392 294,87	392 295,26	0,09
11 000,00	KOBE BUSSAN CO LTD	JPY	355 910,98	375 568,82	0,08
23 200,00	YAMAZAKI BAKING CO LTD	JPY	324 979,28	271 681,76	0,06
4 800,00	EZAKI GLICO CO LTD	JPY	148 642,32	134 639,18	0,03
2 900,00	CALBEE INC	JPY	59 390,01	59 319,26	0,01

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

## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>3 618 975,01</b>	<b>3 397 583,95</b>	<b>0,75</b>
54 535,00	TOKYO GAS CO LTD	JPY	929 105,01	861 813,15	0,19
85 214,00	CHUBU ELECTRIC POWER CO INC	JPY	866 461,50	791 521,49	0,18
48 100,00	OSAKA GAS CO LTD	JPY	748 963,13	700 771,34	0,15
81 901,00	KANSAI ELECTRIC POWER CO INC	JPY	685 360,53	674 128,40	0,15
129 000,00	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	317 407,25	293 626,53	0,06
2 100,00	TOSHIBA TEC CORP	JPY	71 677,59	75 723,04	0,02
<b>Energy</b>			<b>2 742 163,47</b>	<b>2 909 058,58</b>	<b>0,65</b>
165 524,00	INPEX CORP	JPY	1 021 438,06	1 271 094,48	0,28
298 827,00	JXTG HOLDINGS INC	JPY	1 050 960,74	985 462,99	0,22
27 500,00	IDEMITSU KOSAN CO LTD	JPY	594 425,61	618 993,06	0,14
2 100,00	RENOVA INC	JPY	75 339,06	33 508,05	0,01
<b>Total Portfolio</b>			<b>418 686 265,27</b>	<b>443 130 151,93</b>	<b>98,56</b>

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

## Eurizon Fund - Equity Japan LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>43 124,70</b>	<b>13 639 114,57</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>149 346,18</b>	<b>9 007 214,06</b>
10 000	59	Purchase	TOPIX INDEX	10/03/2022	JPY	149 346,18	9 007 214,06
<b>Unrealised loss on future contracts and commitment</b>						<b>(106 221,48)</b>	<b>4 631 900,51</b>
1 000	(21)	Sale	NIKKEI 225 (OSE)	10/03/2022	JPY	(106 221,48)	4 631 900,51

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

## Eurizon Fund - Equity Japan LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>2 036 034,20</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>2 759 734,23</b>
18/01/2022	157 707 068,62	EUR	20 234 479 273,00	JPY	2 657 487,48
18/01/2022	2 316 153,87	EUR	296 813 729,00	JPY	41 776,37
18/01/2022	3 229 996,84	EUR	416 360 159,00	JPY	39 577,78
18/01/2022	2 215 690,62	EUR	286 773 513,00	JPY	18 247,71
06/01/2022	358 485,25	EUR	46 431 426,00	JPY	2 644,89
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(723 700,03)</b>
18/01/2022	5 935 449 022,00	JPY	45 844 238,87	EUR	(363 014,85)
18/01/2022	794 686 415,00	JPY	6 197 506,41	EUR	(108 108,50)
06/01/2022	626 825 000,00	JPY	4 902 997,63	EUR	(99 147,05)
18/01/2022	693 373 638,00	JPY	5 408 627,75	EUR	(95 553,43)
18/01/2022	394 823 931,00	JPY	3 083 270,84	EUR	(57 876,20)

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

## Eurizon Fund - Equity Pacific Ex-Japan LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	291 040 549,13	
Banks	(Note 3)	46 834,26	
Other banks and broker accounts	(Notes 2, 3, 9)	410 000,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	201 522,73	
Receivable on investments sold		9 823,08	
Receivable on subscriptions		410 282,00	
Other assets	(Note 10)	263 729,06	
<b>Total assets</b>		<b>292 382 740,26</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(476 830,29)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(594 948,77)	
Payable on redemptions		(897 745,56)	
Other liabilities		(101 885,24)	
<b>Total liabilities</b>		<b>(2 071 409,86)</b>	
<b>Total net assets</b>		<b>290 311 330,40</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	361,77	537 814,940
Class ZH Units	EUR	253,02	378 402,980

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

## Eurizon Fund - Equity Pacific Ex-Japan LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>213 239 798,04</b>
Net income from investments	(Note 2)	10 103 784,61
Other income		47 410,47
<b>Total income</b>		<b>10 151 195,08</b>
Management fee	(Note 6)	(536 764,74)
Depository fee	(Note 8)	(68 383,79)
Subscription tax	(Note 4)	(26 957,62)
Other charges and taxes	(Notes 5, 8)	(201 521,99)
<b>Total expenses</b>		<b>(833 628,14)</b>
<b>Net investment income / (loss)</b>		<b>9 317 566,94</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	4 588 691,26
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	7 066 106,76
- forward foreign exchange contracts	(Notes 2, 9)	11 271,70
- foreign currencies	(Note 2)	1 271,75
<b>Net result of operations for the year</b>		<b>20 984 908,41</b>
Subscriptions for the year		196 185 731,46
Redemptions for the year		(140 099 107,51)
<b>Net assets at the end of the year</b>		<b>290 311 330,40</b>

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

## Eurizon Fund - Equity Pacific Ex-Japan LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>271 344 765,27</b>	<b>291 040 549,13</b>	<b>100,25</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>271 344 699,54</b>	<b>291 040 547,69</b>	<b>100,25</b>
<b>Shares</b>			<b>271 344 699,54</b>	<b>291 040 547,69</b>	<b>100,25</b>
<b>AUSTRALIA</b>			<b>158 480 193,64</b>	<b>177 594 314,57</b>	<b>61,17</b>
<b>Finance</b>			<b>69 509 489,61</b>	<b>79 658 395,70</b>	<b>27,44</b>
307 632,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	16 234 951,25	19 864 630,05	6,84
571 113,00	NATIONAL AUSTRALIA BANK LTD	AUD	8 855 239,02	10 530 400,78	3,63
636 269,00	WESTPAC BANKING CORP	AUD	9 532 603,07	8 684 928,40	2,99
493 750,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	7 821 585,44	8 684 109,63	2,99
60 759,00	MACQUARIE GROUP LTD	AUD	5 237 455,23	7 978 819,77	2,75
288 482,00	GOODMAN GROUP	AUD	3 156 839,65	4 887 561,02	1,68
37 619,00	AFTERPAY LTD	AUD	2 085 859,71	1 996 481,36	0,69
33 497,00	ASX LTD	AUD	1 598 700,81	1 989 524,20	0,69
255 223,00	QBE INSURANCE GROUP LTD	AUD	1 717 132,77	1 852 009,75	0,64
898 122,00	SCENTRE GROUP	AUD	1 705 391,84	1 814 470,94	0,62
222 712,00	SUNCORP GROUP LTD	AUD	1 606 848,22	1 576 227,27	0,54
186 778,00	DEXUS	AUD	1 234 160,39	1 327 877,79	0,46
684 780,00	MIRVAC GROUP	AUD	1 155 055,39	1 274 006,53	0,44
428 202,00	INSURANCE AUSTRALIA GROUP LTD	AUD	1 558 160,47	1 166 234,51	0,40
332 834,00	GPT GROUP	AUD	1 013 547,26	1 153 332,60	0,40
414 719,00	STOCKLAND	AUD	1 110 780,78	1 124 209,85	0,39
478 603,00	MEDIBANK PRIVATE LTD	AUD	948 375,55	1 025 056,54	0,35
9 198,00	REA GROUP LTD	AUD	712 542,04	985 822,34	0,34
666 877,00	VICINITY CENTRES	AUD	763 839,38	720 543,23	0,25
36 955,00	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	723 613,15	699 582,94	0,24
23 754,00	MAGELLAN FINANCIAL GROUP LTD	AUD	736 808,19	322 566,20	0,11
<b>Raw materials</b>			<b>27 350 551,37</b>	<b>28 746 195,46</b>	<b>9,90</b>
511 625,00	BHP GROUP LTD	AUD	12 800 746,50	13 574 612,87	4,68
64 404,00	RIO TINTO LTD	AUD	4 290 967,48	4 122 094,10	1,42
293 827,00	FORTESCUE METALS GROUP LTD	AUD	3 008 347,98	3 608 665,81	1,24
141 375,00	NEWCREST MINING LTD	AUD	2 373 186,49	2 212 644,44	0,76
808 845,00	SOUTH32 LTD	AUD	1 408 555,78	2 073 658,69	0,71
87 539,00	BLUESCOPE STEEL LTD	AUD	1 023 752,04	1 169 702,63	0,40
192 149,00	NORTHERN STAR RESOURCES LTD	AUD	1 445 529,87	1 155 993,39	0,40
319 307,00	EVOLUTION MINING LTD	AUD	999 465,23	828 823,53	0,29
<b>Consumer Retail</b>			<b>19 636 774,17</b>	<b>22 454 348,71</b>	<b>7,74</b>
196 663,00	WESFARMERS LTD	AUD	6 024 004,55	7 455 983,73	2,57
529 100,00	TRANSURBAN GROUP	AUD	4 443 520,84	4 674 911,60	1,61
104 844,00	ARISTOCRAT LEISURE LTD	AUD	2 296 780,88	2 920 510,29	1,01
249 519,00	BRAMBLES LTD	AUD	1 740 853,04	1 695 760,38	0,58
385 892,00	TABCORP HOLDINGS LTD	AUD	1 055 720,53	1 238 503,08	0,43
233 362,00	ENDEAVOUR GROUP LTD	AUD	862 742,44	1 005 582,33	0,35
50 102,00	REECE LTD	AUD	682 755,24	865 822,18	0,30
36 100,00	IDP EDUCATION LTD	AUD	796 098,25	799 720,15	0,27
10 556,00	DOMINO'S PIZZA ENTERPRISES LTD	AUD	786 269,97	796 561,64	0,27
159 273,00	QANTAS AIRWAYS LTD	AUD	526 017,03	510 161,27	0,18
64 191,00	CROWN RESORTS LTD	AUD	422 011,40	490 832,06	0,17
<b>Health</b>			<b>18 261 197,84</b>	<b>20 826 709,51</b>	<b>7,17</b>
83 156,00	CSL LTD	AUD	13 807 017,73	15 455 964,06	5,32
78 593,00	SONIC HEALTHCARE LTD	AUD	1 619 569,30	2 343 024,77	0,81
11 395,00	COCHLEAR LTD	AUD	1 516 418,35	1 574 479,05	0,54
31 791,00	RAMSAY HEALTH CARE LTD	AUD	1 318 192,46	1 453 241,63	0,50

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

## Eurizon Fund - Equity Pacific Ex-Japan LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>7 922 625,92</b>	<b>9 000 117,96</b>	<b>3,10</b>
219 899,00	WOOLWORTHS GROUP LTD	AUD	4 601 702,58	5 343 781,88	1,84
232 094,00	COLES GROUP LTD	AUD	2 344 831,96	2 662 036,16	0,92
125 623,00	TREASURY WINE ESTATES LTD	AUD	976 091,38	994 299,92	0,34
<b>Energy</b>			<b>7 232 957,35</b>	<b>7 156 488,33</b>	<b>2,47</b>
166 665,00	WOODSIDE PETROLEUM LTD	AUD	2 614 293,79	2 336 741,31	0,81
540 525,00	SANTOS LTD	AUD	2 219 175,18	2 180 583,61	0,75
204 935,00	APA GROUP	AUD	1 280 012,49	1 318 079,83	0,45
41 072,00	AMPOL LTD	AUD	734 207,69	778 833,45	0,27
330 019,00	AUSNET SERVICES	AUD	385 268,20	542 250,13	0,19
<b>Industries</b>			<b>3 535 299,72</b>	<b>3 417 289,61</b>	<b>1,18</b>
229 694,00	SYDNEY AIRPORT	AUD	1 008 929,90	1 274 667,68	0,44
119 988,00	LENDLEASE GROUP	AUD	975 506,41	820 055,26	0,28
317 238,00	AURIZON HOLDINGS LTD	AUD	832 720,14	707 845,10	0,25
70 234,00	ORICA LTD	AUD	718 143,27	614 721,57	0,21
<b>Telecommunication</b>			<b>2 518 692,33</b>	<b>3 147 266,57</b>	<b>1,08</b>
720 225,00	TELSTRA CORP LTD	AUD	1 619 705,57	1 924 740,00	0,66
58 334,00	SEEK LTD	AUD	898 986,76	1 222 526,57	0,42
<b>Computing and IT</b>			<b>1 428 908,62</b>	<b>2 160 630,78</b>	<b>0,74</b>
94 397,00	COMPUTERSHARE LTD	AUD	920 510,56	1 207 023,67	0,41
25 462,00	WISETECH GLOBAL LTD	AUD	508 398,06	953 607,11	0,33
<b>Multi-Utilities</b>			<b>1 083 696,71</b>	<b>1 026 871,94</b>	<b>0,35</b>
306 519,00	ORIGIN ENERGY LTD	AUD	1 083 696,71	1 026 871,94	0,35
<b>HONG KONG</b>			<b>55 541 072,78</b>	<b>56 532 371,73</b>	<b>19,47</b>
<b>Finance</b>			<b>41 095 783,04</b>	<b>41 490 844,34</b>	<b>14,29</b>
2 068 434,00	AIA GROUP LTD	HKD	18 716 002,39	18 337 449,09	6,32
205 987,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	8 516 373,78	10 580 533,00	3,64
358 055,00	LINK REIT	HKD	2 949 050,48	2 772 458,10	0,96
222 662,00	SUN HUNG KAI PROPERTIES LTD	HKD	2 771 256,88	2 375 811,33	0,82
130 417,00	HANG SENG BANK LTD	HKD	2 207 577,23	2 099 098,83	0,72
632 911,00	BOC HONG KONG HOLDINGS LTD	HKD	1 834 217,88	1 823 930,37	0,63
245 900,00	HENDERSON LAND DEVELOPMENT CO LTD	HKD	987 831,33	920 812,74	0,32
258 580,00	NEW WORLD DEVELOPMENT CO LTD	HKD	1 148 441,70	899 756,11	0,31
567 815,00	SINO LAND CO LTD	HKD	721 943,95	621 871,71	0,21
343 142,00	HANG LUNG PROPERTIES LTD	HKD	699 359,37	620 801,77	0,21
198 881,00	SWIRE PROPERTIES LTD	HKD	543 728,05	438 321,29	0,15
<b>Multi-Utilities</b>			<b>6 823 225,85</b>	<b>6 797 931,53</b>	<b>2,34</b>
1 910 470,00	HONG KONG & CHINA GAS CO LTD	HKD	2 632 724,35	2 615 975,16	0,90
280 587,00	CLP HOLDINGS LTD	HKD	2 485 201,00	2 492 256,95	0,86
237 304,00	POWER ASSETS HOLDINGS LTD	HKD	1 311 601,65	1 300 816,49	0,45
450 695,00	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD	HKD	393 698,85	388 882,93	0,13
	-S-				
<b>Industries</b>			<b>4 643 401,79</b>	<b>5 791 523,95</b>	<b>2,00</b>
235 466,00	TECHTRONIC INDUSTRIES CO LTD	HKD	2 748 901,62	4 121 873,23	1,42
264 509,00	MTR CORP LTD	HKD	1 300 259,51	1 248 563,47	0,43
84 179,00	SWIRE PACIFIC LTD -A-	HKD	594 240,66	421 087,25	0,15
<b>Consumer Retail</b>			<b>2 184 770,64</b>	<b>1 691 888,21</b>	<b>0,58</b>
371 292,00	GALAXY ENTERTAINMENT GROUP LTD	HKD	2 184 770,64	1 691 888,21	0,58
<b>Telecommunication</b>			<b>793 891,46</b>	<b>760 183,70</b>	<b>0,26</b>
643 106,00	HKT TRUST & HKT LTD -S-	HKD	793 891,46	760 183,70	0,26

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



## Eurizon Fund - Equity Pacific Ex-Japan LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SINGAPORE</b>			<b>24 701 603,36</b>	<b>26 910 797,11</b>	<b>9,27</b>
<b>Finance</b>			<b>17 643 146,72</b>	<b>20 206 104,26</b>	<b>6,96</b>
312 882,00	DBS GROUP HOLDINGS LTD	SGD	5 152 743,34	6 665 332,10	2,30
586 144,00	OVERSEA-CHINESE BANKING CORP LTD	SGD	3 994 319,94	4 358 471,48	1,50
203 967,00	UNITED OVERSEAS BANK LTD	SGD	3 129 543,86	3 578 798,29	1,23
840 526,00	CAPITALAND MALL TRUST	SGD	1 154 161,62	1 118 423,68	0,38
580 595,00	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	1 112 737,55	1 117 172,77	0,38
457 000,00	CAPITALAND INVESTMENT LTD	SGD	695 124,03	1 016 472,45	0,35
137 900,00	SINGAPORE EXCHANGE LTD	SGD	849 853,18	836 512,14	0,29
535 361,00	MAPLETREE LOGISTICS TRUST	SGD	679 256,56	663 476,22	0,23
370 500,00	MAPLETREE COMMERCIAL TRUST	SGD	504 045,92	483 329,43	0,17
79 600,00	UOL GROUP LTD	SGD	371 360,72	368 115,70	0,13
<b>Telecommunication</b>			<b>2 433 243,56</b>	<b>2 152 307,05</b>	<b>0,74</b>
1 422 300,00	SINGAPORE TELECOMMUNICATIONS LTD	SGD	2 433 243,56	2 152 307,05	0,74
<b>Industries</b>			<b>2 131 629,39</b>	<b>2 067 889,55</b>	<b>0,71</b>
252 572,00	KEPPEL CORP LTD	SGD	932 714,15	843 490,50	0,29
267 931,00	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	664 505,67	657 106,62	0,23
47 500,00	VENTURE CORP LTD	SGD	534 409,57	567 292,43	0,19
<b>Consumer Retail</b>			<b>1 593 957,67</b>	<b>1 585 028,36</b>	<b>0,55</b>
229 995,00	SINGAPORE AIRLINES LTD	SGD	658 761,79	748 589,92	0,26
1 037 800,00	GENTING SINGAPORE LTD	SGD	554 955,09	524 614,64	0,18
70 200,00	CITY DEVELOPMENTS LTD	SGD	380 240,79	311 823,80	0,11
<b>Basic Goods</b>			<b>899 626,02</b>	<b>899 467,89</b>	<b>0,31</b>
333 089,00	WILMAR INTERNATIONAL LTD	SGD	899 626,02	899 467,89	0,31
<b>CAYMAN ISLANDS</b>			<b>20 433 265,20</b>	<b>16 391 169,79</b>	<b>5,65</b>
<b>Finance</b>			<b>8 125 605,68</b>	<b>7 132 212,70</b>	<b>2,46</b>
461 448,00	CK HUTCHISON HOLDINGS LTD	HKD	3 173 752,43	2 617 974,79	0,90
342 039,00	CK ASSET HOLDINGS LTD	HKD	1 922 702,39	1 896 155,10	0,65
284 554,00	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	1 222 515,69	1 270 967,92	0,44
341 200,00	ESR CAYMAN LTD	HKD	879 281,39	1 014 061,63	0,35
8 804,00	FUTU HOLDINGS LTD ADR	USD	927 353,78	333 053,26	0,12
<b>Consumer Retail</b>			<b>8 866 066,41</b>	<b>6 399 042,05</b>	<b>2,21</b>
23 718,00	SEA LTD	USD	6 288 362,77	4 678 320,27	1,61
416 899,00	SANDS CHINA LTD	HKD	1 486 919,66	853 928,30	0,30
340 000,00	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	528 491,92	537 652,46	0,19
36 732,00	MELCO RESORTS & ENTERTAINMENT LTD -ADR-	USD	562 292,06	329 141,02	0,11
<b>Basic Goods</b>			<b>1 853 789,35</b>	<b>1 456 630,61</b>	<b>0,50</b>
1 417 188,00	WH GROUP LTD	HKD	1 065 533,04	781 647,66	0,27
292 634,00	BUDWEISER BREWING CO APAC LTD	HKD	788 256,31	674 982,95	0,23
<b>Industries</b>			<b>1 587 803,76</b>	<b>1 403 284,43</b>	<b>0,48</b>
228 000,00	SITC INTERNATIONAL HOLDINGS CO LTD	HKD	836 102,12	725 201,45	0,25
308 300,00	XINYI GLASS HOLDINGS LTD	HKD	751 701,64	678 082,98	0,23
<b>NEW ZEALAND</b>			<b>7 125 419,43</b>	<b>7 545 826,23</b>	<b>2,60</b>
<b>Health</b>			<b>2 265 333,81</b>	<b>2 497 183,94</b>	<b>0,86</b>
99 337,00	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	1 705 767,37	1 959 236,61	0,67
72 941,00	RYMAN HEALTHCARE LTD	NZD	559 566,44	537 947,33	0,19
<b>Computing and IT</b>			<b>1 965 922,72</b>	<b>2 090 680,54</b>	<b>0,72</b>
23 120,00	XERO LTD	AUD	1 965 922,72	2 090 680,54	0,72

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

## Eurizon Fund - Equity Pacific Ex-Japan LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>1 100 460,59</b>	<b>1 072 784,05</b>	<b>0,37</b>
219 876,00	MERIDIAN ENERGY LTD	NZD	651 635,91	642 024,38	0,22
116 910,00	MERCURY NZ LTD	NZD	448 824,68	430 759,67	0,15
<b>Industries</b>			<b>929 798,69</b>	<b>1 004 299,69</b>	<b>0,35</b>
216 641,00	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	929 798,69	1 004 299,69	0,35
<b>Telecommunication</b>			<b>863 903,62</b>	<b>880 878,01</b>	<b>0,30</b>
323 702,00	SPARK NEW ZEALAND LTD	NZD	863 903,62	880 878,01	0,30
<b>BERMUDA</b>			<b>3 272 039,41</b>	<b>3 328 271,22</b>	<b>1,15</b>
<b>Industries</b>			<b>2 382 831,36</b>	<b>2 412 829,57</b>	<b>0,83</b>
36 900,00	JARDINE MATHESON HOLDINGS LTD	USD	1 794 272,73	1 784 971,39	0,61
112 116,00	CK INFRASTRUCTURE HOLDINGS LTD	HKD	588 558,63	627 858,18	0,22
<b>Finance</b>			<b>889 208,05</b>	<b>915 441,65</b>	<b>0,32</b>
200 200,00	HONGKONG LAND HOLDINGS LTD	USD	889 208,05	915 441,65	0,32
<b>IRELAND</b>			<b>1 791 105,72</b>	<b>2 737 797,04</b>	<b>0,94</b>
<b>Industries</b>			<b>1 791 105,72</b>	<b>2 737 797,04</b>	<b>0,94</b>
77 437,00	JAMES HARDIE INDUSTRIES PLC	AUD	1 791 105,72	2 737 797,04	0,94
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>65,73</b>	<b>1,44</b>	<b>0,00</b>
<b>Shares</b>			<b>65,73</b>	<b>1,44</b>	<b>0,00</b>
<b>MALTA</b>			<b>0,00</b>	<b>1,44</b>	<b>0,00</b>
<b>Consumer Retail</b>			<b>0,00</b>	<b>1,44</b>	<b>0,00</b>
1 443 696,00	AZ. BGP HOLDINGS	EUR	0,00	1,44	0,00
<b>TAIWAN</b>			<b>65,73</b>	<b>0,00</b>	<b>0,00</b>
<b>Industries</b>			<b>65,73</b>	<b>0,00</b>	<b>0,00</b>
3 816,00	PACIFIC ELEC WIRE	TWD	65,73	0,00	0,00
<b>Total Portfolio</b>			<b>271 344 765,27</b>	<b>291 040 549,13</b>	<b>100,25</b>

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

## Eurizon Fund - Equity Pacific Ex-Japan LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(393 426,04)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>201 522,73</b>
18/01/2022	23 457 015,39	EUR	206 543 711,95	HKD	166 650,40
18/01/2022	2 973 427,93	EUR	3 356 732,52	USD	22 491,33
10/01/2022	905 000,00	AUD	570 533,66	EUR	8 014,97
10/01/2022	454 000,00	AUD	288 504,93	EUR	1 728,31
18/01/2022	516 992,97	EUR	4 574 301,61	HKD	1 183,73
10/01/2022	164 611,90	EUR	1 452 000,00	HKD	857,23
10/01/2022	361 000,00	AUD	230 183,41	EUR	596,76
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(594 948,77)</b>
18/01/2022	57 969 715,15	EUR	91 465 196,26	AUD	(494 793,36)
18/01/2022	8 956 495,09	EUR	13 814 560,72	SGD	(51 018,27)
10/01/2022	1 070 372,10	EUR	1 720 000,00	AUD	(29 189,94)
18/01/2022	653 553,77	EUR	1 038 842,02	AUD	(10 473,54)
18/01/2022	1 792 931,40	EUR	2 986 745,80	NZD	(4 573,62)
18/01/2022	6 601 281,24	HKD	748 927,65	EUR	(4 551,32)
18/01/2022	1 289 039,37	EUR	2 017 191,93	AUD	(348,72)

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

## Eurizon Fund - Equity Emerging Markets LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	756 208 974,14	
Banks	(Note 3)	12 584 712,09	
Other banks and broker accounts	(Notes 2, 3, 9)	1 991 334,67	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	90 594,24	
Unrealised profit on future contracts	(Notes 2, 9)	25 738,59	
Unrealised profit on swap contracts	(Notes 2, 9)	109 626,38	
Other interest receivable		93 157,27	
Receivable on investments sold		2 216 538,09	
Receivable on subscriptions		554 390,73	
Other assets	(Note 10)	1 271 834,96	
<b>Total assets</b>		<b>775 146 901,16</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(4 156,44)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(450 250,59)	
Unrealised loss on future contracts	(Notes 2, 9)	(146 918,22)	
Unrealised loss on swap contracts	(Notes 2, 9)	(518 507,90)	
Payable on investments purchased		(1 015 029,81)	
Payable on redemptions		(2 841 658,18)	
Other liabilities		(297 060,42)	
<b>Total liabilities</b>		<b>(5 273 581,56)</b>	
<b>Total net assets</b>		<b>769 873 319,60</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	325,05	2 368 488,323

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

## Eurizon Fund - Equity Emerging Markets LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>940 252 470,41</b>
Net income from investments	(Note 2)	17 599 626,38
Interest received on swap contracts	(Note 2)	2 514 500,39
Other income	(Note 6)	279 187,61
<b>Total income</b>		<b>20 393 314,38</b>
Management fee	(Note 6)	(1 909 168,39)
Depositary fee	(Note 8)	(221 116,48)
Subscription tax	(Note 4)	(80 918,77)
Other charges and taxes	(Notes 5, 8)	(626 935,70)
<b>Total expenses</b>		<b>(2 838 139,34)</b>
<b>Net investment income / (loss)</b>		<b>17 555 175,04</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	81 573 062,13
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(44 114 818,34)
- forward foreign exchange contracts	(Notes 2, 9)	(505 547,01)
- foreign currencies	(Note 2)	(1 211,24)
- future contracts	(Notes 2, 9)	(194 771,80)
- swap contracts	(Notes 2, 9)	(2 233 711,75)
<b>Net result of operations for the year</b>		<b>52 078 177,03</b>
Subscriptions for the year		439 272 751,61
Redemptions for the year		(661 730 079,45)
<b>Net assets at the end of the year</b>		<b>769 873 319,60</b>

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

## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>671 752 265,79</b>	<b>756 208 974,14</b>	<b>98,23</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>643 416 604,64</b>	<b>726 974 257,51</b>	<b>94,43</b>
<b>Shares</b>			<b>643 416 604,64</b>	<b>726 928 432,49</b>	<b>94,42</b>
<b>CAYMAN ISLANDS</b>			<b>164 300 307,82</b>	<b>146 226 909,75</b>	<b>18,99</b>
<b>Telecommunication</b>			<b>65 816 788,77</b>	<b>64 207 238,55</b>	<b>8,34</b>
636 023,00	TENCENT HOLDINGS LTD	HKD	31 964 730,29	32 778 488,41	4,26
451 606,00	MEITUAN	HKD	10 692 143,86	11 457 621,77	1,49
191 827,00	JD.COM INC	HKD	4 847 887,64	5 890 715,27	0,77
30 697,00	BAIDU INC -ADR-	USD	4 105 566,30	4 044 817,66	0,53
1 576 481,00	XIAOMI CORP -B-	HKD	3 529 829,67	3 330 069,48	0,43
48 424,00	PINDUODUO INC -ADR-	USD	3 834 609,56	2 500 106,37	0,32
56 296,00	TRIP.COM GROUP LTD	USD	1 618 242,65	1 227 424,70	0,16
53 386,00	KUAISHOU TECHNOLOGY	HKD	782 209,71	452 290,87	0,06
9 850,00	GDS HOLDINGS LTD -ADR-	USD	580 402,69	411 376,33	0,05
49 545,00	VIPSHOP HOLDINGS LTD -ADR-	USD	709 963,83	368 560,16	0,05
45 285,00	CHINA LITERATURE LTD	HKD	321 556,23	256 629,47	0,03
6 168,00	JOYY INC -ADR-	USD	370 938,78	248 151,20	0,03
7 475,00	KANZHUN LTD -ADR-	USD	214 857,08	230 896,28	0,03
8 435,00	AUTOHOME INC -ADR-	USD	551 425,51	220 212,43	0,03
214 670,00	WEIMOB INC	HKD	463 385,57	186 746,18	0,02
6 659,00	WEIBO CORP -ADR-	USD	256 036,85	182 692,07	0,02
3 350,00	51JOB INC -ADR-	USD	210 680,52	145 160,78	0,02
31 327,00	IQIYI INC -ADR-	USD	484 018,00	126 506,52	0,02
6 506,00	DADA NEXUS LTD -ADR-	USD	132 889,53	75 822,70	0,01
12 500,00	CHINDATA GROUP HOLDINGS LTD -ADR-	USD	145 414,50	72 949,90	0,01
<b>Consumer Retail</b>			<b>56 785 646,00</b>	<b>41 663 354,17</b>	<b>5,41</b>
1 676 496,00	ALIBABA GROUP HOLDING LTD	HKD	36 853 991,40	21 895 354,01	2,84
150 324,00	NIO INC -ADR-	USD	3 236 203,59	4 217 380,32	0,55
247 826,00	LI NING CO LTD	HKD	1 133 910,79	2 406 382,12	0,31
42 851,00	XPENG INC -ADR-	USD	1 268 274,74	1 909 928,73	0,25
60 850,00	LI AUTO INC -ADR-	USD	1 333 656,96	1 729 795,99	0,22
650 221,00	GEELY AUTOMOBILE HOLDINGS LTD	HKD	1 313 645,74	1 572 867,74	0,20
119 324,00	ANTA SPORTS PRODUCTS LTD	HKD	1 222 141,61	1 554 328,57	0,20
91 229,00	SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	HKD	1 309 056,96	1 431 833,66	0,19
182 120,00	CHINA CONCH VENTURE HOLDINGS LTD	HKD	652 988,23	788 014,53	0,10
19 839,00	HUAZHU GROUP LTD -ADR-	USD	732 436,82	656 029,49	0,09
65 429,00	ZHONGSHENG GROUP HOLDINGS LTD	HKD	308 081,37	443 976,31	0,06
83 527,00	MINTH GROUP LTD	HKD	332 552,61	317 303,32	0,04
170 313,00	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC -ADR-	USD	1 552 270,55	316 735,22	0,04
62 063,00	CHINA MEIDONG AUTO HOLDINGS LTD	HKD	231 360,45	277 703,02	0,04
38 927,00	JD HEALTH INTERNATIONAL INC	HKD	464 450,90	260 165,08	0,03
118 433,00	H Aidilao International Holding Ltd	HKD	539 578,11	232 417,10	0,03
132 705,00	YADEA GROUP HOLDINGS LTD	HKD	219 643,17	220 939,25	0,03
360 116,00	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	144 121,90	187 718,34	0,02
110 260,00	TONGCHENG-ELONG HOLDINGS LTD	HKD	189 026,86	177 309,85	0,02
46 563,00	TAL EDUCATION GROUP -ADR-	USD	1 813 323,09	162 055,13	0,02
171 731,00	TOPSPORTS INTERNATIONAL HOLDINGS LTD	HKD	193 547,27	150 367,74	0,02
17 370,00	HELLO GROUP INC SPN -ADR-	USD	316 740,44	138 135,54	0,02
161 730,00	GREENTOWN SERVICE GROUP CO LTD	HKD	150 161,31	131 141,58	0,02
80 499,00	JIUMAOJIU INTERNATIONAL HOLDINGS LTD	HKD	258 830,46	123 417,25	0,02
88 123,00	CHINA EDUCATION GROUP HOLDINGS LTD	HKD	134 388,90	122 295,95	0,02
39 890,00	VINDA INTERNATIONAL HOLDINGS LTD	HKD	105 877,39	87 704,32	0,01
10 654,00	21VIANET GROUP INC -ADR-	USD	281 215,79	85 198,06	0,01
199 085,00	CHINA YUHUA EDUCATION CORP LTD	HKD	139 015,00	62 402,10	0,01

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### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
564,00	FANG HOLDINGS LTD -ADR-	USD	116 491,82	1 902,98	0,00
70 828,00	CHINA FIRST CAPITAL GROUP LTD	HKD	235 969,58	1 769,62	0,00
45,00	BAOZUN INC SPN -ADR-	USD	1 284,26	553,93	0,00
417,00	KOOLEARN TECHNOLOGY HOLDING LTD	HKD	1 407,93	227,32	0,00
<b>Health</b>			<b>10 499 799,10</b>	<b>9 913 335,85</b>	<b>1,29</b>
399 199,00	WUXI BIOLOGICS CAYMAN INC	HKD	3 120 966,94	3 953 279,67	0,51
5 142,00	BEIGENE LTD -ADR-	USD	1 192 652,51	1 233 725,21	0,16
1 121 852,00	SINO BIOPHARMACEUTICAL LTD	HKD	944 843,16	716 017,26	0,09
126 166,00	INNOVENT BIOLOGICS INC	HKD	765 476,95	631 160,57	0,08
8 426,00	ZAI LAB LTD -ADR-	USD	695 063,37	468 981,82	0,06
127 924,00	GENSCRIPT BIOTECH CORP	HKD	310 319,94	461 261,67	0,06
71 594,00	HENGAN INTERNATIONAL GROUP CO LTD	HKD	446 665,24	328 480,51	0,04
9 543,00	HUTCHISON CHINA MEDITECH LTD -ADR-	USD	244 678,49	296 465,24	0,04
128 463,00	HANSOH PHARMACEUTICAL GROUP CO LTD	HKD	449 770,53	277 485,43	0,04
150 531,00	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	234 797,49	233 180,34	0,03
70 560,00	MICROPORT SCIENTIFIC CORP	HKD	302 939,30	219 563,80	0,03
5 041,00	LEGEND BIOTECH CORP -ADR-	USD	225 780,49	208 077,48	0,03
37 652,00	HYGEIA HEALTHCARE HOLDINGS CO LTD	HKD	262 500,47	196 269,29	0,03
4 248,00	I-MAB -ADR-	USD	254 323,99	178 279,12	0,02
50 835,00	PING AN HEALTHCARE AND TECHNOLOGY CO LTD	HKD	457 632,00	158 184,89	0,02
138 885,00	JINXIN FERTILITY GROUP LTD	HKD	212 637,88	132 490,96	0,02
141 193,00	3SBIO INC	HKD	178 850,73	110 159,39	0,02
31 678,00	AKESO INC	HKD	197 356,37	109 366,16	0,01
955,00	AK MEDICAL HOLDINGS LTD	HKD	2 228,79	716,90	0,00
398,00	SSY GROUP LTD	HKD	291,84	181,70	0,00
1,00	BURNING ROCK BIOTECH LTD -ADR-	USD	22,62	8,44	0,00
<b>Computing and IT</b>			<b>8 273 614,80</b>	<b>8 990 910,18</b>	<b>1,17</b>
222 351,00	NETEASE INC	HKD	3 116 981,62	4 007 445,49	0,52
8 616,00	SILERGY CORP	TWD	630 314,76	1 405 014,71	0,18
288 314,00	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	570 829,84	782 555,67	0,10
18 166,00	BILIBILI INC	USD	1 048 928,85	746 460,04	0,10
8 400,00	PARADE TECHNOLOGIES LTD	TWD	570 479,37	563 001,82	0,07
73 742,00	TENCENT MUSIC ENTERTAINMENT GROUP -ADR-	USD	877 352,78	447 336,93	0,06
106 442,00	KINGSOFT CORP LTD	HKD	416 442,94	418 859,02	0,06
288 845,00	CHINASOFT INTERNATIONAL LTD	HKD	404 288,56	330 656,45	0,04
65 420,00	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	254 403,36	126 153,65	0,02
6 174,00	KINGSOFT CLOUD HOLDINGS LTD -ADR-	USD	200 762,17	86 114,53	0,01
5 344,00	AGORA INC -ADR-	USD	180 088,89	76 714,73	0,01
206,00	DOUYU INTERNATIONAL HOLDINGS LTD -ADR-	USD	2 109,83	481,62	0,00
50,00	ONECONNECT FINANCIAL TECHNOLOGY CO LTD -ADR-	USD	615,16	109,37	0,00
1,00	HUYA INC -ADR-	USD	16,67	6,15	0,00
<b>Finance</b>			<b>10 275 172,43</b>	<b>7 916 858,31</b>	<b>1,03</b>
354 099,00	CHINA RESOURCES LAND LTD	HKD	1 275 316,79	1 310 973,49	0,17
141 830,00	CHAILEASE HOLDING CO LTD	TWD	522 750,08	1 218 953,45	0,16
192 514,00	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	862 281,27	975 099,17	0,13
197 305,00	LONGFOR GROUP HOLDINGS LTD	HKD	807 168,56	808 903,85	0,11
39 556,00	KE HOLDINGS INC -ADR-	USD	1 564 424,25	704 806,04	0,09
852 896,00	COUNTRY GARDEN HOLDINGS CO LTD	HKD	964 274,88	652 841,24	0,08
326 104,00	SUNAC CHINA HOLDINGS LTD	HKD	1 022 854,04	394 788,91	0,05
63 209,00	CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD	HKD	296 375,76	254 475,96	0,03
389 155,00	CIFI HOLDINGS GROUP CO LTD	HKD	251 538,66	197 552,14	0,03
9 494,00	360 DIGITECH INC -ADR-	USD	219 067,24	192 789,13	0,03
240 765,00	SEAZEN GROUP LTD	HKD	172 303,80	139 448,91	0,02
145 637,00	CHINA OVERSEAS PROPERTY HOLDINGS LTD	HKD	123 827,20	130 827,73	0,02
96 731,00	GREENTOWN CHINA HOLDINGS LTD	HKD	121 591,09	130 506,98	0,02
87 429,00	CIFI EVER SUNSHINE SERVICES GROUP LTD	HKD	176 859,81	111 800,95	0,01
3 771,00	NOAH HOLDINGS LTD -ADR-	USD	115 267,34	102 490,28	0,01

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
152 898,00	LOGAN PROPERTY HOLDINGS CO LTD	HKD	196 541,36	97 760,14	0,01
120 214,00	SUNAC SERVICES HOLDINGS LTD	HKD	252 513,39	95 020,19	0,01
141 036,00	KWG GROUP HOLDINGS LTD	HKD	140 893,48	77 041,84	0,01
137 158,00	SHIMAO PROPERTY HOLDINGS LTD	HKD	369 389,26	73 988,86	0,01
160 602,00	POWERLONG REAL ESTATE HOLDINGS LTD	HKD	128 365,32	73 138,65	0,01
393 985,00	CHINA EVERGRANDE GROUP	HKD	380 440,25	71 142,39	0,01
130 170,00	AGILE GROUP HOLDINGS LTD	HKD	159 564,84	59 131,99	0,01
65 466,00	SHIMAO SERVICES HOLDINGS LTD	HKD	142 493,79	38 214,71	0,00
5 076,00	CHINA INDEX HOLDINGS LTD -ADR-	USD	6 359,18	4 360,36	0,00
2 458,00	SOHO CHINA LTD	HKD	1 006,20	477,34	0,00
2 483,00	YUZHOU PROPERTIES CO LTD	HKD	1 137,56	177,65	0,00
728,00	KAISA GROUP HOLDINGS LTD	HKD	282,61	64,49	0,00
415,00	SHUI ON LAND LTD	HKD	95,65	49,96	0,00
204,00	CHINA AOYUAN GROUP LTD	HKD	188,77	31,51	0,00
<b>Industries</b>			<b>4 772 176,80</b>	<b>5 492 603,35</b>	<b>0,71</b>
78 673,00	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	1 322 362,34	2 233 661,35	0,29
46 979,00	ZTO EXPRESS CAYMAN INC -ADR-	USD	1 131 998,57	1 174 059,34	0,15
15 096,00	AIRTAC INTERNATIONAL GROUP	TWD	309 280,10	486 532,85	0,06
80 321,00	AAC TECHNOLOGIES HOLDINGS INC	HKD	473 025,58	280 495,46	0,04
215 594,00	CHINA STATE CONSTRUCTION INTERNATIONAL HOLDINGS LTD	HKD	168 268,20	240 191,31	0,03
72 030,00	ZHEN DING TECHNOLOGY HOLDING LTD	TWD	225 318,24	235 612,22	0,03
259 072,00	CHINA RESOURCES CEMENT HOLDINGS LTD	HKD	252 147,27	175 943,52	0,02
67 141,00	HAITIAN INTERNATIONAL HOLDINGS LTD	HKD	170 825,50	166 224,83	0,02
120 282,00	CHINA LESSO GROUP HOLDINGS LTD	HKD	161 119,95	154 358,55	0,02
33 645,00	DIDI GLOBAL INC	USD	341 234,02	148 381,29	0,02
121 968,00	SANY HEAVY EQUIPMENT INTERNATIONAL HOLDINGS CO LTD	HKD	116 724,17	107 903,36	0,02
144 446,00	LEE & MAN PAPER MANUFACTURING LTD	HKD	99 872,86	89 239,27	0,01
<b>Basic Goods</b>			<b>4 900 930,17</b>	<b>4 549 636,26</b>	<b>0,59</b>
348 588,00	CHINA MENGNIU DAIRY CO LTD	HKD	1 346 425,96	1 775 523,76	0,23
199 167,00	SMOORE INTERNATIONAL HOLDINGS LTD	HKD	1 026 416,01	839 156,38	0,11
384 594,00	CHINA FEIHE LTD	HKD	769 733,70	451 621,55	0,06
530 173,00	WANT WANT CHINA HOLDINGS LTD	HKD	339 905,47	428 093,68	0,05
218 183,00	TINGYI CAYMAN ISLANDS HOLDING CORP	HKD	332 696,74	391 498,05	0,05
67 212,00	RLX TECHNOLOGY INC -ADR-	USD	454 345,98	232 135,04	0,03
52 185,00	YIHAI INTERNATIONAL HOLDING LTD	HKD	363 397,09	203 871,13	0,03
143 539,00	UNI-PRESIDENT CHINA HOLDINGS LTD	HKD	133 896,12	123 074,61	0,02
227 539,00	DALI FOODS GROUP CO LTD	HKD	134 024,99	104 655,60	0,01
632,00	GLOBAL SWEETENERS HOLDINGS LTD	HKD	88,11	6,46	0,00
<b>Multi-Utilities</b>			<b>980 089,25</b>	<b>1 494 661,36</b>	<b>0,19</b>
87 275,00	ENN ENERGY HOLDINGS LTD	HKD	980 089,25	1 494 661,36	0,19
<b>Raw materials</b>			<b>1 408 119,92</b>	<b>1 186 134,75</b>	<b>0,15</b>
73 694,00	KINGBOARD HOLDINGS LTD	HKD	278 447,08	321 795,59	0,04
252 598,00	CHINA HONGQIAO GROUP LTD	HKD	219 467,97	242 976,87	0,03
6 492,00	DAQO NEW ENERGY CORP -ADR-	USD	500 654,11	231 807,94	0,03
162 486,00	DONGYUE GROUP LTD	HKD	271 255,67	231 769,99	0,03
103 683,00	KINGBOARD LAMINATES HOLDINGS LTD	HKD	138 295,09	157 784,36	0,02
<b>Energy</b>			<b>587 970,58</b>	<b>812 176,97</b>	<b>0,11</b>
541 568,00	XINYI SOLAR HOLDINGS LTD	HKD	586 253,80	811 855,12	0,11
1 697,00	PERENNIAL ENERGY HOLDINGS LTD	HKD	1 716,78	321,85	0,00
<b>TAIWAN</b>			<b>77 006 413,30</b>	<b>118 836 260,72</b>	<b>15,44</b>
<b>Computing and IT</b>			<b>42 866 109,20</b>	<b>74 064 980,11</b>	<b>9,62</b>
2 677 254,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	31 145 003,78	54 175 528,77	7,04
164 164,00	MEDIATEK INC	TWD	2 827 308,44	6 054 244,97	0,79
1 282 704,00	UNITED MICROELECTRONICS CORP	TWD	1 171 503,85	2 607 954,02	0,34

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### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
357 309,00	ASE TECHNOLOGY HOLDING CO LTD	TWD	854 604,54	1 208 872,89	0,16
62 871,00	NOVATEK MICROELECTRONICS CORP	TWD	538 063,99	1 084 718,05	0,14
76 670,00	ASUSTEK COMPUTER INC	TWD	624 270,20	918 333,22	0,12
49 948,00	REALTEK SEMICONDUCTOR CORP	TWD	475 831,06	917 818,80	0,12
293 889,00	QUANTA COMPUTER INC	TWD	622 930,32	883 094,43	0,11
23 809,00	GLOBALWAFERS CO LTD	TWD	386 993,12	665 033,52	0,09
1 027 233,00	INNOLUX CORP	TWD	426 433,90	632 491,09	0,08
41 972,00	ADVANTECH CO LTD	TWD	351 013,26	534 360,56	0,07
7 000,00	EMEMORY TECHNOLOGY INC	TWD	483 888,91	481 514,71	0,06
97 934,00	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	278 940,91	475 806,48	0,06
229 992,00	LITE-ON TECHNOLOGY CORP	TWD	336 511,50	467 612,61	0,06
36 910,00	WIN SEMICONDUCTORS CORP	TWD	336 623,94	440 322,84	0,06
455 065,00	COMPAL ELECTRONICS INC	TWD	276 960,86	354 620,58	0,04
324 453,00	WINBOND ELECTRONICS CORP	TWD	224 277,14	333 995,83	0,04
134 682,00	NANYA TECHNOLOGY CORP	TWD	275 506,34	329 115,81	0,04
314 707,00	ACER INC	TWD	221 821,19	303 778,56	0,04
8 534,00	WIWYNN CORP	TWD	194 145,63	298 306,94	0,04
299 743,00	WISTRON CORP	TWD	252 686,54	278 760,52	0,04
292 375,00	INVENTEC CORP	TWD	204 672,48	234 403,70	0,03
99 956,00	FOXCONN TECHNOLOGY CO LTD	TWD	198 059,92	205 791,83	0,03
3 084,00	ASMEDIA TECHNOLOGY INC	TWD	154 511,74	174 559,42	0,02
1 288,00	CHICONY ELECTRONICS CO LTD	TWD	3 073,73	3 403,51	0,00
170,00	POWERTECH TECHNOLOGY INC	TWD	471,91	536,45	0,00
<b>Industries</b>			<b>12 517 402,31</b>	<b>16 492 439,66</b>	<b>2,14</b>
1 356 045,00	HON HAI PRECISION INDUSTRY CO LTD	TWD	3 755 160,01	4 479 149,42	0,58
211 713,00	DELTA ELECTRONICS INC	TWD	1 236 045,40	1 914 612,36	0,25
276 020,00	EVERGREEN MARINE CORP TAIWAN LTD	TWD	353 883,87	1 234 806,72	0,16
130 800,00	UNIMICRON TECHNOLOGY CORP	TWD	401 479,06	968 955,76	0,13
10 910,00	LARGAN PRECISION CO LTD	TWD	1 136 449,34	874 679,57	0,11
565 702,00	TAIWAN CEMENT CORP	TWD	690 102,23	860 811,69	0,11
47 075,00	YAGEO CORP	TWD	601 699,11	741 235,22	0,10
189 800,00	YANG MING MARINE TRANSPORT CORP	TWD	618 665,91	696 924,80	0,09
889 101,00	AU OPTRONICS CORP	TWD	379 049,36	644 382,54	0,08
217 690,00	PEGATRON CORP	TWD	434 549,76	480 996,51	0,06
24 600,00	NAN YA PRINTED CIRCUIT BOARD CORP	TWD	241 537,04	459 925,92	0,06
66 330,00	WAN HAI LINES LTD	TWD	294 205,06	398 837,05	0,05
73 410,00	MICRO-STAR INTERNATIONAL CO LTD	TWD	255 817,57	376 668,61	0,05
74 521,00	CATCHER TECHNOLOGY CO LTD	TWD	483 570,45	376 394,66	0,05
6 700,00	VOLTRONIC POWER TECHNOLOGY CORP	TWD	339 239,08	336 258,57	0,04
235 950,00	ASIA CEMENT CORP	TWD	289 637,10	332 933,03	0,04
145 068,00	SYNNEX TECHNOLOGY INTERNATIONAL CORP	TWD	190 694,77	307 508,63	0,04
173 407,00	WPG HOLDINGS LTD	TWD	223 394,27	290 838,93	0,04
29 656,00	HIWIN TECHNOLOGIES CORP	TWD	235 508,70	285 786,21	0,04
17 473,00	NIEN MADE ENTERPRISE CO LTD	TWD	172 732,33	228 898,93	0,03
214 074,00	TAIWAN HIGH SPEED RAIL CORP	TWD	183 981,89	201 834,53	0,03
<b>Finance</b>			<b>10 349 888,85</b>	<b>14 832 576,89</b>	<b>1,93</b>
822 819,00	FUBON FINANCIAL HOLDING CO LTD	TWD	1 198 301,65	1 986 934,32	0,26
858 758,00	CATHAY FINANCIAL HOLDING CO LTD	TWD	1 164 307,40	1 696 429,17	0,22
2 013 102,00	CTBC FINANCIAL HOLDING CO LTD	TWD	1 213 639,31	1 662 368,26	0,22
1 182 459,00	MEGA FINANCIAL HOLDING CO LTD	TWD	1 015 839,90	1 340 478,13	0,17
1 306 307,00	E.SUN FINANCIAL HOLDING CO LTD	TWD	855 267,39	1 172 971,63	0,15
1 667 579,00	CHINA DEVELOPMENT FINANCIAL HOLDING CORP	TWD	507 970,48	917 138,16	0,12
1 127 153,00	FIRST FINANCIAL HOLDING CO LTD	TWD	687 364,53	881 976,31	0,12
1 055 338,00	YUANTA FINANCIAL HOLDING CO LTD	TWD	579 168,17	852 857,24	0,11
1 034 765,00	TAIWAN COOPERATIVE FINANCIAL HOLDING CO LTD	TWD	575 020,34	842 868,20	0,11
1 115 967,00	TAISHIN FINANCIAL HOLDING CO LTD	TWD	433 072,01	674 600,92	0,09
932 059,00	HUA NAN FINANCIAL HOLDINGS CO LTD	TWD	477 892,74	629 186,98	0,08
389 690,00	SHANGHAI COMMERCIAL & SAVINGS BANK LTD	TWD	540 560,99	589 230,45	0,08

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 102 486,00	SINOPAC FINANCIAL HOLDINGS CO LTD	TWD	374 138,10	569 223,97	0,07
1 295 247,00	SHIN KONG FINANCIAL HOLDING CO LTD	TWD	348 567,03	448 601,35	0,06
125 916,00	RUENTEX DEVELOPMENT CO LTD	TWD	117 292,09	256 816,11	0,03
456 024,00	CHANG HWA COMMERCIAL BANK LTD	TWD	226 854,00	250 073,71	0,03
153 233,00	CHINA DEVELOPMENT FINANCIAL HOLDING CORP -PREF-	TWD	21 448,78	46 142,61	0,01
5 646,00	SHIN KONG FINANCIAL HOLDING CO LTD -PREF-	TWD	7 485,67	7 731,31	0,00
14 960,00	TAIWAN BUSINESS BANK	TWD	3 931,25	4 735,14	0,00
1 492,00	HIGHWEALTH CONSTRUCTION CORP	TWD	1 767,02	2 212,92	0,00
<b>Raw materials</b>			<b>4 301 191,32</b>	<b>5 384 797,16</b>	<b>0,70</b>
560 238,00	NAN YA PLASTICS CORP	TWD	1 205 184,38	1 550 485,05	0,20
1 282 562,00	CHINA STEEL CORP	TWD	977 392,07	1 439 562,87	0,19
415 066,00	FORMOSA PLASTICS CORP	TWD	1 151 752,57	1 404 280,43	0,18
382 248,00	FORMOSA CHEMICALS & FIBRE CORP	TWD	966 862,30	990 468,81	0,13
<b>Consumer Retail</b>			<b>2 781 223,55</b>	<b>3 378 112,09</b>	<b>0,44</b>
32 680,00	HOTAI MOTOR CO LTD	TWD	505 984,17	645 575,42	0,08
62 173,00	PRESIDENT CHAIN STORE CORP	TWD	508 762,74	545 309,89	0,07
20 835,00	ECLAT TEXTILE CO LTD	TWD	259 547,20	417 597,36	0,05
32 631,00	GIANT MANUFACTURING CO LTD	TWD	239 818,32	361 545,25	0,05
47 895,00	FENG TAY ENTERPRISE CO LTD	TWD	241 241,02	352 498,35	0,05
319 954,00	FAR EASTERN NEW CENTURY CORP	TWD	268 624,65	299 095,81	0,04
256 237,00	POU CHEN CORP	TWD	250 598,52	269 525,53	0,04
4 900,00	MOMO.COM INC	TWD	251 574,18	260 848,53	0,03
193 750,00	CHENG SHIN RUBBER INDUSTRY CO LTD	TWD	253 174,80	222 748,66	0,03
2 933,00	EVA AIRWAYS CORP	TWD	1 115,16	2 525,46	0,00
899,00	FORMOSA TAFFETA CO LTD	TWD	782,79	841,83	0,00
<b>Telecommunication</b>			<b>2 568 603,45</b>	<b>2 923 158,75</b>	<b>0,38</b>
413 123,00	CHUNGHWA TELECOM CO LTD	TWD	1 331 754,75	1 530 190,78	0,20
179 390,00	TAIWAN MOBILE CO LTD	TWD	538 053,98	578 160,63	0,07
54 720,00	ACCTON TECHNOLOGY CORP	TWD	368 384,27	458 005,63	0,06
173 574,00	FAR EASTONE TELECOMMUNICATIONS CO LTD	TWD	330 410,45	356 801,71	0,05
<b>Basic Goods</b>			<b>1 059 552,27</b>	<b>1 151 502,50</b>	<b>0,15</b>
524 958,00	UNI-PRESIDENT ENTERPRISES CORP	TWD	1 059 552,27	1 151 502,50	0,15
<b>Energy</b>			<b>356 789,56</b>	<b>381 804,02</b>	<b>0,05</b>
124 277,00	FORMOSA PETROCHEMICAL CORP	TWD	356 789,56	381 804,02	0,05
<b>Health</b>			<b>205 652,79</b>	<b>226 889,54</b>	<b>0,03</b>
24 900,00	ONENESS BIOTECH CO LTD	TWD	190 644,16	221 987,42	0,03
2 190,00	TAIMED BIOLOGICS INC	TWD	15 008,63	4 902,12	0,00
<b>INDIA</b>			<b>71 575 989,43</b>	<b>103 166 894,80</b>	<b>13,40</b>
<b>Finance</b>			<b>18 907 406,78</b>	<b>25 329 490,20</b>	<b>3,29</b>
203 787,00	HOUSING DEVELOPMENT FINANCE CORP LTD	INR	5 028 524,36	6 407 216,74	0,83
608 975,00	ICICI BANK LTD	INR	3 407 816,10	5 553 569,24	0,72
32 296,00	BAJAJ FINANCE LTD	INR	1 574 468,77	2 780 631,95	0,36
269 638,00	AXIS BANK LTD	INR	1 946 762,42	2 239 186,74	0,29
65 998,00	KOTAK MAHINDRA BANK LTD	INR	1 412 793,97	1 435 966,73	0,19
212 229,00	STATE BANK OF INDIA	INR	736 185,31	1 191 578,94	0,15
4 541,00	BAJAJ FINSERV LTD	INR	407 520,86	919 610,82	0,12
53 511,00	SBI LIFE INSURANCE CO LTD	INR	582 845,42	771 782,04	0,10
96 151,00	HDFC LIFE INSURANCE CO LTD	INR	681 571,99	745 903,67	0,10
26 486,00	ICICI LOMBARD GENERAL INSURANCE CO LTD	INR	425 282,69	445 302,89	0,06
23 814,00	SHRIRAM TRANSPORT FINANCE CO LTD	INR	316 682,21	355 209,44	0,05
73 579,00	DLF LTD	INR	205 338,55	346 383,87	0,05
48 753,00	CHOLAMANDALAM INVESTMENT AND FINANCE CO LTD	INR	300 208,76	312 362,87	0,04
27 957,00	SBI CARDS & PAYMENT SERVICES LTD	INR	327 508,87	309 399,91	0,04
13 420,00	GODREJ PROPERTIES LTD	INR	319 240,27	304 656,08	0,04

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
42 689,00	ICICI PRUDENTIAL LIFE INSURANCE CO LTD	INR	251 511,10	288 757,88	0,04
14 311,00	MUTHOOT FINANCE LTD	INR	197 376,21	262 896,70	0,03
76 601,00	BANDHAN BANK LTD	INR	333 248,00	230 571,39	0,03
1 340 577,00	YES BANK LTD	INR	223 574,69	224 620,67	0,03
6 333,00	HDFC ASSET MANAGEMENT CO LTD	INR	210 605,57	186 259,92	0,02
8 919,00	REC LTD	INR	14 711,23	14 391,15	0,00
714,00	LIC HOUSING FINANCE LTD	INR	3 629,43	3 230,56	0,00
<b>Computing and IT</b>			<b>11 031 260,24</b>	<b>20 550 837,55</b>	<b>2,67</b>
405 323,00	INFOSYS LTD	INR	4 540 277,46	9 176 605,22	1,19
109 955,00	TATA CONSULTANCY SERVICES LTD	INR	3 092 644,96	5 006 152,85	0,65
129 063,00	HCL TECHNOLOGIES LTD	INR	1 056 421,70	2 041 155,27	0,27
74 855,00	TECH MAHINDRA LTD	INR	721 113,69	1 593 279,65	0,21
162 872,00	WIPRO LTD	INR	687 932,67	1 395 968,80	0,18
6 234,00	LARSEN & TOUBRO INFOTECH LTD	INR	247 760,83	560 025,44	0,07
7 070,00	MINDTREE LTD	INR	367 401,10	408 253,88	0,05
9 050,00	MPHASIS LTD	INR	317 707,83	369 396,44	0,05
<b>Consumer Retail</b>			<b>8 844 238,85</b>	<b>12 462 491,45</b>	<b>1,62</b>
16 163,00	MARUTI SUZUKI INDIA LTD	INR	1 353 505,82	1 450 262,52	0,19
42 224,00	TITAN CO LTD	INR	618 439,41	1 270 880,01	0,17
197 394,00	TATA MOTORS LTD	INR	565 476,06	1 171 375,01	0,15
19 255,00	AVENUE SUPERMARTS LTD	INR	523 797,88	1 081 893,11	0,14
103 472,00	MAHINDRA & MAHINDRA LTD	INR	837 663,19	1 023 948,02	0,13
71 223,00	TATA CONSUMER PRODUCTS LTD	INR	414 332,94	635 336,05	0,08
9 188,00	INFO EDGE INDIA LTD	INR	399 108,21	617 217,91	0,08
26 315,00	ADANI ENTERPRISES LTD	INR	400 168,86	538 881,46	0,07
16 250,00	EICHER MOTORS LTD	INR	448 303,52	526 880,67	0,07
73 552,00	DABUR INDIA LTD	INR	414 377,08	509 758,37	0,07
53 178,00	ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	INR	273 587,73	467 138,17	0,06
14 253,00	HERO MOTOCORP LTD	INR	468 916,21	420 962,87	0,05
9 415,00	JUBILANT FOODWORKS LTD	INR	240 342,77	410 310,00	0,05
150 193,00	MOTHERSON SUMI SYSTEMS LTD	INR	336 187,41	402 739,49	0,05
663,00	PAGE INDUSTRIES LTD	INR	189 179,37	323 615,62	0,04
8 257,00	BAJAJ AUTO LTD	INR	312 462,62	322 696,02	0,04
10 344,00	BALKRISHNA INDUSTRIES LTD	INR	207 457,99	287 111,45	0,04
11 442,00	INTERGLOBE AVIATION LTD	INR	187 017,39	274 816,65	0,04
21 557,00	TRENT LTD	INR	185 649,86	271 117,61	0,04
14 553,00	COLGATE-PALMOLIVE INDIA LTD	INR	261 714,73	254 048,08	0,03
227,00	MRF LTD	INR	203 978,86	198 615,16	0,03
14,00	BOSCH LTD	INR	2 570,94	2 887,20	0,00
<b>Energy</b>			<b>8 569 817,83</b>	<b>11 808 342,91</b>	<b>1,53</b>
339 195,00	RELIANCE INDUSTRIES LTD	INR	6 403 645,15	9 723 854,30	1,26
299 162,00	OIL & NATURAL GAS CORP LTD	INR	454 231,14	510 359,17	0,07
103 171,00	BHARAT PETROLEUM CORP LTD	INR	508 494,26	475 049,73	0,06
223 871,00	INDIAN OIL CORP LTD	INR	338 713,64	301 554,43	0,04
159 874,00	COAL INDIA LTD	INR	357 221,81	296 094,90	0,04
75 900,00	HINDUSTAN PETROLEUM CORP LTD	INR	251 814,33	268 740,80	0,03
89 176,00	PETRONET LNG LTD	INR	255 697,50	232 689,58	0,03
<b>Raw materials</b>			<b>4 224 105,55</b>	<b>6 914 231,87</b>	<b>0,90</b>
45 620,00	ASIAN PAINTS LTD	INR	1 088 117,98	1 861 948,59	0,24
85 780,00	TATA STEEL LTD	INR	753 078,19	1 168 704,94	0,15
186 993,00	HINDALCO INDUSTRIES LTD	INR	529 671,48	1 066 056,71	0,14
88 048,00	JSW STEEL LTD	INR	367 135,20	700 421,58	0,09
59 050,00	UPL LTD	INR	380 069,88	538 156,48	0,07
116 927,00	VEDANTA LTD	INR	253 743,84	493 349,02	0,06
15 890,00	SRF LTD	INR	382 728,26	457 164,88	0,06

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## Eurizon Fund - Equity Emerging Markets LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
9 922,00	PI INDUSTRIES LTD	INR	262 941,19	361 101,93	0,05
28 872,00	BERGER PAINTS INDIA LTD	INR	206 619,53	267 327,74	0,04
<b>Industries</b>			<b>4 456 719,22</b>	<b>6 745 030,80</b>	<b>0,88</b>
72 900,00	LARSEN & TOUBRO LTD	INR	1 031 388,49	1 671 685,48	0,22
12 012,00	ULTRATECH CEMENT LTD	INR	683 276,19	1 106 454,61	0,14
31 297,00	GRASIM INDUSTRIES LTD	INR	355 928,53	620 170,11	0,08
18 126,00	PIDILITE INDUSTRIES LTD	INR	327 348,15	534 779,23	0,07
29 787,00	HAVELLS INDIA LTD	INR	281 305,84	499 505,25	0,07
1 287,00	SHREE CEMENT LTD	INR	340 527,01	418 201,18	0,05
82 633,00	AMBUJA CEMENTS LTD	INR	251 857,49	381 369,64	0,05
144 857,00	BHARAT ELECTRONICS LTD	INR	250 992,55	364 936,95	0,05
25 750,00	INDIAN RAILWAY CATERING & TOURISM CORP LTD	INR	244 812,66	259 686,59	0,03
8 931,00	ACC LTD	INR	180 942,32	239 786,51	0,03
8 469,00	SIEMENS LTD	INR	158 207,23	239 042,61	0,03
28 978,00	CONTAINER CORP OF INDIA LTD	INR	172 489,11	214 191,20	0,03
23 027,00	BHARAT FORGE LTD	INR	177 643,65	195 221,44	0,03
<b>Basic Goods</b>			<b>5 522 959,21</b>	<b>6 402 407,71</b>	<b>0,83</b>
97 779,00	HINDUSTAN UNILEVER LTD	INR	2 446 876,75	2 753 457,61	0,36
4 012,00	NESTLE INDIA LTD	INR	710 821,81	941 504,53	0,12
351 249,00	ITC LTD	INR	957 921,57	917 781,10	0,12
12 888,00	BRITANNIA INDUSTRIES LTD	INR	504 853,10	556 008,85	0,07
42 551,00	GODREJ CONSUMER PRODUCTS LTD	INR	372 045,57	485 932,05	0,06
61 418,00	MARICO LTD	INR	273 407,18	376 551,96	0,05
34 559,00	UNITED SPIRITS LTD	INR	257 033,23	371 171,61	0,05
<b>Health</b>			<b>3 938 301,81</b>	<b>5 383 463,29</b>	<b>0,70</b>
88 266,00	SUN PHARMACEUTICAL INDUSTRIES LTD	INR	567 724,70	893 628,88	0,12
15 782,00	DIVI'S LABORATORIES LTD	INR	564 623,63	875 413,74	0,11
13 841,00	DR REDDY'S LABORATORIES LTD	INR	623 150,20	801 074,34	0,11
11 967,00	APOLLO HOSPITALS ENTERPRISE LTD	INR	365 064,58	712 214,79	0,09
57 534,00	CIPLA LTD	INR	485 228,27	638 443,67	0,08
12 068,00	PIRAMAL ENTERPRISES LTD	INR	272 651,82	386 435,84	0,05
34 834,00	AUROBINDO PHARMA LTD	INR	314 870,14	304 127,29	0,04
26 974,00	LUPIN LTD	INR	318 528,34	304 070,07	0,04
6 036,00	TORRENT PHARMACEUTICALS LTD	INR	180 529,39	234 096,41	0,03
49 938,00	BIOCON LTD	INR	228 816,09	216 033,05	0,03
696,00	IPCA LABORATORIES LTD	INR	17 114,65	17 925,21	0,00
<b>Multi-Utilities</b>			<b>3 766 677,40</b>	<b>4 618 593,44</b>	<b>0,60</b>
373 225,00	POWER GRID CORP OF INDIA LTD	INR	659 639,35	912 444,01	0,12
508 135,00	NTPC LTD	INR	645 377,84	763 539,12	0,10
46 491,00	ADANI GREEN ENERGY LTD	INR	596 542,82	746 768,31	0,10
32 692,00	ADANI GAS LTD	INR	484 668,99	679 860,49	0,09
30 869,00	ADANI TRANSMISSION LTD	INR	501 552,74	637 274,23	0,08
150 300,00	TATA POWER CO LTD	INR	391 812,04	400 427,40	0,05
184 789,00	GAIL INDIA LTD	INR	298 769,96	289 679,89	0,04
33 292,00	INDRAPRASTHA GAS LTD	INR	186 708,77	188 509,06	0,02
18,00	RELIANCE INFRASTRUCTURE LTD -GDR-	USD	849,41	61,76	0,00
180,00	RELIANCE POWER LTD -GDR- REG	USD	755,48	29,17	0,00
<b>Telecommunication</b>			<b>2 314 502,54</b>	<b>2 952 005,58</b>	<b>0,38</b>
293 854,00	BHARTI AIRTEL LTD	INR	1 753 749,24	2 422 589,33	0,31
168 370,00	ZOMATO LTD	INR	302 722,58	283 819,45	0,04
80 108,00	INDUS TOWERS LTD	INR	250 497,06	237 736,12	0,03
2 041,00	ZEE ENTERTAINMENT ENTERPRISES LTD	INR	7 533,66	7 860,68	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SOUTH KOREA</b>			<b>83 015 325,67</b>	<b>98 270 782,49</b>	<b>12,76</b>
<b>Computing and IT</b>			<b>33 956 084,84</b>	<b>44 263 078,93</b>	<b>5,75</b>
527 218,00	SAMSUNG ELECTRONICS CO LTD	KRW	23 248 706,18	30 792 054,40	4,00
60 275,00	SK HYNIX INC	KRW	4 139 311,25	5 755 277,08	0,75
88 475,00	SAMSUNG ELECTRONICS CO LTD -PREF-	KRW	3 438 046,55	4 694 017,16	0,61
4 634,00	SK HOLDINGS CO LTD	KRW	870 334,55	879 777,45	0,11
2 432,00	KRAFTON INC	KRW	914 855,80	831 279,92	0,11
3 844,00	SAMSUNG SDS CO LTD	KRW	540 352,80	447 016,56	0,06
3 298,00	KAKAO GAMES CORP	KRW	245 673,77	227 907,96	0,03
2 372,00	NETMARBLE CORP	KRW	227 618,93	224 724,67	0,03
5 533,00	DOOSAN BOBCAT INC	KRW	148 169,68	166 921,62	0,02
94,00	SAMSUNG ELECTRONICS CO LTD -GDR- -PREF- REG	USD	14 747,89	125 366,67	0,02
2 177,00	DOUZONE BIZON CO LTD	KRW	168 267,44	118 735,44	0,01
<b>Consumer Retail</b>			<b>11 990 024,60</b>	<b>13 254 768,92</b>	<b>1,72</b>
15 332,00	HYUNDAI MOTOR CO	KRW	1 837 083,42	2 398 152,52	0,31
29 058,00	KIA MOTORS CORP	KRW	1 170 465,48	1 783 494,02	0,23
7 163,00	HYUNDAI MOBIS CO LTD	KRW	1 294 364,66	1 365 237,51	0,18
11 743,00	LG ELECTRONICS INC	KRW	839 652,27	1 217 248,25	0,16
1 034,00	LG HOUSEHOLD & HEALTH CARE LTD	KRW	1 038 134,55	848 233,66	0,11
9 284,00	SAMSUNG C&T CORP	KRW	812 013,85	810 585,61	0,11
9 551,00	LG CORP	KRW	578 989,45	574 856,91	0,07
1 826,00	HYBE CO LTD	KRW	393 760,66	475 570,26	0,06
3 549,00	AMOREPACIFIC CORP	KRW	580 290,46	443 038,20	0,06
19 199,00	KOREAN AIR LINES CO LTD	KRW	374 493,27	420 849,21	0,05
6 110,00	WOONGJIN COWAY CO LTD	KRW	366 508,98	333 244,63	0,04
3 290,00	PEARL ABYSS CORP	KRW	134 858,18	327 586,95	0,04
4 028,00	HYUNDAI MOTOR CO -PREF-	KRW	281 083,11	300 802,48	0,04
381,00	F&F CO LTD VIA NEW	KRW	240 725,59	267 536,27	0,04
2 154,00	E-MART INC	KRW	272 343,43	240 884,07	0,03
20 625,00	HANON SYSTEMS	KRW	190 149,31	206 130,44	0,03
3 466,00	HOTEL SHILLA CO LTD	KRW	215 405,22	201 400,80	0,03
10 628,00	KANGWON LAND INC	KRW	220 328,21	191 114,13	0,03
2 554,00	HYUNDAI MOTOR CO -PREF-	KRW	176 307,04	185 603,28	0,02
1 265,00	SK CHEMICALS CO LTD	KRW	241 508,35	139 586,32	0,02
1 186,00	CJ ENM CO LTD	KRW	154 289,09	123 202,00	0,02
3 186,00	AMOREPACIFIC GROUP	KRW	186 571,09	106 533,00	0,01
232,00	LG HOUSEHOLD & HEALTH CARE LTD -PREF-	KRW	120 671,76	106 020,29	0,01
1 888,00	S-1 CORP	KRW	122 990,69	103 534,30	0,01
1 249,00	LOTTE SHOPPING CO LTD	KRW	141 455,78	80 186,65	0,01
68,00	GS RETAIL CO LTD	KRW	2 330,59	1 525,96	0,00
58,00	POSCO INTERNATIONAL CORP	KRW	910,50	969,70	0,00
5,00	SHINSEGAE INC	KRW	939,63	939,98	0,00
10,00	AMOREPACIFIC CORP -PREF-	KRW	1 152,87	541,69	0,00
6,00	FILA KOREA LTD	KRW	247,11	159,83	0,00
<b>Telecommunication</b>			<b>7 609 845,39</b>	<b>11 047 653,39</b>	<b>1,43</b>
13 600,00	NAVER CORP	KRW	2 610 892,65	3 799 729,17	0,49
6 073,00	SAMSUNG SDI CO LTD	KRW	1 902 227,59	2 933 205,75	0,38
34 365,00	KAKAO CORP	KRW	1 769 456,33	2 923 800,43	0,38
1 818,00	NCSOFT CORP	KRW	889 557,19	901 043,18	0,12
23 617,00	LG UPLUS CORP	KRW	224 702,10	239 542,88	0,03
7 620,00	CHEIL WORLDWIDE INC	KRW	122 410,07	127 115,12	0,02
2 899,00	SK TELECOM CO LTD	KRW	90 599,46	123 216,86	0,01
<b>Finance</b>			<b>7 334 721,19</b>	<b>7 558 784,79</b>	<b>0,98</b>
43 607,00	KB FINANCIAL GROUP INC	KRW	1 505 401,28	1 791 873,02	0,23
48 475,00	SHINHAN FINANCIAL GROUP CO LTD	KRW	1 384 105,28	1 341 745,00	0,17
33 145,00	HANA FINANCIAL GROUP INC	KRW	911 239,31	1 043 031,27	0,13

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

## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
56 261,00	WOORI FINANCIAL GROUP INC	KRW	481 714,81	535 110,30	0,07
3 399,00	SAMSUNG FIRE & MARINE INSURANCE CO LTD	KRW	562 279,11	516 500,05	0,07
10 490,00	KAKAOBANK CORP	KRW	596 321,89	460 668,86	0,06
7 728,00	SAMSUNG LIFE INSURANCE CO LTD	KRW	441 995,29	370 384,43	0,05
4 609,00	KOREA INVESTMENT HOLDINGS CO LTD	KRW	254 507,98	273 297,39	0,03
6 901,00	SAMSUNG SECURITIES CO LTD	KRW	199 967,03	226 652,33	0,03
28 758,00	INDUSTRIAL BANK OF KOREA	KRW	237 754,61	221 169,34	0,03
5 080,00	DB INSURANCE CO LTD	KRW	209 763,30	203 837,16	0,03
31 561,00	MIRAE ASSET DAEWOO CO LTD	KRW	199 450,73	200 513,10	0,03
16 395,00	NH INVESTMENT & SECURITIES CO LTD	KRW	143 110,09	148 626,80	0,02
32 877,00	MERITZ SECURITIES CO LTD	KRW	111 310,83	126 545,83	0,02
1 874,00	SK SQUARE CO LTD	KRW	88 803,45	92 601,31	0,01
144,00	HYUNDAI MARINE & FIRE INSURANCE CO LTD	KRW	3 062,40	2 509,18	0,00
328,00	BNK FINANCIAL GROUP INC	KRW	1 940,47	2 044,85	0,00
72,00	SAMSUNG CARD CO LTD	KRW	1 993,33	1 674,57	0,00
<b>Industries</b>			<b>7 056 245,52</b>	<b>7 399 593,22</b>	<b>0,96</b>
6 184,00	SAMSUNG ELECTRO-MECHANICS CO LTD	KRW	651 086,26	893 747,78	0,12
29 089,00	HMM CO LTD	KRW	1 000 550,48	590 088,74	0,08
34 037,00	DOOSAN HEAVY INDUSTRIES & CONSTRUCTION CO LTD	KRW	463 203,84	529 860,07	0,07
25 675,00	LG DISPLAY CO LTD	KRW	386 649,05	471 230,40	0,06
1 568,00	LG INNOTEK CO LTD	KRW	201 694,23	431 678,24	0,06
1 189,00	ECOPRO BM CO LTD	KRW	289 667,80	424 081,16	0,05
2 481,00	L&F CO LTD	KRW	412 628,02	384 378,17	0,05
3 421,00	POSCO CHEMICAL CO LTD	KRW	276 309,21	364 779,87	0,05
4 293,00	KOREA SHIPBUILDING & OFFSHORE ENGINEERING CO LTD	KRW	354 616,21	299 857,30	0,04
8 605,00	HYUNDAI ENGINEERING & CONSTRUCTION CO LTD	KRW	294 117,08	295 085,91	0,04
17 310,00	SAMSUNG ENGINEERING CO LTD	KRW	218 828,57	294 549,60	0,04
2 299,00	SKC CO LTD	KRW	233 546,34	289 557,33	0,04
67 521,00	SAMSUNG HEAVY INDUSTRIES CO LTD	KRW	321 029,25	284 979,15	0,04
9 954,00	HLB INC	KRW	336 919,78	268 491,26	0,03
2 070,00	HYUNDAI GLOVIS CO LTD	KRW	262 467,06	265 329,38	0,03
8 205,00	HANKOOK TIRE CO LTD	KRW	263 737,25	249 665,41	0,03
2 252,00	ILJIN MATERIALS CO LTD	KRW	220 303,75	220 049,32	0,03
7 086,00	GS ENGINEERING & CONSTRUCTION CORP	KRW	194 831,75	210 877,17	0,03
5 232,00	HYUNDAI HEAVY INDUSTRIES HOLDINGS CO LTD	KRW	239 855,94	208 381,14	0,03
7 869,00	KOREA AEROSPACE INDUSTRIES LTD	KRW	170 799,15	192 371,77	0,02
29 506,00	PAN OCEAN CO LTD	KRW	118 028,53	122 121,30	0,01
1 007,00	CJ LOGISTICS CORP	KRW	132 251,58	96 526,17	0,01
146,00	HYUNDAI ENGINEERING & CONSTRUCTION CO LTD -PREF-	KRW	9 385,93	8 277,58	0,00
832,00	DAEWOO ENGINEERING & CONSTRUCTION CO LTD	KRW	3 738,46	3 629,00	0,00
<b>Raw materials</b>			<b>5 672 884,92</b>	<b>6 010 281,48</b>	<b>0,78</b>
5 065,00	LG CHEM LTD	KRW	2 076 593,62	2 325 914,87	0,30
8 181,00	POSCO	KRW	1 599 909,39	1 702 120,55	0,22
13 725,00	HANWHA CHEMICAL CORP	KRW	384 933,31	362 558,30	0,05
937,00	KOREA ZINC CO LTD	KRW	303 074,06	355 087,72	0,05
1 892,00	LOTTE CHEMICAL CORP	KRW	365 703,17	305 075,10	0,04
9 322,00	HYUNDAI STEEL CO	KRW	285 893,62	287 810,09	0,04
2 018,00	KUMHO PETROCHEMICAL CO LTD	KRW	190 612,47	250 416,84	0,03
1 968,00	SK IE TECHNOLOGY CO LTD	KRW	282 304,26	240 556,38	0,03
849,00	LG CHEM LTD -PREF-	KRW	183 861,02	180 741,63	0,02
<b>Health</b>			<b>5 947 279,62</b>	<b>5 352 072,88</b>	<b>0,70</b>
10 872,00	CELLTRION INC	KRW	1 837 240,33	1 603 599,25	0,21
1 826,00	SAMSUNG BIOLOGICS CO LTD	KRW	815 039,65	1 236 075,62	0,16
9 600,00	CELLTRION HEALTHCARE CO LTD	KRW	704 226,11	572 099,40	0,08
2 534,00	SK BIOSCIENCE CO LTD	KRW	589 395,06	432 130,77	0,06
5 678,00	YUHAN CORP	KRW	212 721,52	267 491,84	0,04
3 026,00	SK BIOPHARMACEUTICALS CO LTD	KRW	321 052,47	221 253,38	0,03

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 923,00	CELLTRION PHARM INC	KRW	175 760,97	177 899,42	0,02
3 866,00	SEEGENE INC	KRW	306 449,50	176 670,02	0,02
3 990,00	SD BIOSENSOR INC	KRW	165 917,60	161 286,38	0,02
2 887,00	ALTEOGEN INC	KRW	247 106,60	160 033,72	0,02
748,00	HANMI PHARM CO LTD	KRW	191 585,71	158 406,26	0,02
598,00	GREEN CROSS CORP	KRW	148 684,21	99 534,83	0,01
3 510,00	SHIN POONG PHARMACEUTICAL CO LTD	KRW	222 468,49	83 852,11	0,01
105,00	HELIXMITH CO LTD	KRW	9 631,40	1 739,88	0,00
<b>Energy</b>			<b>1 273 092,95</b>	<b>1 502 001,30</b>	<b>0,20</b>
5 614,00	SK INNOVATION CO LTD	KRW	767 437,53	1 034 546,41	0,14
4 971,00	S-OIL CORP	KRW	324 853,02	317 294,70	0,04
5 129,00	GS HOLDINGS CORP	KRW	180 802,40	150 160,19	0,02
<b>Basic Goods</b>			<b>1 607 138,42</b>	<b>1 409 809,43</b>	<b>0,18</b>
12 883,00	KT&G CORP	KRW	866 679,90	756 258,01	0,10
914,00	CJ CHEILJEDANG CORP	KRW	255 694,45	257 741,21	0,03
2 619,00	ORION CORP	KRW	225 191,39	202 392,65	0,03
1 610,00	CJ CORP	KRW	148 427,71	100 491,90	0,01
859,00	BGF RETAIL CO LTD	KRW	108 791,25	91 594,83	0,01
60,00	LOTTE CORP	KRW	2 353,72	1 330,83	0,00
<b>Multi-Utilities</b>			<b>568 008,22</b>	<b>472 738,15</b>	<b>0,06</b>
28 347,00	KOREA ELECTRIC POWER CORP	KRW	566 053,55	470 771,89	0,06
69,00	KOREA GAS CORP	KRW	1 954,67	1 966,26	0,00
<b>CHINA</b>			<b>49 312 430,01</b>	<b>49 642 965,74</b>	<b>6,45</b>
<b>Finance</b>			<b>31 390 129,58</b>	<b>28 545 561,50</b>	<b>3,71</b>
10 611 085,00	CHINA CONSTRUCTION BANK CORP -H-	HKD	6 992 907,50	6 555 567,64	0,85
698 571,00	PING AN INSURANCE GROUP CO OF CHINA LTD -H-	HKD	6 270 124,83	4 422 899,12	0,58
6 224 352,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H-	HKD	3 338 782,97	3 124 410,03	0,41
430 610,00	CHINA MERCHANTS BANK CO LTD -H-	HKD	2 167 910,97	2 951 297,54	0,38
8 766 209,00	BANK OF CHINA LTD -H-	HKD	2 800 288,91	2 817 408,79	0,37
806 733,00	CHINA LIFE INSURANCE CO LTD -H-	HKD	1 534 782,74	1 191 035,71	0,16
2 821 202,00	AGRICULTURAL BANK OF CHINA LTD -H-	HKD	913 081,16	865 066,62	0,11
285 816,00	CHINA PACIFIC INSURANCE GROUP CO LTD -H-	HKD	819 493,24	683 266,69	0,09
252 376,00	CITIC SECURITIES CO LTD -H-	HKD	485 839,48	584 695,61	0,08
764 251,00	PICC PROPERTY & CASUALTY CO LTD -H-	HKD	607 193,84	561 554,49	0,07
854 217,00	POSTAL SAVINGS BANK OF CHINA CO LTD -H-	HKD	436 150,17	537 439,50	0,07
948 968,00	BANK OF COMMUNICATIONS CO LTD -H-	HKD	502 097,67	510 836,03	0,07
158 159,00	CHINA INTERNATIONAL CAPITAL CORP LTD -H-	HKD	308 870,62	392 461,41	0,05
189 539,00	CHINA VANKE CO LTD -H-	HKD	543 125,39	382 720,70	0,05
989 119,00	CHINA CITIC BANK CORP LTD -H-	HKD	416 519,14	380 802,55	0,05
171 380,00	HUATAI SECURITIES CO LTD -H-	HKD	240 673,33	251 073,84	0,03
918 294,00	PEOPLE'S INSURANCE CO GROUP OF CHINA LTD -H-	HKD	278 301,77	247 162,00	0,03
302 149,00	HAITONG SECURITIES CO LTD -H-	HKD	248 143,19	237 796,80	0,03
97 368,00	NEW CHINA LIFE INSURANCE CO LTD -H-	HKD	315 435,30	232 213,33	0,03
645 161,00	CHINA MINSHENG BANKING CORP LTD -H-	HKD	330 976,94	219 806,72	0,03
122 533,00	GF SECURITIES CO LTD -H-	HKD	146 753,35	213 466,65	0,03
388 416,00	CHINA GALAXY SECURITIES CO LTD -H-	HKD	194 208,56	200 264,78	0,03
55 047,00	ZHONGAN ONLINE P&C INSURANCE CO LTD -H-	HKD	210 031,27	174 417,26	0,02
976 895,00	CHINA CINDA ASSET MANAGEMENT CO LTD -H-	HKD	185 549,73	165 304,91	0,02
1 423 551,00	CHINA HUARONG ASSET MANAGEMENT CO LTD -H-	HKD	234 464,84	164 901,58	0,02
351 113,00	CHINA EVERBRIGHT BANK CO LTD -H-	HKD	128 460,49	111 250,69	0,01
343 425,00	CHINA BOHAI BANK CO LTD	HKD	155 403,26	103 744,52	0,01
121 512,00	SHANGHAI LUJIAZUI FINANCE & TRADE ZONE DEVELOPMENT CO LTD -B-	USD	96 683,38	98 031,76	0,01
62 919,00	A-LIVING SERVICES CO LTD -H-	HKD	220 798,62	89 461,82	0,01
187 046,00	GUANGZHOU R&F PROPERTIES CO LTD -H-	HKD	250 479,55	61 814,88	0,01

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 100,00	CHINA MERCHANTS PROPERTY OPERATION & SERVICE CO LTD -A-	CNY	13 841,19	11 542,10	0,00
658,00	GUOTAI JUNAN SECURITIES CO LTD -H-	HKD	1 103,24	869,82	0,00
6 711,00	CHINA REINSURANCE GROUP CORP -H-	HKD	1 103,09	571,61	0,00
161,00	LEGEND HOLDINGS CORP -H-	HKD	279,21	210,63	0,00
504,00	CHONGQING RURAL COMMERCIAL BANK CO LTD -H-	HKD	232,85	161,98	0,00
15,00	SHANGHAI ZHANGJIANG HIGH - TECH PARK DEVELOPMENT CO LTD	CNY	37,79	31,39	0,00
<b>Consumer Retail</b>			<b>4 812 240,60</b>	<b>6 550 699,00</b>	<b>0,85</b>
86 731,00	BYD CO LTD -H-	HKD	1 784 556,99	2 612 158,25	0,34
343 343,00	GREAT WALL MOTOR CO LTD -H-	HKD	503 303,47	1 044 995,94	0,13
249 397,00	HAIER SMART HOME CO LTD	HKD	562 661,80	924 753,58	0,12
206 183,00	WEICHAI POWER CO LTD -H-	HKD	344 513,07	365 750,98	0,05
67 212,00	FUYAO GLASS INDUSTRY GROUP CO LTD -H-	HKD	254 434,47	309 902,06	0,04
326 079,00	GUANGZHOU AUTOMOBILE GROUP CO LTD -H-	HKD	301 120,01	289 958,74	0,04
300 519,00	DONGFENG MOTOR GROUP CO LTD -H-	HKD	239 042,67	225 933,97	0,03
86 537,00	SHANGHAI PHARMACEUTICALS HOLDING CO LTD	HKD	158 803,10	150 560,90	0,02
11 869,00	ANHUI GUJING DISTILLERY CO LTD -B-	HKD	119 881,75	149 619,68	0,02
202 168,00	AIR CHINA LTD -H-	HKD	153 350,55	126 048,12	0,02
158 831,00	ZHEJIANG EXPRESSWAY CO LTD -H-	HKD	129 615,23	123 920,63	0,02
135 364,00	JIANGSU EXPRESSWAY CO LTD -H-	HKD	151 592,12	123 597,83	0,01
189 427,00	CHINA SOUTHERN AIRLINES CO LTD -H-	HKD	106 020,48	101 109,36	0,01
2 080,00	BAIC MOTOR CORP LTD -H-	HKD	1 022,16	791,33	0,00
2 142,00	CHINA EASTERN AIRLINES CORP LTD -H-	HKD	1 215,05	732,21	0,00
838,00	SHENZHEN EXPRESSWAY CO LTD -H-	HKD	990,64	727,09	0,00
362,00	TANGSHAN PORT GROUP CO LTD -A-	CNY	117,04	138,33	0,00
<b>Energy</b>			<b>3 556 906,02</b>	<b>4 327 020,29</b>	<b>0,56</b>
2 626 502,00	CHINA PETROLEUM & CHEMICAL CORP -H-	HKD	1 177 846,62	1 100 666,41	0,14
2 295 641,00	PETROCHINA CO LTD -H-	HKD	854 098,00	907 266,40	0,12
369 983,00	CHINA LONGYUAN POWER GROUP CORP LTD -H-	HKD	322 637,65	806 741,89	0,10
368 325,00	CHINA SHENHUA ENERGY CO LTD -H-	HKD	632 751,45	780 538,71	0,10
166 167,00	YANZHOU COAL MINING CO LTD -H-	HKD	155 211,34	306 843,50	0,04
200 622,00	CHINA OILFIELD SERVICES LTD -H-	HKD	182 654,48	155 842,63	0,02
193 525,00	CHINA SUNTIEN GREEN ENERGY CORP LTD -H-	HKD	122 566,07	147 252,78	0,02
225 329,00	CHINA COAL ENERGY CO LTD -H-	HKD	107 815,46	121 040,26	0,02
1 898,00	SINOPEC ENGINEERING GROUP CO LTD -H-	HKD	1 324,95	827,71	0,00
<b>Industries</b>			<b>3 802 116,20</b>	<b>3 923 359,63</b>	<b>0,51</b>
371 617,00	COSCO SHIPPING HOLDINGS CO LTD -H-	HKD	233 519,90	678 630,27	0,09
133 272,00	ANHUI CONCH CEMENT CO LTD -H-	HKD	728 338,52	597 086,89	0,08
454 425,00	CHINA NATIONAL BUILDING MATERIAL CO LTD -H-	HKD	457 661,14	495 949,22	0,06
4 652 157,00	CHINA TOWER CORP LTD -H-	HKD	725 551,75	449 081,22	0,06
60 629,00	ZHUZHOU CRRC TIMES ELECTRIC CO LTD -H-	HKD	217 221,93	325 337,28	0,04
44 863,00	FLAT GLASS GROUP CO LTD -H-	HKD	118 523,86	207 364,46	0,03
442 759,00	CHINA RAILWAY GROUP LTD -H-	HKD	235 018,42	206 662,10	0,03
484 193,00	CRRC CORP LTD -H-	HKD	192 183,45	188 059,91	0,02
261 875,00	AVICHINA INDUSTRY & TECHNOLOGY CO LTD -H-	HKD	132 387,37	164 463,97	0,02
85 690,00	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD -H-	HKD	108 222,13	154 342,29	0,02
13 639,00	HANGZHOU TIGERMED CONSULTING CO LTD	HKD	207 077,05	142 347,44	0,02
208 182,00	BEIJING CAPITAL INTERNATIONAL AIRPORT CO LTD -H-	HKD	184 168,05	115 139,34	0,02
264 903,00	CHINA COMMUNICATIONS SERVICES CORP LTD -H-	HKD	142 030,92	114 319,96	0,01
148 952,00	ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD -H-	HKD	118 515,88	83 395,93	0,01
3 853,00	SHANGHAI ELECTRIC GROUP CO LTD -H-	HKD	1 142,62	1 093,93	0,00
259,00	HEBEI CONSTRUCTION GROUP CORP LTD	HKD	448,59	41,47	0,00
263,00	BBMG CORP -H-	HKD	92,86	36,74	0,00
25,00	SINOTRANS LTD -H-	HKD	11,76	7,21	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>1 948 649,98</b>	<b>1 819 155,94</b>	<b>0,24</b>
38 782,00	WUXI APTEC CO LTD -H-	HKD	424 180,03	552 305,47	0,07
275 522,00	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD -H-	HKD	365 162,47	310 085,56	0,04
148 636,00	SINOPHARM GROUP CO LTD -H-	HKD	352 370,17	293 714,15	0,04
55 026,00	SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD -H-	HKD	241 557,48	209 658,31	0,03
14 845,00	PHARMARON BEIJING CO LTD	HKD	188 214,59	193 035,55	0,03
8 818,00	CANSINO BIOLOGICS INC -H-	HKD	206 711,07	179 356,57	0,02
24 426,00	VENUS MEDTECH HANGZHOU INC -H-	HKD	170 454,17	81 000,33	0,01
<b>Raw materials</b>			<b>1 400 216,54</b>	<b>1 718 172,06</b>	<b>0,22</b>
620 638,00	ZIJIN MINING GROUP CO LTD -H-	HKD	416 185,87	654 090,66	0,09
28 739,00	GANFENG LITHIUM CO LTD	HKD	351 658,16	409 933,02	0,05
420 726,00	ALUMINUM CORP OF CHINA LTD -H-	HKD	154 449,44	210 712,14	0,03
370 362,00	CHINA MOLYBDENUM CO LTD -H-	HKD	188 270,38	173 290,70	0,02
117 502,00	JIANGXI COPPER CO LTD -H-	HKD	167 193,10	169 473,03	0,02
65 964,00	SHANDONG GOLD MINING CO LTD	HKD	120 083,05	99 185,13	0,01
4 670,00	SINOPEC SHANGHAI PETROCHEMICAL CO LTD -H-	HKD	1 875,89	965,25	0,00
208,00	ZHEJIANG JIAHUA ENERGY CHEMICAL INDUSTRY CO LTD -A-	CNY	281,45	334,39	0,00
252,00	ZHAOJIN MINING INDUSTRY CO LTD -H-	HKD	219,20	187,74	0,00
<b>Basic Goods</b>			<b>1 429 518,51</b>	<b>1 658 860,56</b>	<b>0,22</b>
194 434,00	NONGFU SPRING CO LTD	HKD	1 001 955,93	1 162 578,26	0,15
61 679,00	TSINGTAO BREWERY CO LTD -H-	HKD	427 562,58	496 282,30	0,07
<b>Multi-Utilities</b>			<b>384 304,21</b>	<b>559 174,10</b>	<b>0,07</b>
1 174 790,00	CGN POWER CO LTD -H-	HKD	220 982,96	321 535,47	0,04
377 027,00	HUANENG POWER INTERNATIONAL INC -H-	HKD	163 321,25	237 638,63	0,03
<b>Computing and IT</b>			<b>383 154,28</b>	<b>336 620,28</b>	<b>0,04</b>
42 685,00	SHANGHAI BAOSIGHT SOFTWARE CO LTD -B-	USD	174 215,25	182 465,96	0,02
103 302,00	TRAVELSKY TECHNOLOGY LTD -H-	HKD	208 939,03	154 154,32	0,02
<b>Telecommunication</b>			<b>205 194,09</b>	<b>204 342,38</b>	<b>0,03</b>
83 689,00	ZTE CORP -H-	HKD	205 194,09	204 342,38	0,03
<b>BRAZIL</b>			<b>35 781 902,43</b>	<b>30 066 598,14</b>	<b>3,91</b>
<b>Raw materials</b>			<b>7 986 393,75</b>	<b>7 253 754,05</b>	<b>0,94</b>
447 735,00	VALE SA	BRL	6 264 700,96	5 457 661,17	0,71
82 649,00	SUZANO SA	BRL	684 183,95	776 779,98	0,10
126 511,00	GERDAU SA -PREF-	BRL	521 318,16	539 222,29	0,07
74 556,00	CIA SIDERURGICA NACIONAL SA	BRL	340 941,28	291 314,80	0,04
20 950,00	BRASKEM SA -A- -PREF-	BRL	175 249,40	188 775,81	0,02
<b>Finance</b>			<b>9 762 057,30</b>	<b>7 159 053,50</b>	<b>0,93</b>
534 933,00	ITAU UNIBANCO HOLDING SA -PREF-	BRL	2 184 322,47	1 752 254,21	0,23
535 227,00	BANCO BRADESCO SA -PREF-	BRL	2 079 005,74	1 607 603,98	0,21
676 250,00	B3 SA - BRASIL BOLSA BALCAO	BRL	1 712 534,83	1 177 893,87	0,15
511 948,00	ITAUSA - INVESTIMENTOS ITAU SA -PREF-	BRL	979 005,09	714 810,63	0,09
129 813,00	BANCO BTG PACTUAL SA	BRL	460 286,55	426 237,03	0,06
161 299,00	BANCO BRADESCO SA	BRL	622 518,97	408 312,07	0,05
74 167,00	BANCO DO BRASIL SA	BRL	474 670,89	334 557,08	0,05
77 273,00	BB SEGURIDADE PARTICIPACOES	BRL	394 181,55	250 703,02	0,03
45 527,00	BANCO SANTANDER BRASIL SA	BRL	300 196,51	213 409,80	0,03
37 954,00	BANCO INTER SA	BRL	338 173,77	169 543,63	0,02
20 854,00	BANCO DO BRASIL SA -ADR-	USD	199 068,15	95 109,93	0,01
4 267,65	BR MALLS PARTICIPACOES SA	BRL	13 306,20	5 545,02	0,00
715,00	SUL AMERICA SA	BRL	4 786,58	3 073,23	0,00
<b>Energy</b>			<b>5 591 379,40</b>	<b>5 443 410,91</b>	<b>0,71</b>
525 649,00	PETROLEO BRASILEIRO SA -PREF-	BRL	2 328 513,58	2 338 254,65	0,30
410 787,00	PETROLEO BRASILEIRO SA	BRL	1 872 342,01	1 971 826,78	0,26

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
128 605,00	VIBRA ENERGIA SA	BRL	574 853,52	430 313,85	0,06
113 783,00	COSAN SA	BRL	365 361,91	385 878,54	0,05
80 013,00	ULTRAPAR PARTICIPACOES SA	BRL	282 512,45	181 902,49	0,02
22 518,00	ENGIE BRASIL ENERGIA SA	BRL	167 795,93	135 234,60	0,02
<b>Consumer Retail</b>			<b>4 280 536,37</b>	<b>2 790 163,47</b>	<b>0,36</b>
66 981,50	LOCALIZA RENT A CAR SA	BRL	543 801,85	555 065,75	0,07
118 532,00	RAIA DROGASIL SA	BRL	465 452,62	450 355,61	0,06
109 149,90	LOJAS RENNER SA	BRL	667 996,88	417 098,13	0,05
98 951,00	NATURA & CO HOLDING SA	BRL	733 041,20	393 441,57	0,05
331 531,00	MAGAZINE LUIZA SA	BRL	813 633,52	374 261,40	0,05
133 793,00	CCR SA	BRL	363 124,77	242 454,65	0,03
54 790,00	ATACADAO SA	BRL	191 109,00	130 642,61	0,02
141 100,00	VIA S/A	BRL	379 390,27	115 824,39	0,02
19 180,00	ALPARGATAS SA PREF	BRL	122 986,26	111 019,36	0,01
<b>Basic Goods</b>			<b>2 004 887,26</b>	<b>2 077 018,49</b>	<b>0,27</b>
521 310,00	AMBEV SA	BRL	1 345 401,71	1 256 880,89	0,16
95 639,00	JBS SA	BRL	393 733,04	567 492,99	0,08
71 751,00	BRF SA	BRL	265 752,51	252 644,61	0,03
<b>Industries</b>			<b>1 564 873,64</b>	<b>1 670 893,36</b>	<b>0,22</b>
185 337,00	WEG SA	BRL	768 594,69	955 710,76	0,13
143 277,00	RUMO SA	BRL	482 289,52	397 862,62	0,05
79 091,00	KLABIN SA	BRL	313 989,43	317 319,98	0,04
<b>Multi-Utilities</b>			<b>1 410 840,02</b>	<b>1 304 386,98</b>	<b>0,17</b>
100 398,00	EQUATORIAL ENERGIA SA	BRL	361 061,10	354 927,23	0,05
118 225,47	CIA ENERGETICA DE MINAS GERAIS -PREF-	BRL	236 317,01	242 341,31	0,03
37 726,00	CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO	BRL	260 176,96	237 008,75	0,03
35 569,00	CENTRAIS ELETRICAS BRASILEIRAS SA	BRL	213 635,11	185 806,89	0,02
27 812,00	CENTRAIS ELETRICAS BRASILEIRAS SA -B- -PREF-	BRL	169 361,09	143 546,11	0,02
20 266,00	ENERGISA SA	BRL	170 108,55	140 595,42	0,02
106,00	CIA PARANAENSE DE ENERGIA -PREF-	BRL	113,51	106,73	0,00
13,00	CPFL ENERGIA SA	BRL	66,69	54,54	0,00
<b>Health</b>			<b>1 732 450,24</b>	<b>1 248 213,32</b>	<b>0,16</b>
57 729,00	NOTRE DAME INTERMEDICA PARTICIPACOES SA	BRL	689 562,90	544 734,65	0,07
44 385,00	REDE D'OR SAO LUIZ SA	BRL	492 558,91	311 113,36	0,04
127 498,00	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	BRL	288 627,05	206 925,69	0,03
41 953,00	HYPERA SA	BRL	261 701,38	185 439,62	0,02
<b>Telecommunication</b>			<b>1 178 475,10</b>	<b>860 377,04</b>	<b>0,11</b>
56 000,00	TELEFONICA BRASIL SA	BRL	405 533,14	421 947,72	0,05
49 845,00	AMERICANAS SA	BRL	565 607,75	246 120,29	0,03
93 532,00	TIM SA	BRL	207 334,21	192 309,03	0,03
<b>Computing and IT</b>			<b>270 009,35</b>	<b>259 327,02</b>	<b>0,04</b>
57 911,00	TOTVS SA	BRL	270 009,35	259 327,02	0,04
<b>SOUTH AFRICA</b>			<b>22 327 460,28</b>	<b>23 948 679,14</b>	<b>3,11</b>
<b>Finance</b>			<b>6 982 212,58</b>	<b>7 200 691,86</b>	<b>0,93</b>
558 765,00	FIRSTRAND LTD	ZAR	1 751 439,90	1 892 488,34	0,25
143 434,00	STANDARD BANK GROUP LTD	ZAR	1 212 743,92	1 118 694,76	0,14
8 958,00	CAPITEC BANK HOLDINGS LTD	ZAR	678 742,72	1 017 885,86	0,13
209 507,00	SANLAM LTD	ZAR	796 974,03	692 776,05	0,09
79 754,00	ABSA GROUP LTD	ZAR	628 627,17	677 743,13	0,09
50 689,00	NEDBANK GROUP LTD	ZAR	531 511,84	494 198,98	0,06
47 896,00	DISCOVERY LTD	ZAR	370 770,93	383 056,98	0,05
521 140,00	OLD MUTUAL LTD	ZAR	430 220,61	380 299,84	0,05
379 714,00	GROWTHPOINT PROPERTIES LTD	ZAR	398 668,78	325 110,44	0,04

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### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
84 769,00	RAND MERCHANT INVESTMENT HOLDINGS LTD	ZAR	177 206,27	213 298,40	0,03
1 544,00	RESILIENT REIT LTD	ZAR	5 306,41	5 139,08	0,00
<b>Raw materials</b>			<b>5 561 108,93</b>	<b>6 297 189,35</b>	<b>0,82</b>
90 454,00	IMPALA PLATINUM HOLDINGS LTD	ZAR	863 608,90	1 133 732,85	0,15
98 251,00	GOLD FIELDS LTD	ZAR	670 507,85	953 094,49	0,12
62 559,00	SASOL LTD	ZAR	977 950,55	902 588,92	0,12
46 194,00	ANGLOGOLD ASHANTI LTD	ZAR	790 126,42	845 835,12	0,11
305 779,00	SIBANYE STILLWATER LTD -A-	ZAR	861 384,63	836 352,94	0,11
5 872,00	ANGLO AMERICAN PLATINUM LTD	ZAR	370 480,77	594 273,60	0,08
39 495,00	NORTHAM PLATINUM HOLDINGS LTD	ZAR	358 827,77	460 921,09	0,06
61 365,00	HARMONY GOLD MINING CO LTD	ZAR	288 475,46	227 664,55	0,03
7 130,00	KUMBA IRON ORE LTD	ZAR	206 260,44	182 739,64	0,02
12 421,00	AFRICAN RAINBOW MINERALS LTD	ZAR	173 486,14	159 986,15	0,02
<b>Telecommunication</b>			<b>5 462 387,14</b>	<b>5 920 001,80</b>	<b>0,77</b>
24 101,00	NASPERS LTD -N-	ZAR	3 618 748,00	3 318 822,05	0,43
187 693,00	MTN GROUP LTD	ZAR	1 027 532,41	1 784 873,64	0,23
71 117,00	VODACOM GROUP LTD	ZAR	550 827,00	533 314,57	0,07
41 630,00	MULTICHOICE GROUP LTD	ZAR	265 279,73	282 991,54	0,04
<b>Consumer Retail</b>			<b>2 158 276,54</b>	<b>2 302 601,62</b>	<b>0,30</b>
37 122,00	BID CORP LTD	ZAR	622 647,20	675 028,13	0,09
27 178,00	CLICKS GROUP LTD	ZAR	374 090,67	477 703,68	0,06
32 012,00	BIDVEST GROUP LTD	ZAR	339 335,90	337 837,50	0,05
110 399,00	WOOLWORTHS HOLDINGS LTD	ZAR	331 429,42	318 931,99	0,04
28 383,00	MR PRICE GROUP LTD	ZAR	309 339,48	315 429,01	0,04
143 223,00	PEPKOR HOLDINGS LTD	ZAR	177 359,16	174 646,13	0,02
1 035,00	PICK N PAY STORES LTD	ZAR	4 074,71	3 025,18	0,00
<b>Basic Goods</b>			<b>1 473 346,76</b>	<b>1 464 332,71</b>	<b>0,19</b>
55 631,00	SHOPRITE HOLDINGS LTD	ZAR	525 077,27	647 312,75	0,08
58 573,00	REMGRO LTD	ZAR	430 316,43	427 923,56	0,06
21 317,00	SPAR GROUP LTD	ZAR	235 096,49	198 451,76	0,03
18 908,00	TIGER BRANDS LTD	ZAR	282 856,57	190 644,64	0,02
<b>Health</b>			<b>467 688,64</b>	<b>536 874,59</b>	<b>0,07</b>
42 941,00	ASPEN PHARMACARE HOLDINGS LTD	ZAR	467 688,64	536 874,59	0,07
<b>Energy</b>			<b>222 439,69</b>	<b>226 987,21</b>	<b>0,03</b>
26 655,00	EXXARO RESOURCES LTD	ZAR	222 439,69	226 987,21	0,03
<b>RUSSIA</b>			<b>19 211 564,97</b>	<b>23 572 887,32</b>	<b>3,06</b>
<b>Energy</b>			<b>10 498 682,53</b>	<b>13 530 523,15</b>	<b>1,76</b>
1 290 099,00	GAZPROM PJSC	USD	3 476 391,64	5 228 815,66	0,68
46 008,00	LUKOIL PJSC	USD	2 995 936,10	3 568 868,48	0,46
9 787,00	NOVATEK PJSC -S- -GDR- REG	USD	1 379 494,75	2 029 858,43	0,26
156 727,00	TATNEFT PJSC	USD	1 128 372,29	926 146,53	0,12
129 020,00	ROSNEFT OIL CO PJSC	USD	688 202,42	913 834,83	0,12
790 768,00	SURGUTNEFTGAS PJSC	USD	341 498,38	371 403,37	0,05
769 234,00	SURGUTNEFTGAS -PREF-	USD	360 139,84	349 482,49	0,05
9 944,00	GAZPROM PJSC -ADR-	USD	68 429,61	80 929,32	0,01
295,00	NOVATEK PJSC -S- -GDR- REG	USD	60 217,50	61 184,04	0,01
<b>Finance</b>			<b>3 975 156,79</b>	<b>4 633 902,94</b>	<b>0,60</b>
1 194 527,00	SBERBANK OF RUSSIA PJSC	USD	3 534 885,82	4 141 077,99	0,54
163 756,00	MOSCOW EXCHANGE MICEX	USD	268 905,41	296 163,24	0,04
344 829 711,00	VTB BANK PJSC	USD	171 365,56	196 661,71	0,02

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>3 127 074,18</b>	<b>3 748 449,08</b>	<b>0,49</b>
7 005,00	MMC NORILSK NICKEL PJSC	USD	1 639 806,51	1 888 025,35	0,24
23 178,00	SEVERSTAL PJSC	USD	323 769,98	439 275,44	0,06
165 819,00	NOVOLIPETSK STEEL PJSC	USD	385 858,32	426 093,44	0,06
285 281,00	ALROSA AO	USD	319 621,03	413 621,46	0,05
336 287,00	UNITED CO RUSAL INTERNATIONAL PJSC	USD	275 567,45	293 814,63	0,04
14 608,00	PHOSAGRO PJSC -GDR- REG	USD	174 030,00	279 171,75	0,04
442,00	PHOSAGRO PJSC	USD	8 420,89	8 447,01	0,00
<b>Industries</b>			<b>516 572,84</b>	<b>581 217,25</b>	<b>0,07</b>
3 765,00	POLYUS PJSC	USD	516 572,84	581 217,25	0,07
<b>Basic Goods</b>			<b>481 490,59</b>	<b>524 428,97</b>	<b>0,07</b>
39 479,00	MAGNIT PJSC -GDR- REG	USD	481 490,59	524 428,97	0,07
<b>Telecommunication</b>			<b>369 727,90</b>	<b>350 371,79</b>	<b>0,04</b>
49 766,00	MOBILE TELESYSTEMS PJSC -ADR-	USD	369 727,90	350 371,79	0,04
<b>Multi-Utilities</b>			<b>242 860,14</b>	<b>203 994,14</b>	<b>0,03</b>
4 043 926,00	INTER RAO UES PJSC	USD	242 860,14	203 994,14	0,03
<b>SAUDI ARABIA</b>			<b>16 018 153,77</b>	<b>21 467 692,57</b>	<b>2,79</b>
<b>Finance</b>			<b>7 110 629,95</b>	<b>10 900 296,25</b>	<b>1,42</b>
113 728,00	AL RAJHI BANK	SAR	2 061 290,40	3 804 080,64	0,50
203 710,00	NATIONAL COMMERCIAL BANK	SAR	2 051 937,38	3 094 598,41	0,40
125 333,00	RIYAD BANK	SAR	594 118,74	801 199,75	0,10
54 817,00	BANQUE SAUDI FRANSI	SAR	418 409,06	610 974,60	0,08
76 306,00	SAUDI BRITISH BANK	SAR	463 815,11	593 989,42	0,08
90 982,00	ALINMA BANK	SAR	363 252,45	514 219,30	0,07
34 118,00	BANK ALBILAD	SAR	215 998,79	373 026,24	0,05
55 704,00	ARAB NATIONAL BANK	SAR	271 177,41	300 378,39	0,04
5 570,00	BUPA ARABIA FOR COOPERATIVE INSURANCE CO	SAR	156 676,06	172 646,05	0,02
37 303,00	BANK AL-JAZIRA	SAR	119 847,42	169 827,16	0,02
19 754,00	SAUDI INDUSTRIAL INVESTMENT GROUP	SAR	119 761,25	145 150,72	0,02
49 072,00	DAR AL ARKAN REAL ESTATE DEVELOPMENT CO	SAR	96 593,50	116 449,55	0,02
36 826,00	EMAAR ECONOMIC CITY	SAR	79 658,05	103 720,58	0,01
5 472,00	CO FOR COOPERATIVE INSURANCE	SAR	98 094,33	100 035,44	0,01
<b>Raw materials</b>			<b>3 920 674,49</b>	<b>5 335 443,51</b>	<b>0,69</b>
83 555,00	SAUDI BASIC INDUSTRIES CORP	SAR	1 931 573,83	2 286 317,36	0,30
19 888,00	SAUDI ARABIAN FERTILIZER CO	SAR	445 401,32	828 491,19	0,11
39 986,00	SAUDI ARABIAN MINING CO	SAR	437 099,99	740 429,48	0,10
23 500,00	YANBU NATIONAL PETROCHEMICAL CO	SAR	326 484,77	380 829,59	0,05
33 360,00	SAHARA INTERNATIONAL PETROCHEMICAL CO	SAR	155 099,65	330 507,57	0,04
66 328,00	SAUDI KAYAN PETROCHEMICAL CO	SAR	193 726,94	266 294,71	0,03
9 510,00	ADVANCED PETROCHEMICAL CO	SAR	133 462,72	157 928,04	0,02
30 430,00	NATIONAL INDUSTRIALIZATION CO	SAR	103 132,71	143 274,39	0,02
10 820,00	NATIONAL PETROCHEMICAL CO	SAR	112 872,41	102 092,38	0,01
20 332,00	RABIGH REFINING & PETROCHEMICAL CO	SAR	81 820,15	99 278,80	0,01
<b>Telecommunication</b>			<b>1 715 875,65</b>	<b>1 803 493,79</b>	<b>0,23</b>
53 934,00	SAUDI TELECOM CO	SAR	1 352 441,47	1 429 996,66	0,19
35 028,00	ETIHAD ETISALAT CO	SAR	238 569,87	257 382,77	0,03
40 884,00	MOBILE TELECOMMUNICATIONS CO SAUDI ARABIA	SAR	124 864,31	116 114,36	0,01
<b>Energy</b>			<b>1 629 570,30</b>	<b>1 724 815,59</b>	<b>0,22</b>
204 246,00	SAUDI ARABIAN OIL CO	SAR	1 629 570,30	1 724 815,59	0,22
<b>Basic Goods</b>			<b>541 171,46</b>	<b>449 863,59</b>	<b>0,06</b>
23 210,00	ALMARAI CO JSC	SAR	296 108,60	266 904,47	0,04
24 276,00	SAVOLA GROUP	SAR	245 062,86	182 959,12	0,02

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>356 314,69</b>	<b>437 622,65</b>	<b>0,06</b>
77 365,00	SAUDI ELECTRICITY CO	SAR	356 314,69	437 622,65	0,06
<b>Health</b>			<b>328 349,06</b>	<b>372 061,57</b>	<b>0,05</b>
4 549,00	MOUWASAT MEDICAL SERVICES CO	SAR	186 087,17	186 496,97	0,03
4 874,00	DR SULAIMAN AL HABIB MEDICAL SERVICES GROUP CO	SAR	142 261,89	185 564,60	0,02
<b>Consumer Retail</b>			<b>326 857,04</b>	<b>357 913,52</b>	<b>0,05</b>
5 459,00	JARIR MARKETING CO	SAR	213 697,80	253 421,97	0,03
4 094,00	ABDULLAH AL OTHAIM MARKETS CO	SAR	113 159,24	104 491,55	0,02
<b>Industries</b>			<b>88 711,13</b>	<b>86 182,10</b>	<b>0,01</b>
6 667,00	SAUDI CEMENT CO	SAR	88 711,13	86 182,10	0,01
<b>MEXICO</b>			<b>12 835 678,28</b>	<b>15 582 781,95</b>	<b>2,02</b>
<b>Telecommunication</b>			<b>3 262 464,01</b>	<b>4 198 352,63</b>	<b>0,55</b>
3 478 788,00	AMERICA MOVIL SAB DE CV -L-	MXN	2 281 791,52	3 241 484,74	0,42
265 336,00	GRUPO TELEVISA SAB	MXN	560 721,98	439 417,17	0,06
15 605,00	AMERICA MOVIL SAB DE CV -ADR- -L-	USD	195 209,81	291 730,12	0,04
145 716,00	TELESITES SAB DE CV	MXN	126 173,45	131 206,39	0,02
31 538,00	MEGACABLE HOLDINGS SAB DE CV	MXN	98 567,25	94 514,21	0,01
<b>Basic Goods</b>			<b>2 783 575,86</b>	<b>2 978 745,71</b>	<b>0,39</b>
214 717,00	FOMENTO ECONOMICO MEXICANO SAB DE CV	MXN	1 484 820,96	1 469 579,87	0,19
172 902,00	GRUPO BIMBO SAB DE CV -A-	MXN	313 099,99	467 724,56	0,06
57 978,00	COCA-COLA FEMSA SAB DE CV	MXN	274 242,58	278 210,08	0,04
48 690,00	ARCA CONTINENTAL SAB DE CV	MXN	236 274,62	273 006,70	0,04
23 639,00	GRUMA SAB DE CV -B-	MXN	227 034,66	266 592,52	0,03
167 871,00	KIMBERLY-CLARK DE MEXICO SAB DE CV -A-	MXN	248 103,05	223 631,98	0,03
<b>Industries</b>			<b>1 763 634,96</b>	<b>2 253 864,37</b>	<b>0,29</b>
1 671 035,00	CEMEX SAB DE CV	MXN	789 642,64	1 004 291,36	0,13
40 406,00	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV -B-	MXN	321 097,91	489 776,31	0,06
22 938,00	GRUPO AEROPORTUARIO DEL SURESTE SAB DE CV -B-	MXN	317 221,52	416 587,18	0,05
325 159,00	ALFA SAB DE CV -A-	MXN	208 331,48	209 808,06	0,03
46 915,00	GRUPO CARSO SAB DE CV -A1-	MXN	127 341,41	133 401,46	0,02
<b>Finance</b>			<b>1 912 344,64</b>	<b>2 223 311,92</b>	<b>0,29</b>
286 476,00	GRUPO FINANCIERO BANORTE SAB DE CV -O-	MXN	1 316 070,13	1 637 048,90	0,21
349 073,00	FIBRA UNO ADMINISTRACION SA DE CV	MXN	348 418,40	324 511,42	0,04
248 492,00	GRUPO FINANCIERO INBURSA SAB DE CV -O-	MXN	247 856,11	261 751,60	0,04
<b>Consumer Retail</b>			<b>1 693 719,65</b>	<b>2 194 496,33</b>	<b>0,28</b>
578 273,00	WAL-MART DE MEXICO SAB DE CV	MXN	1 400 439,63	1 890 240,07	0,24
25 177,00	PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV	MXN	189 585,57	173 053,52	0,02
59 465,00	BECLÉ SAB DE CV	MXN	103 694,45	131 202,74	0,02
<b>Raw materials</b>			<b>1 419 939,16</b>	<b>1 734 010,99</b>	<b>0,22</b>
343 757,00	GRUPO MEXICO SAB DE CV -B-	MXN	977 001,92	1 318 593,22	0,17
115 794,00	ORBIA ADVANCE CORP SAB DE CV	MXN	236 829,39	260 012,98	0,03
15 357,00	INDUSTRIAS PENOLES SAB DE CV	MXN	206 107,85	155 404,79	0,02
<b>THAILAND</b>			<b>12 885 110,93</b>	<b>12 917 812,06</b>	<b>1,68</b>
<b>Energy</b>			<b>2 065 104,68</b>	<b>2 179 493,49</b>	<b>0,28</b>
1 106 682,00	PTT PCL	THB	1 205 518,60	1 114 870,02	0,15
153 870,00	PTT EXPLORATION & PRODUCTION PCL	THB	445 306,17	481 342,00	0,06
165 148,00	ENERGY ABSOLUTE PCL	THB	209 787,77	420 302,86	0,05
124 196,00	THAI OIL PCL	THB	204 492,14	162 978,61	0,02

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>1 914 755,13</b>	<b>1 994 036,12</b>	<b>0,26</b>
474 448,00	AIRPORTS OF THAILAND PCL	THB	755 376,13	767 248,86	0,10
34 500,00	DELTA ELECTRONICS THAILAND PCL	THB	268 840,71	376 820,14	0,05
142 600,00	SCG PACKAGING PCL	THB	212 240,57	261 792,44	0,03
874 347,00	BTS GROUP HOLDINGS PCL	THB	240 612,75	216 727,11	0,03
846 073,00	BANGKOK EXPRESSWAY & METRO PCL	THB	195 821,15	189 531,91	0,03
86 600,00	B GRIMM POWER PCL	THB	121 279,07	92 980,25	0,01
110 900,00	SRI TRANG GLOVES THAILAND PCL	THB	120 584,75	88 935,41	0,01
<b>Consumer Retail</b>			<b>2 119 141,17</b>	<b>1 912 032,59</b>	<b>0,25</b>
646 415,00	CP ALL PCL	THB	1 181 178,32	1 011 070,02	0,13
345 283,00	MINOR INTERNATIONAL PCL	THB	281 243,97	263 166,64	0,04
655 149,00	HOME PRODUCT CENTER PCL	THB	251 856,11	251 840,68	0,03
926 021,00	LAND & HOUSES PCL REG	THB	227 666,95	216 033,60	0,03
200 300,00	CENTRAL RETAIL CORP PCL	THB	177 195,82	169 921,65	0,02
<b>Raw materials</b>			<b>1 559 319,03</b>	<b>1 487 886,49</b>	<b>0,19</b>
86 385,00	SIAM CEMENT PCL REG	THB	963 433,68	883 982,03	0,11
249 582,00	PTT GLOBAL CHEMICAL PCL	THB	414 028,02	388 721,83	0,05
186 439,00	INDORAMA VENTURES PCL	THB	180 463,48	213 767,00	0,03
13 906,00	IRPC PCL	THB	1 393,85	1 415,63	0,00
<b>Finance</b>			<b>1 446 063,71</b>	<b>1 432 444,38</b>	<b>0,19</b>
223 585,00	CENTRAL PATTANA PCL	THB	357 751,54	334 895,19	0,04
94 722,00	SIAM COMMERCIAL BANK PCL	THB	305 435,01	318 913,11	0,04
99 900,00	KRUNGTHAI CARD PCL	THB	130 317,74	156 917,59	0,02
83 600,00	SRISAWAD CORP PCL	THB	145 347,92	136 855,12	0,02
386 822,00	KRUNG THAI BANK PCL	THB	142 760,79	135 363,91	0,02
82 100,00	MUANGTHAI CAPITAL PCL	THB	129 770,80	127 870,05	0,02
196 800,00	BANGKOK COMMERCIAL ASSET MANAGEMENT PCL	THB	126 077,54	112 692,92	0,02
885 600,00	ASSET WORLD CORP PCL	THB	108 602,37	108 936,49	0,01
<b>Telecommunication</b>			<b>1 026 846,23</b>	<b>1 229 641,02</b>	<b>0,16</b>
131 734,00	ADVANCED INFO SERVICE PCL	THB	681 612,41	803 236,64	0,11
124 240,00	INTOUCH HOLDINGS PCL -F-	THB	208 518,26	264 316,50	0,03
1 279 101,00	TRUE CORP PCL	THB	136 715,56	162 087,88	0,02
<b>Multi-Utilities</b>			<b>1 013 094,15</b>	<b>1 052 562,17</b>	<b>0,14</b>
324 687,00	GULF ENERGY DEVELOPMENT PCL	THB	265 916,97	393 798,26	0,05
332 100,00	PTT OIL & RETAIL BUSINESS PCL	THB	256 258,22	237 711,63	0,03
78 000,00	GLOBAL POWER SYNERGY PCL -F-	THB	173 062,95	183 518,88	0,03
28 424,00	ELECTRICITY GENERATING PCL	THB	178 167,38	132 245,26	0,02
88 257,00	RATCH GROUP PCL	THB	139 688,63	105 288,14	0,01
<b>Health</b>			<b>863 668,79</b>	<b>840 908,63</b>	<b>0,11</b>
1 055 596,00	BANGKOK DUSIT MEDICAL SERVICES PCL -F-	THB	658 703,86	643 640,50	0,08
52 774,00	BUMRUNGRAD HOSPITAL PCL	THB	204 964,93	197 268,13	0,03
<b>Basic Goods</b>			<b>877 118,04</b>	<b>788 807,17</b>	<b>0,10</b>
427 210,00	CHAROEN POKPHAND FOODS PCL	THB	318 214,46	288 801,46	0,04
318 611,00	THAI UNION GROUP PCL -F-	THB	156 506,90	164 707,42	0,02
133 000,00	OSOTSPA PCL	THB	136 421,57	120 761,92	0,02
133 068,00	BERLI JUCKER PCL	THB	152 459,53	109 358,64	0,01
33 200,00	CARABAO GROUP PCL -F-	THB	113 515,58	105 177,73	0,01
<b>INDONESIA</b>			<b>10 023 266,86</b>	<b>11 268 093,35</b>	<b>1,46</b>
<b>Finance</b>			<b>4 938 986,58</b>	<b>6 000 442,73</b>	<b>0,78</b>
6 138 640,00	BANK CENTRAL ASIA TBK PT	IDR	2 164 763,09	2 791 302,12	0,36
7 555 598,00	BANK RAKYAT INDONESIA PERSERO TBK PT	IDR	1 657 990,12	1 960 524,06	0,25
2 065 659,00	BANK MANDIRI PERSERO TBK PT	IDR	799 909,84	904 013,25	0,12
825 457,00	BANK NEGARA INDONESIA PERSERO TBK PT	IDR	316 317,24	344 598,83	0,05

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
29,00	BANK TABUNGAN NEGARA PERSERO TBK PT	IDR	4,67	3,24	0,00
42,00	PAKUWON JATI TBK PT	IDR	1,62	1,23	0,00
<b>Telecommunication</b>			<b>1 297 175,90</b>	<b>1 588 348,51</b>	<b>0,21</b>
5 481 002,00	TELEKOMUNIKASI INDONESIA PERSERO TBK PT	IDR	1 168 739,64	1 422 208,58	0,19
877 500,00	TOWER BERSAMA INFRASTRUCTURE TBK PT	IDR	128 436,26	166 139,93	0,02
<b>Consumer Retail</b>			<b>1 087 636,09</b>	<b>1 042 436,33</b>	<b>0,13</b>
2 239 910,00	ASTRA INTERNATIONAL TBK PT	IDR	829 642,13	796 036,74	0,10
181 869,00	UNITED TRACTORS TBK PT	IDR	257 993,96	246 399,59	0,03
<b>Basic Goods</b>			<b>1 179 102,09</b>	<b>943 774,37</b>	<b>0,12</b>
816 568,00	CHAROEN POKPHAND INDONESIA TBK PT	IDR	282 005,73	301 603,50	0,04
844 328,00	UNILEVER INDONESIA TBK PT	IDR	390 653,98	221 706,59	0,03
485 851,00	INDOFOOD SUKSES MAKMUR TBK PT	IDR	206 205,03	188 499,49	0,02
258 142,00	INDOFOOD CBP SUKSES MAKMUR TBK PT	IDR	148 289,69	138 211,71	0,02
49 235,00	GUDANG GARAM TBK PT	IDR	151 947,66	93 753,08	0,01
<b>Raw materials</b>			<b>672 071,99</b>	<b>779 232,99</b>	<b>0,10</b>
1 267 300,00	MERDEKA COPPER GOLD TBK PT	IDR	170 960,61	325 691,80	0,04
3 112 158,00	BARITO PACIFIC TBK PT	IDR	171 097,10	166 144,95	0,02
302 692,00	INDAH KIAT PULP & PAPER CORP TBK PT	IDR	177 429,10	152 199,43	0,02
930 700,00	ANEKA TAMBANG TBK	IDR	152 579,36	135 192,51	0,02
9,00	PABRIK KERTAS TJIWI KIMIA TBK PT	IDR	5,82	4,30	0,00
<b>Industries</b>			<b>504 745,69</b>	<b>445 578,38</b>	<b>0,06</b>
2 540 300,00	SARANA MENARA NUSANTARA TBK PT	IDR	166 601,17	178 981,41	0,02
328 207,00	SEMEN INDONESIA PERSERO TBK PT	IDR	204 487,42	148 220,37	0,02
162 987,00	INDOCEMENT TUNGGAL PRAKARSA TBK PT	IDR	133 657,10	118 376,60	0,02
<b>Health</b>			<b>210 205,20</b>	<b>234 737,74</b>	<b>0,03</b>
2 334 215,00	KALBE FARMA TBK PT	IDR	210 205,20	234 737,74	0,03
<b>Energy</b>			<b>131 007,07</b>	<b>231 544,13</b>	<b>0,03</b>
1 573 832,00	ADARO ENERGY TBK PT	IDR	131 007,07	231 544,13	0,03
<b>Multi-Utilities</b>			<b>2 336,25</b>	<b>1 998,17</b>	<b>0,00</b>
22 992,00	PERUSAHAAN GAS NEGARA PERSERO TBK	IDR	2 336,25	1 998,17	0,00
<b>MALAYSIA</b>			<b>10 568 124,03</b>	<b>10 527 664,33</b>	<b>1,37</b>
<b>Finance</b>			<b>3 510 618,42</b>	<b>3 922 645,43</b>	<b>0,51</b>
1 611 080,00	PUBLIC BANK BHD	MYR	1 282 232,16	1 419 051,41	0,18
517 654,00	MALAYAN BANKING BHD	MYR	879 927,09	915 203,14	0,12
720 400,00	CIMB GROUP HOLDINGS BHD	MYR	649 671,81	839 419,35	0,11
71 930,00	HONG LEONG BANK BHD	MYR	246 969,48	286 401,85	0,04
202 620,00	RHB BANK BHD	MYR	218 660,02	232 225,01	0,03
201 679,00	AMMB HOLDINGS BHD	MYR	147 382,06	136 975,72	0,02
25 370,00	HONG LEONG FINANCIAL GROUP BHD	MYR	85 775,80	93 368,95	0,01
<b>Basic Goods</b>			<b>1 510 249,35</b>	<b>1 394 634,14</b>	<b>0,18</b>
70 798,00	PPB GROUP BHD	MYR	259 490,23	257 251,36	0,03
278 205,00	IOI CORP BHD	MYR	247 433,16	229 692,84	0,03
47 844,00	KUALA LUMPUR KEPONG BHD	MYR	225 555,30	221 572,14	0,03
7 798,00	NESTLE MALAYSIA BHD	MYR	222 354,90	221 117,25	0,03
191 310,00	SIME DARBY PLANTATION BHD	MYR	192 731,80	155 920,00	0,02
121 223,00	QL RESOURCES BHD	MYR	138 270,10	120 410,35	0,02
68 916,00	HAP SENG CONSOLIDATED BHD	MYR	123 931,31	112 627,31	0,01
14 187,00	FRASER & NEAVE HOLDINGS BHD	MYR	98 156,33	74 373,88	0,01
236,00	CARLSBERG BREWERY MALAYSIA BHD -B-	MYR	1 376,35	1 024,83	0,00
453,00	GENTING PLANTATIONS BHD	MYR	949,87	644,18	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>961 329,52</b>	<b>948 492,45</b>	<b>0,12</b>
344 133,00	DIGI.COM BHD	MYR	313 403,41	297 271,76	0,04
259 848,00	MAXIS BHD	MYR	279 578,07	253 693,96	0,03
304 525,00	AXIATA GROUP BHD	MYR	243 552,41	250 776,94	0,03
125 258,00	TELEKOM MALAYSIA BHD	MYR	124 795,63	146 749,79	0,02
<b>Raw materials</b>			<b>649 992,21</b>	<b>923 192,66</b>	<b>0,12</b>
265 568,00	PETRONAS CHEMICALS GROUP BHD	MYR	388 697,62	493 756,44	0,06
357 478,00	PRESS METAL ALUMINIUM HOLDINGS BHD	MYR	261 294,59	429 436,22	0,06
<b>Industries</b>			<b>1 362 827,88</b>	<b>899 830,29</b>	<b>0,12</b>
590 337,00	TOP GLOVE CORP BHD	MYR	561 875,61	299 454,49	0,04
189 697,00	HARTALEGA HOLDINGS BHD	MYR	407 043,82	227 076,66	0,03
148 193,00	MISC BHD	MYR	227 428,29	220 170,26	0,03
119 328,00	MALAYSIA AIRPORTS HOLDINGS BHD	MYR	163 457,26	151 199,24	0,02
2 955,00	GAMUDA BHD	MYR	2 439,86	1 800,00	0,00
200,00	KOSSAN RUBBER INDUSTRIES	MYR	281,31	78,95	0,00
167,00	SUPERMAX CORP BHD	MYR	301,73	50,69	0,00
<b>Energy</b>			<b>748 403,54</b>	<b>706 734,65</b>	<b>0,09</b>
87 575,00	PETRONAS GAS BHD	MYR	304 301,59	320 070,92	0,04
437 376,00	DIALOG GROUP BHD	MYR	296 270,50	245 999,23	0,03
32 940,00	PETRONAS DAGANGAN BHD	MYR	147 831,45	140 664,50	0,02
<b>Consumer Retail</b>			<b>709 210,56</b>	<b>682 989,51</b>	<b>0,09</b>
236 005,00	GENTING BHD	MYR	261 547,03	236 927,39	0,03
328 582,00	GENTING MALAYSIA BHD	MYR	214 178,18	202 940,95	0,03
301 148,00	SIME DARBY BHD	MYR	140 536,54	147 007,92	0,02
113 205,00	WESTPORTS HOLDINGS BHD	MYR	92 931,72	96 107,78	0,01
32,00	AIRASIA GROUP BHD	MYR	17,09	5,47	0,00
<b>Multi-Utilities</b>			<b>607 162,82</b>	<b>485 276,99</b>	<b>0,06</b>
247 387,00	TENAGA NASIONAL BHD	MYR	606 037,92	484 631,35	0,06
5 200,00	YTL CORP BHD	MYR	1 124,90	645,64	0,00
<b>Health</b>			<b>224 811,25</b>	<b>283 386,19</b>	<b>0,04</b>
194 352,00	IHH HEALTHCARE BHD	MYR	224 811,25	283 386,19	0,04
<b>Computing and IT</b>			<b>283 518,48</b>	<b>280 482,02</b>	<b>0,04</b>
326 300,00	INARI AMERTRON BHD	MYR	283 518,48	280 482,02	0,04
<b>HONG KONG</b>			<b>8 406 883,11</b>	<b>8 715 745,42</b>	<b>1,13</b>
<b>Finance</b>			<b>2 871 043,50</b>	<b>2 480 488,44</b>	<b>0,32</b>
415 238,00	CHINA OVERSEAS LAND & INVESTMENT LTD	HKD	1 054 748,35	868 637,00	0,11
627 029,00	CITIC LTD	HKD	562 610,77	553 299,47	0,07
152 335,00	WHARF HOLDINGS LTD	HKD	323 380,35	407 419,88	0,05
172 725,00	CHINA TAIPING INSURANCE HOLDINGS CO LTD	HKD	305 917,31	215 774,19	0,03
632 418,00	CHINA JINMAO HOLDINGS GROUP LTD	HKD	327 465,76	170 217,49	0,02
184 591,00	FAR EAST HORIZON LTD	HKD	153 753,77	142 760,89	0,02
154 351,00	YUEXIU PROPERTY CO LTD	HKD	139 042,16	119 724,15	0,02
1 009,00	CHINA EVERBRIGHT LTD	HKD	1 500,62	1 073,70	0,00
3 600,00	SINO-OCEAN GROUP HOLDING LTD	HKD	1 249,33	735,91	0,00
514,00	SHANGHAI INDUSTRIAL HOLDINGS LTD	HKD	1 074,81	663,12	0,00
963,00	SHENZHEN INVESTMENT LTD	HKD	300,27	182,64	0,00
<b>Multi-Utilities</b>			<b>1 174 535,23</b>	<b>1 562 527,26</b>	<b>0,20</b>
210 346,00	CHINA RESOURCES POWER HOLDINGS CO LTD	HKD	294 747,25	655 734,78	0,08
596 049,00	CHINA POWER INTERNATIONAL DEVELOPMENT LTD	HKD	195 970,08	368 918,20	0,05
325 894,00	GUANGDONG INVESTMENT LTD	HKD	466 850,16	366 406,50	0,05
55 920,00	BEIJING ENTERPRISES HOLDINGS LTD	HKD	216 967,74	171 467,78	0,02

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>1 128 301,68</b>	<b>1 153 366,51</b>	<b>0,15</b>
973 281,00	CSPC PHARMACEUTICAL GROUP LTD	HKD	958 239,91	936 209,98	0,12
306 805,00	CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS CO LTD	HKD	169 935,06	217 071,14	0,03
161,00	CHINA RESOURCES PHARMACEUTICAL GROUP LTD	HKD	126,71	85,39	0,00
<b>Basic Goods</b>			<b>871 240,56</b>	<b>1 085 303,89</b>	<b>0,14</b>
157 959,00	CHINA RESOURCES BEER HOLDINGS CO LTD	HKD	871 240,56	1 085 303,89	0,14
<b>Computing and IT</b>			<b>789 430,37</b>	<b>1 084 386,56</b>	<b>0,14</b>
800 333,00	LENOVO GROUP LTD	HKD	585 442,97	822 566,30	0,11
55 957,00	HUA HONG SEMICONDUCTOR LTD	HKD	203 987,40	261 820,26	0,03
<b>Consumer Retail</b>			<b>593 770,69</b>	<b>443 199,18</b>	<b>0,06</b>
160 991,00	CHINA MERCHANTS PORT HOLDINGS CO LTD	HKD	278 416,50	264 741,34	0,04
76 460,00	SINOTRUK HONG KONG LTD	HKD	129 670,95	103 331,53	0,01
211 347,00	SUN ART RETAIL GROUP LTD	HKD	185 683,24	75 126,31	0,01
<b>Raw materials</b>			<b>470 833,47</b>	<b>360 104,78</b>	<b>0,05</b>
278 123,00	FOSUN INTERNATIONAL LTD	HKD	317 634,22	263 107,67	0,04
334 940,00	MMG LTD	HKD	153 199,25	96 997,11	0,01
<b>Energy</b>			<b>276 495,77</b>	<b>307 415,98</b>	<b>0,04</b>
408 283,00	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	276 495,77	307 415,98	0,04
<b>Industries</b>			<b>231 231,84</b>	<b>238 952,82</b>	<b>0,03</b>
74 878,00	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	231 231,84	238 952,82	0,03
<b>UNITED ARAB EMIRATES</b>			<b>6 710 775,05</b>	<b>8 577 964,59</b>	<b>1,11</b>
<b>Finance</b>			<b>4 103 786,16</b>	<b>5 350 288,99</b>	<b>0,69</b>
483 536,00	FIRST ABU DHABI BANK PJSC	AED	1 643 208,30	2 196 403,58	0,29
279 717,00	EMIRATES NBD BANK PJSC	AED	689 460,08	913 819,85	0,12
308 057,00	ABU DHABI COMMERCIAL BANK PJSC	AED	486 696,13	633 552,40	0,08
435 690,00	EMAAR PROPERTIES PJSC	AED	478 897,24	513 675,54	0,07
320 577,00	DUBAI ISLAMIC BANK PJSC	AED	371 799,76	415 831,20	0,05
426 748,00	ALDAR PROPERTIES PJSC	AED	255 855,13	410 531,82	0,05
160 878,00	ABU DHABI ISLAMIC BANK PJSC	AED	177 869,52	266 474,60	0,03
<b>Telecommunication</b>			<b>2 320 698,92</b>	<b>2 942 761,97</b>	<b>0,38</b>
385 029,00	EMIRATES TELECOMMUNICATIONS GROUP CO PJSC	AED	2 320 698,92	2 942 761,97	0,38
<b>Consumer Retail</b>			<b>286 289,97</b>	<b>284 913,63</b>	<b>0,04</b>
276 747,00	ABU DHABI NATIONAL OIL CO FOR DISTRIBUTION PJSC	AED	286 289,97	284 913,63	0,04
<b>QATAR</b>			<b>5 122 402,82</b>	<b>5 976 501,02</b>	<b>0,78</b>
<b>Finance</b>			<b>3 571 894,95</b>	<b>4 301 683,39</b>	<b>0,56</b>
501 119,00	QATAR NATIONAL BANK QPSC	QAR	2 028 731,10	2 460 853,62	0,32
128 166,00	QATAR ISLAMIC BANK SAQ	QAR	432 818,47	571 404,80	0,08
503 369,00	MASRAF AL RAYAN QSC	QAR	527 091,85	568 084,63	0,07
219 512,00	COMMERCIAL BANK PQSC	QAR	228 346,17	360 334,87	0,05
82 103,00	QATAR INTERNATIONAL ISLAMIC BANK QSC	QAR	181 667,02	183 919,28	0,02
211 061,00	BARWA REAL ESTATE CO	QAR	173 240,34	157 086,19	0,02
<b>Raw materials</b>			<b>716 829,46</b>	<b>871 014,35</b>	<b>0,11</b>
167 499,00	INDUSTRIES QATAR QSC	QAR	458 390,44	631 062,29	0,08
472 030,00	MESAIEED PETROCHEMICAL HOLDING CO	QAR	258 439,02	239 952,06	0,03
<b>Energy</b>			<b>251 622,51</b>	<b>239 763,46</b>	<b>0,03</b>
53 926,00	QATAR FUEL QSC	QAR	251 622,51	239 763,46	0,03
<b>Industries</b>			<b>201 836,37</b>	<b>221 473,34</b>	<b>0,03</b>
275 930,00	QATAR GAS TRANSPORT CO LTD	QAR	201 836,37	221 473,34	0,03

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>201 573,63</b>	<b>191 213,79</b>	<b>0,03</b>
47 359,00	QATAR ELECTRICITY & WATER CO QSC	QAR	201 573,63	191 213,79	0,03
<b>Telecommunication</b>			<b>178 645,90</b>	<b>151 352,69</b>	<b>0,02</b>
88 643,00	OOREDOO QPSC	QAR	178 645,90	151 352,69	0,02
<b>POLAND</b>			<b>4 681 885,37</b>	<b>5 470 989,81</b>	<b>0,71</b>
<b>Finance</b>			<b>2 116 259,68</b>	<b>2 463 513,00</b>	<b>0,32</b>
96 831,00	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	734 997,07	949 651,80	0,12
20 332,00	BANK POLSKA KASA OPIEKI SA	PLN	440 338,48	541 443,93	0,07
66 893,00	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	531 647,09	516 159,17	0,07
3 958,00	SANTANDER BANK POLSKA SA	PLN	240 528,24	301 087,09	0,04
1 641,00	MBANK SA	PLN	168 748,80	155 171,01	0,02
<b>Energy</b>			<b>805 604,78</b>	<b>801 434,69</b>	<b>0,10</b>
33 132,00	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	573 082,99	537 630,34	0,07
191 835,00	POLSKIE GORNICZTWO NAFTOWE I GAZOWNICTWO SA	PLN	232 521,79	263 804,35	0,03
<b>Raw materials</b>			<b>454 742,90</b>	<b>471 424,18</b>	<b>0,06</b>
15 493,00	KGHM POLSKA MIEDZ SA	PLN	454 742,90	471 424,18	0,06
<b>Consumer Retail</b>			<b>221 540,96</b>	<b>461 792,76</b>	<b>0,06</b>
123,00	LPP SA	PLN	221 540,96	461 792,76	0,06
<b>Basic Goods</b>			<b>226 096,35</b>	<b>434 944,89</b>	<b>0,06</b>
5 425,00	DINO POLSKA SA	PLN	226 096,35	434 944,89	0,06
<b>Telecommunication</b>			<b>275 582,29</b>	<b>348 488,07</b>	<b>0,05</b>
28 310,00	CYFROWY POLSAT SA	PLN	174 098,90	214 552,29	0,03
72 615,00	ORANGE POLSKA SA	PLN	101 483,39	133 935,78	0,02
<b>Computing and IT</b>			<b>403 739,13</b>	<b>328 596,59</b>	<b>0,04</b>
7 804,00	CD PROJEKT SA	PLN	403 739,13	328 596,59	0,04
<b>Multi-Utilities</b>			<b>178 319,28</b>	<b>160 795,63</b>	<b>0,02</b>
91 373,00	PGE POLSKA GRUPA ENERGETYCZNA SA	PLN	178 319,28	160 795,63	0,02
<b>PHILIPPINES</b>			<b>5 161 137,69</b>	<b>5 363 132,17</b>	<b>0,70</b>
<b>Finance</b>			<b>2 704 821,30</b>	<b>2 693 821,32</b>	<b>0,35</b>
1 118 686,00	SM PRIME HOLDINGS INC	PHP	664 807,05	650 810,70	0,09
895 508,00	AYALA LAND INC	PHP	585 145,68	539 635,63	0,07
218 415,00	BDO UNIBANK INC	PHP	447 426,07	455 161,36	0,06
30 870,00	AYALA CORP	PHP	422 779,03	446 563,59	0,06
199 770,00	BANK OF THE PHILIPPINE ISLANDS	PHP	285 833,37	315 872,56	0,04
199 119,00	METROPOLITAN BANK & TRUST CO	PHP	179 823,33	186 727,44	0,02
10 722,00	GT CAPITAL HOLDINGS INC	PHP	118 092,05	98 313,10	0,01
13 429,00	MEGAWORLD CORP	PHP	914,72	736,94	0,00
<b>Consumer Retail</b>			<b>840 804,28</b>	<b>993 495,09</b>	<b>0,13</b>
26 677,00	SM INVESTMENTS CORP	PHP	437 762,72	431 772,10	0,06
113 134,00	INTERNATIONAL CONTAINER TERMINAL SERVICES INC	PHP	238 559,21	383 115,24	0,05
47 092,00	JOLLIBEE FOODS CORP	PHP	160 683,16	175 827,69	0,02
2 430,00	PUREGOLD PRICE CLUB INC	PHP	1 910,66	1 660,55	0,00
3 429,00	ALTUS SAN NICOLAS CORP	PHP	1 888,53	1 119,51	0,00
<b>Basic Goods</b>			<b>746 469,34</b>	<b>667 317,34</b>	<b>0,09</b>
332 932,00	JG SUMMIT HOLDINGS INC	PHP	354 569,64	313 080,25	0,04
97 626,00	UNIVERSAL ROBINA CORP	PHP	240 959,37	218 704,08	0,03
497 100,00	MONDE NISSIN CORP	PHP	150 940,33	135 533,01	0,02

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>294 365,29</b>	<b>430 717,39</b>	<b>0,05</b>
8 418,00	PLDT INC	PHP	192 529,89	264 891,97	0,03
2 913,00	GLOBE TELECOM INC	PHP	101 835,40	165 825,42	0,02
<b>Multi-Utilities</b>			<b>387 859,33</b>	<b>366 642,08</b>	<b>0,05</b>
805 300,00	AC ENERGY CORP	PHP	162 370,08	146 841,45	0,02
24 950,00	MANILA ELECTRIC CO	PHP	127 931,12	128 945,19	0,02
1 344 930,00	METRO PACIFIC INVESTMENTS CORP	PHP	97 558,13	90 855,44	0,01
<b>Industries</b>			<b>186 818,15</b>	<b>211 138,95</b>	<b>0,03</b>
218 083,00	ABOITIZ EQUITY VENTURES INC	PHP	186 818,15	211 138,95	0,03
<b>KUWAIT</b>			<b>3 585 525,31</b>	<b>4 559 362,83</b>	<b>0,59</b>
<b>Finance</b>			<b>2 928 126,77</b>	<b>3 787 478,88</b>	<b>0,49</b>
736 672,00	NATIONAL BANK OF KUWAIT SAKP	KWD	1 694 944,75	2 149 461,48	0,28
500 550,00	KUWAIT FINANCE HOUSE KSCP	KWD	890 923,77	1 218 796,34	0,16
119 975,00	BOUBYAN BANK KSCP	KWD	211 402,93	277 381,95	0,03
60 450,00	MABANEE CO SAK	KWD	129 443,22	140 291,01	0,02
1 896,00	GULF BANK KSCP	KWD	1 412,10	1 548,10	0,00
<b>Telecommunication</b>			<b>396 887,11</b>	<b>406 166,94</b>	<b>0,05</b>
233 253,00	MOBILE TELECOMMUNICATIONS CO KSC	KWD	396 887,11	406 166,94	0,05
<b>Consumer Retail</b>			<b>260 511,43</b>	<b>365 717,01</b>	<b>0,05</b>
132 237,00	AGILITY PUBLIC WAREHOUSING CO KSC	KWD	260 511,43	365 717,01	0,05
<b>BERMUDA</b>			<b>5 616 045,22</b>	<b>4 158 145,25</b>	<b>0,54</b>
<b>Multi-Utilities</b>			<b>1 581 197,43</b>	<b>1 309 074,89</b>	<b>0,17</b>
332 399,00	CHINA GAS HOLDINGS LTD	HKD	956 163,24	619 091,96	0,08
102 531,00	CHINA RESOURCES GAS GROUP LTD	HKD	423 804,86	513 505,85	0,07
499 662,00	BEIJING ENTERPRISES WATER GROUP LTD	HKD	201 229,33	176 477,08	0,02
<b>Finance</b>			<b>1 170 629,97</b>	<b>956 066,07</b>	<b>0,13</b>
7 481,00	CREDICORP LTD	USD	997 068,43	808 719,42	0,11
79 642,00	HOPSON DEVELOPMENT HOLDINGS LTD	HKD	171 667,59	146 343,11	0,02
11 627,00	SHANGHAI INDUSTRIAL URBAN DEVELOPMENT GROUP LTD	HKD	1 893,95	1 003,54	0,00
<b>Consumer Retail</b>			<b>1 090 049,40</b>	<b>851 558,93</b>	<b>0,11</b>
430 083,00	BRILLIANCE CHINA AUTOMOTIVE HOLDINGS LTD	HKD	416 514,73	356 555,18	0,05
191 684,00	COSCO SHIPPING PORTS LTD	HKD	151 256,41	150 205,75	0,02
138 077,00	SHENZHEN INTERNATIONAL HOLDINGS LTD	HKD	212 312,59	128 897,58	0,02
1 337 748,00	ALIBABA PICTURES GROUP LTD	HKD	156 964,98	115 462,12	0,01
1 319 997,00	GOME RETAIL HOLDINGS LTD	HKD	153 000,69	100 438,30	0,01
<b>Computing and IT</b>			<b>1 019 232,91</b>	<b>405 391,83</b>	<b>0,05</b>
447 763,00	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	678 531,68	316 801,96	0,04
1 529 545,00	CHINA YOUZAN LTD	HKD	340 701,23	88 589,87	0,01
<b>Energy</b>			<b>315 009,92</b>	<b>363 221,36</b>	<b>0,05</b>
431 620,00	KUNLUN ENERGY CO LTD	HKD	315 009,92	363 221,36	0,05
<b>Raw materials</b>			<b>191 232,12</b>	<b>165 760,00</b>	<b>0,02</b>
173 553,00	NINE DRAGONS PAPER HOLDINGS LTD	HKD	191 232,12	165 760,00	0,02
<b>Telecommunication</b>			<b>248 022,39</b>	<b>106 646,32</b>	<b>0,01</b>
306 883,00	HENG TEN NETWORKS GROUP LTD	HKD	248 022,39	106 646,32	0,01
<b>Health</b>			<b>671,08</b>	<b>425,85</b>	<b>0,00</b>
992,00	LUYE PHARMA GROUP LTD	HKD	671,08	425,85	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CHILE</b>			<b>3 514 645,83</b>	<b>2 787 933,99</b>	<b>0,36</b>
<b>Raw materials</b>			<b>808 634,34</b>	<b>837 021,25</b>	<b>0,11</b>
14 549,00	SOCIEDAD QUIMICA Y MINERA DE CHILE SA -B- -PREF-	CLP	538 789,22	656 505,41	0,09
121 832,00	EMPRESAS CMPC SA	CLP	269 845,12	180 515,84	0,02
<b>Finance</b>			<b>968 748,50</b>	<b>762 115,77</b>	<b>0,10</b>
23 998,00	BANCO DE CHILE -ADR-	USD	427 345,16	333 872,39	0,04
17 868,00	BANCO SANTANDER CHILE -ADR-	USD	290 846,63	257 766,40	0,04
5 994,00	BANCO DE CREDITO E INVERSIONES SA	CLP	232 192,36	154 798,73	0,02
170 761,00	BANCO DE CHILE	CLP	13 903,86	11 793,09	0,00
101 592,00	BANCO SANTANDER CHILE	CLP	4 072,98	3 610,32	0,00
262,00	CENCOSUD SHOPPING SA	CLP	387,51	274,84	0,00
<b>Energy</b>			<b>584 252,76</b>	<b>381 333,06</b>	<b>0,05</b>
41 956,00	EMPRESAS COPEC SA	CLP	381 961,71	286 709,15	0,04
44 061,00	ENEL CHILE SA -ADR-	USD	152 729,55	70 625,61	0,01
776 137,00	ENEL CHILE SA	CLP	49 561,50	23 998,30	0,00
<b>Basic Goods</b>			<b>406 737,87</b>	<b>344 214,92</b>	<b>0,04</b>
154 327,00	CENCOSUD SA	CLP	290 398,22	228 182,60	0,03
5 507,00	CIA CERVECERIAS UNIDAS SA -ADR-	USD	71 203,02	80 030,02	0,01
4 890,00	CIA CERVECERIAS UNIDAS SA	CLP	43 974,21	35 161,54	0,00
438,00	EMBOTELLADORA ANDINA SA -B- -PREF-	CLP	1 162,42	840,76	0,00
<b>Consumer Retail</b>			<b>410 885,80</b>	<b>233 995,86</b>	<b>0,03</b>
81 151,00	SACI FALABELLA	CLP	410 885,80	233 995,86	0,03
<b>Multi-Utilities</b>			<b>335 386,56</b>	<b>229 253,13</b>	<b>0,03</b>
47 526,00	ENEL AMERICAS SA -ADR-	USD	334 719,08	228 959,90	0,03
4 078,00	COLBUN SA	CLP	667,48	293,23	0,00
<b>UNITED STATES</b>			<b>2 365 474,48</b>	<b>2 552 767,37</b>	<b>0,33</b>
<b>Consumer Retail</b>			<b>1 996 891,42</b>	<b>2 050 758,65</b>	<b>0,27</b>
46 463,00	YUM CHINA HOLDINGS INC	USD	1 996 891,42	2 050 758,65	0,27
<b>Raw materials</b>			<b>368 583,06</b>	<b>502 008,72</b>	<b>0,06</b>
9 186,00	SOUTHERN COPPER CORP	USD	368 583,06	502 008,72	0,06
<b>NETHERLANDS</b>			<b>2 330 713,09</b>	<b>2 114 920,43</b>	<b>0,27</b>
<b>Consumer Retail</b>			<b>1 946 244,43</b>	<b>1 799 141,57</b>	<b>0,23</b>
33 580,00	YANDEX NV	USD	1 946 244,43	1 799 141,57	0,23
<b>Basic Goods</b>			<b>384 468,66</b>	<b>315 778,86</b>	<b>0,04</b>
13 145,00	X5 RETAIL GROUP NV -GDR-	USD	376 635,38	308 136,97	0,04
326,00	X5 RETAIL GROUP NV -GDR-	USD	7 833,28	7 641,89	0,00
<b>HUNGARY</b>			<b>1 387 386,95</b>	<b>1 799 847,14</b>	<b>0,23</b>
<b>Finance</b>			<b>771 438,78</b>	<b>1 120 941,13</b>	<b>0,14</b>
24 789,00	OTP BANK NYRT	HUF	771 438,78	1 120 941,13	0,14
<b>Health</b>			<b>301 708,38</b>	<b>367 657,46</b>	<b>0,05</b>
15 469,00	RICHTER GEDEON NYRT	HUF	301 708,38	367 657,46	0,05
<b>Energy</b>			<b>314 239,79</b>	<b>311 248,55</b>	<b>0,04</b>
45 341,00	MOL HUNGARIAN OIL & GAS PLC	HUF	314 239,79	311 248,55	0,04

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<b>TURKEY</b>			<b>2 321 118,81</b>	<b>1 769 045,21</b>	<b>0,23</b>
<b>Finance</b>			<b>761 767,46</b>	<b>442 689,20</b>	<b>0,06</b>
249 343,00	TURKIYE GARANTI BANKASI AS	TRY	313 504,84	190 878,07	0,03
336 761,00	AKBANK TURK AS	TRY	306 094,66	164 698,35	0,02
170 017,00	TURKIYE IS BANKASI -C-	TRY	136 672,41	83 034,04	0,01
2 490,00	HACI OMER SABANCI HOLDING AS	TRY	3 149,03	2 237,66	0,00
8 019,00	YAPI VE KREDI BANKASI AS	TRY	2 346,52	1 841,08	0,00
<b>Raw materials</b>			<b>198 121,80</b>	<b>289 055,29</b>	<b>0,04</b>
151 117,00	EREGLI DEMIR VE CELIK FABRIKALARI TAS	TRY	198 121,80	289 055,29	0,04
<b>Industries</b>			<b>353 339,64</b>	<b>267 330,84</b>	<b>0,03</b>
82 117,00	KOC HOLDING AS	TRY	203 691,48	158 299,82	0,02
73 832,00	ASELSAN ELEKTRONIK SANAYI VE TICARET AS	TRY	142 560,34	104 715,28	0,01
1 943,00	TAV HAVALIMANLARI HOLDING AS	TRY	7 087,82	4 315,74	0,00
<b>Consumer Retail</b>			<b>198 176,53</b>	<b>259 758,52</b>	<b>0,03</b>
148 787,00	TURKIYE SISE VE CAM FABRIKALARI AS	TRY	114 644,55	135 224,71	0,02
7 574,00	FORD OTOMOTIV SANAYI AS	TRY	80 916,95	122 495,36	0,01
1 499,00	TURK HAVA YOLLARI AO	TRY	2 615,03	2 038,45	0,00
<b>Basic Goods</b>			<b>355 100,96</b>	<b>204 661,72</b>	<b>0,03</b>
49 152,00	BIM BIRLESIK MAGAZALAR AS	TRY	355 100,96	204 661,72	0,03
<b>Telecommunication</b>			<b>248 624,02</b>	<b>163 765,77</b>	<b>0,02</b>
130 604,00	TURKCELL ILETISIM HIZMETLERI AS	TRY	248 624,02	163 765,77	0,02
<b>Energy</b>			<b>205 988,40</b>	<b>141 783,87</b>	<b>0,02</b>
13 519,00	TUPRAS TURKIYE PETROL RAFINERILERI AS	TRY	205 988,40	141 783,87	0,02
<b>GREECE</b>			<b>1 452 948,86</b>	<b>1 568 765,85</b>	<b>0,20</b>
<b>Finance</b>			<b>489 451,57</b>	<b>506 749,03</b>	<b>0,06</b>
239 543,00	ALPHA BANK AE	EUR	269 282,81	257 987,81	0,03
279 068,00	EUROBANK ERGASIAS SA	EUR	220 168,76	248 761,22	0,03
<b>Consumer Retail</b>			<b>458 117,49</b>	<b>451 059,22</b>	<b>0,06</b>
22 646,00	OPAP SA	EUR	205 293,82	282 395,62	0,04
11 698,00	JUMBO SA	EUR	163 395,93	147 394,80	0,02
4 431,00	FF GROUP	EUR	89 427,74	21 268,80	0,00
<b>Telecommunication</b>			<b>274 661,86</b>	<b>399 044,00</b>	<b>0,05</b>
24 549,00	HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	EUR	274 661,86	399 044,00	0,05
<b>Multi-Utilities</b>			<b>230 717,94</b>	<b>211 913,60</b>	<b>0,03</b>
22 544,00	PUBLIC POWER CORP SA	EUR	230 717,94	211 913,60	0,03
<b>COLOMBIA</b>			<b>1 195 513,99</b>	<b>1 256 432,04</b>	<b>0,16</b>
<b>Finance</b>			<b>737 009,88</b>	<b>716 871,39</b>	<b>0,09</b>
12 360,00	BANCOLOMBIA SA -ADR-	USD	354 932,95	345 778,01	0,04
27 541,00	BANCOLOMBIA SA	COP	159 332,68	206 673,38	0,03
25 343,00	GRUPO DE INVERSIONES SURAMERICANA SA	COP	222 744,25	164 420,00	0,02
<b>Energy</b>			<b>250 483,55</b>	<b>307 672,94</b>	<b>0,04</b>
26 953,00	ECOPETROL SA -ADR-	USD	250 483,55	307 672,94	0,04
<b>Multi-Utilities</b>			<b>208 020,56</b>	<b>231 887,71</b>	<b>0,03</b>
47 869,00	INTERCONEXION ELECTRICA SA ESP	COP	208 020,56	231 887,71	0,03

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CYPRUS</b>			<b>895 516,15</b>	<b>1 143 626,03</b>	<b>0,15</b>
<b>Finance</b>			<b>643 146,73</b>	<b>991 275,56</b>	<b>0,13</b>
12 785,00	TCS GROUP HOLDING PLC -GDR-	USD	607 631,55	954 686,10	0,12
490,00	TCS GROUP HOLDING PLC -GDR- REG	USD	35 515,18	36 589,46	0,01
<b>Telecommunication</b>			<b>252 369,42</b>	<b>152 350,47</b>	<b>0,02</b>
5 810,00	OZON HOLDINGS PLC -ADR-	USD	252 369,42	152 350,47	0,02
<b>CZECH REPUBLIC</b>			<b>663 353,76</b>	<b>1 043 582,36</b>	<b>0,14</b>
<b>Multi-Utilities</b>			<b>326 959,45</b>	<b>585 117,03</b>	<b>0,08</b>
17 568,00	CEZ AS	CZK	326 959,45	585 117,03	0,08
<b>Finance</b>			<b>336 394,31</b>	<b>458 465,33</b>	<b>0,06</b>
8 272,00	KOMERCNI BANKA AS	CZK	234 290,77	311 484,93	0,04
38 929,00	MONETA MONEY BANK AS	CZK	102 103,54	146 980,40	0,02
<b>EGYPT</b>			<b>572 835,09</b>	<b>657 218,22</b>	<b>0,09</b>
<b>Finance</b>			<b>454 110,31</b>	<b>590 499,04</b>	<b>0,08</b>
174 154,00	COMMERCIAL INTERNATIONAL BANK EGYPT SAE	EGP	375 797,30	518 932,12	0,07
57 131,00	FAWRY FOR BANKING & PAYMENT TECHNOLOGY SERVICES SAE	EGP	64 634,00	41 153,25	0,01
10 407,00	COMMERCIAL INTERNATIONAL BANK EGYPT SAE -GDR- REG	USD	13 679,01	30 413,67	0,00
<b>Basic Goods</b>			<b>118 724,12</b>	<b>66 718,63</b>	<b>0,01</b>
110 680,00	EASTERN CO SAE	EGP	118 724,12	66 718,63	0,01
<b>Industries</b>			<b>0,66</b>	<b>0,55</b>	<b>0,00</b>
1,00	ELSEWEDY ELECTRIC CO	EGP	0,66	0,55	0,00
<b>JERSEY</b>			<b>681 522,12</b>	<b>613 947,04</b>	<b>0,08</b>
<b>Raw materials</b>			<b>681 522,12</b>	<b>613 947,04</b>	<b>0,08</b>
39 309,00	POLYMETAL INTERNATIONAL PLC	GBP	681 522,12	613 947,04	0,08
<b>LUXEMBOURG</b>			<b>895 168,73</b>	<b>587 525,23</b>	<b>0,08</b>
<b>Consumer Retail</b>			<b>649 356,81</b>	<b>336 181,11</b>	<b>0,05</b>
39 633,00	ALLEGRO.EU SA	PLN	649 356,81	336 181,11	0,05
<b>Finance</b>			<b>241 494,41</b>	<b>241 886,93</b>	<b>0,03</b>
15 181,00	REINET INVESTMENTS SCA	ZAR	241 494,41	241 886,93	0,03
<b>Computing and IT</b>			<b>4 317,51</b>	<b>9 457,19</b>	<b>0,00</b>
34,00	GLOBANT SA	USD	4 317,51	9 457,19	0,00
<b>ISLE OF MAN</b>			<b>305 549,45</b>	<b>278 600,99</b>	<b>0,04</b>
<b>Finance</b>			<b>305 549,45</b>	<b>278 600,99</b>	<b>0,04</b>
47 182,00	NEPI ROCKCASTLE PLC	ZAR	305 549,45	278 600,99	0,04
<b>PERU</b>			<b>246 625,12</b>	<b>154 749,77</b>	<b>0,02</b>
<b>Raw materials</b>			<b>246 625,12</b>	<b>154 749,77</b>	<b>0,02</b>
23 872,00	CIA DE MINAS BUENAVENTURA SAA -ADR-	USD	246 623,52	154 749,47	0,02
2,00	VOLCAN CIA MINERA SAA -B-	EUR	1,60	0,30	0,00
<b>SINGAPORE</b>			<b>146 602,67</b>	<b>150 341,65</b>	<b>0,02</b>
<b>Finance</b>			<b>146 602,67</b>	<b>150 341,65</b>	<b>0,02</b>
23 063,00	BOC AVIATION LTD	HKD	146 602,67	150 341,65	0,02

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BRITISH VIRGIN ISLANDS</b>			<b>293 397,30</b>	<b>130 443,99</b>	<b>0,02</b>
<b>Telecommunication</b>			<b>288 366,01</b>	<b>125 886,82</b>	<b>0,02</b>
12 265,00	MAIL.RU GROUP LTD REG -GDR-	USD	288 366,01	125 886,82	0,02
<b>Computing and IT</b>			<b>5 031,29</b>	<b>4 557,17</b>	<b>0,00</b>
444,00	MAIL.RU GROUP LTD -GDR-	USD	5 031,29	4 557,17	0,00
<b>ARGENTINA</b>			<b>1 849,89</b>	<b>821,73</b>	<b>0,00</b>
<b>Energy</b>			<b>1 238,99</b>	<b>483,76</b>	<b>0,00</b>
143,00	YPF SA -ADR-	USD	1 238,99	483,76	0,00
<b>Finance</b>			<b>600,20</b>	<b>296,07</b>	<b>0,00</b>
35,00	GRUPO FINANCIERO GALICIA SA -ADR-	USD	598,80	294,15	0,00
1,00	BANCO BBVA ARGENTINA SA	ARS	1,40	1,92	0,00
<b>Raw materials</b>			<b>10,70</b>	<b>41,90</b>	<b>0,00</b>
39,00	TERNIUM ARGENTINA SA	ARS	10,70	41,90	0,00
<b>Ordinary Bonds</b>			<b>0,00</b>	<b>16 526,55</b>	<b>0,01</b>
<b>INDIA</b>			<b>0,00</b>	<b>16 526,55</b>	<b>0,01</b>
<b>Multi-Utilities</b>			<b>0,00</b>	<b>13 908,53</b>	<b>0,01</b>
1 034 662,50	NTPC LTD 8.49% 25/03/2025	INR	0,00	13 908,53	0,01
<b>Basic Goods</b>			<b>0,00</b>	<b>2 618,02</b>	<b>0,00</b>
215 670,00	BRITANNIA INDUSTRIES LTD 8.00% 28/08/2022	INR	0,00	2 618,02	0,00
<b>Rights</b>			<b>0,00</b>	<b>15 981,62</b>	<b>0,00</b>
<b>SOUTH KOREA</b>			<b>0,00</b>	<b>15 981,62</b>	<b>0,00</b>
<b>Industries</b>			<b>0,00</b>	<b>15 981,62</b>	<b>0,00</b>
4 345,00	DOOSAN HEAVY INDUSTRIES & CONSTRUCTION CO LTD 11/02/2022	KRW	0,00	15 981,62	0,00
<b>CAYMAN ISLANDS</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Finance</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
11 215,00	SEAZEN GROUP LTD -RIGHTS 19/01/2022	HKD	0,00	0,00	0,00
<b>Warrants</b>			<b>0,00</b>	<b>13 316,85</b>	<b>0,00</b>
<b>THAILAND</b>			<b>0,00</b>	<b>13 316,85</b>	<b>0,00</b>
<b>Consumer Retail</b>			<b>0,00</b>	<b>8 403,69</b>	<b>0,00</b>
17 858,00	MINOR INTERNATIONAL PCL 31/07/2023	THB	0,00	4 639,56	0,00
14 827,00	MINOR INTERNATIONAL PCL 05/05/2023	THB	0,00	1 643,04	0,00
13 437,00	MINOR INTERNATIONAL PCL 15/02/2024	THB	0,00	1 132,78	0,00
3 728,00	SRISAWAD CORP PCL 29/08/2025	THB	0,00	988,31	0,00
<b>Multi-Utilities</b>			<b>0,00</b>	<b>4 913,16</b>	<b>0,00</b>
185 329,00	BTS GROUP HOLDINGS PCL 20/11/2026	THB	0,00	2 456,58	0,00
92 665,00	BTS GROUP HOLDINGS PCL 07/11/2024	THB	0,00	1 572,22	0,00
46 332,00	BTS GROUP HOLDINGS PCL 05/09/2022	THB	0,00	884,36	0,00

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>196 767,72</b>	<b>164 910,75</b>	<b>0,02</b>
<b>Shares</b>			<b>196 767,72</b>	<b>164 910,75</b>	<b>0,02</b>
<b>BERMUDA</b>			<b>196 767,72</b>	<b>164 910,75</b>	<b>0,02</b>
<b>Raw materials</b>			<b>196 767,72</b>	<b>164 910,75</b>	<b>0,02</b>
103 279,00	HUABAO INTERNATIONAL HOLDINGS LTD	HKD	196 767,72	164 910,75	0,02
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>146 651,22</b>	<b>6 298,87</b>	<b>0,00</b>
<b>Shares</b>			<b>146 651,22</b>	<b>1 252,98</b>	<b>0,00</b>
<b>PHILIPPINES</b>			<b>1 355,98</b>	<b>1 252,91</b>	<b>0,00</b>
<b>Finance</b>			<b>1 355,98</b>	<b>1 252,91</b>	<b>0,00</b>
721 468,00	AYALA LAND INC -PREF-	PHP	1 355,98	1 252,91	0,00
<b>HONG KONG</b>			<b>122 988,85</b>	<b>0,06</b>	<b>0,00</b>
<b>Multi-Utilities</b>			<b>76 340,91</b>	<b>0,05</b>	<b>0,00</b>
397 928,00	CHINA RENEWABLE ENERGY INVESTMENT LTD	HKD	76 340,91	0,05	0,00
<b>Raw materials</b>			<b>46 647,94</b>	<b>0,01</b>	<b>0,00</b>
62 212,00	CHINA METAL RECYCLING	HKD	46 647,94	0,01	0,00
<b>TAIWAN</b>			<b>22 306,39</b>	<b>0,01</b>	<b>0,00</b>
<b>Computing and IT</b>			<b>22 306,39</b>	<b>0,01</b>	<b>0,00</b>
176 000,00	YA HSING IND CO	TWD	22 306,39	0,01	0,00
<b>Ordinary Bonds</b>			<b>0,00</b>	<b>5 045,89</b>	<b>0,00</b>
<b>INDIA</b>			<b>0,00</b>	<b>5 045,89</b>	<b>0,00</b>
<b>Basic Goods</b>			<b>0,00</b>	<b>5 045,89</b>	<b>0,00</b>
424 560,00	BRITANNIA INDUSTRIES LTD 5.50% 03/06/2024	INR	0,00	5 045,89	0,00
<b>INVESTMENT FUNDS</b>			<b>27 992 242,21</b>	<b>29 063 507,01</b>	<b>3,78</b>
<b>UCI Units</b>			<b>27 992 242,21</b>	<b>29 063 507,01</b>	<b>3,78</b>
<b>LUXEMBOURG</b>			<b>25 134 760,57</b>	<b>24 938 306,86</b>	<b>3,24</b>
<b>Finance</b>			<b>25 134 760,57</b>	<b>24 938 306,86</b>	<b>3,24</b>
254 914,72	EURIZON FUND - BOND SHORT TERM -Z-	EUR	25 134 760,57	24 938 306,86	3,24
<b>IRELAND</b>			<b>2 857 481,64</b>	<b>4 125 200,15</b>	<b>0,54</b>
<b>Finance</b>			<b>2 857 481,64</b>	<b>4 125 200,15</b>	<b>0,54</b>
161 350,00	INVESCO MSCI SAUDI ARABIA UCITS ETF	USD	2 857 481,64	4 125 200,15	0,54
<b>Total Portfolio</b>			<b>671 752 265,79</b>	<b>756 208 974,14</b>	<b>98,23</b>

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



## Eurizon Fund - Equity Emerging Markets LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(121 179,63)</b>	<b>7 889 983,95</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>25 738,59</b>	<b>1 737 909,70</b>
50	13	Purchase	MSCI EMERGING MARKETS	18/03/2022	USD	16 060,05	705 893,78
1	(74)	Sale	FTSE CHINA A50 INDEX	27/01/2022	USD	9 678,54	1 032 015,92
<b>Unrealised loss on future contracts and commitment</b>						<b>(146 918,22)</b>	<b>6 152 074,25</b>
100	(69)	Sale	MSCI INDIA	18/03/2022	USD	(146 918,22)	6 152 074,25

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

## Eurizon Fund - Equity Emerging Markets LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(359 656,35)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>90 594,24</b>
21/11/2022	2 193 830,85	USD	35 000 000,00	TRY	80 318,10
24/02/2022	2 217 000,00	USD	1 958 553,60	EUR	2 889,69
24/02/2022	445 082,55	EUR	500 000,00	USD	2 718,25
24/02/2022	296 841,79	EUR	2 600 000,00	HKD	1 831,31
24/02/2022	8 581 000,00	HKD	972 216,81	EUR	1 431,23
24/02/2022	2 704 000,00	HKD	305 807,81	EUR	1 003,09
24/02/2022	1 106 313,31	EUR	1 250 000,00	USD	402,57
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(450 250,59)</b>
21/11/2022	17 000 000,00	TRY	1 274 679,86	USD	(222 471,10)
21/11/2022	17 000 000,00	TRY	1 258 499,05	USD	(208 274,77)
24/02/2022	10 335 345,87	EUR	11 695 000,00	USD	(11 555,03)
24/02/2022	10 390 005,31	EUR	91 599 000,00	HKD	(3 327,25)
24/02/2022	1 359 884,23	EUR	12 000 000,00	HKD	(1 702,59)
24/02/2022	10 000 000,00	HKD	1 136 305,06	EUR	(1 649,38)
24/02/2022	390 000,00	USD	345 339,09	EUR	(294,94)
24/02/2022	555 698,37	EUR	4 900 000,00	HKD	(282,91)
24/02/2022	2 150 000,00	USD	1 902 402,40	EUR	(235,92)
24/02/2022	525 000,00	USD	464 677,46	EUR	(194,95)
24/02/2022	250 000,00	USD	221 359,25	EUR	(177,10)
24/02/2022	1 400 000,00	HKD	158 936,45	EUR	(84,65)

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## Eurizon Fund - Equity Emerging Markets LTE

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						—	<b>(408 881,52)</b>
EUR EURIBOR MBCNA	EUR	L	20 578 974,93	CITIGROUP GLOBAL MARKETS EUROPE AG	21/06/2022	—	(65 903,72)
EUR EURIBOR MBCNA	EUR	L	8 095 602,10	JP MORGAN AG	22/03/2022	—	109 626,38
EUR EURIBOR MBCNA	EUR	L	21 991 329,01	UBS EUROPE SE	14/06/2022	—	(452 604,18)

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

## Eurizon Fund - Equity World LTE

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	52 183 315,94	
Banks	(Note 3)	1 143 552,29	
Other banks and broker accounts	(Notes 2, 3, 9)	102 650,47	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	2 719,37	
Unrealised profit on future contracts	(Notes 2, 9)	50 903,02	
Receivable on investments sold		25 784,13	
Receivable on subscriptions		867 064,67	
Other assets	(Note 10)	29 674,91	
<b>Total assets</b>		<b>54 405 664,80</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(857 902,28)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 765,04)	
Unrealised loss on future contracts	(Notes 2, 9)	(12 510,69)	
Payable on investments purchased		(72 840,84)	
Payable on redemptions		(32 567,56)	
Other liabilities		(16 906,88)	
<b>Total liabilities</b>		<b>(994 493,29)</b>	
<b>Total net assets</b>		<b>53 411 171,51</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	124,04	430 582,795

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## Eurizon Fund - Equity World LTE

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 24 FEBRUARY 2021 (LAUNCH DATE) UNTIL 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>0,00</b>
Net income from investments	(Note 2)	658 692,96
<b>Total income</b>		<b>658 692,96</b>
Management fee	(Note 6)	(70 461,92)
Depositary fee	(Note 8)	(12 027,08)
Subscription tax	(Note 4)	(5 200,36)
Other charges and taxes	(Notes 5, 8)	(29 340,21)
<b>Total expenses</b>		<b>(117 029,57)</b>
<b>Net investment income / (loss)</b>		<b>541 663,39</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	3 487 104,12
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	7 000 385,49
- forward foreign exchange contracts	(Notes 2, 9)	954,33
- foreign currencies	(Note 2)	(2 783,76)
- future contracts	(Notes 2, 9)	38 392,33
<b>Net result of operations for the period</b>		<b>11 065 715,90</b>
Subscriptions for the period		68 835 873,86
Redemptions for the period		(26 490 418,25)
<b>Net assets at the end of the period</b>		<b>53 411 171,51</b>

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>45 182 930,45</b>	<b>52 183 315,94</b>	<b>97,70</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>45 182 930,45</b>	<b>52 183 315,94</b>	<b>97,70</b>
<b>Shares</b>			<b>45 182 930,45</b>	<b>52 183 315,94</b>	<b>97,70</b>
<b>UNITED STATES</b>			<b>29 367 363,17</b>	<b>34 898 761,82</b>	<b>65,34</b>
<b>Computing and IT</b>			<b>6 702 231,94</b>	<b>8 735 424,73</b>	<b>16,35</b>
15 739,00	APPLE INC	USD	1 704 010,80	2 457 593,10	4,60
7 149,00	MICROSOFT CORP	USD	1 487 185,38	2 114 273,86	3,96
2 339,00	NVIDIA CORP	USD	318 082,59	604 927,41	1,13
424,00	ADOBE INC	USD	181 832,93	211 425,87	0,40
935,00	SALESFORCE.COM INC	USD	187 749,94	208 944,43	0,39
4 042,00	INTEL CORP	USD	202 393,75	183 048,76	0,34
971,00	ANALOG DEVICES INC	USD	140 248,56	150 081,52	0,28
928,00	QUALCOMM INC	USD	108 451,71	149 229,16	0,28
1 041,00	APPLIED MATERIALS INC	USD	113 549,67	144 048,36	0,27
859,00	TEXAS INSTRUMENTS INC	USD	132 172,70	142 363,50	0,27
1 060,00	ADVANCED MICRO DEVICES INC	USD	82 280,17	134 131,23	0,25
994,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	104 211,24	116 829,12	0,22
1 557,00	ACTIVISION BLIZZARD INC	USD	101 243,15	91 089,72	0,17
130,00	SERVICENOW INC	USD	61 401,25	74 203,59	0,14
128,00	INTUIT INC	USD	46 836,28	72 399,03	0,14
286,00	AUTODESK INC	USD	68 069,41	70 717,87	0,13
110,00	LAM RESEARCH CORP	USD	54 610,42	69 562,54	0,13
208,00	SYNOPSYS INC	USD	46 060,65	67 400,65	0,13
540,00	PAYCHEX INC	USD	47 654,77	64 817,11	0,12
837,00	ORACLE CORP	USD	51 952,44	64 188,17	0,12
672,00	CERNER CORP	USD	42 502,41	54 879,22	0,10
228,00	WORKDAY INC	USD	48 831,72	54 770,54	0,10
673,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	43 462,84	52 504,90	0,10
533,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	56 618,34	51 158,08	0,10
563,00	MARVELL TECHNOLOGY INC	USD	27 528,78	43 314,18	0,08
562,00	MICROCHIP TECHNOLOGY INC	USD	37 617,91	43 024,74	0,08
288,00	TERADYNE INC	USD	36 016,94	41 414,57	0,08
831,00	DELL TECHNOLOGIES INC	USD	39 542,06	41 045,80	0,08
298,00	SKYWORKS SOLUTIONS INC	USD	43 586,46	40 654,00	0,08
132,00	SNOWFLAKE INC -A-	USD	32 950,12	39 320,27	0,07
468,00	MICRON TECHNOLOGY INC	USD	33 156,47	38 334,69	0,07
328,00	ELECTRONIC ARTS INC	USD	38 412,43	38 043,62	0,07
242,00	DATADOG INC -A-	USD	27 152,56	37 902,42	0,07
208,00	CROWDSTRIKE HOLDINGS INC -A-	USD	38 637,90	37 449,89	0,07
69,00	MSCI INC	USD	30 650,20	37 175,18	0,07
226,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	64 681,96	36 549,13	0,07
151,00	TWILIO INC -A-	USD	44 382,25	34 966,89	0,07
326,00	VMWARE INC -A-	USD	37 309,63	33 219,21	0,06
176,00	XILINX INC	USD	23 637,63	32 815,06	0,06
198,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	29 179,73	30 943,17	0,06
931,00	HP INC	USD	23 364,60	30 839,59	0,06
81,00	KLA CORP	USD	25 215,87	30 635,70	0,06
96,00	FORTINET INC	USD	21 005,53	30 339,79	0,06
791,00	AVANTOR INC	USD	23 487,09	29 311,24	0,05
400,00	SS&C TECHNOLOGIES HOLDINGS INC	USD	25 264,82	28 835,74	0,05
243,00	CLOUDFLARE INC	USD	24 221,32	28 099,29	0,05
115,00	VEEVA SYSTEMS INC -A-	USD	28 268,40	25 835,57	0,05
429,00	ON SEMICONDUCTOR CORP	USD	18 912,01	25 622,31	0,05
246,00	SPLUNK INC	USD	26 760,66	25 032,65	0,05
510,00	NUANCE COMMUNICATIONS INC	USD	23 687,14	24 809,36	0,05

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
64,00	PAYCOM SOFTWARE INC	USD	22 931,44	23 366,31	0,04
39,00	EPAM SYSTEMS INC	USD	18 029,32	22 924,34	0,04
162,00	DOCUSIGN INC	USD	33 181,32	21 697,35	0,04
1 268,00	PALANTIR TECHNOLOGIES INC	USD	26 228,30	20 304,51	0,04
57,00	ANSYS INC	USD	17 570,06	20 105,39	0,04
243,00	NETAPP INC	USD	17 923,28	19 656,68	0,04
69,00	ZSCALER INC	USD	14 052,22	19 496,81	0,04
138,00	QORVO INC	USD	18 736,78	18 978,04	0,04
112,00	CADENCE DESIGN SYSTEMS INC	USD	14 303,11	18 353,15	0,03
30,00	HUBSPOT INC	USD	14 788,69	17 388,77	0,03
33,00	ZEBRA TECHNOLOGIES CORP -A-	USD	15 356,02	17 271,90	0,03
159,00	CERIDIAN HCM HOLDING INC	USD	14 394,22	14 605,30	0,03
253,00	ZOOMINFO TECHNOLOGIES INC	USD	12 771,41	14 282,98	0,03
31,00	MONOLITHIC POWER SYSTEMS INC	USD	12 230,54	13 448,15	0,03
60,00	BILL.COM HOLDINGS INC	USD	12 845,83	13 145,45	0,02
33,00	FAIR ISAAC CORP	USD	12 104,10	12 584,52	0,02
25,00	MONGODB INC	USD	8 725,54	11 637,14	0,02
94,00	ENTEGRIS INC	USD	12 343,46	11 454,91	0,02
204,00	ZILLOW GROUP INC -C-	USD	22 526,97	11 453,92	0,02
79,00	COUPA SOFTWARE INC	USD	16 581,29	10 979,56	0,02
766,00	HEWLETT PACKARD ENTERPRISE	USD	9 834,32	10 622,43	0,02
113,00	FISERV INC	USD	10 818,52	10 313,29	0,02
75,00	GUIDEWIRE SOFTWARE INC	USD	7 772,46	7 487,47	0,01
126,00	WESTERN DIGITAL CORP	USD	7 216,79	7 225,17	0,01
134,00	DYNATRACE INC	USD	6 793,68	7 111,24	0,01
43,00	MKS INSTRUMENTS INC	USD	5 890,16	6 585,75	0,01
26,00	SOLAREGE TECHNOLOGIES INC	USD	6 804,13	6 414,72	0,01
38,00	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	4 980,77	6 109,01	0,01
47,00	UNITY SOFTWARE INC	USD	4 703,85	5 909,72	0,01
61,00	ZENDESK INC	USD	6 980,49	5 594,17	0,01
257,00	DROPBOX INC -A-	USD	5 461,98	5 545,89	0,01
11,00	TYLER TECHNOLOGIES INC	USD	4 564,60	5 203,53	0,01
45,00	PTC INC	USD	5 190,47	4 794,01	0,01
71,00	ASANA INC -A-	USD	4 218,26	4 654,46	0,01
42,00	AKAMAI TECHNOLOGIES INC	USD	3 448,57	4 322,62	0,01
25,00	LIBERTY BROADBAND CORP -A-	USD	3 054,91	3 537,20	0,01
80,00	BENTLEY SYSTEMS INC -B-	USD	3 997,43	3 399,93	0,01
37,00	BLACK KNIGHT INC	USD	2 416,17	2 696,91	0,00
45,00	DIGITAL TURBINE INC	USD	1 949,88	2 413,43	0,00
17,00	10X GENOMICS INC	USD	2 467,01	2 226,80	0,00
<b>Telecommunication</b>			<b>5 040 973,43</b>	<b>5 671 655,80</b>	<b>10,62</b>
432,00	AMAZON.COM INC	USD	1 146 725,71	1 266 650,73	2,37
325,00	ALPHABET INC -A-	USD	621 473,26	827 944,26	1,55
275,00	ALPHABET INC -C-	USD	513 586,04	699 733,94	1,31
2 345,00	META PLATFORMS INC -A-	USD	567 653,51	693 581,54	1,30
4 364,00	CISCO SYSTEMS INC	USD	184 967,67	243 182,15	0,46
371,00	NETFLIX INC	USD	169 353,96	196 540,00	0,37
1 271,00	WALT DISNEY CO	USD	197 319,14	173 114,00	0,32
3 780,00	VERIZON COMMUNICATIONS INC	USD	177 143,53	172 712,67	0,32
3 816,00	COMCAST CORP -A-	USD	174 582,28	168 887,90	0,32
6 348,00	AT&T INC	USD	153 015,99	137 320,47	0,26
146,00	CHARTER COMMUNICATIONS INC -A-	USD	83 568,67	83 703,52	0,16
55,00	MERCADOLIBRE INC	USD	77 579,14	65 214,58	0,12
627,00	T-MOBILE US INC	USD	66 484,00	63 946,08	0,12
1 898,00	CORNING INC	USD	64 894,61	62 137,32	0,12
868,00	OMNICOM GROUP INC	USD	54 568,61	55 925,41	0,10
26,00	BOOKING HOLDINGS INC	USD	52 032,44	54 854,02	0,10
1 628,00	INTERPUBLIC GROUP OF COS INC	USD	47 300,84	53 612,92	0,10

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
96,00	PALO ALTO NETWORKS INC	USD	33 022,53	47 000,50	0,09
763,00	EBAY INC	USD	44 530,88	44 617,93	0,08
1 072,00	SNAP INC -A-	USD	56 856,13	44 333,60	0,08
1 176,00	UBER TECHNOLOGIES INC	USD	46 655,22	43 360,62	0,08
234,00	EXPEDIA GROUP INC	USD	29 537,25	37 186,50	0,07
255,00	LIBERTY BROADBAND CORP	USD	37 254,02	36 124,26	0,07
151,00	MOTOROLA SOLUTIONS INC	USD	28 283,28	36 076,95	0,07
937,00	TWITTER INC	USD	47 066,00	35 611,28	0,07
232,00	AIRBNB INC	USD	32 616,48	33 965,61	0,06
268,00	ARISTA NETWORKS INC	USD	26 690,33	33 877,07	0,06
163,00	ROKU INC	USD	49 673,22	32 708,94	0,06
2 088,00	LUMEN TECHNOLOGIES INC	USD	22 509,36	23 042,92	0,04
116,00	OKTA INC	USD	23 264,24	22 866,45	0,04
144,00	DOORDASH INC -A-	USD	22 232,10	18 854,74	0,04
84,00	CDW CORP	USD	13 674,23	15 126,21	0,03
459,00	FOX CORP -A-	USD	14 515,28	14 893,69	0,03
465,00	PINTEREST INC	USD	25 786,00	14 863,48	0,03
65,00	VERISIGN INC	USD	11 741,80	14 507,83	0,03
250,00	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE -C-	USD	11 693,77	13 902,57	0,03
349,00	LYFT INC -A-	USD	15 205,39	13 113,59	0,02
333,00	VIACOMCBS INC -B-	USD	18 059,20	8 837,44	0,02
52,00	RINGCENTRAL INC -A-	USD	12 785,72	8 566,83	0,02
45,00	WAYFAIR INC	USD	10 211,24	7 517,28	0,01
32,00	F5 NETWORKS INC	USD	5 433,21	6 885,97	0,01
15,00	FACTSET RESEARCH SYSTEMS INC	USD	3 772,67	6 410,62	0,01
165,00	FOX CORP -B-	USD	4 910,90	4 972,35	0,01
91,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -A-	USD	3 544,48	4 069,07	0,01
169,00	NORTONLIFELOCK INC	USD	3 200,23	3 860,90	0,01
174,00	DISCOVERY INC -A-	USD	6 515,38	3 601,79	0,01
65,00	ZILLOW GROUP INC -A-	USD	8 510,80	3 556,37	0,01
180,00	NEWS CORP -A-	USD	3 671,27	3 531,31	0,01
96,00	DISH NETWORK CORP -A-	USD	2 646,78	2 738,52	0,01
66,00	ANAPLAN INC	USD	2 428,36	2 661,01	0,00
164,00	ROBINHOOD MARKETS INC -A-	USD	3 134,89	2 561,24	0,00
21,00	IAC/INTERACTIVECORP	USD	2 975,78	2 413,74	0,00
73,00	JUNIPER NETWORKS INC	USD	2 024,80	2 292,32	0,00
373,00	SIRIUS XM HOLDINGS INC	USD	2 090,81	2 082,79	0,00
<b>Finance</b>			<b>4 756 623,46</b>	<b>5 337 619,98</b>	<b>9,99</b>
3 082,00	JPMORGAN CHASE & CO	USD	399 372,57	429 154,78	0,80
2 240,00	VISA INC -A-	USD	413 100,50	426 864,68	0,80
8 236,00	BANK OF AMERICA CORP	USD	268 057,52	322 212,21	0,60
1 183,00	BERKSHIRE HATHAWAY INC -B-	USD	261 290,43	311 042,10	0,58
598,00	MASTERCARD INC -A-	USD	182 257,48	188 949,53	0,35
1 052,00	PAYPAL HOLDINGS INC	USD	226 931,34	174 451,46	0,33
3 640,00	WELLS FARGO & CO	USD	128 707,87	153 576,54	0,29
1 760,00	MORGAN STANLEY	USD	130 692,27	151 918,43	0,28
357,00	GOLDMAN SACHS GROUP INC	USD	107 683,07	120 093,55	0,23
147,00	BLACKROCK INC	USD	99 451,52	118 349,76	0,22
734,00	MARSH & MCLENNAN COS INC	USD	82 199,05	112 191,27	0,21
1 989,00	CITIGROUP INC	USD	116 735,05	105 624,11	0,20
731,00	AMERICAN EXPRESS CO	USD	96 567,48	105 163,23	0,20
1 337,00	CHARLES SCHWAB CORP	USD	76 842,47	98 875,95	0,19
1 333,00	REALTY INCOME CORP	USD	74 249,95	83 916,19	0,16
697,00	INTERCONTINENTAL EXCHANGE INC	USD	71 769,96	83 827,57	0,16
318,00	AMERICAN TOWER CORP	USD	66 751,77	81 793,02	0,15
634,00	BLACKSTONE GROUP INC -A-	USD	50 863,15	72 136,19	0,14
92,00	EQUINIX INC	USD	56 576,69	68 428,86	0,13
323,00	CIGNA CORP	USD	59 137,95	65 222,04	0,12

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 308,00	US BANCORP	USD	59 769,79	64 606,38	0,12
1 159,00	METLIFE INC	USD	59 227,35	63 687,94	0,12
673,00	PROGRESSIVE CORP	USD	52 246,40	60 748,74	0,11
392,00	PROLOGIS INC	USD	38 418,60	58 034,77	0,11
167,00	PUBLIC STORAGE	USD	41 179,12	55 004,87	0,10
266,00	MID-AMERICA APARTMENT COMMUNITIES INC	USD	46 480,34	53 667,83	0,10
247,00	CME GROUP INC	USD	42 544,43	49 621,56	0,09
331,00	ARTHUR J GALLAGHER & CO	USD	39 690,08	49 385,14	0,09
373,00	CAPITAL ONE FINANCIAL CORP	USD	45 197,76	47 589,33	0,09
901,00	TRUIST FINANCIAL CORP	USD	44 520,70	46 388,99	0,09
251,00	CROWN CASTLE INTERNATIONAL CORP	USD	36 636,46	46 072,59	0,09
322,00	SIMON PROPERTY GROUP INC	USD	34 955,39	45 239,14	0,09
254,00	PNC FINANCIAL SERVICES GROUP INC	USD	39 293,02	44 787,28	0,08
996,00	INVITATION HOMES INC	USD	31 003,91	39 710,39	0,07
767,00	AFLAC INC	USD	34 047,59	39 381,94	0,07
1 392,00	VICI PROPERTIES INC	USD	34 874,41	36 856,43	0,07
381,00	CBRE GROUP INC -A-	USD	29 732,21	36 354,48	0,07
134,00	AMERIPRISE FINANCIAL INC	USD	31 138,73	35 545,59	0,07
203,00	T ROWE PRICE GROUP INC	USD	31 399,00	35 101,94	0,07
360,00	PRUDENTIAL FINANCIAL INC	USD	29 655,08	34 265,22	0,06
57,00	SVB FINANCIAL GROUP	USD	29 975,53	33 995,51	0,06
2 136,00	HOST HOTELS & RESORTS INC	USD	31 177,08	32 663,60	0,06
650,00	AMERICAN INTERNATIONAL GROUP INC	USD	27 003,61	32 500,01	0,06
175,00	FIRST REPUBLIC BANK CA	USD	28 197,67	31 779,16	0,06
478,00	KKR & CO INC -A-	USD	26 012,20	31 314,64	0,06
550,00	BANK OF NEW YORK MELLON CORP	USD	22 652,17	28 090,05	0,05
727,00	FIFTH THIRD BANCORP	USD	25 276,09	27 841,06	0,05
199,00	TRAVELERS COS INC	USD	25 790,43	27 373,88	0,05
421,00	BROWN & BROWN INC	USD	20 398,65	26 018,19	0,05
246,00	ALLSTATE CORP	USD	24 958,13	25 450,15	0,05
250,00	DISCOVER FINANCIAL SERVICES	USD	22 593,56	25 404,51	0,05
1 860,00	HUNTINGTON BANCSHARES INC	USD	24 141,64	25 220,90	0,05
160,00	DIGITAL REALTY TRUST INC	USD	19 694,31	24 884,99	0,05
536,00	IRON MOUNTAIN INC	USD	18 955,48	24 664,87	0,05
335,00	WP CAREY INC	USD	21 311,86	24 170,56	0,05
1 163,00	KEYCORP	USD	22 260,34	23 654,76	0,04
447,00	UDR INC	USD	20 042,48	23 580,32	0,04
117,00	EXTRA SPACE STORAGE INC	USD	15 182,37	23 326,96	0,04
555,00	CITIZENS FINANCIAL GROUP INC	USD	21 406,46	23 059,93	0,04
562,00	SYNCHRONY FINANCIAL	USD	21 970,01	22 925,77	0,04
114,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	18 588,23	22 350,90	0,04
115,00	NASDAQ INC	USD	16 113,17	21 237,39	0,04
248,00	STATE STREET CORP	USD	17 540,38	20 281,40	0,04
267,00	WELLTOWER INC	USD	18 311,43	20 137,70	0,04
57,00	SBA COMMUNICATIONS CORP	USD	15 350,22	19 498,90	0,04
2 610,00	ANNALY CAPITAL MANAGEMENT INC	USD	18 933,87	17 947,77	0,03
96,00	SUN COMMUNITIES INC	USD	15 016,07	17 725,22	0,03
110,00	CAMDEN PROPERTY TRUST	USD	12 819,40	17 283,51	0,03
57,00	SIGNATURE BANK	USD	13 301,44	16 213,33	0,03
536,00	AMERICOLD REALTY TRUST	USD	15 275,85	15 455,02	0,03
69,00	AVALONBAY COMMUNITIES INC	USD	12 212,11	15 325,99	0,03
330,00	VENTAS INC	USD	15 670,91	14 834,33	0,03
231,00	APOLLO GLOBAL MANAGEMENT INC	USD	12 115,86	14 712,75	0,03
760,00	REGIONS FINANCIAL CORP	USD	13 675,44	14 569,12	0,03
106,00	M&T BANK CORP	USD	13 857,84	14 315,41	0,03
211,00	PRINCIPAL FINANCIAL GROUP INC	USD	11 187,77	13 420,36	0,03
357,00	WEYERHAEUSER CO	USD	10 614,69	12 927,60	0,02
303,00	ALLY FINANCIAL INC	USD	12 506,90	12 685,40	0,02
203,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	11 667,31	12 324,24	0,02

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
213,00	DUKE REALTY CORP	USD	8 556,84	12 294,52	0,02
154,00	EQUITY RESIDENTIAL	USD	10 394,95	12 255,54	0,02
568,00	MEDICAL PROPERTIES TRUST INC	USD	10 060,19	11 802,54	0,02
359,00	HEALTHPEAK PROPERTIES INC	USD	10 131,49	11 393,17	0,02
103,00	NORTHERN TRUST CORP	USD	9 148,33	10 833,48	0,02
356,00	EQUITABLE HOLDINGS INC	USD	9 718,74	10 264,90	0,02
94,00	CINCINNATI FINANCIAL CORP	USD	8 704,64	9 417,36	0,02
77,00	FEDERAL REALTY INVESTMENT TRUST	USD	8 689,81	9 230,25	0,02
656,00	AGNC INVESTMENT CORP	USD	9 159,54	8 675,91	0,02
75,00	CBOE GLOBAL MARKETS INC	USD	6 588,38	8 600,07	0,02
110,00	EQUITY LIFESTYLE PROPERTIES INC	USD	6 648,16	8 479,25	0,02
34,00	COINBASE GLOBAL INC	USD	8 011,59	7 545,36	0,01
85,00	RAYMOND JAMES FINANCIAL INC	USD	6 571,78	7 504,40	0,01
82,00	TRADEWEB MARKETS INC -A-	USD	5 742,12	7 220,79	0,01
150,00	FNF GROUP	USD	5 564,38	6 882,70	0,01
22,00	ESSEX PROPERTY TRUST INC	USD	5 171,12	6 814,16	0,01
141,00	CARLYLE GROUP INC	USD	5 672,58	6 806,98	0,01
472,00	SOFI TECHNOLOGIES INC	USD	6 359,60	6 562,01	0,01
6,00	MARKEL CORP	USD	5 967,05	6 510,73	0,01
48,00	UPSTART HOLDINGS INC	USD	7 305,72	6 386,21	0,01
279,00	STARWOOD PROPERTY TRUST INC	USD	6 002,79	5 961,75	0,01
196,00	FRANKLIN RESOURCES INC	USD	4 788,67	5 772,11	0,01
58,00	WESTERN ALLIANCE BANCORP	USD	6 150,59	5 490,42	0,01
54,00	BOSTON PROPERTIES INC	USD	4 900,72	5 469,33	0,01
104,00	LOEWS CORP	USD	4 714,90	5 282,31	0,01
238,00	OLD REPUBLIC INTERNATIONAL CORP	USD	4 872,27	5 144,25	0,01
64,00	REGENCY CENTERS CORP	USD	2 992,71	4 240,59	0,01
35,00	AMERICAN FINANCIAL GROUP INC	USD	3 290,46	4 226,35	0,01
70,00	LINCOLN NATIONAL CORP	USD	3 490,88	4 201,72	0,01
30,00	LIFE STORAGE INC	USD	3 292,79	4 040,98	0,01
54,00	WR BERKLEY CORP	USD	3 423,28	3 912,29	0,01
47,00	CYRUSONE INC	USD	3 713,30	3 708,09	0,01
51,00	ARES MANAGEMENT CORP -A-	USD	2 801,49	3 644,72	0,01
51,00	REXFORD INDUSTRIAL REALTY INC	USD	3 235,40	3 637,54	0,01
26,00	ASSURANT INC	USD	3 079,92	3 563,45	0,01
38,00	GLOBE LIFE INC	USD	3 101,53	3 131,69	0,01
83,00	VORNADO REALTY TRUST	USD	3 009,59	3 055,21	0,01
5,00	ALLEGHANY CORP	USD	2 690,69	2 935,24	0,01
73,00	JEFFERIES FINANCIAL GROUP INC	USD	2 783,03	2 490,68	0,01
42,00	FIRST INDUSTRIAL REALTY TRUST INC	USD	2 325,06	2 444,95	0,00
14,00	ERIE INDEMNITY CO -A-	USD	2 728,98	2 371,83	0,00
44,00	CUBESMART	USD	2 120,82	2 201,94	0,00
140,00	TFS FINANCIAL CORP	USD	2 346,52	2 199,97	0,00
36,00	VOYA FINANCIAL INC	USD	1 977,47	2 099,16	0,00
39,00	SEI INVESTMENTS CO	USD	1 866,33	2 089,92	0,00
60,00	STORE CAPITAL CORP	USD	1 748,84	1 814,98	0,00
<b>Consumer Retail</b>			<b>3 729 282,66</b>	<b>4 532 565,76</b>	<b>8,49</b>
824,00	TESLA INC	USD	507 526,05	765 728,91	1,43
2 735,00	PROCTER & GAMBLE CO	USD	305 156,24	393 414,88	0,74
866,00	HOME DEPOT INC	USD	212 231,44	316 038,29	0,59
1 888,00	WALMART INC	USD	220 363,41	240 217,01	0,45
738,00	TARGET CORP	USD	137 963,00	150 195,88	0,28
300,00	COSTCO WHOLESALE CORP	USD	97 193,33	149 762,61	0,28
982,00	NIKE INC -B-	USD	123 516,51	143 923,65	0,27
628,00	LOWE'S COS INC	USD	108 481,42	142 741,36	0,27
1 197,00	STARBUCKS CORP	USD	110 791,43	123 120,93	0,23
509,00	MCDONALD'S CORP	USD	96 069,49	119 985,63	0,22
230,00	S&P GLOBAL INC	USD	72 055,28	95 448,40	0,18

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
52,00	CHIPOTLE MEXICAN GRILL INC	USD	69 402,65	79 941,10	0,15
3 990,00	FORD MOTOR CO	USD	45 497,84	72 874,01	0,14
1 080,00	TJX COS INC	USD	62 221,48	72 101,32	0,14
187,00	ESTEE LAUDER COS INC -A-	USD	50 100,65	60 875,32	0,11
251,00	AUTOMATIC DATA PROCESSING INC	USD	39 820,73	54 424,55	0,10
125,00	CINTAS CORP	USD	39 976,33	48 712,86	0,09
140,00	LULULEMON ATHLETICA INC	USD	42 915,23	48 191,18	0,09
578,00	TRADE DESK INC -A-	USD	37 105,40	46 577,50	0,09
326,00	BLOCK INC -A-	USD	66 676,96	46 299,92	0,09
132,00	MOODY'S CORP	USD	38 015,22	45 336,42	0,09
450,00	ROSS STORES INC	USD	45 213,02	45 221,61	0,08
498,00	BEST BUY CO INC	USD	48 223,45	44 492,45	0,08
24,00	AUTOZONE INC	USD	29 537,21	44 243,20	0,08
71,00	O'REILLY AUTOMOTIVE INC	USD	36 015,92	44 092,81	0,08
310,00	GENUINE PARTS CO	USD	32 448,33	38 218,44	0,07
354,00	LIVE NATION ENTERTAINMENT INC	USD	30 576,02	37 258,42	0,07
270,00	HILTON WORLDWIDE HOLDINGS INC	USD	31 815,55	37 035,97	0,07
478,00	COLGATE-PALMOLIVE CO	USD	31 816,67	35 871,02	0,07
345,00	LENNAR CORP -A-	USD	28 475,89	35 240,25	0,07
874,00	MGM RESORTS INTERNATIONAL	USD	31 115,54	34 492,73	0,06
520,00	VF CORP	USD	33 802,79	33 480,84	0,06
402,00	CAESARS ENTERTAINMENT INC	USD	33 144,22	33 062,85	0,06
339,00	DR HORTON INC	USD	26 480,69	32 329,02	0,06
555,00	FASTENAL CO	USD	23 936,97	31 263,90	0,06
668,00	WALGREENS BOOTS ALLIANCE INC	USD	27 810,23	30 639,19	0,06
246,00	YUM! BRANDS INC	USD	25 415,21	30 038,31	0,06
571,00	GENERAL MOTORS CO	USD	26 460,25	29 438,74	0,06
131,00	VERISK ANALYTICS INC	USD	21 398,12	26 348,61	0,05
117,00	ADVANCE AUTO PARTS INC	USD	19 490,19	24 679,89	0,05
48,00	DOMINO'S PIZZA INC	USD	18 812,00	23 819,77	0,04
80,00	GARTNER INC	USD	17 881,81	23 518,82	0,04
78,00	UNITED RENTALS INC	USD	22 778,00	22 791,62	0,04
62,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	18 520,96	22 480,73	0,04
315,00	COSTAR GROUP INC	USD	22 121,06	21 891,01	0,04
184,00	GLOBAL PAYMENTS INC	USD	26 197,81	21 872,25	0,04
180,00	MATCH GROUP INC	USD	22 692,42	20 933,00	0,04
154,00	DARDEN RESTAURANTS INC	USD	18 775,85	20 399,72	0,04
187,00	TRANSUNION	USD	17 313,87	19 499,18	0,04
308,00	BATH & BODY WORKS INC	USD	16 349,59	18 901,97	0,04
134,00	COPART INC	USD	16 395,57	17 865,89	0,03
86,00	DOLLAR GENERAL CORP	USD	14 912,60	17 834,49	0,03
141,00	DOLLAR TREE INC	USD	12 291,38	17 422,90	0,03
3,00	NVR INC	USD	13 181,68	15 587,95	0,03
78,00	ETSY INC	USD	13 352,15	15 016,99	0,03
280,00	LKQ CORP	USD	11 929,19	14 780,52	0,03
158,00	RIVIAN AUTOMOTIVE INC -A-	USD	14 669,29	14 406,46	0,03
124,00	CARMAX INC	USD	13 679,15	14 200,25	0,03
259,00	CHEWY INC	USD	16 511,40	13 430,56	0,03
64,00	TRACTOR SUPPLY CO	USD	9 899,89	13 428,07	0,03
64,00	WHIRLPOOL CORP	USD	11 895,09	13 206,33	0,03
28,00	RH	USD	15 295,74	13 195,85	0,03
170,00	PACCAR INC	USD	13 119,30	13 193,99	0,03
86,00	WILLIAMS-SONOMA INC	USD	13 222,92	12 790,35	0,02
372,00	LUCID GROUP INC	USD	15 597,63	12 446,89	0,02
514,00	DRAFTKINGS INC	USD	22 467,26	12 416,10	0,02
53,00	CARVANA CO	USD	13 330,07	10 802,74	0,02
335,00	PELOTON INTERACTIVE INC	USD	23 611,78	10 534,30	0,02
23,00	VW GRAINGER INC	USD	8 136,83	10 481,47	0,02
53,00	FLEETCOR TECHNOLOGIES INC	USD	10 586,28	10 432,22	0,02

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
32,00	VAIL RESORTS INC	USD	9 116,43	9 226,88	0,02
60,00	MARRIOTT INTERNATIONAL INC -A-	USD	7 517,80	8 718,26	0,02
278,00	ROLLINS INC	USD	8 023,49	8 362,98	0,02
31,00	EQUIFAX INC	USD	5 699,96	7 981,44	0,02
79,00	AFFIRM HOLDINGS INC	USD	7 514,74	6 985,79	0,01
288,00	AMC ENTERTAINMENT HOLDINGS INC -A-	USD	11 504,86	6 888,50	0,01
70,00	ROBERT HALF INTERNATIONAL INC	USD	6 462,49	6 864,58	0,01
166,00	BORGWARNER INC	USD	6 556,86	6 578,98	0,01
25,00	LITHIA MOTORS INC	USD	7 066,27	6 528,10	0,01
24,00	BURLINGTON STORES INC	USD	6 142,95	6 152,16	0,01
12,00	POOL CORP	USD	4 624,73	5 972,57	0,01
410,00	ALTICE USA INC	USD	10 703,36	5 833,45	0,01
16,00	MARKETAXESS HOLDINGS INC	USD	6 894,97	5 786,42	0,01
9,00	AMERCO	USD	4 795,64	5 747,51	0,01
49,00	CROCS INC	USD	6 803,80	5 524,78	0,01
32,00	LEAR CORP	USD	4 960,18	5 148,08	0,01
270,00	UNDER ARMOUR INC -A-	USD	5 616,17	5 031,04	0,01
105,00	PENN NATIONAL GAMING INC	USD	7 034,32	4 787,42	0,01
172,00	CHEGG INC	USD	11 365,26	4 643,34	0,01
502,00	COTY INC -A-	USD	4 185,64	4 635,07	0,01
54,00	WYNN RESORTS LTD	USD	4 547,96	4 038,13	0,01
40,00	HASBRO INC	USD	3 382,26	3 580,02	0,01
218,00	AMERICAN AIRLINES GROUP INC	USD	4 200,36	3 442,91	0,01
86,00	SOUTHWEST AIRLINES CO	USD	4 249,51	3 239,75	0,01
71,00	DELTA AIR LINES INC	USD	2 910,60	2 439,92	0,00
31,00	TEXAS ROADHOUSE INC	USD	2 495,79	2 433,77	0,00
24,00	DICK'S SPORTING GOODS INC	USD	2 360,24	2 426,80	0,00
54,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -C-	USD	2 180,93	2 414,62	0,00
25,00	PENSKE AUTOMOTIVE GROUP INC	USD	2 368,69	2 357,11	0,00
7,00	DECKERS OUTDOOR CORP	USD	2 467,99	2 254,81	0,00
20,00	AUTONATION INC	USD	2 037,44	2 055,05	0,00
13,00	QUIDEL CORP	USD	1 706,04	1 543,15	0,00
<b>Health</b>			<b>3 479 298,15</b>	<b>4 218 037,06</b>	<b>7,90</b>
999,00	UNITEDHEALTH GROUP INC	USD	306 975,54	441 116,76	0,83
2 921,00	JOHNSON & JOHNSON	USD	403 646,75	439 408,71	0,82
5 395,00	PFIZER INC	USD	184 913,90	280 139,66	0,52
2 052,00	ABBOTT LABORATORIES	USD	210 554,35	253 955,81	0,48
395,00	THERMO FISHER SCIENTIFIC INC	USD	166 703,20	231 762,10	0,43
686,00	DANAHER CORP	USD	151 964,89	198 470,73	0,37
2 546,00	MERCK & CO INC	USD	161 981,92	171 584,14	0,32
540,00	ELI LILLY & CO	USD	97 254,17	131 163,24	0,25
1 084,00	ABBVIE INC	USD	100 961,06	129 065,81	0,24
2 273,00	BRISTOL-MYERS SQUIBB CO	USD	120 176,95	124 623,27	0,23
1 816,00	GILEAD SCIENCES INC	USD	102 752,96	115 951,28	0,22
1 268,00	CVS HEALTH CORP	USD	87 300,37	115 025,42	0,22
478,00	ZOETIS INC	USD	71 616,06	102 573,31	0,19
273,00	INTUITIVE SURGICAL INC	USD	67 538,41	86 254,77	0,16
205,00	ANTHEM INC	USD	64 981,78	83 561,13	0,16
142,00	IDEXX LABORATORIES INC	USD	72 456,70	82 220,67	0,15
318,00	IQVIA HOLDINGS INC	USD	63 004,70	78 896,01	0,15
313,00	BECTON DICKINSON & CO	USD	64 872,67	69 216,72	0,13
1 725,00	BOSTON SCIENTIFIC CORP	USD	60 278,07	64 437,23	0,12
285,00	MODERNA INC	USD	55 221,25	63 651,35	0,12
139,00	HUMANA INC	USD	48 568,07	56 697,64	0,11
281,00	AMGEN INC	USD	54 345,58	55 589,68	0,10
270,00	VERTEX PHARMACEUTICALS INC	USD	46 513,10	52 138,60	0,10
221,00	HCA HEALTHCARE INC	USD	38 658,53	49 929,07	0,09
732,00	HOLOGIC INC	USD	44 559,10	49 280,63	0,09

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
215,00	MCKESSON CORP	USD	36 620,03	46 994,87	0,09
78,00	ALIGN TECHNOLOGY INC	USD	40 731,62	45 075,67	0,08
79,00	REGENERON PHARMACEUTICALS INC	USD	37 917,84	43 870,99	0,08
172,00	STRYKER CORP	USD	37 282,08	40 446,93	0,08
957,00	CORTEVA INC	USD	36 634,83	39 788,05	0,07
84,00	DEXCOM INC	USD	32 793,97	39 662,16	0,07
112,00	ILLUMINA INC	USD	40 714,00	37 468,60	0,07
473,00	BAXTER INTERNATIONAL INC	USD	31 410,60	35 703,77	0,07
123,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	29 644,54	33 985,09	0,06
91,00	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	28 558,80	30 150,36	0,06
190,00	QUEST DIAGNOSTICS INC	USD	21 775,65	28 906,00	0,05
206,00	EDWARDS LIFESCIENCES CORP	USD	17 943,38	23 467,56	0,04
459,00	CARDINAL HEALTH INC	USD	20 861,93	20 782,55	0,04
78,00	RESMED INC	USD	15 555,63	17 866,20	0,03
41,00	WEST PHARMACEUTICAL SERVICES INC	USD	12 538,65	16 909,44	0,03
71,00	BIOGEN INC	USD	16 728,38	14 979,18	0,03
192,00	BIOMARIN PHARMACEUTICAL INC	USD	13 485,32	14 916,64	0,03
125,00	CATALENT INC	USD	12 371,15	14 072,95	0,03
193,00	CENTENE CORP	USD	9 934,64	13 984,53	0,03
544,00	ELANCO ANIMAL HEALTH INC	USD	15 119,99	13 576,08	0,03
29,00	BIO-TECHNE CORP	USD	11 501,42	13 192,81	0,03
82,00	SEAGEN INC	USD	10 740,97	11 147,73	0,02
91,00	ZIMMER BIOMET HOLDINGS INC	USD	12 123,12	10 165,88	0,02
50,00	ALNYLAM PHARMACEUTICALS INC	USD	6 885,00	7 456,03	0,01
91,00	TELADOC HEALTH INC	USD	13 835,49	7 347,54	0,01
100,00	EXACT SCIENCES CORP	USD	9 814,43	6 844,00	0,01
9,00	BIO-RAD LABORATORIES INC -A-	USD	4 549,73	5 979,71	0,01
117,00	DENTSPLY SIRONA INC	USD	6 017,36	5 739,92	0,01
83,00	INCYTE CORP	USD	5 263,39	5 357,19	0,01
17,00	MOLINA HEALTHCARE INC	USD	3 817,13	4 754,98	0,01
12,00	COOPER COS INC	USD	4 088,29	4 420,75	0,01
49,00	NATERA INC	USD	3 762,22	4 024,02	0,01
31,00	NOVAVAX INC	USD	4 467,57	3 900,08	0,01
41,00	GUARDANT HEALTH INC	USD	3 908,75	3 606,07	0,01
30,00	AMERISOURCEBERGEN CORP	USD	3 016,78	3 505,72	0,01
12,00	TELEFLEX INC	USD	3 248,81	3 466,20	0,01
14,00	REPLIGEN CORP	USD	2 047,71	3 260,43	0,01
23,00	MIRATI THERAPEUTICS INC	USD	2 700,12	2 966,82	0,01
12,00	INSULET CORP	USD	2 877,71	2 807,63	0,01
61,00	ENVISTA HOLDINGS CORP	USD	2 098,85	2 417,04	0,00
201,00	VIATRIS INC	USD	2 175,13	2 391,43	0,00
30,00	ULTRAGENYX PHARMACEUTICAL INC	USD	2 228,34	2 218,34	0,00
11,00	OMNICELL INC	USD	1 706,72	1 745,38	0,00
<b>Industries</b>			<b>2 555 913,25</b>	<b>2 893 388,78</b>	<b>5,42</b>
499,00	BROADCOM INC	USD	202 866,63	291 980,01	0,55
830,00	HONEYWELL INTERNATIONAL INC	USD	153 243,00	152 183,73	0,29
708,00	UNITED PARCEL SERVICE INC -B-	USD	103 426,43	133 444,21	0,25
710,00	CATERPILLAR INC	USD	129 606,70	129 076,18	0,24
781,00	3M CO	USD	123 523,64	121 991,79	0,23
528,00	UNION PACIFIC CORP	USD	94 848,01	116 970,69	0,22
1 516,00	RAYTHEON TECHNOLOGIES CORP	USD	103 819,99	114 726,51	0,21
1 262,00	EMERSON ELECTRIC CO	USD	100 218,73	103 172,85	0,19
2 576,00	CSX CORP	USD	70 513,30	85 172,02	0,16
416,00	L3HARRIS TECHNOLOGIES INC	USD	74 831,79	78 005,51	0,15
257,00	PARKER-HANNIFIN CORP	USD	65 500,30	71 893,12	0,13
530,00	REPUBLIC SERVICES INC	USD	49 189,68	64 991,66	0,12
116,00	TRANSDIGM GROUP INC	USD	60 247,48	64 903,71	0,12
424,00	WASTE MANAGEMENT INC	USD	47 675,43	62 227,94	0,12

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
349,00	BOEING CO	USD	67 866,04	61 783,94	0,12
235,00	NORFOLK SOUTHERN CORP	USD	54 490,42	61 521,16	0,12
798,00	AMPHENOL CORP -A-	USD	49 853,40	61 372,75	0,12
196,00	DEERE & CO	USD	58 210,69	59 098,18	0,11
690,00	GENERAL ELECTRIC CO	USD	60 449,27	57 320,01	0,11
244,00	FEDEX CORP	USD	55 064,59	55 494,35	0,10
36,00	METTLER-TOLEDO INTERNATIONAL INC	USD	41 859,76	53 728,08	0,10
338,00	AGILENT TECHNOLOGIES INC	USD	42 474,71	47 451,38	0,09
246,00	CUMMINS INC	USD	49 455,60	47 188,23	0,09
148,00	LOCKHEED MARTIN CORP	USD	43 463,96	46 254,57	0,09
577,00	OTIS WORLDWIDE CORP	USD	37 692,31	44 178,16	0,08
185,00	ILLINOIS TOOL WORKS INC	USD	35 032,32	40 149,50	0,08
225,00	DOVER CORP	USD	29 621,77	35 930,36	0,07
110,00	OLD DOMINION FREIGHT LINE INC	USD	23 543,54	34 665,68	0,07
101,00	NORTHROP GRUMMAN CORP	USD	27 002,99	34 377,49	0,06
625,00	CARRIER GLOBAL CORP	USD	26 066,78	29 810,07	0,06
75,00	TELEDYNE TECHNOLOGIES INC	USD	27 688,47	28 813,54	0,05
148,00	VULCAN MATERIALS CO	USD	22 460,48	27 015,34	0,05
143,00	GENERAL DYNAMICS CORP	USD	22 402,34	26 214,58	0,05
140,00	KEYSIGHT TECHNOLOGIES INC	USD	19 346,91	25 423,33	0,05
215,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	21 758,56	25 388,99	0,05
148,00	STANLEY BLACK & DECKER INC	USD	24 198,83	24 547,81	0,05
274,00	BALL CORP	USD	20 343,70	23 195,56	0,04
129,00	PERKINELMER INC	USD	18 170,57	22 807,55	0,04
67,00	WATERS CORP	USD	18 721,00	21 952,34	0,04
54,00	MARTIN MARIETTA MATERIALS INC	USD	17 474,94	20 918,12	0,04
309,00	FORTIVE CORP	USD	18 940,88	20 729,52	0,04
232,00	BUILDERS FIRSTSOURCE INC	USD	14 633,51	17 485,69	0,03
40,00	ROPER TECHNOLOGIES INC	USD	13 957,00	17 300,74	0,03
53,00	GENERAC HOLDINGS INC	USD	16 371,55	16 401,48	0,03
204,00	TRIMBLE INC	USD	14 530,65	15 640,84	0,03
119,00	AMETEK INC	USD	13 234,93	15 386,71	0,03
42,00	ROCKWELL AUTOMATION INC	USD	9 235,29	12 884,02	0,02
228,00	INGERSOLL RAND INC	USD	10 401,70	12 404,47	0,02
105,00	HEICO CORP -A-	USD	10 491,02	11 866,52	0,02
83,00	JACOBS ENGINEERING GROUP INC	USD	9 390,04	10 161,88	0,02
93,00	XYLEM INC	USD	9 172,08	9 807,04	0,02
33,00	LENNOX INTERNATIONAL INC	USD	9 330,35	9 412,49	0,02
75,00	PACKAGING CORP OF AMERICA	USD	8 935,38	8 979,29	0,02
76,00	AVALARA INC	USD	10 856,43	8 628,53	0,02
101,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	7 888,44	8 180,72	0,02
111,00	COGNEX CORP	USD	7 784,06	7 590,01	0,01
49,00	TETRA TECH INC	USD	7 994,70	7 316,39	0,01
30,00	TOPBUILD CORP	USD	7 170,17	7 278,67	0,01
115,00	MASCO CORP	USD	5 953,45	7 101,04	0,01
72,00	CROWN HOLDINGS INC	USD	6 135,50	7 003,73	0,01
32,00	CARLISLE COS INC	USD	6 019,76	6 981,92	0,01
46,00	HEICO CORP	USD	5 056,52	5 833,73	0,01
31,00	JB HUNT TRANSPORT SERVICES INC	USD	4 391,66	5 571,93	0,01
46,00	ARROW ELECTRONICS INC	USD	4 984,45	5 431,25	0,01
54,00	CH ROBINSON WORLDWIDE INC	USD	4 150,96	5 110,82	0,01
58,00	TEXTRON INC	USD	3 102,37	3 937,39	0,01
17,00	NORDSON CORP	USD	3 922,11	3 816,03	0,01
114,00	HOWMET AEROSPACE INC	USD	3 034,21	3 190,84	0,01
13,00	PAYLOCITY HOLDING CORP	USD	2 811,76	2 699,68	0,01
37,00	XPO LOGISTICS INC	USD	2 761,67	2 519,27	0,00
13,00	SNAP-ON INC	USD	2 369,46	2 462,14	0,00
30,00	OWENS CORNING	USD	2 409,31	2 387,44	0,00

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
139,00	GRAPHIC PACKAGING HOLDING CO	USD	2 468,31	2 383,49	0,00
23,00	FORTUNE BRANDS HOME & SECURITY INC	USD	1 798,51	2 162,07	0,00
<b>Basic Goods</b>			<b>1 034 117,16</b>	<b>1 169 438,00</b>	<b>2,19</b>
4 545,00	COCA-COLA CO	USD	202 085,17	236 642,20	0,44
1 199,00	PEPSICO INC	USD	151 822,63	183 150,14	0,34
1 955,00	PHILIP MORRIS INTERNATIONAL INC	USD	150 148,01	163 317,84	0,31
1 698,00	MONDELEZ INTERNATIONAL INC -A-	USD	83 926,43	99 010,21	0,19
1 487,00	ALTRIA GROUP INC	USD	59 090,72	61 967,06	0,12
1 005,00	ARCHER-DANIELS-MIDLAND CO	USD	52 917,75	59 732,65	0,11
686,00	TYSON FOODS INC -A-	USD	48 894,72	52 578,06	0,10
209,00	CONSTELLATION BRANDS INC -A-	USD	39 198,65	46 124,47	0,09
213,00	AVERY DENNISON CORP	USD	37 559,45	40 564,04	0,08
226,00	HERSHEY CO	USD	32 893,24	38 449,02	0,07
260,00	KIMBERLY-CLARK CORP	USD	29 455,37	32 676,05	0,06
902,00	KRAFT HEINZ CO	USD	28 979,75	28 475,03	0,05
348,00	SYSCO CORP	USD	23 182,10	24 037,47	0,04
365,00	SERVICE CORP INTERNATIONAL	USD	20 478,90	22 785,22	0,04
381,00	KROGER CO	USD	12 352,92	15 163,62	0,03
233,00	GENERAL MILLS INC	USD	11 419,18	13 805,44	0,03
160,00	BROWN-FORMAN CORP -B-	USD	9 842,85	10 251,15	0,02
64,00	CLOROX CO	USD	9 469,92	9 812,74	0,02
104,00	MONSTER BEVERAGE CORP	USD	7 822,56	8 783,12	0,02
233,00	KEURIG DR PEPPER INC	USD	7 124,05	7 552,22	0,01
80,00	DARLING INGREDIENTS INC	USD	4 591,18	4 874,43	0,01
7,00	BOSTON BEER CO INC -A-	USD	4 923,30	3 109,13	0,01
63,00	CAMPBELL SOUP CO	USD	2 298,42	2 407,65	0,00
37,00	KELLOGG CO	USD	1 989,07	2 095,97	0,00
23,00	CHURCH & DWIGHT CO INC	USD	1 650,82	2 073,07	0,00
<b>Energy</b>			<b>820 222,53</b>	<b>927 189,67</b>	<b>1,74</b>
4 348,00	EXXON MOBIL CORP	USD	208 125,96	233 955,49	0,44
1 732,00	CHEVRON CORP	USD	150 040,26	178 728,67	0,34
1 339,00	CONOCOPHILLIPS	USD	71 106,71	84 988,61	0,16
3 190,00	KINDER MORGAN INC	USD	44 982,68	44 489,46	0,08
1 087,00	DEVON ENERGY CORP	USD	25 900,22	42 105,49	0,08
253,00	PIONEER NATURAL RESOURCES CO	USD	36 091,74	40 463,99	0,08
497,00	EOG RESOURCES INC	USD	33 193,32	38 822,12	0,07
657,00	MARATHON PETROLEUM CORP	USD	34 114,87	36 969,26	0,07
1 412,00	WILLIAMS COS INC	USD	30 291,35	32 332,47	0,06
1 131,00	OCCIDENTAL PETROLEUM CORP	USD	25 861,37	28 831,95	0,05
1 220,00	BAKER HUGHES A GE CO	USD	24 957,03	25 811,82	0,05
286,00	NEXTERA ENERGY PARTNERS LP	USD	20 209,28	21 226,17	0,04
273,00	PHILLIPS 66	USD	17 806,36	17 394,99	0,03
246,00	VALERO ENERGY CORP	USD	15 663,94	16 247,86	0,03
171,00	CHENIERE ENERGY INC	USD	13 100,07	15 250,46	0,03
210,00	HESS CORP	USD	13 407,30	13 670,69	0,03
81,00	ENPHASE ENERGY INC	USD	12 254,25	13 030,38	0,02
555,00	HALLIBURTON CO	USD	10 096,31	11 161,50	0,02
202,00	ONEOK INC	USD	9 500,01	10 437,50	0,02
226,00	PLUG POWER INC	USD	8 231,07	5 610,25	0,01
92,00	TARGA RESOURCES CORP	USD	3 671,99	4 226,24	0,01
257,00	NATIONAL OILWELL VARCO INC	USD	3 028,44	3 062,21	0,01
17,00	UNIVERSAL DISPLAY CORP	USD	2 179,41	2 467,03	0,01
127,00	COTERRA ENERGY INC	USD	2 457,06	2 121,88	0,00
26,00	FIRST SOLAR INC	USD	2 265,88	1 992,75	0,00
124,00	MARATHON OIL CORP	USD	1 685,65	1 790,43	0,00

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>744 079,06</b>	<b>851 717,22</b>	<b>1,59</b>
1 156,00	DUKE ENERGY CORP	USD	95 754,89	106 634,21	0,20
1 234,00	NEXTERA ENERGY INC	USD	79 304,24	101 306,95	0,19
1 415,00	SOUTHERN CO	USD	74 027,99	85 333,03	0,16
1 520,00	EXELON CORP	USD	59 861,44	77 202,97	0,15
800,00	AMERICAN ELECTRIC POWER CO INC	USD	57 651,00	62 588,83	0,12
872,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	46 315,74	51 168,28	0,10
699,00	DOMINION ENERGY INC	USD	43 664,47	48 288,30	0,09
315,00	SEMPRA ENERGY	USD	34 181,03	36 641,06	0,07
324,00	DTE ENERGY CO	USD	31 336,07	34 058,19	0,06
358,00	WEC ENERGY GROUP INC	USD	28 026,18	30 558,45	0,06
796,00	FIRSTENERGY CORP	USD	26 266,03	29 111,54	0,05
146,00	AMERICAN WATER WORKS CO INC	USD	20 429,12	24 246,89	0,05
309,00	CONSOLIDATED EDISON INC	USD	19 652,37	23 183,16	0,04
385,00	XCEL ENERGY INC	USD	21 032,94	22 919,90	0,04
286,00	EVERSOURCE ENERGY	USD	21 157,70	22 881,01	0,04
750,00	NISOURCE INC	USD	16 237,20	18 209,20	0,03
701,00	VISTRA ENERGY CORP	USD	11 240,09	14 036,03	0,03
318,00	UGI CORP	USD	11 955,06	12 838,01	0,02
364,00	PPL CORP	USD	8 574,07	9 621,74	0,02
303,00	CENTERPOINT ENERGY INC	USD	5 960,80	7 436,45	0,01
318,00	AES CORP	USD	7 173,03	6 795,11	0,01
107,00	EDISON INTERNATIONAL	USD	5 788,13	6 421,70	0,01
98,00	CMS ENERGY CORP	USD	4 896,50	5 605,79	0,01
161,00	CLEARWAY ENERGY INC -C-	USD	5 272,51	5 100,98	0,01
53,00	ATMOS ENERGY CORP	USD	4 255,13	4 882,88	0,01
26,00	ENTERGY CORP	USD	2 232,11	2 575,54	0,01
194,00	PG&E CORP	USD	1 833,22	2 071,02	0,00
<b>Raw materials</b>			<b>504 621,53</b>	<b>561 724,82</b>	<b>1,05</b>
999,00	DUPONT DE NEMOURS INC	USD	63 709,01	70 963,10	0,13
1 297,00	DOW INC	USD	67 345,06	64 690,34	0,12
292,00	ECOLAB INC	USD	54 870,85	60 235,93	0,11
205,00	AIR PRODUCTS & CHEMICALS INC	USD	49 018,63	54 848,15	0,10
983,00	NEWMONT GOLDCORP CORP	USD	48 878,27	53 610,34	0,10
1 112,00	FREEMONT-MCMORAN INC	USD	34 533,68	40 805,29	0,08
226,00	PPG INDUSTRIES INC	USD	30 762,30	34 269,65	0,07
241,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	28 943,37	31 926,36	0,06
153,00	ALBEMARLE CORP	USD	29 583,47	31 451,65	0,06
95,00	SHERWIN-WILLIAMS CO	USD	21 608,64	29 418,93	0,06
288,00	NUCOR CORP	USD	19 928,97	28 908,91	0,05
112,00	CELANESE CORP -A-	USD	14 834,77	16 551,82	0,03
291,00	INTERNATIONAL PAPER CO	USD	12 398,08	12 021,79	0,02
178,00	CF INDUSTRIES HOLDINGS INC	USD	9 178,43	11 078,83	0,02
262,00	MOSAIC CO	USD	7 994,57	9 052,04	0,02
276,00	CLEVELAND-CLIFFS INC	USD	4 822,25	5 283,61	0,01
20,00	RELIANCE STEEL & ALUMINUM CO	USD	2 648,35	2 852,97	0,01
22,00	RPM INTERNATIONAL INC	USD	1 824,98	1 953,92	0,00
33,00	STEEL DYNAMICS INC	USD	1 737,85	1 801,19	0,00
<b>JAPAN</b>			<b>3 240 460,42</b>	<b>3 258 955,55</b>	<b>6,10</b>
<b>Consumer Retail</b>			<b>958 916,06</b>	<b>1 006 106,67</b>	<b>1,88</b>
10 193,00	TOYOTA MOTOR CORP	JPY	134 911,68	163 884,44	0,31
1 238,00	SONY CORP	JPY	111 560,04	136 842,08	0,26
1 326,00	RECRUIT HOLDINGS CO LTD	JPY	58 036,77	70 596,20	0,13
1 589,00	HONDA MOTOR CO LTD	JPY	38 923,84	39 192,85	0,07
1 323,00	MITSUBISHI CORP	JPY	31 993,51	36 895,30	0,07
89,00	NINTENDO CO LTD	JPY	45 715,37	36 461,97	0,07
1 235,00	ITOCHU CORP	JPY	31 569,14	33 177,47	0,06

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 587,00	MITSUI & CO LTD	JPY	29 002,45	33 005,38	0,06
441,00	DENSO CORP	JPY	23 174,68	32 089,75	0,06
177,00	ORIENTAL LAND CO LTD	JPY	25 122,55	26 214,62	0,05
2 113,00	PANASONIC CORP	JPY	23 126,77	20 411,29	0,04
441,00	KAO CORP	JPY	24 467,20	20 269,52	0,04
528,00	BRIDGESTONE CORP	JPY	18 362,30	19 954,09	0,04
352,00	SHISEIDO CO LTD	JPY	22 283,67	17 240,59	0,03
1 229,00	SUMITOMO CORP	JPY	14 951,69	15 959,12	0,03
702,00	AEON CO LTD	JPY	18 060,65	14 522,00	0,03
351,00	UNICHARM CORP	JPY	11 989,18	13 398,95	0,02
527,00	DAIWA HOUSE INDUSTRY CO LTD	JPY	12 919,58	13 312,41	0,02
1 488,00	MARUBENI CORP	JPY	9 647,07	12 720,60	0,02
790,00	SUBARU CORP	JPY	12 700,00	12 409,14	0,02
176,00	TOYOTA INDUSTRIES CORP	JPY	12 746,25	12 351,19	0,02
176,00	BANDAI NAMCO HOLDINGS INC	JPY	11 654,01	12 087,76	0,02
88,00	NITORI HOLDINGS CO LTD	JPY	13 644,58	11 575,04	0,02
613,00	SEKISUI HOUSE LTD	JPY	10 120,10	11 557,45	0,02
328,00	SUZUKI MOTOR CORP	JPY	12 634,67	11 093,28	0,02
175,00	SECOM CO LTD	JPY	12 999,44	10 672,05	0,02
786,00	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	9 690,91	9 000,14	0,02
175,00	KOITO MANUFACTURING CO LTD	JPY	10 031,20	8 138,34	0,02
88,00	TSURUHA HOLDINGS INC	JPY	9 620,24	7 418,77	0,01
349,00	YAMAHA MOTOR CO LTD	JPY	6 770,70	7 352,88	0,01
522,00	USS CO LTD	JPY	8 092,04	7 159,08	0,01
174,00	TOYOTA TSUSHO CORP	JPY	6 344,35	7 042,15	0,01
174,00	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	7 087,63	6 763,13	0,01
175,00	TOHO CO LTD	JPY	7 209,83	6 581,50	0,01
525,00	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	9 923,84	6 362,34	0,01
174,00	AISIN SEIKI CO LTD	JPY	5 764,60	5 859,60	0,01
87,00	HOSHIZAKI CORP	JPY	7 344,13	5 746,66	0,01
260,00	DAI NIPPON PRINTING CO LTD	JPY	5 660,48	5 743,84	0,01
261,00	NIHON M&A CENTER INC	JPY	5 967,23	5 622,43	0,01
22,00	SHIMANO INC	JPY	4 217,31	5 150,81	0,01
346,00	NGK INSULATORS LTD	JPY	5 191,89	5 136,33	0,01
346,00	SEKISUI CHEMICAL CO LTD	JPY	5 381,73	5 078,20	0,01
260,00	ANA HOLDINGS INC	JPY	5 303,23	4 773,96	0,01
432,00	ISUZU MOTORS LTD	JPY	4 940,53	4 720,67	0,01
172,00	PERSOL HOLDINGS CO LTD	JPY	3 699,26	4 386,88	0,01
87,00	ITO EN LTD	JPY	5 157,10	4 012,70	0,01
172,00	STANLEY ELECTRIC CO LTD	JPY	3 964,81	3 781,38	0,01
100,00	BENEFIT ONE INC	JPY	4 203,40	3 768,49	0,01
87,00	YAMAHA CORP	JPY	4 055,24	3 766,89	0,01
86,00	LAWSON INC	JPY	3 896,76	3 579,11	0,01
100,00	SOHGO SECURITY SERVICES CO LTD	JPY	3 964,73	3 489,77	0,01
516,00	MAZDA MOTOR CORP	JPY	3 831,37	3 487,17	0,01
259,00	RYOHIN KEIKAKU CO LTD	JPY	5 124,27	3 469,04	0,01
199,00	JAPAN AIRLINES CO LTD	JPY	3 899,91	3 337,07	0,01
200,00	TOPPAN PRINTING CO LTD	JPY	3 165,58	3 292,75	0,01
258,00	LION CORP	JPY	4 239,85	3 028,13	0,01
400,00	HINO MOTORS LTD	JPY	3 137,65	2 895,67	0,01
100,00	WELCIA HOLDINGS CO LTD	JPY	3 173,33	2 741,42	0,00
100,00	IIDA GROUP HOLDINGS CO LTD	JPY	2 296,59	2 043,46	0,00
200,00	SHARP CORP	JPY	2 209,70	2 017,50	0,00
100,00	POLA ORBIS HOLDINGS INC	JPY	2 037,45	1 463,87	0,00
<b>Industries</b>			<b>678 142,79</b>	<b>687 665,88</b>	<b>1,29</b>
89,00	KEYENCE CORP	JPY	36 801,31	49 123,42	0,09
354,00	HOYA CORP	JPY	34 415,26	46 252,34	0,09
442,00	NIDEC CORP	JPY	47 630,57	45 633,04	0,09

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
618,00	MURATA MANUFACTURING CO LTD	JPY	45 901,49	43 213,77	0,08
883,00	HITACHI LTD	JPY	35 523,81	42 007,73	0,08
177,00	DAIKIN INDUSTRIES LTD	JPY	29 602,26	35 263,69	0,07
177,00	FANUC CORP	JPY	36 570,94	32 952,43	0,06
1 144,00	KUBOTA CORP	JPY	21 767,04	22 307,06	0,04
1 937,00	mitsubishi electric corp	JPY	24 072,02	21 573,30	0,04
968,00	KOMATSU LTD	JPY	24 389,58	19 910,07	0,04
225,00	OMRON CORP	JPY	15 933,58	19 690,08	0,04
352,00	KYOCERA CORP	JPY	19 488,31	19 318,38	0,04
527,00	TDK CORP	JPY	19 516,16	18 069,14	0,03
351,00	YASKAWA ELECTRIC CORP	JPY	15 701,73	15 117,04	0,03
245,00	EAST JAPAN RAILWAY CO	JPY	15 195,25	13 232,75	0,02
526,00	MINEBEA MITSUMI INC	JPY	11 241,69	13 114,43	0,02
88,00	HIROSE ELECTRIC CO LTD	JPY	13 532,52	12 996,30	0,02
351,00	TOSHIBA CORP	JPY	9 699,49	12 677,94	0,02
88,00	CENTRAL JAPAN RAILWAY CO	JPY	12 258,09	10 311,69	0,02
175,00	HAMAMATSU PHOTONICS KK	JPY	8 959,32	9 808,77	0,02
263,00	MISUMI GROUP INC	JPY	6 719,32	9 479,34	0,02
175,00	IBIDEN CO LTD	JPY	8 961,36	9 140,60	0,02
174,00	FUJI ELECTRIC CO LTD	JPY	6 966,12	8 344,29	0,02
700,00	TOKYU CORP	JPY	8 135,20	8 167,74	0,02
175,00	ASAHI GLASS CO LTD	JPY	5 579,75	7 336,53	0,01
175,00	KURITA WATER INDUSTRIES LTD	JPY	5 989,73	7 296,44	0,01
349,00	mitsubishi heavy industries ltd	JPY	8 745,29	7 086,38	0,01
175,00	TOTO LTD	JPY	9 100,88	7 069,26	0,01
262,00	TAISEI CORP	JPY	8 083,55	6 992,44	0,01
88,00	RINNAI CORP	JPY	9 108,16	6 975,26	0,01
175,00	KEIO CORP	JPY	7 956,61	6 775,27	0,01
175,00	MAKITA CORP	JPY	6 323,43	6 525,37	0,01
261,00	HANKYU HANSHIN HOLDINGS INC	JPY	6 966,12	6 507,35	0,01
262,00	KINTETSU GROUP HOLDINGS CO LTD	JPY	7 389,21	6 432,25	0,01
174,00	WEST JAPAN RAILWAY CO	JPY	7 958,79	6 391,09	0,01
87,00	DAIFUKU CO LTD	JPY	7 098,35	6 244,93	0,01
261,00	LIXIL GROUP CORP	JPY	6 662,36	6 108,74	0,01
87,00	NIPPON YUSEN KK	JPY	6 790,62	5 819,74	0,01
348,00	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	8 681,75	5 676,24	0,01
260,00	SG HOLDINGS CO LTD	JPY	5 113,28	5 346,75	0,01
174,00	MIURA CO LTD	JPY	7 047,13	5 261,69	0,01
260,00	TOBU RAILWAY CO LTD	JPY	5 860,19	5 205,79	0,01
87,00	NIPPON EXPRESS CO LTD	JPY	5 521,59	4 590,69	0,01
173,00	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	4 543,57	4 392,57	0,01
432,00	KAJIMA CORP	JPY	5 131,59	4 357,80	0,01
173,00	KEISEI ELECTRIC RAILWAY CO LTD	JPY	4 697,93	4 108,53	0,01
603,00	OBAYASHI CORP	JPY	4 452,97	4 098,15	0,01
172,00	YAMATO HOLDINGS CO LTD	JPY	3 856,03	3 550,22	0,01
200,00	BROTHER INDUSTRIES LTD	JPY	3 455,13	3 376,75	0,01
600,00	SHIMIZU CORP	JPY	3 925,78	3 266,79	0,01
200,00	YOKOGAWA ELECTRIC CORP	JPY	3 120,58	3 167,52	0,01
<b>Finance</b>			<b>466 611,07</b>	<b>463 897,68</b>	<b>0,87</b>
11 392,00	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	52 077,43	54 361,44	0,10
1 147,00	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	34 501,21	34 535,89	0,06
617,00	TOKIO MARINE HOLDINGS INC	JPY	26 533,52	30 116,35	0,06
2 203,00	MIZUHO FINANCIAL GROUP INC	JPY	27 357,68	24 611,57	0,05
8,00	DAIWA HOUSE REIT INVESTMENT CORP	JPY	19 541,02	21 289,88	0,04
1 144,00	ORIX CORP	JPY	16 654,46	20 507,47	0,04
4,00	NIPPON BUILDING FUND INC	JPY	22 184,48	20 465,16	0,04
4,00	JAPAN REAL ESTATE INVESTMENT CORP	JPY	21 260,65	19 945,90	0,04
6,00	NIPPON PROLOGIS REIT INC	JPY	18 364,98	18 647,74	0,03

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
967,00	DAI-ICHI LIFE HOLDINGS INC	JPY	14 597,70	17 172,09	0,03
22,00	JAPAN RETAIL FUND INVESTMENT CORP	JPY	18 554,30	16 648,56	0,03
12,00	NOMURA REAL ESTATE MASTER FUND INC	JPY	15 390,27	14 826,55	0,03
791,00	DAI-ICHI LIFE HOLDINGS INC	JPY	15 357,61	13 762,77	0,03
1 053,00	DAI-ICHI LIFE HOLDINGS INC	JPY	15 450,57	12 821,34	0,02
439,00	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	10 665,29	11 897,37	0,02
2 892,00	NOMURA HOLDINGS INC	JPY	13 992,03	11 079,57	0,02
526,00	JAPAN EXCHANGE GROUP INC	JPY	9 737,58	10 113,98	0,02
263,00	SOMPO HOLDINGS INC	JPY	8 547,27	9 758,50	0,02
7,00	ORIX JREIT INC	JPY	10 645,02	9 610,99	0,02
1 398,00	JAPAN POST HOLDINGS CO LTD	JPY	10 142,54	9 573,78	0,02
351,00	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	10 503,34	9 067,54	0,02
2 619,00	RESONA HOLDINGS INC	JPY	9 150,17	8 947,71	0,02
88,00	DAITO TRUST CONSTRUCTION CO LTD	JPY	8 352,86	8 850,11	0,02
262,00	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	7 481,95	7 688,69	0,01
1 304,00	DAIWA SECURITIES GROUP INC	JPY	5 574,96	6 459,55	0,01
261,00	SBI HOLDINGS INC	JPY	5 716,67	6 248,25	0,01
432,00	T&D HOLDINGS INC	JPY	4 903,68	4 855,93	0,01
100,00	OPEN HOUSE CO LTD	JPY	5 178,21	4 597,03	0,01
87,00	TOKYO CENTURY CORP	JPY	4 488,83	3 707,10	0,01
1 117,00	CONCORDIA FINANCIAL GROUP LTD	JPY	3 782,32	3 565,41	0,01
400,00	JAPAN POST BANK CO LTD	JPY	3 050,75	3 222,50	0,01
500,00	SHIZUOKA BANK LTD	JPY	3 658,26	3 138,50	0,01
598,00	CHIBA BANK LTD	JPY	3 400,93	3 009,31	0,00
500,00	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	2 319,87	2 172,51	0,00
100,00	NOMURA REAL ESTATE HOLDINGS INC	JPY	2 291,17	2 021,32	0,00
200,00	HULIC CO LTD	JPY	2 094,87	1 667,76	0,00
1,00	GLP J-REIT	JPY	1 479,60	1 518,85	0,00
100,00	JAPAN POST INSURANCE CO LTD	JPY	1 627,02	1 412,71	0,00
<b>Computing and IT</b>			<b>266 249,99</b>	<b>292 296,38</b>	<b>0,55</b>
89,00	TOKYO ELECTRON LTD	JPY	31 679,17	45 045,66	0,08
1 499,00	CANON INC	JPY	28 671,82	32 062,34	0,06
177,00	FUJITSU LTD	JPY	21 154,22	26 667,41	0,05
264,00	ADVANTEST CORP	JPY	20 406,27	21 974,09	0,04
337,00	FUJIFILM HOLDINGS CORP	JPY	16 586,35	21 940,96	0,04
88,00	OBIC CO LTD	JPY	12 522,51	14 514,99	0,03
789,00	SUMCO CORP	JPY	15 334,76	14 152,74	0,03
351,00	NOMURA RESEARCH INSTITUTE LTD	JPY	9 309,86	13 227,41	0,02
1 139,00	RENEAS ELECTRONICS CORP	JPY	12 274,91	12 376,82	0,02
524,00	NTT DATA CORP	JPY	6 651,93	9 867,45	0,02
105,00	ROHM CO LTD	JPY	8 900,41	8 394,92	0,02
435,00	NEXON CO LTD	JPY	11 767,66	7 387,62	0,01
175,00	OTSUKA CORP	JPY	6 761,62	7 336,53	0,01
175,00	NEC CORP	JPY	8 352,86	7 095,99	0,01
174,00	AZBIL CORP	JPY	6 952,62	6 962,43	0,01
87,00	ORACLE CORP JAPAN	JPY	6 446,37	5 806,46	0,01
606,00	RICOH CO LTD	JPY	5 251,92	4 956,13	0,01
173,00	ITOCHU TECHNO-SOLUTIONS CORP	JPY	5 114,04	4 887,97	0,01
259,00	SCSK CORP	JPY	5 090,78	4 527,16	0,01
172,00	TIS INC	JPY	4 277,10	4 498,52	0,01
258,00	SEIKO EPSON CORP	JPY	4 668,11	4 080,19	0,01
86,00	SQUARE ENIX HOLDINGS CO LTD	JPY	4 417,22	3 874,64	0,01
86,00	KONAMI HOLDINGS CORP	JPY	4 617,39	3 625,08	0,01
173,00	CAPCOM CO LTD	JPY	4 516,73	3 577,46	0,01
100,00	KOEI TECMO HOLDINGS CO LTD	JPY	4 523,36	3 455,41	0,01
<b>Health</b>			<b>264 413,70</b>	<b>254 300,25</b>	<b>0,48</b>
1 676,00	DAIICHI SANKYO CO LTD	JPY	39 636,75	37 435,22	0,07
1 500,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	43 302,83	35 932,40	0,07

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 862,00	ASTELLAS PHARMA INC	JPY	25 498,27	26 596,09	0,05
1 056,00	OLYMPUS CORP	JPY	18 657,43	21 365,27	0,04
528,00	TERUMO CORP	JPY	16 775,19	19 595,24	0,04
616,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	23 005,19	17 569,19	0,03
264,00	SHIONOGI & CO LTD	JPY	11 880,20	16 379,77	0,03
88,00	SYMEX CORP	JPY	7 790,13	10 449,45	0,02
315,00	OTSUKA HOLDINGS CO LTD	JPY	11 060,94	10 028,20	0,02
263,00	SHIMADZU CORP	JPY	9 208,09	9 750,47	0,02
435,00	ONO PHARMACEUTICAL CO LTD	JPY	9 846,57	9 486,98	0,02
175,00	EISAI CO LTD	JPY	10 306,92	8 727,67	0,02
87,00	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	6 014,36	6 005,76	0,01
87,00	NIPPON SHINYAKU CO LTD	JPY	6 486,87	5 321,48	0,01
173,00	KYOWA KIRIN CO LTD	JPY	5 476,44	4 141,56	0,01
324,00	SANTEN PHARMACEUTICAL CO LTD	JPY	3 862,17	3 481,12	0,01
86,00	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	4 483,95	3 474,04	0,01
200,00	MEDIPAL HOLDINGS CORP	JPY	3 489,89	3 291,23	0,00
172,00	ASAHI INTECC CO LTD	JPY	4 403,87	3 245,50	0,00
200,00	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	3 227,64	2 023,61	0,00
<b>Telecommunication</b>			<b>271 018,60</b>	<b>224 818,84</b>	<b>0,42</b>
1 149,00	SOFTBANK GROUP CORP	JPY	83 880,51	47 678,23	0,09
1 501,00	KDDI CORP	JPY	39 767,46	38 535,31	0,07
2 733,00	SOFTBANK GROUP CORP	JPY	30 637,91	30 355,25	0,06
1 234,00	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	28 005,58	29 682,89	0,05
441,00	M3 INC	JPY	28 308,50	19 508,44	0,04
2 544,00	YAHOO JAPAN CORP	JPY	12 564,39	12 965,34	0,02
175,00	TREND MICRO INC	JPY	7 260,49	8 539,24	0,02
961,00	RAKUTEN INC	JPY	8 418,02	8 468,56	0,01
174,00	DENTSU INC	JPY	5 177,16	5 447,70	0,01
347,00	CYBERAGENT INC	JPY	5 906,89	5 071,68	0,01
260,00	MONOTARO CO LTD	JPY	5 113,80	4 115,79	0,01
173,00	KAKAKU.COM INC	JPY	5 006,65	4 055,69	0,01
87,00	MERCARI INC	JPY	4 117,58	3 893,12	0,01
257,00	HAKUHODO DY HOLDINGS INC	JPY	3 610,50	3 760,18	0,01
100,00	ZOZO INC	JPY	3 243,16	2 741,42	0,00
<b>Raw materials</b>			<b>165 783,91</b>	<b>157 620,01</b>	<b>0,29</b>
354,00	SHIN-ETSU CHEMICAL CO LTD	JPY	49 936,95	53 848,43	0,10
175,00	NITTO DENKO CORP	JPY	12 592,93	11 880,10	0,02
789,00	NIPPON STEEL CORP	JPY	10 477,06	11 317,97	0,02
262,00	SUMITOMO METAL MINING CO LTD	JPY	10 368,43	8 703,04	0,02
1 049,00	ASAHI KASEI CORP	JPY	9 674,25	8 659,28	0,02
1 223,00	mitsubishi chemical holdings corp	JPY	9 944,43	7 956,95	0,01
695,00	NIPPON PAINT HOLDINGS CO LTD	JPY	8 560,47	6 655,23	0,01
1 128,00	TORAY INDUSTRIES INC	JPY	6 321,70	5 872,82	0,01
173,00	JSR CORP	JPY	4 413,81	5 779,69	0,01
1 123,00	SUMITOMO CHEMICAL CO LTD	JPY	5 262,71	4 647,93	0,01
86,00	NISSAN CHEMICAL CORP	JPY	4 610,73	4 386,88	0,01
173,00	MITSUI CHEMICALS INC	JPY	5 395,91	4 082,11	0,01
345,00	JFE HOLDINGS INC	JPY	5 026,98	3 864,82	0,01
900,00	OJI HOLDINGS CORP	JPY	4 133,87	3 828,05	0,01
258,00	TOSOH CORP	JPY	4 078,81	3 361,08	0,01
171,00	TAIYO NIPPON SAN SO CORP	JPY	3 855,53	3 281,47	0,01
171,00	KANSAI PAINT CO LTD	JPY	4 006,79	3 264,50	0,00
200,00	HITACHI METALS LTD	JPY	3 334,72	3 254,57	0,00
200,00	MITSUBISHI GAS CHEMICAL CO INC	JPY	3 787,83	2 975,09	0,00
<b>Basic Goods</b>			<b>119 283,45</b>	<b>125 369,55</b>	<b>0,23</b>
705,00	SEVEN & I HOLDINGS CO LTD	JPY	23 305,36	27 219,28	0,05
1 144,00	JAPAN TOBACCO INC	JPY	17 663,40	20 289,07	0,04

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
351,00	ASAHI GROUP HOLDINGS LTD	JPY	12 948,98	11 991,78	0,02
438,00	AJINOMOTO CO INC	JPY	7 673,50	11 696,35	0,02
789,00	KIRIN HOLDINGS CO LTD	JPY	12 947,03	11 128,19	0,02
175,00	MEIJI HOLDINGS CO LTD	JPY	10 142,64	9 167,32	0,02
174,00	TOYO SUISAN KAISHA LTD	JPY	7 033,63	6 477,45	0,01
87,00	KIKKOMAN CORP	JPY	4 993,64	6 424,31	0,01
87,00	NISSIN FOODS HOLDINGS CO LTD	JPY	6 250,61	5 573,93	0,01
174,00	SUNTORY BEVERAGE & FOOD LTD	JPY	6 480,12	5 527,43	0,01
86,00	YAKULT HONSHA CO LTD	JPY	3 667,01	3 940,31	0,01
100,00	KOBE BUSSAN CO LTD	JPY	3 165,58	3 401,95	0,01
200,00	NISSHIN SEIFUN GROUP INC	JPY	3 011,95	2 532,18	0,00
<b>Multi-Utilities</b>			<b>28 455,35</b>	<b>25 282,97</b>	<b>0,05</b>
435,00	TOKYO GAS CO LTD	JPY	7 764,07	6 849,49	0,02
696,00	CHUBU ELECTRIC POWER CO INC	JPY	7 333,33	6 441,58	0,01
434,00	OSAKA GAS CO LTD	JPY	7 273,37	6 300,17	0,01
694,00	KANSAI ELECTRIC POWER CO INC	JPY	6 084,58	5 691,73	0,01
<b>Energy</b>			<b>21 585,50</b>	<b>21 597,32</b>	<b>0,04</b>
2 975,00	JXTG HOLDINGS INC	JPY	10 963,36	9 775,50	0,02
780,00	INPEX CORP	JPY	4 769,79	5 968,19	0,01
261,00	IDEMITSU KOSAN CO LTD	JPY	5 852,35	5 853,63	0,01
<b>UNITED KINGDOM</b>			<b>1 838 927,06</b>	<b>2 015 619,13</b>	<b>3,77</b>
<b>Finance</b>			<b>391 718,54</b>	<b>411 945,84</b>	<b>0,77</b>
19 809,00	HSBC HOLDINGS PLC	GBP	99 688,33	105 851,37	0,20
74 162,00	LLOYDS BANKING GROUP PLC	GBP	35 949,24	42 221,69	0,08
18 342,00	BARCLAYS PLC	GBP	37 084,72	40 852,12	0,08
2 521,00	PRUDENTIAL PLC	GBP	41 744,89	38 268,29	0,07
296,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	30 588,89	24 431,56	0,04
6 725,00	LEGAL & GENERAL GROUP PLC	GBP	21 955,09	23 828,99	0,04
4 108,00	AVIVA PLC	GBP	18 532,64	20 080,01	0,04
7 363,00	NATWEST GROUP PLC	GBP	16 896,41	19 793,04	0,04
3 575,00	STANDARD CHARTERED PLC	GBP	20 746,24	19 092,72	0,04
1 108,00	SEGRO PLC	GBP	13 385,13	18 957,09	0,03
910,00	ST JAMES'S PLACE PLC	GBP	14 322,21	18 246,55	0,03
769,00	3I GROUP PLC	GBP	10 531,23	13 271,53	0,02
5 182,00	MELROSE INDUSTRIES PLC	GBP	10 838,55	9 868,98	0,02
232,00	ADMIRAL GROUP PLC	GBP	8 479,76	8 723,46	0,02
2 948,00	STANDARD LIFE ABERDEEN PLC	GBP	10 975,21	8 458,44	0,02
<b>Consumer Retail</b>			<b>308 005,14</b>	<b>340 711,03</b>	<b>0,64</b>
2 450,00	UNILEVER PLC	GBP	113 147,87	115 131,56	0,22
1 767,00	RELX PLC	GBP	37 890,02	50 551,71	0,09
1 909,00	COMPASS GROUP PLC	GBP	33 862,21	37 538,70	0,07
475,00	ASHTREAD GROUP PLC	GBP	24 814,15	33 616,50	0,06
2 565,00	RENTOKIL INITIAL PLC	GBP	14 962,56	17 841,30	0,03
162,00	NEXT PLC	GBP	14 826,31	15 725,30	0,03
448,00	BUNZL PLC	GBP	12 275,60	15 393,95	0,03
427,00	PERSIMMON PLC	GBP	14 104,99	14 524,87	0,03
168,00	INTERTEK GROUP PLC	GBP	10 746,91	11 265,33	0,02
197,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	11 763,74	11 217,89	0,02
425,00	BURBERRY GROUP PLC	GBP	9 606,17	9 200,04	0,02
244,00	WHITBREAD PLC	GBP	10 004,61	8 703,88	0,02
<b>Basic Goods</b>			<b>287 275,44</b>	<b>327 864,46</b>	<b>0,61</b>
2 248,00	DIAGEO PLC	GBP	82 526,81	108 062,18	0,20
2 190,00	BRITISH AMERICAN TOBACCO PLC	GBP	67 727,16	71 299,99	0,13
767,00	RECKITT BENCKISER GROUP PLC	GBP	53 734,55	57 935,91	0,11
11 297,00	TESCO PLC	GBP	30 648,39	39 006,55	0,07

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 242,00	IMPERIAL BRANDS PLC	GBP	21 142,84	23 912,42	0,04
512,00	OCADO GROUP PLC	GBP	13 092,77	10 232,65	0,02
180,00	COCA-COLA EUROPEAN PARTNERS PLC	USD	8 409,23	8 852,80	0,02
358,00	ASSOCIATED BRITISH FOODS PLC	GBP	9 993,69	8 561,96	0,02
<b>Health</b>			<b>233 179,28</b>	<b>277 904,52</b>	<b>0,52</b>
1 538,00	ASTRAZENECA PLC	GBP	133 217,43	158 965,27	0,30
4 885,00	GLAXOSMITHKLINE PLC	GBP	73 930,47	93 475,67	0,18
859,00	SMITH & NEPHEW PLC	GBP	14 300,54	13 233,85	0,02
349,00	ROYALTY PHARMA PLC	USD	11 730,84	12 229,73	0,02
<b>Energy</b>			<b>194 805,78</b>	<b>217 813,67</b>	<b>0,41</b>
20 050,00	BP PLC	GBP	71 482,99	78 924,55	0,15
3 782,00	ROYAL DUTCH SHELL PLC -A-	GBP	65 880,11	73 054,19	0,14
3 407,00	ROYAL DUTCH SHELL PLC -B-	GBP	57 442,68	65 834,93	0,12
<b>Industries</b>			<b>120 874,84</b>	<b>132 151,26</b>	<b>0,25</b>
2 046,00	BHP GROUP PLC	GBP	54 699,92	53 598,90	0,10
2 862,00	BAE SYSTEMS PLC	GBP	17 286,37	18 741,34	0,04
483,00	HALMA PLC	GBP	14 294,72	18 408,71	0,03
95,00	SPIRAX-SARCO ENGINEERING PLC	GBP	13 179,09	18 160,38	0,03
9 235,00	ROLLS-ROYCE HOLDINGS PLC	GBP	12 275,30	13 515,88	0,03
517,00	SMITHS GROUP PLC	GBP	9 139,44	9 726,05	0,02
<b>Raw materials</b>			<b>139 923,59</b>	<b>122 787,33</b>	<b>0,23</b>
984,00	RIO TINTO PLC	GBP	70 919,92	57 333,41	0,11
1 074,00	ANGLO AMERICAN PLC	GBP	37 199,34	38 579,97	0,07
666,00	MONDI PLC	GBP	14 516,74	14 484,43	0,03
421,00	ANTOFAGASTA PLC	GBP	8 721,49	6 711,62	0,01
233,00	JOHNSON MATTHEY PLC	GBP	8 566,10	5 677,90	0,01
<b>Telecommunication</b>			<b>83 737,18</b>	<b>85 404,11</b>	<b>0,16</b>
27 873,00	VODAFONE GROUP PLC	GBP	41 109,26	37 267,91	0,07
10 007,00	BT GROUP PLC	GBP	16 903,51	20 208,22	0,04
1 790,00	INFORMA PLC	GBP	11 591,18	11 013,71	0,02
1 233,00	AUTO TRADER GROUP PLC	GBP	8 466,29	10 867,29	0,02
176,00	LIBERTY GLOBAL PLC -A-	USD	3 909,09	4 293,21	0,01
71,00	LIBERTY GLOBAL PLC -C-	USD	1 757,85	1 753,77	0,00
<b>Multi-Utilities</b>			<b>65 426,56</b>	<b>79 580,30</b>	<b>0,15</b>
3 386,00	NATIONAL GRID PLC	GBP	34 179,40	42 740,26	0,08
1 146,00	SSE PLC	GBP	19 325,09	22 507,72	0,04
1 105,00	UNITED UTILITIES GROUP PLC	GBP	11 922,07	14 332,32	0,03
<b>Computing and IT</b>			<b>13 980,71</b>	<b>19 456,61</b>	<b>0,03</b>
1 916,00	SAGE GROUP PLC	GBP	13 980,71	19 456,61	0,03
<b>CANADA</b>			<b>1 461 407,69</b>	<b>1 694 974,88</b>	<b>3,17</b>
<b>Finance</b>			<b>490 387,90</b>	<b>594 453,86</b>	<b>1,11</b>
1 449,00	ROYAL BANK OF CANADA	CAD	114 617,55	135 422,55	0,25
1 687,00	TORONTO-DOMINION BANK	CAD	91 824,34	113 895,24	0,21
1 139,00	BANK OF NOVA SCOTIA	CAD	59 066,81	71 006,42	0,13
1 314,00	BROOKFIELD ASSET MANAGEMENT INC -A-	CAD	51 225,41	69 877,96	0,13
605,00	BANK OF MONTREAL	CAD	45 868,35	57 359,97	0,11
368,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	30 764,79	37 774,69	0,07
634,00	SUN LIFE FINANCIAL INC	CAD	27 264,88	31 076,49	0,06
233,00	INTACT FINANCIAL CORP	CAD	23 873,37	26 669,75	0,05
1 391,00	MANULIFE FINANCIAL CORP	CAD	23 821,32	23 347,08	0,05
418,00	POWER CORP OF CANADA	CAD	9 229,97	12 163,57	0,02
133,00	NATIONAL BANK OF CANADA	CAD	7 442,41	8 929,29	0,02
16,00	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	5 388,70	6 930,85	0,01

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>211 211,02</b>	<b>248 624,65</b>	<b>0,46</b>
2 174,00	ENBRIDGE INC	CAD	67 608,32	74 779,53	0,14
1 171,00	TC ENERGY CORP	CAD	45 382,59	47 958,33	0,09
1 284,00	CANADIAN NATURAL RESOURCES LTD	CAD	32 562,70	47 777,24	0,09
1 418,00	SUNCOR ENERGY INC	CAD	25 280,71	31 243,40	0,06
1 425,00	CENOVUS ENERGY INC	CAD	9 195,94	15 386,33	0,03
493,00	PEMBINA PIPELINE CORP	CAD	11 923,21	13 168,83	0,02
288,00	TOURMALINE OIL CORP	CAD	8 579,30	8 188,16	0,02
255,00	IMPERIAL OIL LTD	CAD	6 161,22	8 098,49	0,01
183,00	BALLARD POWER SYSTEMS INC	CAD	4 517,03	2 024,34	0,00
<b>Industries</b>			<b>191 746,25</b>	<b>212 231,59</b>	<b>0,40</b>
753,00	CANADIAN NATIONAL RAILWAY CO	CAD	70 724,72	81 451,37	0,15
897,00	CANADIAN PACIFIC RAILWAY LTD	CAD	55 456,71	56 812,87	0,11
419,00	CCL INDUSTRIES INC -B-	CAD	19 063,35	19 785,37	0,04
151,00	WSP GLOBAL INC	CAD	13 016,26	19 303,18	0,04
113,00	WASTE CONNECTIONS INC	USD	11 952,55	13 540,73	0,03
474,00	CAE INC	CAD	11 017,77	10 529,64	0,02
78,00	TFI INTERNATIONAL INC	CAD	7 504,25	7 703,60	0,01
116,00	AIR CANADA	CAD	1 744,54	1 706,34	0,00
42,00	GFL ENVIRONMENTAL INC	CAD	1 266,10	1 398,49	0,00
<b>Telecommunication</b>			<b>181 263,46</b>	<b>201 637,61</b>	<b>0,38</b>
112,00	SHOPIFY INC -A-	CAD	123 258,69	135 799,20	0,25
290,00	THOMSON REUTERS CORP	CAD	25 240,68	30 539,30	0,06
335,00	BCE INC	CAD	14 533,58	15 347,76	0,03
356,00	ROGERS COMMUNICATIONS INC -B-	CAD	13 650,37	14 926,95	0,03
188,00	SHAW COMMUNICATIONS INC -B	CAD	4 580,14	5 024,40	0,01
<b>Raw materials</b>			<b>161 786,74</b>	<b>185 443,63</b>	<b>0,35</b>
665,00	NUTRIEN LTD	CAD	32 531,17	44 016,87	0,08
2 307,00	BARRICK GOLD CORP	CAD	38 004,17	38 625,22	0,07
275,00	FRANCO-NEVADA CORP	CAD	29 032,79	33 491,16	0,06
708,00	WHEATON PRECIOUS METALS CORP	CAD	23 876,53	26 753,55	0,05
422,00	TECK RESOURCES LTD -B-	CAD	8 110,05	10 702,37	0,02
359,00	FIRST QUANTUM MINERALS LTD	CAD	7 015,31	7 565,11	0,02
368,00	CAMECO CORP	CAD	7 689,53	7 065,62	0,02
124,00	AGNICO EAGLE MINES LTD	CAD	6 255,80	5 800,09	0,01
146,00	KIRKLAND LAKE GOLD LTD	CAD	4 355,89	5 387,89	0,01
61,00	WEST FRASER TIMBER CO LTD	CAD	4 032,50	5 124,76	0,01
32,00	PAN AMERICAN SILVER CORP	USD	700,28	702,64	0,00
29,00	IVANHOE MINES LTD -A-	CAD	182,72	208,35	0,00
<b>Consumer Retail</b>			<b>81 465,19</b>	<b>94 358,17</b>	<b>0,18</b>
1 109,00	ALIMENTATION COUCHE-TARD INC	CAD	30 341,50	40 918,13	0,08
435,00	DOLLARAMA INC	CAD	14 784,05	19 172,11	0,04
220,00	MAGNA INTERNATIONAL INC	CAD	15 983,40	15 675,41	0,03
327,00	GILDAN ACTIVEWEAR INC	CAD	10 540,30	12 208,54	0,02
66,00	NUVEI CORP	CAD	7 256,40	3 767,61	0,01
49,00	RESTAURANT BRANDS INTERNATIONAL INC	CAD	2 559,54	2 616,37	0,00
<b>Multi-Utilities</b>			<b>66 564,73</b>	<b>73 665,88</b>	<b>0,14</b>
771,00	FORTIS INC	CAD	28 214,19	32 757,15	0,06
1 433,00	ALGONQUIN POWER & UTILITIES CORP	CAD	18 987,78	18 226,07	0,03
313,00	EMERA INC	CAD	10 887,42	13 775,49	0,03
189,00	HYDRO ONE LTD	CAD	3 488,21	4 330,10	0,01
107,00	BROOKFIELD RENEWABLE CORP	CAD	3 787,00	3 467,46	0,01
42,00	NORTHLAND POWER INC	CAD	1 200,13	1 109,61	0,00

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>61 786,72</b>	<b>68 354,15</b>	<b>0,13</b>
20,00	CONSTELLATION SOFTWARE INC	CAD	23 733,62	32 676,86	0,06
347,00	CGI INC	CAD	23 923,17	27 019,28	0,05
125,00	LIGHTSPEED COMMERCE INC	CAD	9 747,05	4 444,97	0,01
512,00	BLACKBERRY LTD	CAD	4 382,88	4 213,04	0,01
<b>Basic Goods</b>			<b>10 398,50</b>	<b>12 766,83</b>	<b>0,02</b>
175,00	LOBLAW COS LTD	CAD	10 275,55	12 626,23	0,02
3,00	METRO INC	CAD	122,95	140,60	0,00
<b>Health</b>			<b>4 797,18</b>	<b>3 438,51</b>	<b>0,00</b>
267,00	CANOPY GROWTH CORP	CAD	3 338,16	2 052,05	0,00
57,00	BAUSCH HEALTH COS INC	CAD	1 459,02	1 386,46	0,00
<b>SWITZERLAND</b>			<b>1 413 048,78</b>	<b>1 661 793,99</b>	<b>3,11</b>
<b>Health</b>			<b>505 524,91</b>	<b>579 333,18</b>	<b>1,08</b>
700,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	204 516,73	256 109,21	0,48
2 323,00	NOVARTIS AG REG	CHF	171 104,42	179 982,36	0,34
50,00	LONZA GROUP AG REG	CHF	29 843,12	36 751,10	0,07
531,00	CRISPR THERAPEUTICS AG	USD	44 725,58	35 384,44	0,06
423,00	ALCON INC	CHF	25 810,92	32 961,16	0,06
31,00	ROCHE HOLDING AG -BR-	CHF	9 292,64	12 230,55	0,02
33,00	SONOVA HOLDING AG REG	CHF	8 605,64	11 395,35	0,02
5,00	STRAUMANN HOLDING AG REG	CHF	7 167,40	9 347,02	0,02
5,00	BACHEM HOLDING AG REG -B-	CHF	2 930,53	3 455,07	0,01
2,00	SIEGFRIED HOLDING AG REG	CHF	1 527,93	1 716,92	0,00
<b>Basic Goods</b>			<b>283 598,26</b>	<b>369 284,68</b>	<b>0,69</b>
2 886,00	NESTLE SA REG	CHF	273 635,46	354 956,77	0,67
1,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	7 913,63	12 189,24	0,02
1,00	BARRY CALLEBAUT AG REG	CHF	2 049,17	2 138,67	0,00
<b>Industries</b>			<b>253 713,24</b>	<b>288 173,71</b>	<b>0,54</b>
341,00	TE CONNECTIVITY LTD	USD	40 769,32	48 379,31	0,09
118,00	SIKA AG REG	CHF	30 468,51	43 297,97	0,08
1 264,00	ABB LTD REG	CHF	34 321,79	42 574,14	0,08
58,00	GEBERIT AG REG	CHF	36 017,58	41 713,27	0,08
674,00	HOLCIM LTD	CHF	31 314,83	30 253,78	0,05
49,00	VAT GROUP AG	CHF	19 908,23	21 488,58	0,04
137,00	GARMIN LTD	USD	16 293,01	16 404,59	0,03
53,00	KUEHNE + NAGEL INTERNATIONAL AG REG	CHF	14 943,19	15 058,68	0,03
53,00	SCHINDLER HOLDING AG	CHF	13 318,52	12 557,43	0,02
20,00	SCHINDLER HOLDING AG REG	CHF	4 911,65	4 717,42	0,01
51,00	SULZER AG REG	CHF	4 331,30	4 422,44	0,01
409,00	OC OERLIKON CORP AG REG	CHF	3 572,09	3 696,62	0,01
2,00	FORBO HOLDING AG REG	CHF	3 543,22	3 609,48	0,01
<b>Finance</b>			<b>218 940,97</b>	<b>245 325,15</b>	<b>0,46</b>
337,00	CHUBB LTD	USD	50 069,53	57 285,86	0,11
106,00	ZURICH INSURANCE GROUP AG	CHF	37 438,57	40 961,26	0,08
2 573,00	UBS GROUP AG REG	CHF	36 122,37	40 774,28	0,07
24,00	PARTNERS GROUP HOLDING AG	CHF	28 396,21	35 033,22	0,06
304,00	SWISS RE AG	CHF	24 525,37	26 481,48	0,05
29,00	SWISS LIFE HOLDING AG REG	CHF	12 509,06	15 645,27	0,03
1 072,00	CREDIT SUISSE GROUP AG REG	CHF	11 003,82	9 178,88	0,02
116,00	CEMBRA MONEY BANK AG	CHF	7 194,47	7 439,20	0,01
27,00	ALLREAL HOLDING AG REG	CHF	4 928,38	5 263,67	0,01
9,00	ST GALLER KANTONALBANK AG -A- REG	CHF	3 522,99	3 778,38	0,01
59,00	JULIUS BAER GROUP LTD	CHF	3 230,20	3 483,65	0,01

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



## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>87 033,74</b>	<b>109 837,57</b>	<b>0,21</b>
567,00	CIE FINANCIERE RICHEMONT SA REG	CHF	52 142,39	74 940,82	0,14
40,00	SWATCH GROUP AG	CHF	10 639,93	10 770,54	0,02
139,00	GALENICA AG	CHF	8 865,88	9 195,93	0,02
23,00	ALSO HOLDING AG	CHF	6 199,56	6 659,21	0,01
130,00	ADECCO GROUP AG REG	CHF	6 854,91	5 846,59	0,01
47,00	SWATCH GROUP AG	CHF	2 331,07	2 424,48	0,01
<b>Raw materials</b>			<b>37 271,94</b>	<b>46 243,84</b>	<b>0,09</b>
9,00	GIVAUDAN SA REG	CHF	32 881,13	41 622,93	0,08
252,00	CLARIANT AG REG	CHF	4 390,81	4 620,91	0,01
<b>Computing and IT</b>			<b>21 094,85</b>	<b>17 139,52</b>	<b>0,03</b>
231,00	LOGITECH INTERNATIONAL SA REG	CHF	21 094,85	17 139,52	0,03
<b>Telecommunication</b>			<b>5 870,87</b>	<b>6 456,34</b>	<b>0,01</b>
13,00	SWISSCOM AG REG	CHF	5 870,87	6 456,34	0,01
<b>FRANCE</b>			<b>1 366 815,35</b>	<b>1 595 917,25</b>	<b>2,99</b>
<b>Consumer Retail</b>			<b>384 513,38</b>	<b>466 105,78</b>	<b>0,87</b>
258,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	149 302,89	187 566,00	0,35
235,00	L'OREAL SA	EUR	78 115,89	97 983,25	0,18
76,00	KERING SA	EUR	45 305,28	53 724,40	0,10
28,00	HERMES INTERNATIONAL	EUR	28 667,46	43 008,00	0,08
189,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	23 719,29	27 244,35	0,05
489,00	BUREAU VERITAS SA	EUR	11 501,62	14 269,02	0,03
331,00	EDENRED	EUR	15 639,87	13 428,67	0,03
144,00	SODEXO SA	EUR	11 753,21	11 096,64	0,02
318,00	VALEO SA	EUR	9 664,52	8 452,44	0,02
281,00	ACCOR SA	EUR	9 610,11	7 994,45	0,01
32,00	FAURECIA	EUR	1 233,24	1 338,56	0,00
<b>Industries</b>			<b>229 534,97</b>	<b>261 199,75</b>	<b>0,49</b>
484,00	SCHNEIDER ELECTRIC SE	EUR	63 331,69	83 470,64	0,16
535,00	VINCI SA	EUR	47 828,10	49 706,85	0,09
606,00	CIE DE SAINT-GOBAIN	EUR	29 593,09	37 493,22	0,07
323,00	SAFRAN SA	EUR	38 405,36	34 774,18	0,06
313,00	LEGRAND SA	EUR	24 710,87	32 207,70	0,06
1 004,00	GETLINK SE	EUR	13 992,40	14 618,24	0,03
286,00	ALSTOM SA	EUR	11 673,46	8 928,92	0,02
<b>Finance</b>			<b>156 682,00</b>	<b>183 350,76</b>	<b>0,34</b>
1 114,00	BNP PARIBAS SA	EUR	57 828,95	67 697,78	0,13
1 728,00	AXA SA	EUR	37 547,24	45 247,68	0,09
1 131,00	SOCIETE GENERALE SA	EUR	25 511,23	34 161,86	0,06
103,00	GECINA SA	EUR	12 330,02	12 658,70	0,02
197,00	UNIBAIL-RODAMCO-WESTFIELD SE	EUR	12 620,05	12 139,14	0,02
912,00	CREDIT AGRICOLE SA	EUR	10 844,51	11 445,60	0,02
<b>Health</b>			<b>158 324,53</b>	<b>182 352,22</b>	<b>0,34</b>
1 151,00	SANOFI	EUR	92 382,48	101 955,58	0,19
276,00	ESSILORLUXOTTICA SA	EUR	39 448,30	51 678,24	0,10
42,00	SARTORIUS STEDIM BIOTECH	EUR	16 452,45	20 260,80	0,04
96,00	ORPEA	EUR	10 041,30	8 457,60	0,01
<b>Computing and IT</b>			<b>95 541,77</b>	<b>117 336,21</b>	<b>0,22</b>
188,00	CAPGEMINI SE	EUR	28 263,62	40 514,00	0,08
692,00	DASSAULT SYSTEMES SE	EUR	26 325,40	36 198,52	0,07
70,00	TELEPERFORMANCE	EUR	20 943,13	27 440,00	0,05
269,00	WORLDLINE SA	EUR	20 009,62	13 183,69	0,02

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>97 704,72</b>	<b>110 860,92</b>	<b>0,21</b>
2 484,00	TOTALENERGIES SE	EUR	97 704,72	110 860,92	0,21
<b>Basic Goods</b>			<b>74 599,13</b>	<b>80 935,71</b>	<b>0,15</b>
210,00	PERNOD RICARD SA	EUR	35 096,20	44 415,00	0,08
669,00	DANONE SA	EUR	39 502,93	36 520,71	0,07
<b>Raw materials</b>			<b>67 995,62</b>	<b>79 044,52</b>	<b>0,15</b>
396,00	AIR LIQUIDE SA	EUR	53 495,96	60 714,72	0,11
148,00	ARKEMA SA	EUR	14 499,66	18 329,80	0,04
<b>Multi-Utilities</b>			<b>52 898,03</b>	<b>61 379,98</b>	<b>0,12</b>
1 982,00	ENGIE SA	EUR	24 681,41	25 793,75	0,05
793,00	VEOLIA ENVIRONNEMENT SA	EUR	19 293,40	25 582,18	0,05
505,00	SUEZ	EUR	8 923,22	10 004,05	0,02
<b>Telecommunication</b>			<b>49 021,20</b>	<b>53 351,40</b>	<b>0,10</b>
2 569,00	ORANGE SA	EUR	25 291,02	24 182,00	0,04
320,00	PUBLICIS GROUPE SA	EUR	16 408,84	18 944,00	0,04
860,00	VIVENDI SA	EUR	7 321,34	10 225,40	0,02
<b>GERMANY</b>			<b>1 212 325,79</b>	<b>1 273 468,97</b>	<b>2,38</b>
<b>Industries</b>			<b>233 190,45</b>	<b>256 405,75</b>	<b>0,48</b>
914,00	SIEMENS AG REG	EUR	125 820,91	139 549,52	0,26
932,00	DEUTSCHE POST AG REG	EUR	44 407,41	52 695,28	0,10
373,00	HEIDELBERGCEMENT AG	EUR	24 680,65	22 200,96	0,04
27,00	SARTORIUS AG -PREF-	EUR	12 597,39	16 070,40	0,03
220,00	GEA GROUP AG	EUR	8 667,42	10 579,80	0,02
295,00	SIEMENS ENERGY AG	EUR	8 733,57	6 634,55	0,01
33,00	VARTA AG	EUR	3 691,43	3 778,50	0,01
29,00	AURUBIS AG	EUR	2 373,51	2 553,74	0,01
33,00	HOCHTIEF AG	EUR	2 218,16	2 343,00	0,00
<b>Consumer Retail</b>			<b>227 276,21</b>	<b>230 217,19</b>	<b>0,43</b>
768,00	DAIMLER AG	EUR	46 076,26	51 909,12	0,10
146,00	ADIDAS AG	EUR	42 282,03	36 967,20	0,07
405,00	BAYERISCHE MOTOREN WERKE AG	EUR	31 539,97	35 838,45	0,07
189,00	VOLKSWAGEN AG -PREF-	EUR	38 560,76	33 543,72	0,06
219,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	20 142,88	18 273,36	0,03
220,00	ZALANDO SE	EUR	14 458,80	15 650,80	0,03
372,00	DAIMLER TRUCK HOLDING AG	EUR	8 897,05	12 011,88	0,02
29,00	VOLKSWAGEN AG	EUR	6 535,13	7 493,60	0,01
68,00	CONTINENTAL AG	EUR	7 202,84	6 331,48	0,01
44,00	PUMA SE	EUR	4 319,98	4 730,00	0,01
55,00	BAYERISCHE MOTOREN WERKE AG -PREF-	EUR	3 819,10	4 031,50	0,01
556,00	DEUTSCHE LUFTHANSA AG REG	EUR	3 441,41	3 436,08	0,01
<b>Finance</b>			<b>222 984,82</b>	<b>229 062,14</b>	<b>0,43</b>
489,00	ALLIANZ SE REG	EUR	100 538,26	101 540,85	0,19
758,00	VONOVIA SE	EUR	38 341,41	36 763,00	0,07
133,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	32 575,26	34 646,50	0,06
131,00	DEUTSCHE BOERSE AG	EUR	17 915,54	19 270,10	0,04
1 533,00	DEUTSCHE BANK AG	EUR	16 117,85	16 890,59	0,03
79,00	HANNOVER RUECK SE	EUR	11 425,31	13 204,85	0,02
605,00	COMMERZBANK AG	EUR	3 124,73	4 046,85	0,01
22,00	LEG IMMOBILIEN AG	EUR	2 946,46	2 699,40	0,01
<b>Computing and IT</b>			<b>163 873,10</b>	<b>185 659,20</b>	<b>0,35</b>
1 122,00	SAP SE	EUR	123 889,72	140 137,80	0,26
873,00	INFINEON TECHNOLOGIES AG	EUR	31 293,44	35 583,48	0,07

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
88,00	BECHTLE AG	EUR	4 705,64	5 538,72	0,01
39,00	NEMETSCHEK SE	EUR	3 984,30	4 399,20	0,01
<b>Health</b>			<b>91 880,98</b>	<b>100 676,56</b>	<b>0,19</b>
180,00	MERCK KGAA	EUR	31 013,55	40 860,00	0,08
394,00	BAYER AG REG	EUR	20 268,02	18 518,00	0,04
177,00	SIEMENS HEALTHINEERS AG	EUR	8 975,77	11 650,14	0,02
61,00	CARL ZEISS MEDITEC AG	EUR	10 759,92	11 275,85	0,02
203,00	FRESENIUS SE & CO KGAA	EUR	8 062,65	7 186,20	0,01
113,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	6 981,54	6 456,82	0,01
73,00	MORPHOSYS AG	EUR	3 653,47	2 434,55	0,01
54,00	EVOTEC SE	EUR	2 166,06	2 295,00	0,00
<b>Raw materials</b>			<b>101 101,61</b>	<b>96 149,35</b>	<b>0,18</b>
1 000,00	BASF SE	EUR	67 567,88	61 780,00	0,11
177,00	BRENTAG AG	EUR	13 614,52	14 085,66	0,03
65,00	SYMRISE AG	EUR	7 416,67	8 469,50	0,02
125,00	COVESTRO AG	EUR	7 407,40	6 775,00	0,01
177,00	EVONIK INDUSTRIES AG	EUR	5 095,14	5 039,19	0,01
<b>Telecommunication</b>			<b>78 624,93</b>	<b>77 273,82</b>	<b>0,14</b>
2 831,00	DEUTSCHE TELEKOM AG REG	EUR	45 986,05	46 145,30	0,09
124,00	DELIVERY HERO AG	EUR	13 859,64	12 152,00	0,02
239,00	UNITED INTERNET AG REG	EUR	8 185,63	8 350,66	0,01
87,00	SCOUT24 AG	EUR	5 723,60	5 343,54	0,01
2 164,00	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	4 870,01	5 282,32	0,01
<b>Multi-Utilities</b>			<b>56 269,54</b>	<b>65 646,38</b>	<b>0,12</b>
910,00	RWE AG	EUR	29 087,50	32 505,20	0,06
2 228,00	E.ON SE	EUR	22 487,62	27 163,78	0,05
143,00	UNIPER SE	EUR	4 694,42	5 977,40	0,01
<b>Basic Goods</b>			<b>37 124,15</b>	<b>32 378,58</b>	<b>0,06</b>
202,00	HENKEL AG & CO KGAA -PREF-	EUR	17 555,92	14 370,28	0,03
170,00	HELLOFRESH SE	EUR	12 297,11	11 481,80	0,02
95,00	HENKEL AG & CO KGAA	EUR	7 271,12	6 526,50	0,01
<b>AUSTRALIA</b>			<b>927 514,01</b>	<b>953 810,54</b>	<b>1,79</b>
<b>Finance</b>			<b>378 880,50</b>	<b>397 236,14</b>	<b>0,75</b>
1 832,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	106 593,38	118 297,19	0,22
3 661,00	NATIONAL AUSTRALIA BANK LTD	AUD	61 511,85	67 502,92	0,13
3 734,00	WESTPAC BANKING CORP	AUD	59 089,85	50 968,26	0,10
369,00	MACQUARIE GROUP LTD	AUD	36 605,65	48 456,76	0,09
2 595,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	46 032,73	45 641,04	0,09
331,00	AFTERPAY LTD	AUD	24 914,55	17 566,53	0,03
2 016,00	QBE INSURANCE GROUP LTD	AUD	12 886,89	14 628,98	0,03
721,00	GOODMAN GROUP	AUD	8 316,54	12 215,43	0,02
1 215,00	SUNCORP GROUP LTD	AUD	8 262,13	8 599,07	0,02
2 606,00	INSURANCE AUSTRALIA GROUP LTD	AUD	8 526,44	7 097,60	0,01
42,00	REA GROUP LTD	AUD	4 106,68	4 501,47	0,01
61,00	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	1 408,59	1 154,77	0,00
283,00	MEDIBANK PRIVATE LTD	AUD	625,22	606,12	0,00
<b>Raw materials</b>			<b>197 244,04</b>	<b>176 402,75</b>	<b>0,33</b>
3 138,00	BHP GROUP LTD	AUD	96 321,22	83 258,51	0,16
524,00	RIO TINTO LTD	AUD	39 233,73	33 537,94	0,06
1 748,00	FORTESCUE METALS GROUP LTD	AUD	26 302,34	21 468,24	0,04
1 104,00	NEWCREST MINING LTD	AUD	17 685,28	17 278,58	0,03
3 652,00	SOUTH32 LTD	AUD	6 708,10	9 362,74	0,02
1 258,00	NORTHERN STAR RESOURCES LTD	AUD	7 447,75	7 568,29	0,01
294,00	BLUESCOPE STEEL LTD	AUD	3 545,62	3 928,45	0,01

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>120 741,60</b>	<b>135 006,51</b>	<b>0,25</b>
1 374,00	WESFARMERS LTD	AUD	45 491,82	52 091,76	0,10
3 704,00	TRANSURBAN GROUP	AUD	31 194,21	32 727,03	0,06
706,00	ARISTOCRAT LEISURE LTD	AUD	16 180,28	19 666,17	0,04
494,00	REECE LTD	AUD	6 324,02	8 536,91	0,01
1 853,00	TABCORP HOLDINGS LTD	AUD	5 571,70	5 947,12	0,01
194,00	IDP EDUCATION LTD	AUD	4 432,63	4 297,67	0,01
620,00	BRAMBLES LTD	AUD	4 077,63	4 213,59	0,01
48,00	DOMINO'S PIZZA ENTERPRISES LTD	AUD	3 798,85	3 622,11	0,01
825,00	ENDEAVOUR GROUP LTD	AUD	3 301,80	3 555,02	0,00
109,00	QANTAS AIRWAYS LTD	AUD	368,66	349,13	0,00
<b>Health</b>			<b>116 270,68</b>	<b>124 914,47</b>	<b>0,24</b>
444,00	CSL LTD	AUD	78 456,93	82 524,99	0,15
670,00	SONIC HEALTHCARE LTD	AUD	15 447,72	19 974,13	0,04
104,00	COCHLEAR LTD	AUD	14 788,24	14 369,97	0,03
176,00	RAMSAY HEALTH CARE LTD	AUD	7 577,79	8 045,38	0,02
<b>Basic Goods</b>			<b>50 405,63</b>	<b>53 939,68</b>	<b>0,10</b>
1 519,00	WOOLWORTHS GROUP LTD	AUD	34 449,87	36 913,33	0,07
773,00	COLES GROUP LTD	AUD	8 143,61	8 866,04	0,02
1 031,00	TREASURY WINE ESTATES LTD	AUD	7 812,15	8 160,31	0,01
<b>Telecommunication</b>			<b>20 370,83</b>	<b>22 270,22</b>	<b>0,04</b>
5 173,00	TELSTRA CORP LTD	AUD	12 680,48	13 824,40	0,03
403,00	SEEK LTD	AUD	7 690,35	8 445,82	0,01
<b>Energy</b>			<b>17 535,03</b>	<b>16 462,96</b>	<b>0,03</b>
698,00	WOODSIDE PETROLEUM LTD	AUD	11 145,26	9 786,37	0,02
1 655,00	SANTOS LTD	AUD	6 389,77	6 676,59	0,01
<b>Industries</b>			<b>13 814,67</b>	<b>13 410,27</b>	<b>0,03</b>
1 616,00	SYDNEY AIRPORT	AUD	8 283,57	8 967,86	0,02
650,00	LENLEASE GROUP	AUD	5 531,10	4 442,41	0,01
<b>Computing and IT</b>			<b>6 120,82</b>	<b>7 303,17</b>	<b>0,01</b>
195,00	WISETECH GLOBAL LTD	AUD	6 120,82	7 303,17	0,01
<b>Multi-Utilities</b>			<b>6 130,21</b>	<b>6 864,37</b>	<b>0,01</b>
2 049,00	ORIGIN ENERGY LTD	AUD	6 130,21	6 864,37	0,01
<b>NETHERLANDS</b>			<b>807 892,55</b>	<b>931 821,83</b>	<b>1,74</b>
<b>Computing and IT</b>			<b>297 056,86</b>	<b>389 636,21</b>	<b>0,73</b>
431,00	ASML HOLDING NV	EUR	229 885,02	304 587,70	0,57
236,00	NXP SEMICONDUCTORS NV	USD	39 081,51	47 270,57	0,09
659,00	STMICROELECTRONICS NV	EUR	22 112,44	28 837,84	0,05
23,00	ASM INTERNATIONAL NV	EUR	5 977,89	8 940,10	0,02
<b>Finance</b>			<b>152 183,67</b>	<b>156 371,86</b>	<b>0,29</b>
902,00	PROSUS NV	EUR	73 433,80	66 324,06	0,12
3 832,00	ING GROEP NV	EUR	38 902,36	46 911,34	0,09
371,00	NN GROUP NV	EUR	16 033,48	17 663,31	0,03
80,00	EURONEXT NV	EUR	6 967,84	7 300,00	0,01
546,00	ABN AMRO GROUP NV -CVA-	EUR	6 387,80	7 052,14	0,01
135,00	ASR NEDERLAND NV	EUR	5 204,87	5 467,50	0,01
41,00	EXOR NV	EUR	2 932,34	3 237,36	0,01
550,00	AEGON NV	EUR	2 321,18	2 416,15	0,01
<b>Consumer Retail</b>			<b>105 162,50</b>	<b>119 494,52</b>	<b>0,22</b>
17,00	ADYEN NV	EUR	34 986,48	39 295,50	0,07
1 952,00	STELLANTIS NV	EUR	28 535,20	32 571,07	0,06

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
93,00	FERRARI NV	EUR	16 496,40	21 157,50	0,04
438,00	UNIVERSAL MUSIC GROUP INC	EUR	9 377,81	10 853,64	0,02
131,00	RANDSTAD NV	EUR	8 416,14	7 865,24	0,02
603,00	DAVIDE CAMPARI-MILANO NV	EUR	7 350,47	7 751,57	0,01
<b>Raw materials</b>			<b>82 574,67</b>	<b>87 957,69</b>	<b>0,17</b>
497,00	AKZO NOBEL NV	EUR	48 099,32	47 960,50	0,09
134,00	KONINKLIJKE DSM NV	EUR	20 775,46	26 532,00	0,05
40,00	IMCD GROUP NV	EUR	7 712,24	7 788,00	0,02
70,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	5 987,65	5 677,19	0,01
<b>Industries</b>			<b>60 986,86</b>	<b>65 872,11</b>	<b>0,12</b>
546,00	AIRBUS SE	EUR	57 325,85	61 348,56	0,11
265,00	CNH INDUSTRIAL NV	EUR	3 661,01	4 523,55	0,01
<b>Basic Goods</b>			<b>43 392,27</b>	<b>43 417,22</b>	<b>0,08</b>
689,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	17 131,08	20 763,02	0,04
84,00	HEINEKEN NV	EUR	7 826,26	8 304,24	0,02
152,00	JUST EAT TAKEAWAY	EUR	11 618,36	7 367,44	0,01
98,00	CORBION NV	EUR	3 922,16	4 061,12	0,01
36,00	HEINEKEN HOLDING NV	EUR	2 894,41	2 921,40	0,00
<b>Telecommunication</b>			<b>30 369,39</b>	<b>38 566,43</b>	<b>0,07</b>
314,00	WOLTERS KLUWER NV	EUR	24 324,47	32 530,40	0,06
2 211,00	KONINKLIJKE KPN NV	EUR	6 044,92	6 036,03	0,01
<b>Health</b>			<b>36 166,33</b>	<b>30 505,79</b>	<b>0,06</b>
610,00	KONINKLIJKE PHILIPS NV	EUR	26 816,56	19 986,65	0,04
20,00	ARGENX SE	EUR	5 537,53	6 306,00	0,01
86,00	QIAGEN NV	EUR	3 812,24	4 213,14	0,01
<b>IRELAND</b>			<b>702 994,36</b>	<b>838 497,34</b>	<b>1,57</b>
<b>Industries</b>			<b>181 136,15</b>	<b>223 675,09</b>	<b>0,42</b>
906,00	JOHNSON CONTROLS INTERNATIONAL	USD	50 108,31	64 779,17	0,12
338,00	EATON CORP PLC US TRADED	USD	43 880,05	51 365,79	0,10
249,00	TRANE TECHNOLOGIES PLC US TRADED	USD	36 459,67	44 236,27	0,08
744,00	CRH PLC	EUR	29 559,12	34 610,88	0,07
148,00	KINGSPAN GROUP PLC	EUR	10 222,28	15 540,00	0,03
238,00	JAMES HARDIE INDUSTRIES PLC	AUD	6 182,73	8 414,53	0,02
25,00	JOHNSON CONTROLS INTERNATIONAL PLC	USD	1 780,07	1 787,50	0,00
10,00	EATON CORP PLC IRELAND TRADED	USD	1 516,35	1 519,70	0,00
8,00	TRANE TECHNOLOGIES PLC IRELAND TRADED	USD	1 427,57	1 421,25	0,00
<b>Computing and IT</b>			<b>140 132,35</b>	<b>203 301,88</b>	<b>0,38</b>
522,00	ACCENTURE PLC -A-	USD	129 610,64	190 287,68	0,36
85,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	5 954,40	8 444,69	0,01
15,00	LINDE PLC	USD	4 567,31	4 569,51	0,01
<b>Health</b>			<b>145 455,82</b>	<b>135 791,05</b>	<b>0,25</b>
1 125,00	MEDTRONIC PLC	USD	115 531,51	102 340,20	0,19
253,00	HORIZON THERAPEUTICS PLC	USD	21 739,70	23 974,05	0,04
26,00	STERIS PLC	USD	4 219,67	5 565,13	0,01
43,00	MEDTRONIC PLC	USD	3 964,94	3 911,67	0,01
<b>Raw materials</b>			<b>102 988,54</b>	<b>131 921,69</b>	<b>0,25</b>
396,00	LINDE PLC US TRADED	USD	93 302,22	120 635,17	0,23
233,00	SMURFIT KAPPA GROUP PLC	EUR	9 686,32	11 286,52	0,02
<b>Finance</b>			<b>79 264,13</b>	<b>93 595,99</b>	<b>0,18</b>
204,00	AON PLC	USD	42 992,68	53 916,86	0,10
190,00	WILLIS TOWERS WATSON PLC	USD	36 271,45	39 679,13	0,08

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>28 344,62</b>	<b>23 630,00</b>	<b>0,04</b>
170,00	FLUTTER ENTERTAINMENT PLC	EUR	28 344,62	23 630,00	0,04
<b>Basic Goods</b>			<b>17 282,84</b>	<b>18 006,75</b>	<b>0,03</b>
159,00	KERRY GROUP PLC -A-	EUR	17 282,84	18 006,75	0,03
<b>Energy</b>			<b>8 389,91</b>	<b>8 574,89</b>	<b>0,02</b>
119,00	DCC PLC	GBP	8 389,91	8 574,89	0,02
<b>SWEDEN</b>			<b>490 991,08</b>	<b>528 678,16</b>	<b>0,99</b>
<b>Industries</b>			<b>159 047,57</b>	<b>183 015,57</b>	<b>0,34</b>
941,00	ATLAS COPCO AB -A-	SEK	49 817,21	57 194,61	0,11
1 616,00	NIBE INDUSTRIER AB -B-	SEK	14 561,32	21 463,41	0,04
386,00	ATLAS COPCO AB -B-	SEK	16 873,33	19 952,26	0,04
1 396,00	HEXAGON AB	SEK	17 801,09	19 476,95	0,04
789,00	SANDVIK AB	SEK	18 019,07	19 357,10	0,04
300,00	ASSA ABLOY AB -B-	SEK	7 133,19	8 047,76	0,01
415,00	EPIROC AB -B-	SEK	7 006,61	7 726,81	0,01
336,00	EPIROC AB	SEK	6 842,08	7 479,69	0,01
284,00	TRELLEBORG AB -B-	SEK	5 741,28	6 559,34	0,01
150,00	ALFA LAVAL AB	SEK	5 436,62	5 308,84	0,01
116,00	INVESTMENT AB LATOUR -B-	SEK	3 010,52	4 153,95	0,01
165,00	SKANSKA AB -B-	SEK	3 962,07	3 753,19	0,01
122,00	SKF AB -B-	SEK	2 843,18	2 541,66	0,00
<b>Finance</b>			<b>128 020,82</b>	<b>140 481,58</b>	<b>0,26</b>
1 890,00	INVESTOR AB -B-	SEK	34 244,91	41 807,11	0,08
1 621,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	18 605,61	19 813,73	0,04
283,00	EQT AB	SEK	9 403,54	13 550,75	0,02
1 409,00	SVENSKA HANDELSBANKEN AB -A-	SEK	12 615,03	13 392,02	0,02
463,00	INVESTOR AB -A-	SEK	9 892,83	10 729,55	0,02
298,00	AVANZA BANK HOLDING AB	SEK	9 901,16	9 614,92	0,02
448,00	SWEDBANK AB -A-	SEK	7 377,92	7 923,52	0,01
158,00	KINNEVIK AB -B-	SEK	6 246,42	4 952,83	0,01
160,00	INDUSTRIVARDEN AB -A-	SEK	4 931,57	4 481,72	0,01
158,00	INDUSTRIVARDEN AB	SEK	4 851,18	4 359,72	0,01
61,00	FASTIGHETS AB BALDER -B-	SEK	3 693,80	3 861,66	0,01
112,00	SAGAX AB -B-	SEK	3 683,33	3 317,78	0,01
825,00	SAGAX AB	SEK	2 573,52	2 676,27	0,00
<b>Consumer Retail</b>			<b>84 015,78</b>	<b>86 956,75</b>	<b>0,16</b>
774,00	ESSITY AB -B-	SEK	20 617,35	22 206,57	0,04
170,00	EVOLUTION GAMING GROUP AB	SEK	19 072,42	21 236,72	0,04
737,00	HENNES & MAURITZ AB -B-	SEK	13 081,76	12 747,14	0,02
508,00	VOLVO AB -B-	SEK	11 010,97	10 344,00	0,02
104,00	THULE GROUP AB	SEK	5 044,85	5 535,33	0,01
230,00	ELECTROLUX AB -B-	SEK	5 082,50	4 903,34	0,01
188,00	VOLVO AB	SEK	3 743,99	3 881,96	0,01
289,00	SECURITAS AB -B-	SEK	4 093,41	3 498,81	0,01
99,00	LIFCO AB	SEK	2 268,53	2 602,88	0,00
<b>Telecommunication</b>			<b>49 771,42</b>	<b>48 173,10</b>	<b>0,09</b>
3 037,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	31 385,67	29 434,85	0,05
2 853,00	TELIA CO AB	SEK	10 377,54	9 810,62	0,02
712,00	TELE2 AB -B-	SEK	8 008,21	8 927,63	0,02
<b>Basic Goods</b>			<b>20 483,66</b>	<b>20 495,13</b>	<b>0,04</b>
2 930,00	SWEDISH MATCH AB	SEK	20 483,66	20 495,13	0,04

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>19 366,00</b>	<b>20 209,34</b>	<b>0,04</b>
453,00	GETINGE AB -B-	SEK	16 473,23	17 383,42	0,03
181,00	SVENSKA CELLULOSA AB SCA -B-	SEK	2 892,77	2 825,92	0,01
<b>Energy</b>			<b>16 640,28</b>	<b>17 334,34</b>	<b>0,03</b>
550,00	LUNDIN PETROLEUM AB	SEK	16 640,28	17 334,34	0,03
<b>Raw materials</b>			<b>7 694,22</b>	<b>8 122,04</b>	<b>0,02</b>
161,00	BOLIDEN AB	SEK	5 403,09	5 472,98	0,01
598,00	SSAB AB -B-	SEK	2 291,13	2 649,06	0,01
<b>Computing and IT</b>			<b>5 951,33</b>	<b>3 890,31</b>	<b>0,01</b>
348,00	SINCH AB	SEK	5 951,33	3 890,31	0,01
<b>DENMARK</b>			<b>315 459,59</b>	<b>388 122,75</b>	<b>0,73</b>
<b>Health</b>			<b>179 079,34</b>	<b>240 440,66</b>	<b>0,45</b>
1 745,00	NOVO NORDISK A/S -B-	DKK	118 373,04	172 445,42	0,32
234,00	COLOPLAST A/S -B-	DKK	32 470,02	36 212,63	0,07
83,00	GENMAB A/S	DKK	26 005,39	29 349,64	0,06
54,00	DEMANT A/S	DKK	2 230,89	2 432,97	0,00
<b>Industries</b>			<b>56 198,69</b>	<b>71 314,62</b>	<b>0,13</b>
197,00	DSV A/S	DKK	33 468,47	40 459,11	0,07
7,00	AP MOLLER - MAERSK A/S -B-	DKK	17 047,88	22 070,38	0,04
3,00	AP MOLLER - MAERSK A/S -A-	DKK	5 682,34	8 785,13	0,02
<b>Energy</b>			<b>20 974,35</b>	<b>18 258,65</b>	<b>0,03</b>
679,00	VESTAS WIND SYSTEMS A/S	DKK	20 974,35	18 258,65	0,03
<b>Finance</b>			<b>15 858,55</b>	<b>16 135,21</b>	<b>0,03</b>
685,00	DANSKE BANK A/S	DKK	10 588,64	10 402,69	0,02
264,00	TRYG A/S	DKK	5 269,91	5 732,52	0,01
<b>Basic Goods</b>			<b>13 267,07</b>	<b>14 019,63</b>	<b>0,03</b>
76,00	CARLSBERG A/S -B-	DKK	10 970,94	11 541,67	0,02
25,00	ROYAL UNIBREW A/S	DKK	2 296,13	2 477,96	0,01
<b>Computing and IT</b>			<b>9 142,28</b>	<b>8 714,40</b>	<b>0,02</b>
92,00	NETCOMPANY GROUP A/S	DKK	9 142,28	8 714,40	0,02
<b>Multi-Utilities</b>			<b>7 117,90</b>	<b>6 176,21</b>	<b>0,01</b>
55,00	ORSTED A/S	DKK	7 117,90	6 176,21	0,01
<b>Telecommunication</b>			<b>7 698,64</b>	<b>6 083,03</b>	<b>0,01</b>
110,00	GN STORE NORD A/S	DKK	7 698,64	6 083,03	0,01
<b>Consumer Retail</b>			<b>3 620,81</b>	<b>3 946,77</b>	<b>0,01</b>
36,00	PANDORA A/S	DKK	3 620,81	3 946,77	0,01
<b>Raw materials</b>			<b>2 501,96</b>	<b>3 033,57</b>	<b>0,01</b>
42,00	NOVOZYMES A/S -B-	DKK	2 501,96	3 033,57	0,01
<b>SPAIN</b>			<b>328 290,49</b>	<b>341 269,10</b>	<b>0,64</b>
<b>Finance</b>			<b>106 367,03</b>	<b>107 890,50</b>	<b>0,20</b>
17 874,00	BANCO SANTANDER SA	EUR	53 744,17	52 558,50	0,10
7 810,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	37 720,20	41 002,50	0,07
5 936,00	CAIXABANK SA	EUR	14 902,66	14 329,50	0,03
<b>Multi-Utilities</b>			<b>81 043,42</b>	<b>86 756,27</b>	<b>0,16</b>
4 846,00	IBERDROLA SA	EUR	50 666,65	50 446,86	0,10
837,00	ENAGAS SA	EUR	15 203,61	17 074,80	0,03

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
437,00	NATURGY ENERGY GROUP SA	EUR	9 076,29	12 511,31	0,02
307,00	EDP RENOVAVEIS SA	EUR	6 096,87	6 723,30	0,01
<b>Telecommunication</b>			<b>50 696,27</b>	<b>55 675,88</b>	<b>0,11</b>
7 372,00	TELEFONICA SA	EUR	27 221,84	28 396,94	0,06
533,00	CELLNEX TELECOM SA	EUR	23 474,43	27 278,94	0,05
<b>Computing and IT</b>			<b>30 520,63</b>	<b>30 714,60</b>	<b>0,06</b>
515,00	AMADEUS IT GROUP SA	EUR	30 520,63	30 714,60	0,06
<b>Consumer Retail</b>			<b>27 687,28</b>	<b>28 387,35</b>	<b>0,05</b>
995,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	27 687,28	28 387,35	0,05
<b>Energy</b>			<b>20 782,83</b>	<b>21 018,10</b>	<b>0,04</b>
2 014,00	REPSOL SA	EUR	20 782,83	21 018,10	0,04
<b>Industries</b>			<b>11 193,03</b>	<b>10 826,40</b>	<b>0,02</b>
78,00	AENA SME SA	EUR	11 193,03	10 826,40	0,02
<b>ITALY</b>			<b>270 700,58</b>	<b>280 688,43</b>	<b>0,53</b>
<b>Finance</b>			<b>128 423,23</b>	<b>138 829,85</b>	<b>0,26</b>
18 230,00	INTESA SANPAOLO SPA	EUR	42 182,26	41 455,02	0,08
2 370,00	UNICREDIT SPA	EUR	23 736,70	32 099,28	0,06
1 035,00	ASSICURAZIONI GENERALI SPA	EUR	17 385,78	19 282,05	0,04
1 002,00	FINECOBANK BANCA FINECO SPA	EUR	15 266,47	15 465,87	0,03
256,00	BANCA GENERALI SPA	EUR	9 612,32	9 920,00	0,02
813,00	BANCA MEDIOLANUM SPA	EUR	6 964,97	7 056,84	0,01
474,00	POSTE ITALIANE SPA	EUR	4 809,03	5 469,96	0,01
517,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	5 147,55	5 226,87	0,01
204,00	NEXI SPA	EUR	3 318,15	2 853,96	0,00
<b>Multi-Utilities</b>			<b>86 491,44</b>	<b>81 674,54</b>	<b>0,15</b>
8 554,00	ENEL SPA	EUR	66 332,83	60 271,48	0,11
3 044,00	ITALGAS SPA	EUR	17 340,26	18 422,29	0,03
419,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	2 818,35	2 980,77	0,01
<b>Energy</b>			<b>18 155,44</b>	<b>21 250,58</b>	<b>0,04</b>
1 739,00	ENI SPA	EUR	18 155,44	21 250,58	0,04
<b>Consumer Retail</b>			<b>12 341,97</b>	<b>13 505,60</b>	<b>0,03</b>
144,00	MONCLER SPA	EUR	7 637,74	9 218,88	0,02
136,00	DE' LONGHI SPA	EUR	4 704,23	4 286,72	0,01
<b>Health</b>			<b>11 220,41</b>	<b>11 554,05</b>	<b>0,02</b>
69,00	DIASORIN SPA	EUR	11 220,41	11 554,05	0,02
<b>Industries</b>			<b>9 667,57</b>	<b>8 908,30</b>	<b>0,02</b>
130,00	PRYSMIAN SPA	EUR	4 002,25	4 304,30	0,01
142,00	BUZZI UNICEM SPA	EUR	2 632,50	2 694,45	0,01
181,00	GVS SPA	EUR	3 032,82	1 909,55	0,00
<b>Telecommunication</b>			<b>4 400,52</b>	<b>4 965,51</b>	<b>0,01</b>
11 436,00	TELECOM ITALIA SPA	EUR	4 400,52	4 965,51	0,01
<b>HONG KONG</b>			<b>295 515,56</b>	<b>274 832,75</b>	<b>0,51</b>
<b>Finance</b>			<b>235 044,65</b>	<b>209 036,22</b>	<b>0,39</b>
12 661,00	AIA GROUP LTD	HKD	133 284,20	112 244,55	0,21
1 263,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	66 317,45	64 874,06	0,12
2 226,00	SUN HUNG KAI PROPERTIES LTD	HKD	27 091,67	23 751,50	0,04
214,00	HANG SENG BANK LTD	HKD	3 454,79	3 444,39	0,01
426,00	LINK REIT	HKD	3 338,35	3 298,56	0,01
409,00	NEW WORLD DEVELOPMENT CO LTD	HKD	1 558,19	1 423,16	0,00

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>29 096,76</b>	<b>36 159,29</b>	<b>0,07</b>
1 717,00	TECHTRONIC INDUSTRIES CO LTD	HKD	22 820,34	30 056,38	0,06
993,00	MTR CORP LTD	HKD	4 739,73	4 687,26	0,01
283,00	SWIRE PACIFIC LTD -A-	HKD	1 536,69	1 415,65	0,00
<b>Consumer Retail</b>			<b>22 501,70</b>	<b>19 680,64</b>	<b>0,03</b>
4 319,00	GALAXY ENTERTAINMENT GROUP LTD	HKD	22 501,70	19 680,64	0,03
<b>Multi-Utilities</b>			<b>8 872,45</b>	<b>9 956,60</b>	<b>0,02</b>
6 480,00	HONG KONG & CHINA GAS CO LTD	HKD	7 886,45	8 872,96	0,02
122,00	CLP HOLDINGS LTD	HKD	986,00	1 083,64	0,00
<b>JERSEY</b>			<b>173 089,59</b>	<b>213 212,42</b>	<b>0,40</b>
<b>Consumer Retail</b>			<b>95 537,14</b>	<b>122 150,71</b>	<b>0,23</b>
343,00	APTIV PLC	USD	45 707,73	49 751,90	0,09
869,00	EXPERIAN PLC	GBP	25 771,21	37 591,69	0,07
223,00	FERGUSON PLC	GBP	24 058,20	34 807,12	0,07
<b>Raw materials</b>			<b>34 086,76</b>	<b>42 367,08</b>	<b>0,08</b>
9 487,00	GLENCORE PLC	GBP	34 086,76	42 367,08	0,08
<b>Industries</b>			<b>26 079,67</b>	<b>27 120,72</b>	<b>0,05</b>
2 568,00	AMCOR PLC	USD	26 079,67	27 120,72	0,05
<b>Telecommunication</b>			<b>17 386,02</b>	<b>21 573,91</b>	<b>0,04</b>
1 618,00	WPP PLC	GBP	17 386,02	21 573,91	0,04
<b>FINLAND</b>			<b>166 176,51</b>	<b>179 200,13</b>	<b>0,34</b>
<b>Finance</b>			<b>46 922,65</b>	<b>55 570,57</b>	<b>0,11</b>
3 429,00	NORDEA BANK ABP	SEK	29 829,77	36 801,01	0,07
426,00	SAMPO OYJ -A-	EUR	17 092,88	18 769,56	0,04
<b>Industries</b>			<b>39 292,28</b>	<b>37 812,69</b>	<b>0,07</b>
554,00	KONE OYJ -B-	EUR	36 506,65	34 924,16	0,06
309,00	METSO OUTOTEC OYJ	EUR	2 785,63	2 888,53	0,01
<b>Telecommunication</b>			<b>29 650,43</b>	<b>35 615,62</b>	<b>0,07</b>
3 904,00	NOKIA OYJ	EUR	16 329,10	21 760,90	0,04
256,00	ELISA OYJ	EUR	13 321,33	13 854,72	0,03
<b>Raw materials</b>			<b>22 729,40</b>	<b>23 474,84</b>	<b>0,04</b>
608,00	UPM-KYMMENE OYJ	EUR	19 703,82	20 343,68	0,04
194,00	STORA ENSO OYJ -R-	EUR	3 025,58	3 131,16	0,00
<b>Energy</b>			<b>15 307,28</b>	<b>12 531,04</b>	<b>0,02</b>
289,00	NESTE OYJ	EUR	15 307,28	12 531,04	0,02
<b>Basic Goods</b>			<b>8 268,51</b>	<b>9 418,14</b>	<b>0,02</b>
321,00	KESKO OYJ -B-	EUR	8 268,51	9 418,14	0,02
<b>Multi-Utilities</b>			<b>4 005,96</b>	<b>4 777,23</b>	<b>0,01</b>
177,00	FORTUM OYJ	EUR	4 005,96	4 777,23	0,01
<b>SINGAPORE</b>			<b>137 083,33</b>	<b>149 461,80</b>	<b>0,28</b>
<b>Finance</b>			<b>94 730,45</b>	<b>105 696,72</b>	<b>0,20</b>
1 789,00	DBS GROUP HOLDINGS LTD	SGD	31 017,41	38 111,11	0,07
3 317,00	OVERSEA-CHINESE BANKING CORP LTD	SGD	23 515,05	24 664,67	0,05
1 212,00	UNITED OVERSEAS BANK LTD	SGD	18 756,57	21 265,71	0,04
7 168,00	CAPITALAND MALL TRUST	SGD	9 378,11	9 537,91	0,02
2 859,00	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	5 319,72	5 501,25	0,01
500,00	SINGAPORE EXCHANGE LTD	SGD	3 179,37	3 033,04	0,01

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 900,00	MAPLETREE COMMERCIAL TRUST	SGD	2 511,53	2 478,61	0,00
518,00	MAPLETREE LOGISTICS TRUST	SGD	612,32	641,96	0,00
100,00	UOL GROUP LTD	SGD	440,37	462,46	0,00
<b>Telecommunication</b>			<b>17 389,45</b>	<b>17 730,85</b>	<b>0,03</b>
11 717,00	SINGAPORE TELECOMMUNICATIONS LTD	SGD	17 389,45	17 730,85	0,03
<b>Consumer Retail</b>			<b>11 882,90</b>	<b>12 414,66</b>	<b>0,02</b>
2 088,00	SINGAPORE AIRLINES LTD	SGD	6 499,80	6 796,04	0,01
7 600,00	GENTING SINGAPORE LTD	SGD	3 558,36	3 841,85	0,01
400,00	CITY DEVELOPMENTS LTD	SGD	1 824,74	1 776,77	0,00
<b>Industries</b>			<b>7 051,56</b>	<b>7 281,77</b>	<b>0,02</b>
1 015,00	KEPPEL CORP LTD	SGD	3 249,60	3 389,70	0,01
1 100,00	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	2 630,81	2 697,77	0,01
100,00	VENTURE CORP LTD	SGD	1 171,15	1 194,30	0,00
<b>Basic Goods</b>			<b>6 028,97</b>	<b>6 337,80</b>	<b>0,01</b>
2 347,00	WILMAR INTERNATIONAL LTD	SGD	6 028,97	6 337,80	0,01
<b>BELGIUM</b>			<b>110 445,84</b>	<b>112 032,03</b>	<b>0,21</b>
<b>Finance</b>			<b>50 666,12</b>	<b>53 754,94</b>	<b>0,10</b>
259,00	GRUPE BRUXELLES LAMBERT SA	EUR	24 870,69	25 423,44	0,05
181,00	KBC GROUP NV	EUR	11 747,94	13 658,26	0,02
11,00	SOFINA SA	EUR	4 106,81	4 752,00	0,01
86,00	AGEAS	EUR	3 999,72	3 917,30	0,01
86,00	KBC ANCORA	EUR	3 620,88	3 615,44	0,01
17,00	COFINIMMO SA	EUR	2 320,08	2 388,50	0,00
<b>Basic Goods</b>			<b>43 194,85</b>	<b>42 536,00</b>	<b>0,08</b>
800,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	43 194,85	42 536,00	0,08
<b>Health</b>			<b>7 193,96</b>	<b>8 329,05</b>	<b>0,02</b>
83,00	UCB SA	EUR	7 193,96	8 329,05	0,02
<b>Raw materials</b>			<b>6 731,68</b>	<b>4 719,00</b>	<b>0,01</b>
132,00	UMICORE SA	EUR	6 731,68	4 719,00	0,01
<b>Telecommunication</b>			<b>2 659,23</b>	<b>2 693,04</b>	<b>0,00</b>
84,00	TELENET GROUP HOLDING NV	EUR	2 659,23	2 693,04	0,00
<b>ISRAEL</b>			<b>94 391,98</b>	<b>105 107,94</b>	<b>0,20</b>
<b>Finance</b>			<b>31 092,50</b>	<b>39 938,14</b>	<b>0,08</b>
1 797,00	BANK LEUMI LE-ISRAEL BM	ILS	13 531,93	17 196,15	0,03
1 502,00	BANK HAPOALIM BM	ILS	11 461,36	13 622,06	0,03
92,00	AZRIELI GROUP	ILS	5 102,23	7 821,28	0,02
216,00	ISRAEL DISCOUNT BANK LTD -A-	ILS	996,98	1 298,65	0,00
<b>Computing and IT</b>			<b>22 117,41</b>	<b>23 669,15</b>	<b>0,04</b>
167,00	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	16 211,53	17 117,06	0,03
43,00	CYBERARK SOFTWARE LTD	USD	5 905,88	6 552,09	0,01
<b>Telecommunication</b>			<b>16 712,87</b>	<b>20 406,84</b>	<b>0,04</b>
66,00	NICE LTD	ILS	13 356,65	17 707,31	0,03
27,00	FIVERR INTERNATIONAL LTD	USD	3 356,22	2 699,53	0,01
<b>Health</b>			<b>13 908,09</b>	<b>11 131,23</b>	<b>0,02</b>
1 175,00	TEVA PHARMACEUTICAL INDUSTRIES LTD -ADR-	USD	10 901,46	8 276,25	0,02
46,00	INMODE LTD	USD	3 006,63	2 854,98	0,00

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>8 515,07</b>	<b>8 498,03</b>	<b>0,02</b>
43,00	KORNIT DIGITAL LTD	USD	6 241,80	5 756,90	0,01
18,00	ELBIT SYSTEMS LTD	ILS	2 273,27	2 741,13	0,01
<b>Consumer Retail</b>			<b>1 667,63</b>	<b>832,52</b>	<b>0,00</b>
6,00	WIX.COM LTD	USD	1 667,63	832,52	0,00
<b>Raw materials</b>			<b>378,41</b>	<b>632,03</b>	<b>0,00</b>
74,00	ICL GROUP LTD	ILS	378,41	632,03	0,00
<b>BERMUDA</b>			<b>84 784,92</b>	<b>100 086,55</b>	<b>0,19</b>
<b>Consumer Retail</b>			<b>55 868,29</b>	<b>66 492,75</b>	<b>0,12</b>
550,00	IHS MARKIT LTD	USD	52 828,21	64 285,98	0,12
121,00	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	3 040,08	2 206,77	0,00
<b>Finance</b>			<b>15 464,77</b>	<b>18 755,53</b>	<b>0,04</b>
134,00	ARCH CAPITAL GROUP LTD	USD	4 203,29	5 237,69	0,01
67,00	ATHENE HOLDING LTD -A-	USD	3 278,50	4 909,52	0,01
179,00	INVESCO LTD	USD	3 729,60	3 623,44	0,01
15,00	EVEREST RE GROUP LTD	USD	3 088,55	3 613,09	0,01
300,00	HONGKONG LAND HOLDINGS LTD	USD	1 164,83	1 371,79	0,00
<b>Industries</b>			<b>8 813,92</b>	<b>9 674,64</b>	<b>0,02</b>
200,00	JARDINE MATHESON HOLDINGS LTD	USD	8 813,92	9 674,64	0,02
<b>Basic Goods</b>			<b>2 812,56</b>	<b>3 037,57</b>	<b>0,01</b>
37,00	BUNGE LTD	USD	2 812,56	3 037,57	0,01
<b>Raw materials</b>			<b>1 825,38</b>	<b>2 126,06</b>	<b>0,00</b>
73,00	AXALTA COATING SYSTEMS LTD	USD	1 825,38	2 126,06	0,00
<b>CAYMAN ISLANDS</b>			<b>112 201,98</b>	<b>96 780,75</b>	<b>0,18</b>
<b>Finance</b>			<b>60 583,76</b>	<b>53 268,25</b>	<b>0,10</b>
3 929,00	CK HUTCHISON HOLDINGS LTD	HKD	24 873,57	22 290,75	0,04
3 094,00	CK ASSET HOLDINGS LTD	HKD	15 629,15	17 152,15	0,03
2 294,00	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	11 340,80	10 246,21	0,02
94,00	FUTU HOLDINGS LTD ADR	USD	8 740,24	3 579,14	0,01
<b>Consumer Retail</b>			<b>24 286,38</b>	<b>20 685,65</b>	<b>0,04</b>
44,00	SEA LTD	USD	12 617,46	8 655,68	0,02
4 526,00	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	7 630,70	7 157,10	0,01
2 379,00	SANDS CHINA LTD	HKD	4 038,22	4 872,87	0,01
<b>Industries</b>			<b>17 534,85</b>	<b>13 628,25</b>	<b>0,02</b>
3 988,00	XINYI GLASS HOLDINGS LTD	HKD	11 853,39	8 771,31	0,01
1 527,00	SITC INTERNATIONAL HOLDINGS CO LTD	HKD	5 681,46	4 856,94	0,01
<b>Basic Goods</b>			<b>9 796,99</b>	<b>9 198,60</b>	<b>0,02</b>
2 235,00	BUDWEISER BREWING CO APAC LTD	HKD	4 540,88	5 155,20	0,01
7 331,00	WH GROUP LTD	HKD	5 256,11	4 043,40	0,01
<b>NORWAY</b>			<b>80 517,13</b>	<b>88 595,36</b>	<b>0,17</b>
<b>Energy</b>			<b>24 793,40</b>	<b>31 047,98</b>	<b>0,06</b>
1 184,00	EQUINOR ASA	NOK	21 332,14	27 852,10	0,05
118,00	AKER BP ASA	NOK	3 461,26	3 195,88	0,01
<b>Raw materials</b>			<b>14 221,50</b>	<b>15 658,83</b>	<b>0,03</b>
1 241,00	NORSK HYDRO ASA	NOK	7 260,20	8 603,20	0,02
159,00	YARA INTERNATIONAL ASA	NOK	6 961,30	7 055,63	0,01

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>12 333,45</b>	<b>13 126,93</b>	<b>0,03</b>
1 093,00	ORKLA ASA	NOK	8 652,75	9 630,62	0,02
168,00	MARINE HARVEST ASA	NOK	3 680,70	3 496,31	0,01
<b>Finance</b>			<b>11 707,82</b>	<b>12 883,51</b>	<b>0,02</b>
415,00	DNB BANK ASA	NOK	7 391,87	8 359,45	0,01
212,00	GJENSIDIGE FORSIKRING ASA	NOK	4 315,95	4 524,06	0,01
<b>Telecommunication</b>			<b>11 600,65</b>	<b>9 590,72</b>	<b>0,02</b>
110,00	SCHIBSTED ASA	NOK	4 214,60	3 257,82	0,01
230,00	TELENOR ASA	NOK	3 230,40	3 178,85	0,01
93,00	SCHIBSTED ASA -A-	NOK	4 155,65	3 154,05	0,00
<b>Industries</b>			<b>5 860,31</b>	<b>6 287,39</b>	<b>0,01</b>
130,00	KONGSBERG GRUPPEN ASA	NOK	3 427,11	3 707,56	0,01
41,00	TOMRA SYSTEMS ASA	NOK	2 433,20	2 579,83	0,00
<b>LUXEMBOURG</b>			<b>42 269,90</b>	<b>50 371,39</b>	<b>0,09</b>
<b>Raw materials</b>			<b>18 848,83</b>	<b>23 501,08</b>	<b>0,04</b>
835,00	ARCELORMITTAL	EUR	18 848,83	23 501,08	0,04
<b>Health</b>			<b>13 555,03</b>	<b>17 843,20</b>	<b>0,03</b>
164,00	EUROFINS SCIENTIFIC SE	EUR	13 555,03	17 843,20	0,03
<b>Finance</b>			<b>6 608,64</b>	<b>5 536,52</b>	<b>0,01</b>
676,00	AROUNDTOWN SA	EUR	4 480,37	3 596,32	0,01
178,00	ADO PROPERTIES SA	EUR	2 128,27	1 940,20	0,00
<b>Industries</b>			<b>3 257,40</b>	<b>3 490,59</b>	<b>0,01</b>
379,00	TENARIS SA	EUR	3 257,40	3 490,59	0,01
<b>NEW ZEALAND</b>			<b>46 542,00</b>	<b>49 680,40</b>	<b>0,09</b>
<b>Health</b>			<b>19 100,08</b>	<b>20 650,12</b>	<b>0,04</b>
1 047,00	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	19 100,08	20 650,12	0,04
<b>Computing and IT</b>			<b>13 577,87</b>	<b>15 282,22</b>	<b>0,03</b>
169,00	XERO LTD	AUD	13 577,87	15 282,22	0,03
<b>Industries</b>			<b>7 457,78</b>	<b>7 741,75</b>	<b>0,01</b>
1 670,00	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	7 457,78	7 741,75	0,01
<b>Multi-Utilities</b>			<b>6 406,27</b>	<b>6 006,31</b>	<b>0,01</b>
2 057,00	MERIDIAN ENERGY LTD	NZD	6 406,27	6 006,31	0,01
<b>AUSTRIA</b>			<b>23 173,56</b>	<b>27 574,60</b>	<b>0,05</b>
<b>Finance</b>			<b>13 814,65</b>	<b>15 465,80</b>	<b>0,03</b>
202,00	ERSTE GROUP BANK AG	EUR	6 785,12	8 352,70	0,02
83,00	BAWAG GROUP AG	EUR	4 450,36	4 498,60	0,01
105,00	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE	EUR	2 579,17	2 614,50	0,00
<b>Multi-Utilities</b>			<b>5 318,39</b>	<b>7 813,10</b>	<b>0,01</b>
79,00	VERBUND AG	EUR	5 318,39	7 813,10	0,01
<b>Energy</b>			<b>4 040,52</b>	<b>4 295,70</b>	<b>0,01</b>
86,00	OMV AG	EUR	4 040,52	4 295,70	0,01
<b>CURACAO</b>			<b>26 475,34</b>	<b>27 311,08</b>	<b>0,05</b>
<b>Energy</b>			<b>26 475,34</b>	<b>27 311,08</b>	<b>0,05</b>
1 037,00	SCHLUMBERGER LTD	USD	26 475,34	27 311,08	0,05

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTUGAL</b>			<b>20 827,07</b>	<b>21 602,69</b>	<b>0,04</b>
<b>Multi-Utilities</b>			<b>12 397,31</b>	<b>12 737,15</b>	<b>0,02</b>
2 636,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	12 397,31	12 737,15	0,02
<b>Basic Goods</b>			<b>4 321,10</b>	<b>4 844,10</b>	<b>0,01</b>
241,00	JERONIMO MARTINS SGPS SA	EUR	4 321,10	4 844,10	0,01
<b>Energy</b>			<b>4 108,66</b>	<b>4 021,44</b>	<b>0,01</b>
472,00	GALP ENERGIA SGPS SA	EUR	4 108,66	4 021,44	0,01
<b>ISLE OF MAN</b>			<b>12 288,17</b>	<b>13 610,69</b>	<b>0,03</b>
<b>Consumer Retail</b>			<b>12 288,17</b>	<b>13 610,69</b>	<b>0,03</b>
679,00	GVC HOLDINGS PLC	GBP	12 288,17	13 610,69	0,03
<b>PANAMA</b>			<b>8 131,28</b>	<b>7 147,80</b>	<b>0,01</b>
<b>Consumer Retail</b>			<b>8 131,28</b>	<b>7 147,80</b>	<b>0,01</b>
404,00	CARNIVAL CORP	USD	8 131,28	7 147,80	0,01
<b>LIBERIA</b>			<b>4 825,37</b>	<b>4 327,82</b>	<b>0,01</b>
<b>Consumer Retail</b>			<b>4 825,37</b>	<b>4 327,82</b>	<b>0,01</b>
64,00	ROYAL CARIBBEAN CRUISES LTD	USD	4 825,37	4 327,82	0,01
<b>Total Portfolio</b>			<b>45 182 930,45</b>	<b>52 183 315,94</b>	<b>97,70</b>

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

## Eurizon Fund - Equity World LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>38 392,33</b>	<b>2 311 188,52</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>50 903,02</b>	<b>1 820 507,39</b>
100	30	Purchase	MSCI WORLD NET TOTAL RETURN INDEX	18/03/2022	EUR	35 820,00	1 329 000,00
1	14	Purchase	IBEX MINI INDEX	21/01/2022	EUR	5 409,60	121 581,60
5	7	Purchase	S&P 500 MIC EMINI	18/03/2022	USD	4 028,76	146 454,04
5	1	Purchase	FTSE/MIB INDEX	18/03/2022	EUR	3 340,00	136 240,00
10	1	Purchase	FTSE 100 INDEX	18/03/2022	GBP	2 304,66	87 231,75
<b>Unrealised loss on future contracts and commitment</b>						<b>(12 510,69)</b>	<b>490 681,13</b>
100	(5)	Sale	OMXS30 INDEX	21/01/2022	SEK	(6 228,13)	117 484,54
10	(1)	Sale	SWISS MARKET INDEX	18/03/2022	CHF	(4 063,08)	123 513,80
50	(1)	Sale	HANG SENG INDEX	28/01/2022	HKD	(1 116,63)	132 253,17
25	(1)	Sale	SPI 200 INDEX	17/03/2022	AUD	(1 102,85)	117 429,62

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

## Eurizon Fund - Equity World LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>954,33</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>2 719,37</b>
07/01/2022	180 775,00	AUD	113 938,27	EUR	1 633,42
07/01/2022	121 990,00	CHF	117 030,48	EUR	704,45
04/01/2022	40 925,76	CAD	28 179,12	EUR	311,71
04/01/2022	29 316,64	GBP	34 847,49	EUR	69,79
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 765,04)</b>
07/01/2022	83 082,88	EUR	70 795,00	GBP	(1 233,19)
07/01/2022	1 121 500,00	SEK	109 439,02	EUR	(517,26)
04/01/2022	18 080,62	AUD	11 574,14	EUR	(14,59)

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

## Eurizon Fund - Bond Corporate Smart ESG

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	296 997 893,96	
Banks	(Note 3)	3 160 525,43	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	0,41	
Other interest receivable		2 319 217,39	
Receivable on subscriptions		2 896 777,11	
<b>Total assets</b>		<b>305 374 414,30</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(61,58)	
Payable on investments purchased		(2 794 044,95)	
Payable on redemptions		(24 896,26)	
Other liabilities		(162 803,47)	
<b>Total liabilities</b>		<b>(2 981 806,26)</b>	
<b>Total net assets</b>		<b>302 392 608,04</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	102,38	51 343,751
Class RH9 Units	HUF	102,23	35 198,253
Class Z Units	EUR	103,50	2 870 825,886

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



## Eurizon Fund - Bond Corporate Smart ESG

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>212 960 140,45</b>
Net income from investments	(Note 2)	3 640 444,74
<b>Total income</b>		<b>3 640 444,74</b>
Management fee	(Note 6)	(924 970,26)
Depository fee	(Note 8)	(65 311,37)
Subscription tax	(Note 4)	(28 577,04)
Other charges and taxes	(Notes 5, 8)	(355 510,80)
<b>Total expenses</b>		<b>(1 374 369,47)</b>
<b>Net investment income / (loss)</b>		<b>2 266 075,27</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(145 747,86)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(7 040 204,54)
- forward foreign exchange contracts	(Notes 2, 9)	145,85
<b>Net result of operations for the year</b>		<b>(4 919 731,28)</b>
Subscriptions for the year		120 940 867,51
Redemptions for the year		(26 588 668,64)
<b>Net assets at the end of the year</b>		<b>302 392 608,04</b>

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>299 760 104,00</b>	<b>296 997 893,96</b>	<b>98,22</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>299 433 878,52</b>	<b>296 684 715,71</b>	<b>98,11</b>
<b>Ordinary Bonds</b>			<b>260 312 680,98</b>	<b>258 022 446,61</b>	<b>85,33</b>
<b>FRANCE</b>			<b>65 950 493,85</b>	<b>65 225 099,90</b>	<b>21,57</b>
<b>Finance</b>			<b>29 766 569,69</b>	<b>29 503 023,25</b>	<b>9,76</b>
1 185 000,00	BNP PARIBAS SA 1.125% 11/06/2026	EUR	1 192 991,71	1 227 873,30	0,41
1 200 000,00	HSBC FRANCE SA 0.25% 17/05/2024	EUR	1 216 463,90	1 208 652,00	0,40
1 000 000,00	CREDIT AGRICOLE SA 1.75% 05/03/2029	EUR	1 095 340,96	1 075 050,00	0,36
1 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.75% 15/03/2029	EUR	1 086 307,45	1 074 190,00	0,36
900 000,00	CREDIT AGRICOLE SA 1.875% 20/12/2026	EUR	965 172,26	966 870,00	0,32
900 000,00	BPCE SA 1.625% 31/01/2028	EUR	979 946,20	954 171,00	0,32
900 000,00	CREDIT AGRICOLE SA 1.375% 13/03/2025	EUR	935 014,74	935 541,00	0,31
900 000,00	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	902 377,48	926 730,00	0,31
700 000,00	CREDIT MUTUEL ARKEA SA 1.25% 31/05/2024	EUR	726 892,26	720 335,00	0,24
700 000,00	HSBC FRANCE SA 0.10% 03/09/2027	EUR	693 102,83	688 387,00	0,23
600 000,00	HSBC FRANCE SA 1.375% 04/09/2028	EUR	643 822,74	636 438,00	0,21
600 000,00	CREDIT MUTUEL ARKEA SA 1.625% 15/04/2026	EUR	640 130,06	631 776,00	0,21
600 000,00	SOCIETE GENERALE SA 1.375% 13/01/2028	EUR	610 627,21	622 512,00	0,21
600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 03/06/2030	EUR	629 697,08	622 362,00	0,21
600 000,00	BPCE SA 1.00% 01/04/2025	EUR	611 682,93	615 900,00	0,20
600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	589 148,34	585 594,00	0,19
550 000,00	BNP PARIBAS SA 1.50% 17/11/2025	EUR	586 713,54	576 801,50	0,19
500 000,00	UNIBAIL-RODAMCO SE 1.875% 15/01/2031	EUR	513 912,40	537 205,00	0,18
500 000,00	KLEPIERRE SA 1.875% 19/02/2026	EUR	551 989,55	530 270,00	0,18
500 000,00	BPCE SA 0.875% 31/01/2024	EUR	506 824,72	509 370,00	0,17
400 000,00	SOCIETE GENERALE SA 2.625% 27/02/2025	EUR	439 025,19	427 724,00	0,14
400 000,00	UNIBAIL-RODAMCO SE 2.25% 14/05/2038	EUR	440 458,06	425 232,00	0,14
400 000,00	SOCIETE GENERALE SA 1.75% 22/03/2029	EUR	437 544,76	424 876,00	0,14
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 19/01/2026	EUR	426 900,48	422 852,00	0,14
400 000,00	COVIVIO 1.50% 21/06/2027	EUR	424 146,63	422 600,00	0,14
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 15/11/2027	EUR	401 763,58	415 588,00	0,14
400 000,00	BNP PARIBAS SA 1.625% 02/07/2031	EUR	411 884,19	411 176,00	0,14
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 08/06/2026	EUR	415 813,19	408 228,00	0,14
400 000,00	BPCE SA 0.625% 26/09/2024	EUR	403 025,04	406 568,00	0,13
400 000,00	KLEPIERRE SA 1.00% 17/04/2023	EUR	411 574,88	404 948,00	0,13
400 000,00	SOCIETE GENERALE SA 0.50% 13/01/2023	EUR	402 392,99	403 012,00	0,13
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/01/2030	EUR	405 612,57	399 508,00	0,13
400 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	407 566,76	391 944,00	0,13
400 000,00	BPCE SA 0.25% 14/01/2031	EUR	384 972,31	382 640,00	0,13
300 000,00	CREDIT MUTUEL ARKEA SA 3.50% 09/02/2029	EUR	353 841,40	347 205,00	0,11
300 000,00	BPCE SA 2.875% 22/04/2026	EUR	340 265,23	328 995,00	0,11
300 000,00	BNP PARIBAS SA 2.75% 27/01/2026	EUR	334 658,66	326 469,00	0,11
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 04/11/2026	EUR	320 713,77	315 873,00	0,10
300 000,00	BNP PARIBAS SA 1.375% 28/05/2029	EUR	310 745,28	314 727,00	0,10
300 000,00	AIR LIQUIDE SA 2.375% 06/09/2023	EUR	314 208,71	313 290,00	0,10
300 000,00	BPCE SA 1.375% 23/03/2026	EUR	317 931,85	312 960,00	0,10
305 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	299 094,22	312 255,95	0,10
300 000,00	GECINA SA 1.00% 30/01/2029	EUR	323 206,33	311 757,00	0,10

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.75% 27/02/2034	EUR	336 567,67	311 148,00	0,10
300 000,00	UNIBAIL-RODAMCO SE 1.125% 15/09/2025	EUR	308 896,83	307 563,00	0,10
300 000,00	BNP PARIBAS SA 1.125% 22/11/2023	EUR	311 076,34	307 101,00	0,10
300 000,00	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	308 951,17	305 640,00	0,10
300 000,00	BPCE SA 1.125% 18/01/2023	EUR	307 402,12	304 533,00	0,10
300 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	304 918,73	304 011,00	0,10
200 000,00	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	227 516,64	221 852,00	0,07
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 11/09/2025	EUR	225 068,88	218 342,00	0,07
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 28/11/2023	EUR	224 899,66	212 152,00	0,07
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024	EUR	221 460,62	211 862,00	0,07
200 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 2.00% 28/04/2036	EUR	238 033,81	210 848,00	0,07
200 000,00	KLEPIERRE SA 1.625% 13/12/2032	EUR	220 181,02	209 538,00	0,07
200 000,00	CREDIT AGRICOLE SA 1.00% 03/07/2029	EUR	215 503,95	207 648,00	0,07
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 14/01/2025	EUR	211 595,87	207 164,00	0,07
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/07/2025	EUR	207 627,58	204 196,00	0,07
200 000,00	BOUYGUES SA 0.50% 11/02/2030	EUR	200 210,02	198 284,00	0,07
170 000,00	BNP PARIBAS SA 2.25% 11/01/2027	EUR	183 990,70	182 535,80	0,06
150 000,00	BNP PARIBAS SA 1.50% 23/05/2028	EUR	155 511,55	159 091,50	0,05
100 000,00	APRR SA 1.875% 06/01/2031	EUR	114 148,42	111 863,00	0,04
100 000,00	SOCIETE GENERALE SA 2.125% 27/09/2028	EUR	105 166,52	108 624,00	0,04
105 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 28/04/2027	EUR	109 347,44	108 511,20	0,04
100 000,00	GECINA SA 1.375% 26/01/2028	EUR	107 835,79	106 250,00	0,04
100 000,00	GECINA SA 1.375% 30/06/2027	EUR	107 919,79	105 755,00	0,03
100 000,00	APRR SA 1.125% 09/01/2026	EUR	104 427,84	104 023,00	0,03
100 000,00	SOCIETE GENERALE SA 1.25% 12/06/2030	EUR	105 360,54	102 279,00	0,03
100 000,00	CREDIT MUTUEL ARKEA SA 0.875% 11/03/2033	EUR	99 138,92	99 537,00	0,03
100 000,00	BNP PARIBAS SA 0.625% 03/12/2032	EUR	98 306,83	96 216,00	0,03
<b>Consumer Retail</b>			<b>9 970 330,24</b>	<b>9 814 290,45</b>	<b>3,25</b>
900 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	986 909,71	965 241,00	0,32
900 000,00	JCDECAUX SA 2.00% 24/10/2024	EUR	957 343,30	941 121,00	0,31
800 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	887 555,58	873 680,00	0,29
700 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.625% 27/11/2027	EUR	747 060,71	732 144,00	0,24
700 000,00	RCI BANQUE SA 1.125% 15/01/2027	EUR	707 687,25	706 524,00	0,23
350 000,00	PSA TRESORERIE GIE 6.00% 19/09/2033	EUR	522 700,02	506 467,50	0,17
500 000,00	PEUGEOT SA 1.125% 18/09/2029	EUR	512 659,27	504 320,00	0,17
450 000,00	LUXOTTICA GROUP SPA 2.625% 10/02/2024	EUR	498 619,38	477 351,00	0,16
400 000,00	JCDECAUX SA 2.625% 24/04/2028	EUR	450 807,09	438 504,00	0,15
400 000,00	KERING SA 1.25% 10/05/2026	EUR	420 881,70	420 664,00	0,14
400 000,00	KERING SA 0.75% 13/05/2028	EUR	412 437,24	412 768,00	0,14
400 000,00	PUBLICIS GROUPE SA 0.50% 03/11/2023	EUR	405 933,36	404 280,00	0,13
300 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.75% 03/09/2030	EUR	324 006,41	333 210,00	0,11
300 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 2.95% 17/01/2024	EUR	336 741,68	316 683,00	0,11
300 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	307 265,24	308 691,00	0,10
240 000,00	RCI BANQUE SA 0.75% 10/04/2023	EUR	240 731,35	241 627,20	0,08
230 000,00	RCI BANQUE SA 1.75% 10/04/2026	EUR	245 541,00	239 188,50	0,08
200 000,00	KERING SA 2.75% 08/04/2024	EUR	221 410,14	213 008,00	0,07
200 000,00	EDENRED 1.875% 06/03/2026	EUR	212 388,24	212 996,00	0,07
200 000,00	RCI BANQUE SA 1.625% 11/04/2025	EUR	209 099,09	206 658,00	0,07
125 000,00	RCI BANQUE SA 1.625% 26/05/2026	EUR	125 600,00	129 636,25	0,04

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 2.50% 03/09/2038	EUR	132 498,25	125 440,00	0,04
100 000,00	PEUGEOT SA 2.00% 23/03/2024	EUR	104 454,23	104 088,00	0,03
<b>Industries</b>			<b>8 106 382,69</b>	<b>8 080 814,00</b>	<b>2,67</b>
900 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.25% 24/03/2025	EUR	970 339,80	957 429,00	0,32
700 000,00	CIE DE SAINT-GOBAIN 1.875% 15/03/2031	EUR	768 900,91	774 291,00	0,25
700 000,00	SCHNEIDER ELECTRIC SE 0.875% 11/03/2025	EUR	718 772,44	719 712,00	0,24
600 000,00	BOUYGUES SA 1.125% 24/07/2028	EUR	640 026,02	626 220,00	0,21
500 000,00	LEGRAND SA 0.75% 06/07/2024	EUR	515 947,85	510 295,00	0,17
400 000,00	VINCI SA 1.625% 18/01/2029	EUR	441 393,15	433 344,00	0,14
400 000,00	CIE DE SAINT-GOBAIN 1.125% 23/03/2026	EUR	415 126,22	417 028,00	0,14
400 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 1.00% 13/05/2026	EUR	409 927,00	415 460,00	0,14
400 000,00	LEGRAND SA 0.75% 20/05/2030	EUR	415 516,56	413 012,00	0,14
400 000,00	VINCI SA 1.00% 26/09/2025	EUR	415 892,76	412 828,00	0,14
400 000,00	CIE DE SAINT-GOBAIN 1.00% 17/03/2025	EUR	400 816,00	412 028,00	0,14
400 000,00	SCHNEIDER ELECTRIC SE 0.25% 09/09/2024	EUR	405 186,40	403 860,00	0,13
300 000,00	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	303 720,36	299 046,00	0,10
200 000,00	VINCI SA 1.75% 26/09/2030	EUR	224 320,43	221 780,00	0,07
200 000,00	CIE DE SAINT-GOBAIN 1.875% 21/09/2028	EUR	205 177,52	219 652,00	0,07
200 000,00	SCHNEIDER ELECTRIC SE 1.50% 15/01/2028	EUR	215 961,60	214 374,00	0,07
200 000,00	SCHNEIDER ELECTRIC SE 1.50% 08/09/2023	EUR	211 175,84	205 236,00	0,07
100 000,00	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	113 017,31	111 247,00	0,04
100 000,00	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	108 001,80	105 960,00	0,03
100 000,00	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.00% 19/05/2031	EUR	108 793,88	104 319,00	0,03
100 000,00	SCHNEIDER ELECTRIC SE 0.875% 13/12/2026	EUR	98 368,84	103 693,00	0,03
<b>Multi-Utilities</b>			<b>4 991 004,82</b>	<b>4 837 761,00</b>	<b>1,60</b>
700 000,00	ENGIE SA 1.875% 19/09/2033	EUR	806 822,70	773 255,00	0,26
500 000,00	SUEZ 1.625% 21/09/2032	EUR	558 816,88	542 900,00	0,18
400 000,00	ENGIE SA 2.00% 28/09/2037	EUR	473 359,34	449 220,00	0,15
400 000,00	SUEZ 1.00% 03/04/2025	EUR	406 061,01	411 396,00	0,14
300 000,00	VEOLIA ENVIRONNEMENT SA 4.625% 30/03/2027	EUR	390 638,07	368 103,00	0,12
300 000,00	ENGIE SA 2.375% 19/05/2026	EUR	336 018,21	329 235,00	0,11
300 000,00	ENGIE SA 1.00% 13/03/2026	EUR	315 530,67	310 068,00	0,10
300 000,00	ENGIE SA 1.25% 24/10/2041	EUR	315 488,35	299 991,00	0,10
200 000,00	VEOLIA ENVIRONNEMENT SA 1.59% 10/01/2028	EUR	218 583,86	214 930,00	0,07
200 000,00	SUEZ 1.25% 19/05/2028	EUR	217 713,77	210 520,00	0,07
200 000,00	ENGIE SA 1.375% 27/03/2025	EUR	211 209,84	207 960,00	0,07
125 000,00	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	207 970,80	197 725,00	0,07
100 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	112 729,28	110 839,00	0,04
100 000,00	ENGIE SA 1.50% 13/03/2035	EUR	112 259,23	106 245,00	0,03
100 000,00	SUEZ 1.75% 10/09/2025	EUR	107 671,77	105 630,00	0,03
100 000,00	VEOLIA ENVIRONNEMENT SA 0.314% 04/10/2023	EUR	99 041,93	100 816,00	0,03
100 000,00	ENGIE SA 0.50% 24/10/2030	EUR	101 089,11	98 928,00	0,03
<b>Computing and IT</b>			<b>3 123 693,03</b>	<b>3 128 591,00</b>	<b>1,03</b>
800 000,00	DASSAULT SYSTEMES SE 0.125% 16/09/2026	EUR	799 200,41	799 096,00	0,26
600 000,00	CAPGEMINI SE 1.75% 18/04/2028	EUR	650 256,05	648 216,00	0,21
500 000,00	TELEPERFORMANCE 1.875% 02/07/2025	EUR	514 767,14	527 230,00	0,17
400 000,00	CAPGEMINI SE 1.00% 18/10/2024	EUR	401 820,80	410 092,00	0,14
300 000,00	TELEPERFORMANCE 1.50% 03/04/2024	EUR	313 275,12	308 139,00	0,10
200 000,00	CAPGEMINI SE 2.375% 15/04/2032	EUR	228 748,88	229 006,00	0,08
200 000,00	CAPGEMINI SE 2.50% 01/07/2023	EUR	215 624,63	206 812,00	0,07
<b>Health</b>			<b>3 050 559,26</b>	<b>3 030 994,00</b>	<b>1,00</b>
500 000,00	SANOFI 1.00% 21/03/2026	EUR	528 526,15	518 925,00	0,17
500 000,00	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	505 583,42	502 390,00	0,17
400 000,00	SANOFI 1.50% 01/04/2030	EUR	443 328,34	435 972,00	0,14

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	SANOFI 1.125% 05/04/2028	EUR	399 792,80	422 412,00	0,14
400 000,00	SANOFI 0.875% 21/03/2029	EUR	424 996,51	415 644,00	0,14
300 000,00	SANOFI 1.375% 21/03/2030	EUR	335 277,53	324 420,00	0,11
200 000,00	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	201 167,32	201 690,00	0,07
100 000,00	SANOFI 1.25% 21/03/2034	EUR	112 014,19	107 894,00	0,03
100 000,00	SANOFI 0.625% 05/04/2024	EUR	99 873,00	101 647,00	0,03
<b>Telecommunication</b>			<b>2 759 579,41</b>	<b>2 735 857,20</b>	<b>0,91</b>
1 150 000,00	WPP FINANCE SA 2.25% 22/09/2026	EUR	1 252 615,77	1 260 250,50	0,42
1 000 000,00	PUBLICIS GROUPE SA 1.625% 16/12/2024	EUR	1 059 453,48	1 041 530,00	0,34
210 000,00	WPP FINANCE SA 2.375% 19/05/2027	EUR	236 193,03	231 770,70	0,08
200 000,00	EUTELSAT SA 1.50% 13/10/2028	EUR	211 317,13	202 306,00	0,07
<b>Energy</b>			<b>2 623 347,90</b>	<b>2 541 133,00</b>	<b>0,84</b>
500 000,00	TOTAL CAPITAL INTERNATIONAL SA 2.875% 19/11/2025	EUR	578 866,22	553 095,00	0,18
400 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.618% 18/05/2040	EUR	459 437,96	425 896,00	0,14
400 000,00	TOTAL CAPITAL INTERNATIONAL SA 0.952% 18/05/2031	EUR	418 892,90	410 564,00	0,14
300 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.375% 04/10/2029	EUR	323 230,18	318 864,00	0,11
200 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.375% 19/03/2025	EUR	211 996,05	208 480,00	0,07
200 000,00	TOTAL CAPITAL INTERNATIONAL SA 0.25% 12/07/2023	EUR	201 984,10	201 522,00	0,07
100 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 2.50% 25/03/2026	EUR	112 394,43	109 921,00	0,04
100 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.535% 31/05/2039	EUR	106 061,61	105 977,00	0,03
100 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.023% 04/03/2027	EUR	106 484,65	103 701,00	0,03
100 000,00	SCHLUMBERGER FINANCE FRANCE SAS 1.00% 18/02/2026	EUR	103 999,80	103 113,00	0,03
<b>Raw materials</b>			<b>950 753,99</b>	<b>938 386,00</b>	<b>0,31</b>
800 000,00	AIR LIQUIDE FINANCE SA 1.00% 08/03/2027	EUR	848 515,87	836 344,00	0,28
100 000,00	AIR LIQUIDE FINANCE SA 0.75% 13/06/2024	EUR	102 238,12	102 042,00	0,03
<b>Basic Goods</b>			<b>608 272,82</b>	<b>614 250,00</b>	<b>0,20</b>
400 000,00	DANONE SA 0.709% 03/11/2024	EUR	404 386,82	407 976,00	0,13
200 000,00	DANONE SA 1.125% 14/01/2025	EUR	203 886,00	206 274,00	0,07
<b>UNITED STATES</b>			<b>44 220 806,02</b>	<b>43 809 360,81</b>	<b>14,49</b>
<b>Finance</b>			<b>16 740 141,45</b>	<b>16 551 776,86</b>	<b>5,47</b>
935 000,00	PROLOGIS EURO FINANCE LLC 0.25% 10/09/2027	EUR	938 065,11	926 407,35	0,31
900 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.55% 16/06/2027	EUR	934 648,47	911 889,00	0,30
685 000,00	WELLS FARGO & CO 0.50% 26/04/2024	EUR	695 957,36	692 343,20	0,23
600 000,00	JPMORGAN CHASE & CO 1.50% 27/01/2025	EUR	635 781,45	626 874,00	0,21
570 000,00	GOLDMAN SACHS GROUP INC 2.00% 01/11/2028	EUR	622 587,77	619 014,30	0,20
560 000,00	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	584 924,10	591 136,00	0,20
550 000,00	CHUBB INA HOLDINGS INC 1.40% 15/06/2031	EUR	586 521,67	577 615,50	0,19
545 000,00	MORGAN STANLEY 1.375% 27/10/2026	EUR	538 746,81	571 683,20	0,19
535 000,00	MORGAN STANLEY 1.75% 30/01/2025	EUR	571 362,56	561 739,30	0,19
500 000,00	JPMORGAN CHASE & CO 3.00% 19/02/2026	EUR	571 938,80	558 800,00	0,18
450 000,00	GOLDMAN SACHS GROUP INC 3.00% 12/02/2031	EUR	525 743,58	530 604,00	0,18
500 000,00	CITIGROUP INC 1.25% 10/04/2029	EUR	530 622,54	519 670,00	0,17
485 000,00	CITIGROUP INC 2.375% 22/05/2024	EUR	528 771,82	512 795,35	0,17
465 000,00	MARSH & MCLENNAN COS INC 1.979% 21/03/2030	EUR	509 069,01	508 300,80	0,17
465 000,00	GOLDMAN SACHS GROUP INC 2.00% 27/07/2023	EUR	490 981,93	480 712,35	0,16
395 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	448 463,94	435 282,10	0,14
390 000,00	MASTERCARD INC 2.10% 01/12/2027	EUR	444 300,46	430 466,40	0,14
400 000,00	AMERICAN INTERNATIONAL GROUP INC 1.875% 21/06/2027	EUR	429 585,97	424 780,00	0,14
435 000,00	AMERICAN TOWER CORP 1.00% 15/01/2032	EUR	437 189,29	422 598,15	0,14
385 000,00	GOLDMAN SACHS GROUP INC 2.00% 22/03/2028	EUR	423 134,92	415 699,90	0,14
410 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	417 145,17	414 350,10	0,14
400 000,00	GOLDMAN SACHS GROUP INC 1.00% 18/03/2033	EUR	399 326,94	393 416,00	0,13
360 000,00	CITIGROUP INC 1.50% 26/10/2028	EUR	355 428,00	381 387,60	0,13

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
350 000,00	AMERICAN INTERNATIONAL GROUP INC 1.50% 08/06/2023	EUR	359 850,18	356 296,50	0,12
340 000,00	PROLOGIS EURO FINANCE LLC 0.625% 10/09/2031	EUR	337 457,55	329 327,40	0,11
300 000,00	PROLOGIS EURO FINANCE LLC 1.875% 05/01/2029	EUR	339 770,99	324 078,00	0,11
300 000,00	CITIGROUP INC 1.75% 28/01/2025	EUR	316 582,81	315 093,00	0,10
260 000,00	WELLS FARGO & CO 2.00% 27/04/2026	EUR	282 414,98	277 030,00	0,09
200 000,00	CHUBB INA HOLDINGS INC 2.50% 15/03/2038	EUR	232 911,30	233 602,00	0,08
225 000,00	GOLDMAN SACHS GROUP INC 1.375% 15/05/2024	EUR	231 814,60	229 605,75	0,08
215 000,00	BANK OF AMERICA CORP 1.375% 26/03/2025	EUR	227 095,94	223 952,60	0,07
215 000,00	MORGAN STANLEY 1.875% 30/03/2023	EUR	227 197,13	220 693,20	0,07
223 000,00	GOLDMAN SACHS GROUP INC 0.25% 26/01/2028	EUR	219 319,65	217 295,66	0,07
220 000,00	AMERICAN TOWER CORP 1.25% 21/05/2033	EUR	226 738,28	215 017,00	0,07
165 000,00	BANK OF AMERICA CORP 2.375% 19/06/2024	EUR	180 849,84	174 720,15	0,06
150 000,00	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	154 161,39	152 370,00	0,05
120 000,00	MORGAN STANLEY 1.875% 27/04/2027	EUR	129 538,92	128 755,20	0,04
120 000,00	GOLDMAN SACHS GROUP INC 2.125% 30/09/2024	EUR	130 889,89	126 658,80	0,04
100 000,00	CITIGROUP INC 2.125% 10/09/2026	EUR	108 273,83	108 336,00	0,04
100 000,00	CITIGROUP INC 1.625% 21/03/2028	EUR	108 756,88	106 474,00	0,03
100 000,00	BLACKROCK INC 1.25% 06/05/2025	EUR	105 364,54	104 135,00	0,03
100 000,00	CHUBB INA HOLDINGS INC 0.30% 15/12/2024	EUR	100 705,56	100 607,00	0,03
100 000,00	GOLDMAN SACHS GROUP INC 0.125% 19/08/2024	EUR	100 149,52	100 165,00	0,03
<b>Consumer Retail</b>			<b>7 380 139,92</b>	<b>7 291 006,45</b>	<b>2,41</b>
800 000,00	ECOLAB INC 2.625% 08/07/2025	EUR	891 358,96	865 488,00	0,29
635 000,00	MANPOWERGROUP INC 1.75% 22/06/2026	EUR	679 751,00	674 325,55	0,22
615 000,00	BOOKING HOLDINGS INC 1.80% 03/03/2027	EUR	657 684,08	658 923,30	0,22
640 000,00	AMERICAN HONDA FINANCE CORP 0.75% 17/01/2024	EUR	642 513,72	651 270,40	0,22
570 000,00	PVH CORP 3.625% 15/07/2024	EUR	621 970,44	613 416,90	0,20
565 000,00	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	588 421,71	579 661,75	0,19
545 000,00	VF CORP 0.625% 20/09/2023	EUR	545 250,16	551 327,45	0,18
400 000,00	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	430 852,33	421 948,00	0,14
395 000,00	AMERICAN HONDA FINANCE CORP 0.55% 17/03/2023	EUR	387 700,96	398 922,35	0,13
405 000,00	VF CORP 0.25% 25/02/2028	EUR	404 934,51	396 956,70	0,13
300 000,00	PVH CORP 3.125% 15/12/2027	EUR	339 674,98	333 462,00	0,11
250 000,00	PROCTER & GAMBLE CO 1.25% 25/10/2029	EUR	267 974,64	265 777,50	0,09
250 000,00	COLGATE-PALMOLIVE CO 0.875% 12/11/2039	EUR	265 104,01	247 520,00	0,08
175 000,00	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	227 757,28	218 844,50	0,07
195 000,00	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	201 284,35	199 093,05	0,07
100 000,00	PROCTER & GAMBLE CO 1.875% 30/10/2038	EUR	127 612,76	114 662,00	0,04
100 000,00	COLGATE-PALMOLIVE CO 0.30% 10/11/2029	EUR	100 294,03	99 407,00	0,03
<b>Health</b>			<b>6 929 698,25</b>	<b>6 890 392,35</b>	<b>2,28</b>
755 000,00	ABBVIE INC 2.125% 17/11/2028	EUR	814 930,90	830 530,20	0,27
480 000,00	THERMO FISHER SCIENTIFIC INC 2.00% 15/04/2025	EUR	522 805,09	507 504,00	0,17
470 000,00	ELI LILLY & CO 0.625% 01/11/2031	EUR	485 562,06	474 817,50	0,16
420 000,00	BECTON DICKINSON AND CO 1.90% 15/12/2026	EUR	449 363,62	449 198,40	0,15
400 000,00	BRISTOL-MYERS SQUIBB CO 1.75% 15/05/2035	EUR	421 514,16	444 000,00	0,15
370 000,00	THERMO FISHER SCIENTIFIC INC 2.375% 15/04/2032	EUR	432 120,89	423 738,80	0,14
400 000,00	ABBVIE INC 0.75% 18/11/2027	EUR	408 832,89	406 408,00	0,13
360 000,00	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	EUR	377 743,58	379 598,40	0,13
365 000,00	ABBVIE INC 1.375% 17/05/2024	EUR	372 561,39	375 990,15	0,12
335 000,00	JOHNSON & JOHNSON 1.15% 20/11/2028	EUR	365 158,27	356 061,45	0,12
330 000,00	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	339 322,59	336 431,70	0,11
245 000,00	ELI LILLY & CO 1.625% 02/06/2026	EUR	263 170,94	260 687,35	0,09
250 000,00	THERMO FISHER SCIENTIFIC INC 0.875% 01/10/2031	EUR	252 550,26	252 215,00	0,08
200 000,00	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	218 105,81	214 664,00	0,07
200 000,00	AMGEN INC 2.00% 25/02/2026	EUR	214 498,60	214 196,00	0,07
200 000,00	MERCK & CO INC 0.50% 02/11/2024	EUR	197 860,00	202 924,00	0,07
150 000,00	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	172 748,28	166 626,00	0,05
120 000,00	THERMO FISHER SCIENTIFIC INC 1.40% 23/01/2026	EUR	126 885,52	125 522,40	0,04
120 000,00	ABBVIE INC REG 1.25% 18/11/2031	EUR	129 888,99	124 506,00	0,04

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## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	MERCK & CO INC 2.50% 15/10/2034	EUR	128 671,87	120 582,00	0,04
100 000,00	DANAHER CORP 2.50% 30/03/2030	EUR	116 390,64	114 487,00	0,04
100 000,00	ELI LILLY AND CO 1.70% 01/11/2049	EUR	119 011,90	109 704,00	0,04
<b>Telecommunication</b>			<b>4 823 838,71</b>	<b>4 822 744,30</b>	<b>1,60</b>
680 000,00	AT&T INC 3.15% 04/09/2036	EUR	758 080,63	809 370,00	0,27
670 000,00	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	717 337,77	708 920,30	0,24
545 000,00	AT&T INC 0.80% 04/03/2030	EUR	547 642,23	542 781,85	0,18
420 000,00	AT&T INC 1.80% 05/09/2026	EUR	450 027,08	446 048,40	0,15
350 000,00	AT&T INC 2.60% 17/12/2029	EUR	397 834,90	397 285,00	0,13
300 000,00	AT&T INC 1.30% 05/09/2023	EUR	305 059,88	306 123,00	0,10
250 000,00	AT&T INC 3.375% 15/03/2034	EUR	320 509,55	305 210,00	0,10
200 000,00	AT&T INC 3.55% 17/12/2032	EUR	254 948,50	246 100,00	0,08
215 000,00	AT&T INC 2.35% 05/09/2029	EUR	246 830,69	239 052,05	0,08
200 000,00	AT&T INC 2.45% 15/03/2035	EUR	225 315,54	221 052,00	0,07
190 000,00	AT&T INC 2.40% 15/03/2024	EUR	199 894,29	198 878,70	0,07
100 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	101 977,65	101 085,00	0,04
100 000,00	BOOKING HOLDINGS INC 0.50% 08/03/2028	EUR	102 908,29	100 452,00	0,03
100 000,00	AT&T INC 1.80% 14/09/2039	EUR	95 019,17	100 341,00	0,03
100 000,00	BOOKING HOLDINGS INC 0.10% 08/03/2025	EUR	100 452,54	100 045,00	0,03
<b>Basic Goods</b>			<b>3 614 968,60</b>	<b>3 617 847,00</b>	<b>1,20</b>
870 000,00	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	914 054,81	895 647,60	0,30
770 000,00	GENERAL MILLS INC 0.45% 15/01/2026	EUR	757 728,67	775 135,90	0,26
620 000,00	MONDELEZ INTERNATIONAL INC 1.625% 08/03/2027	EUR	660 856,29	659 215,00	0,22
630 000,00	KELLOGG CO 1.25% 10/03/2025	EUR	640 120,00	651 186,90	0,21
290 000,00	GENERAL MILLS INC 1.00% 27/04/2023	EUR	294 651,71	293 729,40	0,10
200 000,00	MONDELEZ INTERNATIONAL INC 1.375% 17/03/2041	EUR	197 560,77	194 574,00	0,06
145 000,00	KELLOGG CO 1.00% 17/05/2024	EUR	149 996,35	148 358,20	0,05
<b>Industries</b>			<b>2 241 832,40</b>	<b>2 190 603,85</b>	<b>0,72</b>
440 000,00	UNITED PARCEL SERVICE INC 0.375% 15/11/2023	EUR	446 313,26	444 716,80	0,14
400 000,00	UNITED PARCEL SERVICE INC 1.00% 15/11/2028	EUR	420 571,07	417 372,00	0,14
360 000,00	UNITED PARCEL SERVICE INC 1.50% 15/11/2032	EUR	396 592,19	385 218,00	0,13
270 000,00	ILLINOIS TOOL WORKS INC 1.25% 22/05/2023	EUR	282 287,27	274 517,10	0,09
230 000,00	ILLINOIS TOOL WORKS INC 1.00% 05/06/2031	EUR	246 078,11	236 743,60	0,08
200 000,00	ILLINOIS TOOL WORKS INC 2.125% 22/05/2030	EUR	237 488,74	224 398,00	0,07
205 000,00	ILLINOIS TOOL WORKS INC 0.625% 05/12/2027	EUR	212 501,76	207 638,35	0,07
<b>Computing and IT</b>			<b>2 079 092,83</b>	<b>2 037 806,00</b>	<b>0,67</b>
465 000,00	APPLE INC 0.50% 15/11/2031	EUR	475 139,13	466 450,80	0,15
300 000,00	MICROSOFT CORP 3.125% 06/12/2028	EUR	370 886,60	360 303,00	0,12
310 000,00	APPLE INC 2.00% 17/09/2027	EUR	352 909,58	341 889,70	0,11
265 000,00	MICROSOFT CORP 2.625% 02/05/2033	EUR	344 765,65	325 446,50	0,11
200 000,00	APPLE INC 1.375% 24/05/2029	EUR	204 973,47	215 110,00	0,07
200 000,00	DXC TECHNOLOGY CO 1.75% 15/01/2026	EUR	200 208,38	207 434,00	0,07
100 000,00	THERMO FISHER SCIENTIFIC INC 2.875% 24/07/2037	EUR	130 210,02	121 172,00	0,04
<b>Multi-Utilities</b>			<b>411 093,86</b>	<b>407 184,00</b>	<b>0,14</b>
200 000,00	NATIONAL GRID NORTH AMERICA INC 1.00% 12/07/2024	EUR	207 199,12	204 380,00	0,07
200 000,00	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	203 894,74	202 804,00	0,07
<b>NETHERLANDS</b>			<b>41 865 908,53</b>	<b>41 603 580,40</b>	<b>13,76</b>
<b>Finance</b>			<b>15 179 852,16</b>	<b>14 993 034,60</b>	<b>4,96</b>
1 400 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	1 468 022,24	1 450 372,00	0,48
1 100 000,00	RABOBANK NEDERLAND 0.625% 27/02/2024	EUR	1 119 187,96	1 117 644,00	0,37
1 050 000,00	DIGITAL DUTCH FINCO BV 1.50% 15/03/2030	EUR	1 124 224,44	1 089 207,00	0,36
925 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	1 038 248,13	1 022 735,50	0,34
700 000,00	VONOVIA FINANCE BV 0.625% 09/07/2026	EUR	720 112,03	706 559,00	0,23
625 000,00	NE PROPERTY BV 2.625% 22/05/2023	EUR	656 594,33	644 568,75	0,21

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## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
600 000,00	COOPERATIEVE RABOBANK UA 1.125% 07/05/2031	EUR	621 187,13	630 516,00	0,21
600 000,00	RABOBANK NEDERLAND 0.75% 29/08/2023	EUR	612 116,68	609 366,00	0,20
540 000,00	ABN AMRO BANK NV 0.875% 15/01/2024	EUR	557 242,31	551 237,40	0,18
500 000,00	ING GROEP NV 2.125% 10/01/2026	EUR	549 589,04	536 775,00	0,18
500 000,00	VONOVIA FINANCE BV 1.00% 09/07/2030	EUR	512 754,28	504 345,00	0,17
500 000,00	LSEG NETHERLANDS BV 0.75% 06/04/2033	EUR	500 150,01	491 375,00	0,16
400 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	475 212,86	464 088,00	0,15
450 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	460 397,04	455 067,00	0,15
400 000,00	ING GROEP NV 1.375% 11/01/2028	EUR	395 389,84	420 076,00	0,14
300 000,00	VONOVIA FINANCE BV 2.25% 07/04/2030	EUR	339 761,99	332 562,00	0,11
300 000,00	ING GROEP NV 2.00% 20/09/2028	EUR	335 947,60	327 915,00	0,11
300 000,00	VONOVIA FINANCE BV 1.50% 22/03/2026	EUR	318 986,62	314 319,00	0,10
295 000,00	NN GROUP NV 1.625% 01/06/2027	EUR	319 088,55	314 278,25	0,10
300 000,00	UPJOHN FINANCE BV 1.908% 23/06/2032	EUR	313 994,41	313 902,00	0,10
300 000,00	VONOVIA FINANCE BV 2.25% 15/12/2023	EUR	324 141,31	313 674,00	0,10
300 000,00	ABN AMRO BANK NV 1.00% 02/06/2033	EUR	310 312,03	301 569,00	0,10
290 000,00	NN GROUP NV 0.875% 13/01/2023	EUR	292 617,46	292 711,50	0,10
200 000,00	VONOVIA FINANCE BV 1.50% 14/01/2028	EUR	212 918,30	210 282,00	0,07
200 000,00	ALLIANZ FINANCE II BV 0.875% 06/12/2027	EUR	212 861,29	208 062,00	0,07
200 000,00	VONOVIA FINANCE BV 1.125% 08/09/2025	EUR	210 723,81	206 194,00	0,07
200 000,00	VONOVIA FINANCE BV 0.75% 15/01/2024	EUR	205 480,28	203 058,00	0,07
200 000,00	ALLIANZ FINANCE II BV 0.50% 14/01/2031	EUR	202 866,29	200 710,00	0,07
200 000,00	VONOVIA FINANCE BV 1.125% 14/09/2034	EUR	196 355,64	194 322,00	0,06
135 000,00	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	144 329,88	141 577,20	0,05
100 000,00	ALLIANZ FINANCE II BV 1.375% 21/04/2031	EUR	107 775,78	108 685,00	0,04
100 000,00	ALLIANZ FINANCE II BV 1.50% 15/01/2030	EUR	113 851,39	108 565,00	0,04
100 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	106 110,61	105 965,00	0,04
100 000,00	NATIONALE-NEDERLANDEN BANK NV 0.375% 31/05/2023	EUR	101 300,60	100 752,00	0,03
<b>Consumer Retail</b>			<b>9 825 476,10</b>	<b>9 823 567,70</b>	<b>3,25</b>
770 000,00	DAIMLER INTERNATIONAL FINANCE BV 1.00% 11/11/2025	EUR	806 714,96	798 428,40	0,26
710 000,00	BMW FINANCE NV 1.00% 29/08/2025	EUR	717 079,12	735 347,00	0,24
480 000,00	FIAT CHRYSLER AUTOMOBILES NV 4.50% 07/07/2028	EUR	603 852,79	584 328,00	0,19
535 000,00	DAIMLER INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	557 343,49	566 966,25	0,19
500 000,00	BMW FINANCE NV 0.625% 06/10/2023	EUR	512 074,21	507 455,00	0,17
500 000,00	RELX FINANCE BV 0.875% 10/03/2032	EUR	485 954,02	502 940,00	0,17
450 000,00	BMW FINANCE NV 1.50% 06/02/2029	EUR	481 336,68	489 847,50	0,16
400 000,00	UNILEVER NV 1.75% 25/03/2030	EUR	450 494,06	441 028,00	0,15
345 000,00	UNILEVER NV 0.50% 06/01/2025	EUR	351 781,34	350 654,55	0,12
300 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.75% 29/03/2024	EUR	330 592,53	323 730,00	0,11
300 000,00	BMW FINANCE NV 1.125% 22/05/2026	EUR	287 110,71	313 677,00	0,10
300 000,00	UNILEVER NV REG 1.25% 25/03/2025	EUR	313 691,53	311 760,00	0,10
300 000,00	BMW FINANCE NV 0.875% 03/04/2025	EUR	305 268,53	308 787,00	0,10
300 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	286 863,52	306 681,00	0,10
300 000,00	UNILEVER NV 1.00% 03/06/2023	EUR	309 404,96	305 589,00	0,10
300 000,00	STELLANTIS NV 1.25% 20/06/2033	EUR	305 661,57	292 419,00	0,10
255 000,00	BMW FINANCE NV 1.00% 14/11/2024	EUR	265 640,78	262 989,15	0,09
230 000,00	BMW FINANCE NV 0.375% 24/09/2027	EUR	229 675,37	232 633,50	0,08
200 000,00	ROBERT BOSCH INVESTMENT NEDERLAND BV 2.625% 24/05/2028	EUR	231 734,69	231 444,00	0,08
225 000,00	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	231 752,93	225 794,25	0,07
215 000,00	DAIMLER INTERNATIONAL FIANCE BV 0.25% 06/11/2023	EUR	215 089,24	216 575,95	0,07
170 000,00	UNILEVER NV 1.125% 29/04/2028	EUR	184 405,54	178 855,30	0,06
165 000,00	UNILEVER FINANCE NETHERLANDS BV 1.375% 31/07/2029	EUR	183 577,56	176 888,25	0,06
150 000,00	UNILEVER NV 1.125% 12/02/2027	EUR	162 056,71	157 584,00	0,05
150 000,00	PROSUS NV 1.539% 03/08/2028	EUR	151 182,12	151 417,50	0,05
130 000,00	DAIMLER INTERNATIONAL FINANCE BV 1.50% 09/02/2027	EUR	139 763,98	138 668,40	0,05
120 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.875% 05/01/2026	EUR	138 081,16	135 154,80	0,04
110 000,00	UNILEVER NV 1.625% 12/02/2033	EUR	128 195,82	121 687,50	0,04
120 000,00	BMW FINANCE NV 0.375% 14/01/2027	EUR	122 130,22	121 578,00	0,04

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



## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
120 000,00	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV 0.375% 19/05/2026	EUR	121 954,35	120 812,40	0,04
110 000,00	BMW FINANCE NV 0.75% 13/07/2026	EUR	114 467,55	113 190,00	0,04
100 000,00	STELLANTIS NV 0.75% 18/01/2029	EUR	100 544,06	98 657,00	0,03
<b>Multi-Utilities</b>			<b>5 470 130,23</b>	<b>5 388 208,55</b>	<b>1,78</b>
710 000,00	EDP FINANCE BV 1.625% 26/01/2026	EUR	762 716,93	751 492,40	0,25
380 000,00	INNOGY FINANCE BV 5.75% 14/02/2033	EUR	606 023,61	573 017,20	0,19
510 000,00	INNOGY FINANCE BV 1.00% 13/04/2025	EUR	529 333,59	524 764,50	0,17
400 000,00	NATURGY FINANCE BV 1.50% 29/01/2028	EUR	436 474,65	427 200,00	0,14
400 000,00	ENEL FINANCE INTERNATIONAL NV 1.375% 01/06/2026	EUR	425 418,92	418 396,00	0,14
400 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	390 213,48	410 760,00	0,14
320 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 17/10/2034	EUR	339 214,93	321 516,80	0,11
300 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	310 955,10	313 773,00	0,10
300 000,00	GAS NATURAL FENOSA FINANCE BV 1.25% 19/04/2026	EUR	318 270,88	312 792,00	0,10
300 000,00	NATURGY FINANCE BV 1.375% 21/01/2025	EUR	316 115,71	312 243,00	0,10
300 000,00	ENEL FINANCE INTERNATIONAL NV 0.375% 17/06/2027	EUR	302 604,27	298 539,00	0,10
250 000,00	INNOGY FINANCE BV 3.00% 17/01/2024	EUR	277 058,07	265 990,00	0,09
200 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	213 346,67	212 838,00	0,07
120 000,00	ENEL FINANCE INTERNATIONAL NV 1.966% 27/01/2025	EUR	128 982,08	126 874,80	0,04
115 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	113 401,34	118 011,85	0,04
<b>Telecommunication</b>			<b>2 896 510,32</b>	<b>2 872 856,30</b>	<b>0,95</b>
890 000,00	RELX FINANCE BV 1.375% 12/05/2026	EUR	932 090,84	933 850,30	0,31
700 000,00	KONINKLIJKE KPN NV 1.125% 11/09/2028	EUR	722 066,23	721 056,00	0,24
400 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	408 728,88	406 180,00	0,13
200 000,00	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	316 376,64	301 866,00	0,10
200 000,00	WOLTERS KLUWER NV 1.50% 22/03/2027	EUR	216 729,67	211 254,00	0,07
200 000,00	RELX FINANCE BV 0.50% 10/03/2028	EUR	202 031,21	200 588,00	0,07
100 000,00	KONINKLIJKE KPN NV 0.875% 14/12/2032	EUR	98 486,85	98 062,00	0,03
<b>Raw materials</b>			<b>2 358 890,59</b>	<b>2 349 265,00</b>	<b>0,78</b>
705 000,00	AKZO NOBEL NV 1.625% 14/04/2030	EUR	763 275,64	760 554,00	0,25
625 000,00	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	623 171,82	630 725,00	0,21
300 000,00	LINDE FINANCE BV 0.25% 19/05/2027	EUR	304 359,44	301 296,00	0,10
300 000,00	LINDE FINANCE BV 0.55% 19/05/2032	EUR	308 873,40	299 895,00	0,10
200 000,00	LYB INTERNATIONAL FINANCE II BV 0.875% 17/09/2026	EUR	205 734,44	204 044,00	0,07
150 000,00	EVONIK FINANCE BV 0.75% 07/09/2028	EUR	153 475,85	152 751,00	0,05
<b>Energy</b>			<b>1 801 202,65</b>	<b>1 875 252,80</b>	<b>0,62</b>
1 000 000,00	SCHLUMBERGER FINANCE BV 2.00% 06/05/2032	EUR	1 082 845,50	1 106 880,00	0,37
680 000,00	SCHLUMBERGER FINANCE BV 0.50% 15/10/2031	EUR	610 416,05	661 850,80	0,22
100 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 15/09/2025	EUR	107 941,10	106 522,00	0,03
<b>Health</b>			<b>1 283 012,14</b>	<b>1 285 977,00</b>	<b>0,42</b>
400 000,00	BAYER CAPITAL CORP BV 2.125% 15/12/2029	EUR	452 166,23	439 300,00	0,15
300 000,00	KONINKLIJKE PHILIPS NV 1.375% 02/05/2028	EUR	298 934,90	317 136,00	0,10
300 000,00	BAYER CAPITAL CORP BV 1.50% 26/06/2026	EUR	316 622,75	314 514,00	0,10
110 000,00	KONINKLIJKE PHILIPS NV 0.50% 06/09/2023	EUR	110 988,43	111 111,00	0,04
100 000,00	KONINKLIJKE PHILIPS NV 1.375% 30/03/2025	EUR	104 299,83	103 916,00	0,03
<b>Computing and IT</b>			<b>1 139 577,82</b>	<b>1 128 401,25</b>	<b>0,37</b>
960 000,00	ASML HOLDING NV 1.375% 07/07/2026	EUR	1 021 573,32	1 015 180,80	0,33
105 000,00	ASML HOLDING NV 1.625% 28/05/2027	EUR	118 004,50	113 220,45	0,04
<b>Industries</b>			<b>999 529,03</b>	<b>985 414,60</b>	<b>0,33</b>
380 000,00	CRH FUNDING BV 1.625% 05/05/2030	EUR	410 442,85	407 048,40	0,14
340 000,00	ABB FINANCE BV 0.75% 16/05/2024	EUR	348 698,40	345 518,20	0,11
225 000,00	CRH FUNDING BV 1.875% 09/01/2024	EUR	240 387,78	232 848,00	0,08

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>911 727,49</b>	<b>901 602,60</b>	<b>0,30</b>
510 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.375% 22/09/2029	EUR	510 860,39	501 105,60	0,17
300 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.875% 01/10/2031	EUR	302 815,29	303 210,00	0,10
100 000,00	JDE PEET'S NV 1.125% 16/06/2033	EUR	98 051,81	97 287,00	0,03
<b>GERMANY</b>			<b>26 857 747,82</b>	<b>26 685 936,55</b>	<b>8,83</b>
<b>Health</b>			<b>6 241 833,47</b>	<b>6 171 823,50</b>	<b>2,04</b>
1 150 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA -A- 1.50% 29/05/2030	EUR	1 187 567,77	1 198 380,50	0,40
1 100 000,00	FRESENIUS SE & CO KGAA 1.125% 28/01/2033	EUR	1 144 632,43	1 089 066,00	0,36
800 000,00	BAYER AG 1.00% 12/01/2036	EUR	764 783,50	753 328,00	0,25
700 000,00	BAYER AG 0.05% 12/01/2025	EUR	700 682,56	698 152,00	0,23
600 000,00	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	623 121,23	622 806,00	0,21
500 000,00	BAYER AG 0.375% 12/01/2029	EUR	491 549,15	488 910,00	0,16
300 000,00	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	301 659,09	301 296,00	0,10
300 000,00	FRESENIUS SE & CO KGAA 0.375% 28/09/2026	EUR	304 397,80	300 009,00	0,10
200 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	200 996,10	202 344,00	0,07
200 000,00	BAYER AG 0.625% 12/07/2031	EUR	193 463,35	194 078,00	0,06
120 000,00	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	124 332,44	121 068,00	0,04
100 000,00	MERCK FINANCIAL SERVICES GMBH 0.50% 16/07/2028	EUR	103 560,46	101 938,00	0,03
100 000,00	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	101 087,59	100 448,00	0,03
<b>Finance</b>			<b>6 065 049,00</b>	<b>6 017 624,00</b>	<b>1,99</b>
1 100 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.125% 05/09/2024	EUR	1 104 989,58	1 098 515,00	0,36
800 000,00	DEUTSCHE BANK AG 1.125% 17/03/2025	EUR	830 249,29	819 688,00	0,27
800 000,00	COMMERZBANK AG 0.875% 22/01/2027	EUR	807 199,73	804 784,00	0,27
600 000,00	BERLIN HYP AG 0.50% 26/09/2023	EUR	610 735,15	606 690,00	0,20
500 000,00	DEUTSCHE BANK AG 1.75% 17/01/2028	EUR	521 945,19	522 980,00	0,17
500 000,00	BERLIN HYP AG 1.25% 22/01/2025	EUR	524 110,32	518 655,00	0,17
500 000,00	COMMERZBANK AG 1.125% 19/09/2025	EUR	519 176,95	512 930,00	0,17
300 000,00	COMMERZBANK AG 1.875% 28/02/2028	EUR	327 911,80	318 807,00	0,11
300 000,00	DEUTSCHE BANK AG 1.625% 20/01/2027	EUR	308 714,78	312 468,00	0,10
200 000,00	COMMERZBANK AG 0.25% 16/09/2024	EUR	195 430,46	200 434,00	0,07
200 000,00	VONOVIA SE 1.00% 16/06/2033	EUR	205 944,60	195 772,00	0,06
100 000,00	DEUTSCHE BOERSE AG 1.625% 08/10/2025	EUR	108 641,15	105 901,00	0,04
<b>Consumer Retail</b>			<b>5 431 523,32</b>	<b>5 469 862,90</b>	<b>1,81</b>
700 000,00	BERTELSMANN SE & CO KGAA 2.00% 01/04/2028	EUR	778 527,87	765 639,00	0,25
725 000,00	CONTINENTAL AG 0.375% 27/06/2025	EUR	733 102,61	728 784,50	0,24
600 000,00	BERTELSMANN SE & CO KGAA 1.50% 15/05/2030	EUR	636 290,63	638 718,00	0,21
600 000,00	DAIMLER AG 1.40% 12/01/2024	EUR	616 646,26	618 918,00	0,20
550 000,00	CONTINENTAL AG 2.50% 27/08/2026	EUR	605 571,91	602 629,50	0,20
400 000,00	DAIMLER AG 2.125% 03/07/2037	EUR	458 169,82	464 284,00	0,15
350 000,00	DAIMLER AG 1.50% 03/07/2029	EUR	339 490,46	379 921,50	0,13
350 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	366 493,65	359 723,00	0,12
230 000,00	DAIMLER AG 0.75% 08/02/2030	EUR	232 027,51	235 966,20	0,08
200 000,00	DAIMLER AG 1.125% 08/08/2034	EUR	197 087,71	207 266,00	0,07
160 000,00	DAIMLER AG 2.00% 27/02/2031	EUR	176 748,88	180 993,60	0,06
100 000,00	DAIMLER AG 2.375% 22/05/2030	EUR	118 498,85	115 539,00	0,04
100 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	109 273,40	108 612,00	0,04
60 000,00	DAIMLER AG 1.125% 06/11/2031	EUR	63 593,76	62 868,60	0,02
<b>Industries</b>			<b>3 140 015,48</b>	<b>3 124 795,60</b>	<b>1,04</b>
700 000,00	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	777 741,09	762 041,00	0,25
720 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	736 977,44	748 317,60	0,25
300 000,00	VIER GAS TRANSPORT GMBH 1.50% 25/09/2028	EUR	329 193,93	320 319,00	0,11
300 000,00	NATIONALE-NEDERLANDEN BANK NV 1.00% 13/12/2027	EUR	314 897,50	315 480,00	0,11
240 000,00	HEIDELBERGCEMENT AG 2.25% 03/06/2024	EUR	257 695,20	251 796,00	0,08

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## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
210 000,00	DEUTSCHE POST AG 2.875% 11/12/2024	EUR	235 754,69	228 530,40	0,08
200 000,00	DEUTSCHE POST AG 1.00% 20/05/2032	EUR	202 070,21	211 184,00	0,07
180 000,00	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	183 452,75	185 979,60	0,06
100 000,00	DEUTSCHE POST AG 0.375% 20/05/2026	EUR	102 232,67	101 148,00	0,03
<b>Multi-Utilities</b>			<b>1 956 212,09</b>	<b>1 945 475,55</b>	<b>0,65</b>
445 000,00	E.ON SE 0.35% 28/02/2030	EUR	437 340,24	441 279,80	0,15
425 000,00	E.ON SE 0.625% 07/11/2031	EUR	420 008,90	426 032,75	0,14
300 000,00	EUROGRID GMBH 0.741% 21/04/2033	EUR	308 870,89	295 515,00	0,10
240 000,00	E.ON SE 0.10% 19/12/2028	EUR	236 754,88	235 041,60	0,08
215 000,00	E.ON SE 1.625% 22/05/2029	EUR	231 683,01	232 965,40	0,08
200 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	218 962,91	212 644,00	0,07
100 000,00	E.ON SE 0.75% 18/12/2030	EUR	102 591,26	101 997,00	0,03
<b>Energy</b>			<b>1 523 224,09</b>	<b>1 491 054,00</b>	<b>0,49</b>
640 000,00	VIER GAS TRANSPORT GMBH 2.875% 12/06/2025	EUR	717 759,05	701 568,00	0,23
600 000,00	VIER GAS TRANSPORT GMBH 0.125% 10/09/2029	EUR	594 810,50	579 696,00	0,19
200 000,00	VIER GAS TRANSPORT GMBH 3.125% 10/07/2023	EUR	210 654,54	209 790,00	0,07
<b>Raw materials</b>			<b>904 269,80</b>	<b>886 601,00</b>	<b>0,29</b>
390 000,00	COVESTRO AG 1.375% 12/06/2030	EUR	421 093,91	409 500,00	0,14
275 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	285 183,89	280 640,25	0,09
185 000,00	ALBEMARLE NEW HOLDING GMBH 1.625% 25/11/2028	EUR	197 992,00	196 460,75	0,06
<b>Computing and IT</b>			<b>855 538,35</b>	<b>843 042,00</b>	<b>0,28</b>
500 000,00	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	EUR	541 443,16	532 365,00	0,18
300 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	314 095,19	310 677,00	0,10
<b>Telecommunication</b>			<b>740 082,22</b>	<b>735 658,00</b>	<b>0,24</b>
500 000,00	O2 TELEFONICA DEUTSCHLAND FINANZIERUNGS GMBH 1.75% 05/07/2025	EUR	528 178,64	524 485,00	0,17
100 000,00	WPP FINANCE DEUTSCHLAND GMBH 1.625% 23/03/2030	EUR	107 292,73	107 334,00	0,04
100 000,00	BERTELSMANN SE & CO KGAA 1.125% 27/04/2026	EUR	104 610,85	103 839,00	0,03
<b>SPAIN</b>			<b>18 297 293,79</b>	<b>18 175 022,05</b>	<b>6,01</b>
<b>Finance</b>			<b>9 246 952,81</b>	<b>9 192 061,05</b>	<b>3,04</b>
1 400 000,00	BANCO DE SABADELL SA 0.875% 22/07/2025	EUR	1 434 391,61	1 414 336,00	0,47
1 200 000,00	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	1 225 968,89	1 233 780,00	0,41
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	1 030 943,33	1 023 580,00	0,34
1 000 000,00	BANCO SANTANDER SA 0.50% 04/02/2027	EUR	1 000 230,05	995 050,00	0,33
600 000,00	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	674 317,47	661 080,00	0,22
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	606 283,37	622 338,00	0,20
500 000,00	SANTANDER CONSUMER FINANCE SA 0.50% 14/11/2026	EUR	500 430,05	503 295,00	0,17
500 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	505 124,90	502 795,00	0,17
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.50% 10/02/2027	EUR	469 990,00	449 984,00	0,15
300 000,00	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	340 434,06	331 968,00	0,11
300 000,00	SANTANDER CONSUMER FINANCE SA 1.00% 27/02/2024	EUR	300 056,51	306 387,00	0,10
300 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	302 389,69	302 256,00	0,10
215 000,00	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	EUR	227 695,63	224 131,05	0,07
200 000,00	INMOBILIARIA COLONIAL SOCIMI SA 2.00% 17/04/2026	EUR	215 088,51	212 066,00	0,07
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	207 594,76	204 906,00	0,07
100 000,00	INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	EUR	105 494,92	104 740,00	0,03
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.50% 14/01/2027	EUR	100 519,06	99 369,00	0,03
<b>Telecommunication</b>			<b>2 589 706,38</b>	<b>2 625 164,00</b>	<b>0,87</b>
1 200 000,00	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	1 281 390,80	1 293 000,00	0,43
500 000,00	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	556 398,64	589 365,00	0,20
200 000,00	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	220 876,50	219 570,00	0,07
200 000,00	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	219 561,96	216 996,00	0,07
200 000,00	TELEFONICA EMISIONES SA 0.664% 03/02/2030	EUR	204 380,44	200 862,00	0,07
100 000,00	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	107 098,04	105 371,00	0,03

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>2 446 796,93</b>	<b>2 405 889,00</b>	<b>0,80</b>
600 000,00	IBERDROLA FINANZAS SA 1.621% 29/11/2029	EUR	681 426,14	660 750,00	0,22
400 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	414 845,12	411 384,00	0,14
400 000,00	NATURGY CAPITAL MARKETS SA 1.125% 11/04/2024	EUR	403 996,00	409 700,00	0,14
300 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	307 060,71	298 158,00	0,10
200 000,00	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	219 717,98	214 158,00	0,07
200 000,00	RED ELECTRICA FINANCIACIONES SAU 1.25% 13/03/2027	EUR	213 487,35	211 100,00	0,07
100 000,00	ENAGAS FINANCIACIONES SAU 1.25% 06/02/2025	EUR	104 991,50	103 634,00	0,03
100 000,00	ENAGAS FINANCIACIONES SA 0.375% 05/11/2032	EUR	101 272,13	97 005,00	0,03
<b>Industries</b>			<b>2 113 223,68</b>	<b>2 081 887,00</b>	<b>0,69</b>
400 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	417 950,49	419 924,00	0,14
400 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	423 996,79	415 856,00	0,14
400 000,00	AMADEUS IT GROUP SA 0.875% 18/09/2023	EUR	412 306,49	405 408,00	0,13
300 000,00	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	333 627,37	324 228,00	0,11
200 000,00	ABERTIS INFRAESTRUCTURAS SA 1.00% 27/02/2027	EUR	207 388,74	203 216,00	0,07
200 000,00	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	204 502,45	202 406,00	0,07
100 000,00	AMADEUS IT GROUP SA 2.875% 20/05/2027	EUR	113 451,35	110 849,00	0,03
<b>Consumer Retail</b>			<b>1 475 437,47</b>	<b>1 448 035,00</b>	<b>0,48</b>
700 000,00	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	737 109,72	723 639,00	0,24
400 000,00	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	422 107,60	414 856,00	0,14
200 000,00	ABERTIS INFRAESTRUCTURAS SA 1.25% 07/02/2028	EUR	206 666,67	204 008,00	0,07
100 000,00	ABERTIS INFRAESTRUCTURAS SA 3.75% 20/06/2023	EUR	109 553,48	105 532,00	0,03
<b>Computing and IT</b>			<b>319 077,91</b>	<b>315 834,00</b>	<b>0,10</b>
300 000,00	AMADEUS IT GROUP SA 1.50% 18/09/2026	EUR	319 077,91	315 834,00	0,10
<b>Basic Goods</b>			<b>106 098,61</b>	<b>106 152,00</b>	<b>0,03</b>
100 000,00	AMADEUS IT GROUP SA 1.875% 24/09/2028	EUR	106 098,61	106 152,00	0,03
<b>ITALY</b>			<b>15 694 835,25</b>	<b>15 496 815,85</b>	<b>5,12</b>
<b>Finance</b>			<b>6 235 471,04</b>	<b>6 177 888,10</b>	<b>2,04</b>
1 130 000,00	UNICREDIT SPA 2.00% 04/03/2023	EUR	1 173 109,68	1 158 204,80	0,38
1 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	1 043 138,23	1 058 820,00	0,35
605 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	656 905,72	641 414,95	0,21
560 000,00	INTESA SANPAOLO SPA 1.375% 18/01/2024	EUR	580 035,50	575 080,80	0,19
530 000,00	FCA BANK SPA 0.50% 13/09/2024	EUR	538 239,47	534 611,00	0,18
435 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	466 958,30	458 376,90	0,15
400 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	468 941,86	457 876,00	0,15
430 000,00	INTESA SANPAOLO SPA 1.75% 04/07/2029	EUR	462 193,02	454 759,40	0,15
350 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.625% 07/01/2025	EUR	370 598,81	363 520,50	0,12
225 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	227 664,14	226 662,75	0,08
150 000,00	ASSICURAZIONI GENERALI SPA 1.713% 30/06/2032	EUR	148 844,89	148 020,00	0,05
100 000,00	UNICREDIT SPA 0.50% 09/04/2025	EUR	98 841,42	100 541,00	0,03
<b>Multi-Utilities</b>			<b>5 611 753,24</b>	<b>5 508 375,20</b>	<b>1,82</b>
815 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	859 307,61	855 961,90	0,28
665 000,00	ENEL SPA 5.625% 21/06/2027	EUR	900 592,68	847 150,15	0,28
765 000,00	SNAM SPA 0.875% 25/10/2026	EUR	776 124,45	785 035,35	0,26
640 000,00	ENEL SPA 5.25% 20/05/2024	EUR	742 558,73	721 504,00	0,24
450 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 1.00% 10/04/2026	EUR	471 996,03	464 103,00	0,15
400 000,00	TERNA SPA 0.375% 25/09/2030	EUR	399 577,96	387 900,00	0,13
300 000,00	IREN SPA 0.875% 14/10/2029	EUR	309 952,00	301 857,00	0,10
250 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	253 136,00	250 605,00	0,08
210 000,00	ITALGAS SPA 1.625% 18/01/2029	EUR	232 682,88	224 118,30	0,08
215 000,00	ITALGAS SPA 0.875% 24/04/2030	EUR	224 946,50	217 373,60	0,07
200 000,00	ITALGAS SPA 1.625% 19/01/2027	EUR	192 745,28	212 632,00	0,07

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## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
130 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	133 861,39	129 239,50	0,04
110 000,00	IREN SPA 1.00% 01/07/2030	EUR	114 271,73	110 895,40	0,04
<b>Energy</b>			<b>3 693 070,01</b>	<b>3 657 774,55</b>	<b>1,21</b>
890 000,00	ENI SPA 0.625% 23/01/2030	EUR	906 336,64	884 740,10	0,29
675 000,00	ENI SPA 1.50% 17/01/2027	EUR	713 307,86	712 530,00	0,23
600 000,00	ERG SPA 1.875% 11/04/2025	EUR	640 994,10	629 142,00	0,21
320 000,00	ENI SPA 0.625% 19/09/2024	EUR	322 120,61	324 796,80	0,11
300 000,00	ENI SPA 1.75% 18/01/2024	EUR	311 727,59	311 115,00	0,10
235 000,00	ENI SPA 1.00% 14/03/2025	EUR	228 225,28	241 455,45	0,08
220 000,00	ENI SPA 1.25% 18/05/2026	EUR	232 813,67	228 780,20	0,08
150 000,00	ENI SPA 3.75% 12/09/2025	EUR	178 033,31	169 867,50	0,06
150 000,00	ENI SPA 1.125% 19/09/2028	EUR	159 510,95	155 347,50	0,05
<b>Industries</b>			<b>154 540,96</b>	<b>152 778,00</b>	<b>0,05</b>
150 000,00	ASTM SPA 1.625% 08/02/2028	EUR	154 540,96	152 778,00	0,05
<b>LUXEMBOURG</b>			<b>10 336 953,92</b>	<b>10 272 314,60</b>	<b>3,40</b>
<b>Health</b>			<b>4 901 113,16</b>	<b>4 819 921,65</b>	<b>1,59</b>
760 000,00	DH EUROPE FINANCE II SARL 0.20% 18/03/2026	EUR	764 271,29	759 331,20	0,25
580 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.25% 02/07/2025	EUR	582 101,49	583 886,00	0,19
480 000,00	NOVARTIS FINANCE SA 1.625% 09/11/2026	EUR	518 700,69	516 240,00	0,17
400 000,00	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	406 678,60	398 152,00	0,13
365 000,00	NOVARTIS FINANCE SA 0.625% 20/09/2028	EUR	379 186,37	373 238,05	0,12
285 000,00	NOVARTIS FINANCE SA 1.125% 30/09/2027	EUR	302 143,12	299 586,30	0,10
255 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.375% 15/10/2040	EUR	266 787,84	254 229,90	0,08
200 000,00	NOVARTIS FINANCE SA 1.70% 14/08/2038	EUR	245 270,53	225 328,00	0,08
215 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.00% 02/07/2031	EUR	222 603,66	222 847,75	0,07
200 000,00	NOVARTIS FINANCE SA 1.375% 14/08/2030	EUR	210 892,09	215 320,00	0,07
210 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 07/03/2023	EUR	212 408,29	211 577,10	0,07
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.75% 02/07/2049	EUR	220 162,02	204 928,00	0,07
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.75% 15/10/2032	EUR	208 250,23	199 968,00	0,07
150 000,00	EUROFINS SCIENTIFIC SE 0.875% 19/05/2031	EUR	147 503,75	147 339,00	0,05
105 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	106 666,44	105 994,35	0,04
100 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.50% 02/07/2039	EUR	107 486,75	102 956,00	0,03
<b>Industries</b>			<b>3 024 187,20</b>	<b>3 026 567,90</b>	<b>1,00</b>
550 000,00	JOHN DEERE CASH MANAGEMENT SA 2.20% 02/04/2032	EUR	643 361,85	635 877,00	0,21
545 000,00	HOLCIM FINANCE LUXEMBOURG SA 1.75% 29/08/2029	EUR	563 957,98	583 389,80	0,19
400 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	434 770,19	426 104,00	0,14
325 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 29/11/2026	EUR	329 613,73	327 785,25	0,11
290 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	EUR	297 754,60	319 780,10	0,11
270 000,00	JOHN DEERE CASH MANAGEMENT SA 1.65% 13/06/2039	EUR	314 983,01	303 995,70	0,10
215 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	227 635,92	222 583,05	0,07
100 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	107 006,03	105 289,00	0,04
100 000,00	HOLCIM FINANCE LUXEMBOURG SA 1.375% 26/05/2023	EUR	105 103,89	101 764,00	0,03
<b>Computing and IT</b>			<b>1 201 549,17</b>	<b>1 227 577,70</b>	<b>0,41</b>
570 000,00	DH EUROPE FINANCE II SARL 1.35% 18/09/2039	EUR	564 287,54	568 706,10	0,19
350 000,00	DH EUROPE FINANCE II SARL 1.80% 18/09/2049	EUR	350 385,04	368 903,50	0,12
290 000,00	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	286 876,59	289 968,10	0,10
<b>Finance</b>			<b>618 154,36</b>	<b>611 994,00</b>	<b>0,20</b>
600 000,00	AROUNDTOWN SA 1.00% 07/01/2025	EUR	618 154,36	611 994,00	0,20
<b>Consumer Retail</b>			<b>486 547,12</b>	<b>481 315,35</b>	<b>0,16</b>
365 000,00	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	EUR	381 959,27	377 625,35	0,13
100 000,00	WHIRLPOOL FINANCE LUXEMBOURG SARL 1.25% 02/11/2026	EUR	104 587,85	103 690,00	0,03

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## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>105 402,91</b>	<b>104 938,00</b>	<b>0,04</b>
100 000,00	ARCELORMITTAL SA 1.75% 19/11/2025	EUR	105 402,91	104 938,00	0,04
<b>SWEDEN</b>			<b>7 979 883,43</b>	<b>7 938 620,60</b>	<b>2,63</b>
<b>Finance</b>			<b>4 685 877,33</b>	<b>4 651 696,25</b>	<b>1,54</b>
1 230 000,00	SWEDBANK AB 0.25% 09/10/2024	EUR	1 241 326,53	1 236 137,70	0,41
600 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.625% 12/11/2029	EUR	609 514,56	602 712,00	0,20
550 000,00	FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	585 275,06	574 678,50	0,19
550 000,00	SVENSKA HANDELSBANKEN AB 0.50% 18/02/2030	EUR	554 053,72	542 866,50	0,18
450 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 11/02/2027	EUR	454 535,56	449 757,00	0,15
385 000,00	SVENSKA HANDELSBANKEN AB 0.05% 03/09/2026	EUR	381 151,67	381 796,80	0,13
345 000,00	SVENSKA HANDELSBANKEN AB 0.125% 18/06/2024	EUR	340 871,77	347 107,95	0,11
300 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.05% 01/07/2024	EUR	300 860,44	301 248,00	0,10
115 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	113 668,17	112 115,80	0,04
100 000,00	SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025	EUR	104 619,85	103 276,00	0,03
<b>Telecommunication</b>			<b>1 520 094,09</b>	<b>1 530 371,50</b>	<b>0,51</b>
365 000,00	TELE2 AB 1.125% 15/05/2024	EUR	373 116,50	373 267,25	0,12
300 000,00	TELE2 AB 2.125% 15/05/2028	EUR	327 283,84	324 564,00	0,11
220 000,00	TELIA CO AB 1.625% 23/02/2035	EUR	214 125,98	234 841,20	0,08
235 000,00	TELIA CO AB 0.125% 27/11/2030	EUR	228 947,20	223 792,85	0,08
170 000,00	TELIA CO AB 3.50% 05/09/2033	EUR	220 819,78	218 825,70	0,07
150 000,00	TELEFONAKTIEBOLAGET LM ERICSSON 1.875% 01/03/2024	EUR	155 800,79	155 080,50	0,05
<b>Consumer Retail</b>			<b>886 367,25</b>	<b>869 691,50</b>	<b>0,29</b>
410 000,00	ESSITY AB 1.125% 27/03/2024	EUR	421 679,67	419 946,60	0,14
300 000,00	ESSITY AB 2.50% 09/06/2023	EUR	328 081,62	311 499,00	0,10
130 000,00	ESSITY AB 1.625% 30/03/2027	EUR	136 605,96	138 245,90	0,05
<b>Industries</b>			<b>565 696,61</b>	<b>576 859,35</b>	<b>0,19</b>
565 000,00	ATLAS COPCO AB 0.625% 30/08/2026	EUR	565 696,61	576 859,35	0,19
<b>Energy</b>			<b>321 848,15</b>	<b>310 002,00</b>	<b>0,10</b>
300 000,00	ORLEN CAPITAL AB 2.50% 07/06/2023	EUR	321 848,15	310 002,00	0,10
<b>AUSTRALIA</b>			<b>7 380 551,44</b>	<b>7 268 616,20</b>	<b>2,40</b>
<b>Consumer Retail</b>			<b>2 548 269,10</b>	<b>2 509 685,20</b>	<b>0,83</b>
780 000,00	TRANSURBAN FINANCE CO PTY LTD 2.00% 28/08/2025	EUR	840 292,99	827 915,40	0,27
400 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.28% 21/10/2027	EUR	450 846,10	443 712,00	0,15
360 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.50% 06/04/2023	EUR	362 566,12	362 926,80	0,12
300 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.004% 21/10/2024	EUR	325 212,39	317 019,00	0,10
200 000,00	TRANSURBAN FINANCE CO PTY LTD 1.875% 16/09/2024	EUR	214 391,45	209 046,00	0,07
200 000,00	TRANSURBAN FINANCE CO PTY LTD 1.45% 16/05/2029	EUR	213 736,38	208 058,00	0,07
140 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	141 223,67	141 008,00	0,05
<b>Finance</b>			<b>2 024 461,48</b>	<b>2 026 077,40</b>	<b>0,67</b>
700 000,00	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	728 605,71	731 633,00	0,24
460 000,00	SCENTRE GROUP TRUST 1 VIA SCENTRE GROUP TRUST 2 1.45% 28/03/2029	EUR	490 459,66	480 042,20	0,16
300 000,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.75% 29/09/2026	EUR	294 231,49	307 779,00	0,10
280 000,00	SCENTRE GROUP TRUST 1 2.25% 16/07/2024	EUR	300 053,51	294 165,20	0,10
200 000,00	NATIONAL AUSTRALIA BANK LTD 1.375% 30/08/2028	EUR	211 111,11	212 458,00	0,07
<b>Telecommunication</b>			<b>1 703 655,03</b>	<b>1 661 330,60</b>	<b>0,55</b>
860 000,00	TELSTRA CORP LTD 1.125% 14/04/2026	EUR	903 535,62	891 218,00	0,30
560 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	613 213,92	585 463,20	0,19
180 000,00	TELSTRA CORP LTD 1.00% 23/04/2030	EUR	186 905,49	184 649,40	0,06

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## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>1 104 165,83</b>	<b>1 071 523,00</b>	<b>0,35</b>
520 000,00	BHP BILLITON FINANCE LTD 3.25% 24/09/2027	EUR	634 327,84	602 758,00	0,20
300 000,00	BHP BILLITON FINANCE LTD 3.125% 29/04/2033	EUR	364 379,44	363 150,00	0,12
100 000,00	BHP BILLITON FINANCE LTD 1.50% 29/04/2030	EUR	105 458,55	105 615,00	0,03
<b>JAPAN</b>			<b>4 326 750,69</b>	<b>4 333 095,20</b>	<b>1,43</b>
<b>Finance</b>			<b>2 243 394,22</b>	<b>2 255 578,40</b>	<b>0,75</b>
595 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	604 485,13	609 922,60	0,20
510 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.632% 23/10/2029	EUR	493 593,07	507 210,30	0,17
450 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.872% 07/09/2024	EUR	465 355,92	460 084,50	0,15
200 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	207 396,74	203 250,00	0,07
200 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	194 004,55	201 798,00	0,07
160 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 1.413% 14/06/2027	EUR	172 602,86	167 920,00	0,06
100 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 1.546% 15/06/2026	EUR	105 955,95	105 393,00	0,03
<b>Health</b>			<b>1 611 768,51</b>	<b>1 607 248,90</b>	<b>0,53</b>
760 000,00	TAKEDA PHARMACEUTICAL CO LTD 3.00% 21/11/2030	EUR	892 059,58	900 759,60	0,30
420 000,00	TAKEDA PHARMACEUTICAL CO LTD 2.25% 21/11/2026	EUR	459 685,12	458 022,60	0,15
230 000,00	TAKEDA PHARMACEUTICAL CO LTD 2.00% 09/07/2040	EUR	260 023,81	248 466,70	0,08
<b>Consumer Retail</b>			<b>471 587,96</b>	<b>470 267,90</b>	<b>0,15</b>
470 000,00	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	471 587,96	470 267,90	0,15
<b>BELGIUM</b>			<b>3 431 079,26</b>	<b>3 393 246,00</b>	<b>1,12</b>
<b>Finance</b>			<b>2 547 111,85</b>	<b>2 540 324,00</b>	<b>0,84</b>
700 000,00	KBC GROUP NV 0.75% 18/10/2023	EUR	709 174,21	712 117,00	0,24
700 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	715 522,77	711 634,00	0,23
600 000,00	BELFIUS BANK SA 0.375% 02/09/2025	EUR	606 947,35	603 348,00	0,20
500 000,00	BELFIUS BANK SA 1.00% 26/10/2024	EUR	515 467,52	513 225,00	0,17
<b>Multi-Utilities</b>			<b>529 769,99</b>	<b>515 242,00</b>	<b>0,17</b>
300 000,00	ELIA TRANSMISSION BELGIUM SA 0.875% 28/04/2030	EUR	315 098,52	305 898,00	0,10
200 000,00	ELIA TRANSMISSION BELGIUM SA 1.375% 14/01/2026	EUR	214 671,47	209 344,00	0,07
<b>Raw materials</b>			<b>354 197,42</b>	<b>337 680,00</b>	<b>0,11</b>
300 000,00	SOLVAY SA 2.75% 02/12/2027	EUR	354 197,42	337 680,00	0,11
<b>CANADA</b>			<b>2 480 556,87</b>	<b>2 464 079,10</b>	<b>0,82</b>
<b>Finance</b>			<b>1 591 060,20</b>	<b>1 586 937,10</b>	<b>0,53</b>
590 000,00	BANK OF NOVA SCOTIA 0.125% 04/09/2026	EUR	586 325,19	585 297,70	0,19
380 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	385 915,30	383 553,00	0,13
310 000,00	BANK OF NOVA SCOTIA 0.50% 30/04/2024	EUR	316 378,84	313 949,40	0,11
300 000,00	TORONTO-DOMINION BANK 0.625% 20/07/2023	EUR	302 440,87	304 137,00	0,10
<b>Energy</b>			<b>676 429,07</b>	<b>670 344,00</b>	<b>0,22</b>
600 000,00	TOTAL CAPITAL CANADA LTD 2.125% 18/09/2029	EUR	676 429,07	670 344,00	0,22
<b>Consumer Retail</b>			<b>213 067,60</b>	<b>206 798,00</b>	<b>0,07</b>
200 000,00	MAGNA INTERNATIONAL INC 1.90% 24/11/2023	EUR	213 067,60	206 798,00	0,07
<b>FINLAND</b>			<b>2 310 917,26</b>	<b>2 277 354,10</b>	<b>0,75</b>
<b>Finance</b>			<b>2 310 917,26</b>	<b>2 277 354,10</b>	<b>0,75</b>
930 000,00	NORDEA BANK ABP 0.875% 26/06/2023	EUR	951 794,14	944 322,00	0,31
520 000,00	NORDEA BANK AB 0.50% 14/05/2027	EUR	532 724,08	528 314,80	0,17

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460 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	460 149,82	457 792,00	0,15
305 000,00	SAMPO OYJ 2.25% 27/09/2030	EUR	366 249,22	346 925,30	0,12
<b>AUSTRIA</b>			<b>2 119 275,79</b>	<b>2 116 431,60</b>	<b>0,70</b>
<b>Energy</b>			<b>1 604 616,72</b>	<b>1 607 359,60</b>	<b>0,53</b>
900 000,00	OMV AG 1.00% 14/12/2026	EUR	917 447,07	934 362,00	0,31
400 000,00	OMV AG 1.875% 04/12/2028	EUR	450 388,85	438 968,00	0,14
230 000,00	OMV AG 0.75% 04/12/2023	EUR	236 780,80	234 029,60	0,08
<b>Finance</b>			<b>514 659,07</b>	<b>509 072,00</b>	<b>0,17</b>
300 000,00	RAIFFEISEN BANK INTERNATIONAL AG 1.00% 04/12/2023	EUR	309 523,48	305 910,00	0,10
100 000,00	ERSTE GROUP BANK AG 0.875% 22/05/2026	EUR	103 555,97	102 815,00	0,04
100 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.25% 22/01/2025	EUR	101 579,62	100 347,00	0,03
<b>IRELAND</b>			<b>2 153 060,96</b>	<b>2 101 747,70</b>	<b>0,70</b>
<b>Industries</b>			<b>1 602 086,90</b>	<b>1 558 749,40</b>	<b>0,52</b>
680 000,00	CRH FINANCE DAC 3.125% 03/04/2023	EUR	747 482,32	707 880,00	0,24
650 000,00	JOHNSON CONTROLS INTERNATIONAL PLC 1.00% 15/09/2023	EUR	658 602,78	661 063,00	0,22
180 000,00	CRH FINANCE DAC 1.375% 18/10/2028	EUR	196 001,80	189 806,40	0,06
<b>Finance</b>			<b>403 440,30</b>	<b>396 298,30</b>	<b>0,13</b>
260 000,00	AIB GROUP PLC 2.25% 03/07/2025	EUR	282 014,55	277 664,40	0,09
110 000,00	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO 1.625% 17/06/2039	EUR	121 425,75	118 633,90	0,04
<b>Health</b>			<b>147 533,76</b>	<b>146 700,00</b>	<b>0,05</b>
150 000,00	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	147 533,76	146 700,00	0,05
<b>DENMARK</b>			<b>1 829 664,53</b>	<b>1 819 501,55</b>	<b>0,60</b>
<b>Finance</b>			<b>1 134 818,31</b>	<b>1 125 823,80</b>	<b>0,37</b>
400 000,00	DANSKE BANK A/S 0.625% 26/05/2025	EUR	411 022,83	405 652,00	0,14
400 000,00	NYKREDIT REALKREDIT A/S 0.25% 13/01/2026	EUR	398 955,93	397 384,00	0,13
220 000,00	DANSKE BANK A/S 0.75% 02/06/2023	EUR	224 546,53	222 703,80	0,07
100 000,00	NYKREDIT REALKREDIT A/S 0.125% 10/07/2024	EUR	100 293,02	100 084,00	0,03
<b>Industries</b>			<b>694 846,22</b>	<b>693 677,75</b>	<b>0,23</b>
655 000,00	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	694 846,22	693 677,75	0,23
<b>JERSEY</b>			<b>1 765 563,23</b>	<b>1 736 525,20</b>	<b>0,57</b>
<b>Raw materials</b>			<b>1 765 563,23</b>	<b>1 736 525,20</b>	<b>0,57</b>
600 000,00	GLENCORE FINANCE EUROPE LTD 3.75% 01/04/2026	EUR	690 805,97	676 194,00	0,22
500 000,00	GLENCORE FINANCE EUROPE SA 1.75% 17/03/2025	EUR	529 243,70	521 130,00	0,17
350 000,00	GLENCORE FINANCE EUROPE LTD 1.50% 15/10/2026	EUR	368 500,70	364 626,50	0,12
170 000,00	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	177 012,86	174 574,70	0,06
<b>UNITED KINGDOM</b>			<b>671 482,23</b>	<b>669 813,50</b>	<b>0,22</b>
<b>Energy</b>			<b>671 482,23</b>	<b>669 813,50</b>	<b>0,22</b>
350 000,00	BP CAPITAL MARKETS PLC 1.876% 07/04/2024	EUR	366 306,97	365 088,50	0,12
300 000,00	BP CAPITAL MARKETS PLC 1.109% 16/02/2023	EUR	305 175,26	304 725,00	0,10
<b>NEW ZEALAND</b>			<b>639 856,11</b>	<b>635 285,70</b>	<b>0,21</b>
<b>Finance</b>			<b>639 856,11</b>	<b>635 285,70</b>	<b>0,21</b>
630 000,00	WESTPAC SECURITIES NZ LTD 0.30% 25/06/2024	EUR	639 856,11	635 285,70	0,21

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<b>Floating Rate Notes</b>			<b>33 181 150,23</b>	<b>32 759 613,20</b>	<b>10,83</b>
<b>FRANCE</b>			<b>8 104 893,22</b>	<b>7 984 598,20</b>	<b>2,64</b>
<b>Finance</b>			<b>5 713 948,81</b>	<b>5 645 683,00</b>	<b>1,87</b>
800 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	864 949,91	853 112,00	0,28
700 000,00	BNP PARIBAS SA FRN 17/04/2029	EUR	723 630,38	714 826,00	0,24
400 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	452 295,23	449 992,00	0,15
300 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	369 260,93	360 810,00	0,12
300 000,00	CNP ASSURANCES FRN 10/06/2047	EUR	362 541,26	355 875,00	0,12
300 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	338 023,80	328 764,00	0,11
300 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	315 953,60	320 016,00	0,11
300 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	312 515,26	310 287,00	0,10
300 000,00	BNP PARIBAS SA FRN 15/01/2032	EUR	304 924,50	300 243,00	0,10
200 000,00	BNP PARIBAS CARDIF SA FRN 29/11/2049	EUR	228 022,80	223 632,00	0,07
200 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	227 772,78	219 314,00	0,07
200 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	207 164,73	206 508,00	0,07
200 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	204 763,48	202 516,00	0,07
200 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	200 132,02	199 778,00	0,07
200 000,00	SOCIETE GENERALE SA FRN 30/06/2031	EUR	201 391,04	199 468,00	0,07
200 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	198 643,88	197 726,00	0,06
100 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	101 211,13	103 204,00	0,03
100 000,00	BPCE SA FRN 15/09/2027	EUR	100 752,08	99 612,00	0,03
<b>Energy</b>			<b>1 236 482,96</b>	<b>1 196 274,20</b>	<b>0,39</b>
300 000,00	TOTAL SA FRN 29/12/2049	EUR	339 219,93	326 328,00	0,11
300 000,00	TOTAL SA FRN 29/12/2049	EUR	324 767,48	313 821,00	0,10
260 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	266 764,58	264 750,20	0,09
200 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	202 970,70	192 890,00	0,06
100 000,00	TOTAL SE FRN 31/12/2099	EUR	102 760,27	98 485,00	0,03
<b>Multi-Utilities</b>			<b>845 759,58</b>	<b>838 081,00</b>	<b>0,28</b>
500 000,00	ENGIE SA FRN 31/12/2099	EUR	545 029,51	537 100,00	0,18
300 000,00	SUEZ FRN 31/12/2099	EUR	300 730,07	300 981,00	0,10
<b>Basic Goods</b>			<b>308 701,87</b>	<b>304 560,00</b>	<b>0,10</b>
300 000,00	DANONE SA FRN 31/12/2099	EUR	308 701,87	304 560,00	0,10
<b>UNITED STATES</b>			<b>7 429 189,94</b>	<b>7 353 100,10</b>	<b>2,43</b>
<b>Finance</b>			<b>7 429 189,94</b>	<b>7 353 100,10</b>	<b>2,43</b>
760 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	792 978,83	788 576,00	0,26
650 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	657 072,66	638 280,50	0,21
640 000,00	BANK OF AMERICA CORP FRN 22/03/2031	EUR	640 546,27	630 451,20	0,21
600 000,00	CITIGROUP INC FRN 24/07/2026	EUR	626 674,04	625 776,00	0,21
625 000,00	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	630 141,53	620 618,75	0,20
575 000,00	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	618 001,23	608 781,25	0,20
610 000,00	BANK OF AMERICA CORP FRN 26/10/2031	EUR	602 560,46	594 176,60	0,20
555 000,00	JPMORGAN CHASE & CO FRN 25/07/2031	EUR	558 039,52	562 420,35	0,19
460 000,00	BANK OF AMERICA CORP FRN 09/05/2030	EUR	473 755,78	479 982,40	0,16
400 000,00	BANK OF AMERICA CORP FRN 07/02/2025	EUR	414 216,25	411 256,00	0,14
365 000,00	BANK OF AMERICA CORP FRN 24/08/2028	EUR	367 476,46	364 295,55	0,12
200 000,00	BANK OF AMERICA CORP FRN 31/03/2029	EUR	240 701,07	235 758,00	0,08
200 000,00	JPMORGAN CHASE & CO FRN 12/06/2029	EUR	220 232,70	214 558,00	0,07
200 000,00	CITIGROUP INC FRN 06/07/2026	EUR	208 943,67	206 660,00	0,07
130 000,00	BANK OF AMERICA CORP FRN 25/04/2028	EUR	140 676,67	137 224,10	0,04
125 000,00	JPMORGAN CHASE & CO FRN 04/11/2032	EUR	130 075,51	126 216,25	0,04
105 000,00	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	107 097,29	108 069,15	0,03

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<b>NETHERLANDS</b>			<b>5 235 033,95</b>	<b>5 121 729,80</b>	<b>1,69</b>
<b>Finance</b>			<b>4 486 490,09</b>	<b>4 392 035,80</b>	<b>1,45</b>
600 000,00	ING GROEP NV FRN 01/02/2030	EUR	588 376,84	578 748,00	0,19
430 000,00	NN GROUP NV FRN 15/07/2049	EUR	495 406,94	485 220,60	0,16
400 000,00	ABN AMRO BANK NV FRN 18/01/2028	EUR	429 100,21	411 096,00	0,14
400 000,00	COOPERATIEVE RABOBANK UA FRN 05/05/2028	EUR	409 516,76	409 172,00	0,14
400 000,00	ING GROEP NV FRN 13/11/2030	EUR	401 799,19	401 460,00	0,13
350 000,00	NN GROUP NV FRN 08/04/2044	EUR	398 969,40	381 342,50	0,13
300 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 01/10/2046	EUR	347 305,73	335 100,00	0,11
300 000,00	ING GROEP NV FRN 26/09/2029	EUR	308 732,88	308 073,00	0,10
230 000,00	ACHMEA BV FRN 04/04/2043	EUR	263 630,77	246 212,70	0,08
200 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 19/02/2049	EUR	220 416,04	218 746,00	0,07
200 000,00	ING GROEP NV FRN 22/03/2030	EUR	210 677,07	208 198,00	0,07
200 000,00	ING GROEP NV FRN 29/09/2028	EUR	197 955,80	196 566,00	0,06
100 000,00	AEGON NV FRN 25/04/2044	EUR	108 295,83	107 424,00	0,04
100 000,00	ING GROEP NV FRN 26/05/2031	EUR	106 306,63	104 677,00	0,03
<b>Multi-Utilities</b>			<b>748 543,86</b>	<b>729 694,00</b>	<b>0,24</b>
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	417 763,78	407 752,00	0,13
300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	330 780,08	321 942,00	0,11
<b>GERMANY</b>			<b>4 375 023,32</b>	<b>4 321 988,70</b>	<b>1,43</b>
<b>Finance</b>			<b>4 056 410,97</b>	<b>3 998 408,70</b>	<b>1,32</b>
700 000,00	DEUTSCHE BANK AG FRN 19/11/2030	EUR	732 923,31	727 349,00	0,24
600 000,00	ALLIANZ SE FRN 07/07/2045	EUR	646 180,62	630 282,00	0,21
500 000,00	DEUTSCHE BOERSE AG FRN 16/06/2047	EUR	511 597,17	509 860,00	0,17
400 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2049	EUR	462 908,30	452 168,00	0,15
400 000,00	DEUTSCHE BANK AG FRN 17/02/2032	EUR	402 759,68	399 060,00	0,13
300 000,00	ALLIANZ SE FRN 25/09/2049	EUR	299 264,93	298 962,00	0,10
230 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	242 652,13	239 174,70	0,08
200 000,00	HANNOVER RUECK SE FRN 29/06/2049	EUR	224 219,43	219 258,00	0,07
200 000,00	ALLIANZ SE FRN 31/12/2099	EUR	213 421,34	214 822,00	0,07
200 000,00	HANNOVER RUECK SE FRN 09/10/2039	EUR	206 052,61	196 244,00	0,06
100 000,00	ALLIANZ SE FRN 06/07/2047	EUR	114 431,45	111 229,00	0,04
<b>Health</b>			<b>318 612,35</b>	<b>323 580,00</b>	<b>0,11</b>
300 000,00	MERCK KGAA FRN 25/06/2079	EUR	318 612,35	323 580,00	0,11
<b>SWEDEN</b>			<b>1 741 730,87</b>	<b>1 736 771,50</b>	<b>0,58</b>
<b>Finance</b>			<b>963 095,79</b>	<b>952 538,10</b>	<b>0,32</b>
420 000,00	SVENSKA HANDELSBANKEN AB FRN 05/03/2029	EUR	438 794,81	431 995,20	0,15
300 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	308 090,66	306 303,00	0,10
210 000,00	SWEDBANK AB FRN 18/09/2028	EUR	216 210,32	214 239,90	0,07
<b>Telecommunication</b>			<b>778 635,08</b>	<b>784 233,40</b>	<b>0,26</b>
550 000,00	TELIA CO AB FRN 04/04/2078	EUR	558 645,87	566 769,50	0,19
215 000,00	TELIA CO AB FRN 11/05/2081	EUR	219 989,21	217 463,90	0,07
<b>DENMARK</b>			<b>1 617 680,74</b>	<b>1 606 553,20</b>	<b>0,53</b>
<b>Finance</b>			<b>1 617 680,74</b>	<b>1 606 553,20</b>	<b>0,53</b>
970 000,00	DANSKE BANK A/S FRN 27/08/2025	EUR	981 999,16	976 867,60	0,32
420 000,00	DANSKE BANK A/S FRN 02/09/2030	EUR	431 871,19	426 837,60	0,14
200 000,00	DANSKE BANK A/S FRN 12/02/2030	EUR	203 810,39	202 848,00	0,07

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<b>ITALY</b>			<b>1 280 408,85</b>	<b>1 277 905,35</b>	<b>0,42</b>
<b>Multi-Utilities</b>			<b>558 603,87</b>	<b>554 480,25</b>	<b>0,18</b>
305 000,00	ENEL SPA FRN 31/12/2099	EUR	319 054,91	314 860,65	0,10
220 000,00	ENEL SPA FRN 24/11/2081	EUR	239 548,96	239 619,60	0,08
<b>Finance</b>			<b>407 117,06</b>	<b>410 134,10</b>	<b>0,14</b>
270 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	275 997,14	276 466,50	0,09
110 000,00	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	131 119,92	133 667,60	0,05
<b>Energy</b>			<b>314 687,92</b>	<b>313 291,00</b>	<b>0,10</b>
200 000,00	ENI SPA FRN 31/12/2099	EUR	210 228,47	209 744,00	0,07
100 000,00	ENI SPA FRN 31/12/2099	EUR	104 459,45	103 547,00	0,03
<b>BELGIUM</b>			<b>819 379,94</b>	<b>814 298,00</b>	<b>0,27</b>
<b>Finance</b>			<b>713 244,33</b>	<b>710 430,00</b>	<b>0,24</b>
400 000,00	KBC GROUP NV FRN 18/09/2029	EUR	416 742,68	411 876,00	0,14
300 000,00	KBC GROUP NV FRN 03/12/2029	EUR	296 501,65	298 554,00	0,10
<b>Multi-Utilities</b>			<b>106 135,61</b>	<b>103 868,00</b>	<b>0,03</b>
100 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	106 135,61	103 868,00	0,03
<b>LUXEMBOURG</b>			<b>657 372,75</b>	<b>645 480,00</b>	<b>0,21</b>
<b>Finance</b>			<b>657 372,75</b>	<b>645 480,00</b>	<b>0,21</b>
600 000,00	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	657 372,75	645 480,00	0,21
<b>FINLAND</b>			<b>598 084,63</b>	<b>581 233,20</b>	<b>0,19</b>
<b>Finance</b>			<b>598 084,63</b>	<b>581 233,20</b>	<b>0,19</b>
335 000,00	SAMPO OYJ FRN 03/09/2052	EUR	363 204,93	350 075,00	0,11
120 000,00	NORDEA BANK AB FRN 18/08/2031	EUR	119 743,18	119 011,20	0,04
100 000,00	SAMPO OYJ FRN 23/05/2049	EUR	115 136,52	112 147,00	0,04
<b>AUSTRIA</b>			<b>549 333,45</b>	<b>546 904,20</b>	<b>0,18</b>
<b>Energy</b>			<b>344 706,98</b>	<b>344 572,20</b>	<b>0,11</b>
290 000,00	OMV AG FRN 29/12/2049	EUR	344 706,98	344 572,20	0,11
<b>Finance</b>			<b>204 626,47</b>	<b>202 332,00</b>	<b>0,07</b>
200 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	204 626,47	202 332,00	0,07
<b>SPAIN</b>			<b>501 823,54</b>	<b>500 916,00</b>	<b>0,17</b>
<b>Finance</b>			<b>501 823,54</b>	<b>500 916,00</b>	<b>0,17</b>
300 000,00	BANCO DE SABADELL SA FRN 07/11/2025	EUR	301 726,63	301 140,00	0,10
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	200 096,91	199 776,00	0,07
<b>NORWAY</b>			<b>271 195,03</b>	<b>268 134,95</b>	<b>0,09</b>
<b>Finance</b>			<b>271 195,03</b>	<b>268 134,95</b>	<b>0,09</b>
265 000,00	DNB BANK ASA FRN 20/03/2028	EUR	271 195,03	268 134,95	0,09
<b>Zero-Coupon Bonds</b>			<b>5 940 047,31</b>	<b>5 902 655,90</b>	<b>1,95</b>
<b>FRANCE</b>			<b>2 496 632,52</b>	<b>2 475 060,00</b>	<b>0,82</b>
<b>Consumer Retail</b>			<b>1 502 472,11</b>	<b>1 488 155,00</b>	<b>0,49</b>
1 000 000,00	ALD SA 0.00% 23/02/2024	EUR	1 003 042,16	999 720,00	0,33
500 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.00% 02/11/2028	EUR	499 429,95	488 435,00	0,16
<b>Basic Goods</b>			<b>401 339,12</b>	<b>399 580,00</b>	<b>0,13</b>
400 000,00	DANONE SA 0.00% 01/12/2025	EUR	401 339,12	399 580,00	0,13

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>394 645,47</b>	<b>392 003,00</b>	<b>0,13</b>
300 000,00	APRR SA 0.00% 19/06/2028	EUR	295 157,52	293 064,00	0,10
100 000,00	VEOLIA ENVIRONNEMENT SA 0.00% 14/01/2027	EUR	99 487,95	98 939,00	0,03
<b>Industries</b>			<b>198 175,82</b>	<b>195 322,00</b>	<b>0,07</b>
200 000,00	VINCI SA 0.00% 27/11/2028	EUR	198 175,82	195 322,00	0,07
<b>NETHERLANDS</b>			<b>668 152,18</b>	<b>665 093,75</b>	<b>0,22</b>
<b>Consumer Retail</b>			<b>466 082,02</b>	<b>464 517,75</b>	<b>0,15</b>
360 000,00	BMW FINANCE NV 0.00% 11/01/2026	EUR	360 490,84	359 334,00	0,12
105 000,00	RELX FINANCE BV 0.00% 18/03/2024	EUR	105 591,18	105 183,75	0,03
<b>Finance</b>			<b>202 070,16</b>	<b>200 576,00</b>	<b>0,07</b>
200 000,00	ALLIANZ FINANCE II BV 0.00% 14/01/2025	EUR	202 070,16	200 576,00	0,07
<b>ITALY</b>			<b>588 609,74</b>	<b>581 320,30</b>	<b>0,19</b>
<b>Multi-Utilities</b>			<b>588 609,74</b>	<b>581 320,30</b>	<b>0,19</b>
605 000,00	SNAM SPA 0.00% 07/12/2028	EUR	588 609,74	581 320,30	0,19
<b>IRELAND</b>			<b>490 662,82</b>	<b>484 183,70</b>	<b>0,16</b>
<b>Health</b>			<b>490 662,82</b>	<b>484 183,70</b>	<b>0,16</b>
490 000,00	FRESENIUS FINANCE IRELAND PLC 0.00% 01/10/2025	EUR	490 662,82	484 183,70	0,16
<b>LUXEMBOURG</b>			<b>454 176,50</b>	<b>451 473,55</b>	<b>0,15</b>
<b>Health</b>			<b>454 176,50</b>	<b>451 473,55</b>	<b>0,15</b>
345 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/10/2025	EUR	345 100,59	343 789,05	0,11
110 000,00	NOVARTIS FINANCE SA 0.00% 23/09/2028	EUR	109 075,91	107 684,50	0,04
<b>GERMANY</b>			<b>373 518,20</b>	<b>385 658,35</b>	<b>0,13</b>
<b>Consumer Retail</b>			<b>373 518,20</b>	<b>385 658,35</b>	<b>0,13</b>
385 000,00	CONTINENTAL AG 0.00% 12/09/2023	EUR	373 518,20	385 658,35	0,13
<b>AUSTRIA</b>			<b>366 516,70</b>	<b>363 996,25</b>	<b>0,12</b>
<b>Energy</b>			<b>366 516,70</b>	<b>363 996,25</b>	<b>0,12</b>
365 000,00	OMV AG 0.00% 03/07/2025	EUR	366 516,70	363 996,25	0,12
<b>SPAIN</b>			<b>299 715,49</b>	<b>295 572,00</b>	<b>0,10</b>
<b>Finance</b>			<b>299 715,49</b>	<b>295 572,00</b>	<b>0,10</b>
300 000,00	SANTANDER CONSUMER FINANCE SA 0.00% 23/02/2026	EUR	299 715,49	295 572,00	0,10
<b>UNITED STATES</b>			<b>202 063,16</b>	<b>200 298,00</b>	<b>0,06</b>
<b>Computing and IT</b>			<b>202 063,16</b>	<b>200 298,00</b>	<b>0,06</b>
200 000,00	APPLE INC 0.00% 15/11/2025	EUR	202 063,16	200 298,00	0,06
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>326 225,48</b>	<b>313 178,25</b>	<b>0,11</b>
<b>Ordinary Bonds</b>			<b>326 225,48</b>	<b>313 178,25</b>	<b>0,11</b>
<b>SWEDEN</b>			<b>326 225,48</b>	<b>313 178,25</b>	<b>0,11</b>
<b>Telecommunication</b>			<b>326 225,48</b>	<b>313 178,25</b>	<b>0,11</b>
275 000,00	TELIA CO AB 3.875% 01/10/2025	EUR	326 225,48	313 178,25	0,11
<b>Total Portfolio</b>			<b>299 760 104,00</b>	<b>296 997 893,96</b>	<b>98,22</b>

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

## Eurizon Fund - Bond Corporate Smart ESG

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(61,17)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>0,41</b>
18/01/2022	67,57	EUR	24 793,10	HUF	0,41
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(61,58)</b>
18/01/2022	3 695 444,35	HUF	10 071,85	EUR	(61,58)

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

## Eurizon Fund - Equity Italy Smart Volatility

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	39 173 121,13	
Banks	(Note 3)	1 394 016,13	
Other banks and broker accounts	(Notes 2, 3, 9)	202 766,76	
Option contracts	(Notes 2, 9)	25 650,00	
Unrealised profit on future contracts	(Notes 2, 9)	36 150,00	
Receivable on subscriptions		82 582,94	
<b>Total assets</b>		<b>40 914 286,96</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(11 150,00)	
Payable on redemptions		(74 625,82)	
Other liabilities		(61 857,03)	
<b>Total liabilities</b>		<b>(147 632,85)</b>	
<b>Total net assets</b>		<b>40 766 654,11</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	121,09	315 501,334
Class R2 Units	USD	137,89	2 862,644
Class Z Units	EUR	148,32	14 929,625

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

## Eurizon Fund - Equity Italy Smart Volatility

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>17 391 845,37</b>
Net income from investments	(Note 2)	1 068 069,41
<b>Total income</b>		<b>1 068 069,41</b>
Management fee	(Note 6)	(385 378,78)
Depositary fee	(Note 8)	(6 883,88)
Subscription tax	(Note 4)	(14 205,60)
Other charges and taxes	(Notes 5, 8)	(45 807,72)
<b>Total expenses</b>		<b>(452 275,98)</b>
<b>Net investment income / (loss)</b>		<b>615 793,43</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	3 040 021,14
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	2 422 298,59
- option contracts	(Notes 2, 9)	21 370,00
- foreign currencies	(Note 2)	(83,21)
- future contracts	(Notes 2, 9)	27 370,00
<b>Net result of operations for the year</b>		<b>6 126 769,95</b>
Subscriptions for the year		34 758 763,25
Redemptions for the year		(17 510 724,46)
<b>Net assets at the end of the year</b>		<b>40 766 654,11</b>

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

## Eurizon Fund - Equity Italy Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>35 950 734,09</b>	<b>39 173 121,13</b>	<b>96,09</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>34 981 710,09</b>	<b>39 173 119,96</b>	<b>96,09</b>
<b>Shares</b>			<b>34 981 710,09</b>	<b>39 173 119,96</b>	<b>96,09</b>
<b>ITALY</b>			<b>27 744 812,45</b>	<b>30 091 112,68</b>	<b>73,81</b>
<b>Finance</b>			<b>9 813 133,41</b>	<b>10 537 251,35</b>	<b>25,85</b>
1 260 572,00	INTESA SANPAOLO SPA	EUR	2 745 162,14	2 866 540,73	7,03
94 085,00	ASSICURAZIONI GENERALI SPA	EUR	1 575 349,53	1 752 803,55	4,30
85 274,00	UNICREDIT SPA	EUR	917 170,14	1 154 951,06	2,83
95 975,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	947 504,99	970 307,25	2,38
50 651,00	FINECOBANK BANCA FINECO SPA	EUR	702 133,73	781 798,19	1,92
47 000,00	POSTE ITALIANE SPA	EUR	521 567,18	542 380,00	1,33
54 375,00	BANCA MEDIOLANUM SPA	EUR	477 579,05	471 975,00	1,16
156 108,00	UNIPOLSAI ASSICURAZIONI SPA	EUR	387 654,62	387 147,84	0,95
65 520,00	CREDITO EMILIANO SPA	EUR	346 307,76	381 326,40	0,94
45 500,00	BFF BANK SPA	EUR	331 458,00	322 595,00	0,79
68 075,00	ANIMA HOLDING SPA	EUR	284 774,15	305 656,75	0,75
20 449,00	ILLIMITY BANK SPA	EUR	237 315,32	269 313,33	0,66
66 000,00	BANCA POPOLARE DI SONDRIO SCPA	EUR	235 853,01	244 068,00	0,60
6 175,00	NEXI SPA	EUR	103 303,79	86 388,25	0,21
<b>Multi-Utilities</b>			<b>6 748 649,51</b>	<b>7 014 173,98</b>	<b>17,21</b>
475 313,00	ENEL SPA	EUR	3 321 011,19	3 349 055,40	8,21
279 328,00	SNAM SPA	EUR	1 302 126,03	1 480 438,40	3,63
137 359,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	917 884,20	977 171,93	2,40
198 999,00	IREN SPA	EUR	499 759,26	528 143,35	1,30
20 450,00	ACEA SPA	EUR	408 363,30	383 642,00	0,94
61 000,00	ASCOPIAVE SPA	EUR	215 743,19	211 670,00	0,52
22 959,00	HERA SPA	EUR	83 762,34	84 052,90	0,21
<b>Industries</b>			<b>3 365 738,09</b>	<b>3 764 621,21</b>	<b>9,23</b>
27 822,00	PRYSMIAN SPA	EUR	744 699,43	921 186,42	2,26
78 978,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	782 363,71	843 485,04	2,07
127 035,00	ENAV SPA	EUR	481 362,84	499 247,55	1,22
14 373,00	ZIGNAGO VETRO SPA	EUR	215 239,08	247 215,60	0,61
8 950,00	SALCEF SPA	EUR	164 724,79	221 065,00	0,54
53 000,00	MAIRE TECNIMONT SPA	EUR	209 465,15	220 480,00	0,54
13 100,00	DATALOGIC SPA	EUR	196 622,21	200 430,00	0,49
15 400,00	AVIO SPA	EUR	177 635,01	180 180,00	0,44
6 747,00	LU-VE SPA	EUR	108 646,13	161 928,00	0,40
76 000,00	WEBUILD SPA	EUR	154 519,14	158 080,00	0,39
10 552,00	GVS SPA	EUR	130 460,60	111 323,60	0,27
<b>Energy</b>			<b>3 314 199,81</b>	<b>3 674 498,86</b>	<b>9,01</b>
246 181,00	ENI SPA	EUR	2 689 049,72	3 008 331,82	7,38
17 066,00	ERG SPA	EUR	451 323,07	485 357,04	1,19
98 000,00	SAIPEM SPA	EUR	173 827,02	180 810,00	0,44
<b>Consumer Retail</b>			<b>2 460 877,66</b>	<b>2 691 784,08</b>	<b>6,60</b>
8 460,00	MONCLER SPA	EUR	418 132,75	541 609,20	1,33
139 273,00	PIAGGIO & C SPA	EUR	419 679,32	400 270,60	0,98
12 574,00	DE' LONGHI SPA	EUR	381 104,81	396 332,48	0,97
31 336,00	BREMBO SPA	EUR	376 470,43	392 640,08	0,96
58 707,00	RAI WAY SPA	EUR	303 581,10	306 450,54	0,75
4 260,00	SANLORENZO SPA	EUR	94 920,75	161 454,00	0,40
8 000,00	MARR SPA	EUR	149 558,66	151 200,00	0,37
6 350,00	UNIEURO SPA	EUR	133 500,67	133 350,00	0,33

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



## Eurizon Fund - Equity Italy Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 000,00	ATLANTIA SPA	EUR	97 024,88	104 730,00	0,26
3 450,00	SALVATORE FERRAGAMO SPA	EUR	66 132,09	77 728,50	0,19
2 531,00	CERVED GROUP SPA	EUR	20 772,20	26 018,68	0,06
<b>Health</b>			<b>1 091 507,09</b>	<b>1 246 147,10</b>	<b>3,06</b>
10 872,00	RECORDATI SPA	EUR	508 698,42	614 268,00	1,51
2 918,00	DIASORIN SPA	EUR	444 032,38	488 619,10	1,20
1 900,00	PHARMANUTRA SPA	EUR	138 776,29	143 260,00	0,35
<b>Computing and IT</b>			<b>494 715,04</b>	<b>625 080,40</b>	<b>1,53</b>
5 795,00	WIIT SPA	EUR	117 519,45	207 692,80	0,51
5 310,00	TINEXTA SPA	EUR	193 692,42	202 629,60	0,50
7 350,00	EL.EN. SPA	EUR	105 464,98	114 513,00	0,28
6 150,00	GPI SPA	EUR	78 038,19	100 245,00	0,24
<b>Telecommunication</b>			<b>310 218,13</b>	<b>366 231,70</b>	<b>0,90</b>
471 000,00	TELECOM ITALIA SPA	EUR	221 958,82	204 508,20	0,50
905,00	REPLY SPA	EUR	88 259,31	161 723,50	0,40
<b>Raw materials</b>			<b>129 981,12</b>	<b>156 510,00</b>	<b>0,38</b>
7 400,00	SOL SPA	EUR	129 981,12	156 510,00	0,38
<b>Basic Goods</b>			<b>15 792,59</b>	<b>14 814,00</b>	<b>0,04</b>
900,00	LA DORIA SPA	EUR	15 792,59	14 814,00	0,04
<b>NETHERLANDS</b>			<b>7 236 897,64</b>	<b>9 082 007,28</b>	<b>22,28</b>
<b>Consumer Retail</b>			<b>4 473 193,81</b>	<b>5 481 419,60</b>	<b>13,45</b>
150 195,00	STELLANTIS NV	EUR	2 077 428,30	2 506 153,77	6,15
9 041,00	FERRARI NV	EUR	1 637 598,29	2 056 827,50	5,05
71 446,00	DAVIDE CAMPARI-MILANO NV	EUR	758 167,22	918 438,33	2,25
<b>Industries</b>			<b>1 347 436,89</b>	<b>1 834 234,72</b>	<b>4,50</b>
93 462,00	CNH INDUSTRIAL NV	EUR	1 091 397,63	1 595 396,34	3,91
28 501,00	CEMENTIR HOLDING NV	EUR	256 039,26	238 838,38	0,59
<b>Computing and IT</b>			<b>778 970,96</b>	<b>1 086 210,72</b>	<b>2,66</b>
24 822,00	STMICROELECTRONICS NV	EUR	778 970,96	1 086 210,72	2,66
<b>Finance</b>			<b>393 247,98</b>	<b>462 626,64</b>	<b>1,14</b>
5 859,00	EXOR NV	EUR	393 247,98	462 626,64	1,14
<b>Telecommunication</b>			<b>153 080,49</b>	<b>127 573,80</b>	<b>0,31</b>
59 600,00	MFE-MEDIAFOREUROPE NV -B-	EUR	85 427,40	74 202,00	0,18
59 600,00	MFE-MEDIAFOREUROPE NV -A-	EUR	67 653,09	53 371,80	0,13
<b>Energy</b>			<b>90 967,51</b>	<b>89 941,80</b>	<b>0,22</b>
8 870,00	ARISTON HOLDING NV	EUR	90 967,51	89 941,80	0,22
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>969 024,00</b>	<b>1,17</b>	<b>0,00</b>
<b>Shares</b>			<b>969 019,95</b>	<b>1,17</b>	<b>0,00</b>
<b>ITALY</b>			<b>969 019,95</b>	<b>1,17</b>	<b>0,00</b>
<b>Industries</b>			<b>260 949,50</b>	<b>0,37</b>	<b>0,00</b>
373 284,00	ALITALIA LINEE	EUR	260 601,37	0,37	0,00
794,00	RDB SPA	EUR	348,13	0,00	0,00
<b>Basic Goods</b>			<b>88 818,72</b>	<b>0,37</b>	<b>0,00</b>
372 672,00	CIRIO FINANZIRIA	EUR	88 818,72	0,37	0,00

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## Eurizon Fund - Equity Italy Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>321 378,02</b>	<b>0,23</b>	<b>0,00</b>
221 691,00	FIN PART	EUR	320 912,77	0,22	0,00
11 829,00	SOCIETA PARTECIPAZIONI FINANZIARIE SPA	EUR	465,25	0,01	0,00
<b>Consumer Retail</b>			<b>244 738,23</b>	<b>0,13</b>	<b>0,00</b>
104 628,00	GIACOMELLI SPORT	EUR	141 287,32	0,10	0,00
8 115,00	MARIELLA BURANI SPA	EUR	74 719,57	0,01	0,00
10 001,00	I VIAGGI DEL VENTAGLIO SPA	EUR	14 962,93	0,01	0,00
5 296,00	UNI LAND SPA	EUR	13 768,41	0,01	0,00
<b>Computing and IT</b>			<b>39 078,97</b>	<b>0,05</b>	<b>0,00</b>
51 295,00	IT HOLDING SPA	EUR	39 078,97	0,05	0,00
<b>Raw materials</b>			<b>14 056,51</b>	<b>0,02</b>	<b>0,00</b>
15 099,00	NGP SPA	EUR	14 056,51	0,02	0,00
<b>Ordinary Bonds</b>			<b>4,05</b>	<b>0,00</b>	<b>0,00</b>
<b>ITALY</b>			<b>4,05</b>	<b>0,00</b>	<b>0,00</b>
<b>Consumer Retail</b>			<b>4,05</b>	<b>0,00</b>	<b>0,00</b>
27,00	ALITALIA - LINEE AEREE ITALIANE SPA 7.50% 22/07/2010	EUR	4,05	0,00	0,00
<b>Total Portfolio</b>			<b>35 950 734,09</b>	<b>39 173 121,13</b>	<b>96,09</b>

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

## Eurizon Fund - Equity Italy Smart Volatility

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>36 150,00</b>	<b>1 362 400,00</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>36 150,00</b>	<b>1 362 400,00</b>
5	10	Purchase	FTSE/MIB INDEX	18/03/2022	EUR	36 150,00	1 362 400,00

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

## Eurizon Fund - Equity Italy Smart Volatility

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>(6 870,00)</b>	<b>14 500,00</b>	<b>193 836,25</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>15 192,60</b>	<b>25 650,00</b>	<b>—</b>
280	CALL	UNICREDIT SPA 14,00 17/02/22	EUR	9 240,00	11 130,00	—
120	CALL	ENEL SPA 6,90 17/02/22	EUR	5 952,60	14 520,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(22 062,60)</b>	<b>(11 150,00)</b>	<b>193 836,25</b>
(280)	PUT	UNICREDIT SPA 12,40 17/02/22	EUR	(10 710,00)	(6 860,00)	99 122,36
(120)	PUT	ENEL SPA 6,40 17/02/22	EUR	(11 352,60)	(4 290,00)	94 713,89

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

## Eurizon Fund - Equity China Smart Volatility

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	109 229 592,55	
Banks	(Note 3)	13 437 668,44	
Other banks and broker accounts	(Notes 2, 3, 9)	386 231,71	
Unrealised profit on swap contracts	(Notes 2, 9)	145 254,96	
Other interest receivable		42 863,32	
Receivable on subscriptions		215 543,26	
Other assets	(Note 10)	26 369,06	
<b>Total assets</b>		<b>123 483 523,30</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(9 052,28)	
Unrealised loss on swap contracts	(Notes 2, 9)	(217 681,05)	
Payable on redemptions		(83 999,91)	
Other liabilities		(201 627,33)	
<b>Total liabilities</b>		<b>(512 360,57)</b>	
<b>Total net assets</b>		<b>122 971 162,73</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	131,93	896 678,842
Class R2 Units	USD	150,80	13 043,834
Class Z Units	EUR	154,75	19 029,455

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

## Eurizon Fund - Equity China Smart Volatility

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>102 520 864,37</b>
Net income from investments	(Note 2)	1 911 251,08
Interest received on swap contracts	(Note 2)	870 972,82
Other income		34 041,12
<b>Total income</b>		<b>2 816 265,02</b>
Management fee	(Note 6)	(1 909 217,56)
Depositary fee	(Note 8)	(33 174,69)
Subscription tax	(Note 4)	(64 692,67)
Other charges and taxes	(Notes 5, 8)	(244 532,31)
<b>Total expenses</b>		<b>(2 251 617,23)</b>
<b>Net investment income / (loss)</b>		<b>564 647,79</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	680 493,64
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(23 704 446,51)
- option contracts	(Notes 2, 9)	585 206,54
- foreign currencies	(Note 2)	84 137,53
- future contracts	(Notes 2, 9)	(9 633,38)
- swap contracts	(Notes 2, 9)	(554 965,96)
<b>Net result of operations for the year</b>		<b>(22 354 560,35)</b>
Subscriptions for the year		96 714 911,40
Redemptions for the year		(53 910 052,69)
<b>Net assets at the end of the year</b>		<b>122 971 162,73</b>

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

## Eurizon Fund - Equity China Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>122 202 665,48</b>	<b>109 229 592,55</b>	<b>88,83</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>111 619 666,05</b>	<b>99 532 793,35</b>	<b>80,94</b>
<b>Shares</b>			<b>111 619 666,05</b>	<b>99 532 793,35</b>	<b>80,94</b>
<b>CAYMAN ISLANDS</b>			<b>74 749 947,23</b>	<b>64 224 722,36</b>	<b>52,23</b>
<b>Telecommunication</b>			<b>26 961 737,69</b>	<b>23 828 414,70</b>	<b>19,38</b>
199 798,00	TENCENT HOLDINGS LTD	HKD	10 951 792,16	10 296 917,61	8,38
216 263,00	MEITUAN	HKD	5 996 770,36	5 486 773,11	4,46
115 066,00	JD.COM INC	HKD	3 450 772,01	3 533 501,77	2,87
664 500,00	XIAOMI CORP -B-	HKD	1 746 264,73	1 403 652,29	1,14
25 469,00	PINDUODUO INC -ADR-	USD	2 411 044,80	1 314 951,45	1,07
8 590,00	BAIDU INC -ADR-	USD	1 256 081,86	1 131 869,03	0,92
43 333,00	VIPSHOP HOLDINGS LTD -ADR-	USD	719 449,01	322 349,73	0,26
27 100,00	KUAISHOU TECHNOLOGY	HKD	283 323,47	229 593,57	0,19
19 200,00	CHINA LITERATURE LTD	HKD	146 239,29	108 806,14	0,09
<b>Consumer Retail</b>			<b>25 576 563,64</b>	<b>20 396 652,21</b>	<b>16,59</b>
699 729,00	ALIBABA GROUP HOLDING LTD	HKD	14 690 899,29	9 138 592,74	7,43
75 193,00	NIO INC -ADR-	USD	2 528 055,93	2 109 559,87	1,71
70 551,00	SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	HKD	1 037 348,17	1 107 293,69	0,90
113 900,00	LI NING CO LTD	HKD	575 337,16	1 105 965,17	0,90
37 200,00	LI AUTO INC -ADR-	USD	721 746,53	1 057 492,37	0,86
23 020,00	XPENG INC -ADR-	USD	760 817,38	1 026 033,45	0,83
63 814,00	ANTA SPORTS PRODUCTS LTD	HKD	772 481,04	831 248,73	0,68
150 900,00	CHINA CONCH VENTURE HOLDINGS LTD	HKD	495 927,77	652 928,80	0,53
245 855,00	GEELY AUTOMOBILE HOLDINGS LTD	HKD	572 379,00	594 716,87	0,48
56 200,00	ZHONGSHENG GROUP HOLDINGS LTD	HKD	305 850,41	381 351,83	0,31
221 900,00	TONGCHENG-ELONG HOLDINGS LTD	HKD	424 299,04	356 838,88	0,29
10 550,00	HUAZHU GROUP LTD -ADR-	USD	394 487,63	348 863,91	0,28
183 800,00	YADEA GROUP HOLDINGS LTD	HKD	328 789,63	306 006,81	0,25
332 300,00	TOPSPORTS INTERNATIONAL HOLDINGS LTD	HKD	387 816,29	290 962,04	0,24
344 500,00	GREENTOWN SERVICE GROUP CO LTD	HKD	423 134,39	279 343,81	0,23
20 700,00	JD HEALTH INTERNATIONAL INC	HKD	238 321,93	138 346,58	0,11
255 000,00	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	96 148,97	132 924,33	0,11
27 400,00	CHINA MEIDONG AUTO HOLDINGS LTD	HKD	83 789,50	122 602,24	0,10
85 900,00	CHINA EDUCATION GROUP HOLDINGS LTD	HKD	157 426,43	119 210,90	0,10
54 100,00	VINDA INTERNATIONAL HOLDINGS LTD	HKD	133 343,61	118 947,20	0,10
24 987,00	MINTH GROUP LTD	HKD	97 570,22	94 920,90	0,08
44 362,00	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC -ADR-	USD	350 593,32	82 501,09	0,07
<b>Health</b>			<b>5 099 084,27</b>	<b>4 256 970,66</b>	<b>3,46</b>
181 973,00	WUXI BIOLOGICS CAYMAN INC	HKD	1 899 916,92	1 802 084,08	1,47
426 800,00	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	679 538,11	661 135,37	0,54
845 800,00	SINO BIOPHARMACEUTICAL LTD	HKD	730 870,98	539 828,25	0,44
174 800,00	HANSOH PHARMACEUTICAL GROUP CO LTD	HKD	602 785,99	377 575,28	0,31
60 300,00	HENGAN INTERNATIONAL GROUP CO LTD	HKD	347 518,45	276 662,49	0,22
39 349,00	INNOVENT BIOLOGICS INC	HKD	292 759,19	196 848,10	0,16
51 700,00	GENSCRIPT BIOTECH CORP	HKD	196 328,46	186 417,16	0,15
26 100,00	MICROPORT SCIENTIFIC CORP	HKD	168 048,89	81 216,20	0,07
98 300,00	3SBIO INC	HKD	86 698,62	76 694,08	0,06
11 900,00	AKESO INC	HKD	55 215,07	41 083,95	0,03
5 600,00	PING AN HEALTHCARE AND TECHNOLOGY CO LTD	HKD	39 403,59	17 425,70	0,01
<b>Computing and IT</b>			<b>4 400 061,07</b>	<b>3 941 255,42</b>	<b>3,20</b>
149 920,00	NETEASE INC	HKD	2 437 613,60	2 702 017,20	2,20
137 500,00	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	312 079,82	373 209,09	0,30

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## Eurizon Fund - Equity China Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
8 730,00	BILIBILI INC	USD	869 773,93	358 724,88	0,29
40 293,00	TENCENT MUSIC ENTERTAINMENT GROUP -ADR-	USD	515 566,38	244 427,15	0,20
52 102,00	KINGSOFT CORP LTD	HKD	185 710,83	205 026,14	0,16
30 000,00	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	79 316,51	57 850,96	0,05
<b>Basic Goods</b>			<b>3 394 580,14</b>	<b>3 604 827,70</b>	<b>2,93</b>
1 681 100,00	WANT WANT CHINA HOLDINGS LTD	HKD	1 039 202,45	1 357 421,61	1,11
131 262,00	CHINA MENGNIU DAIRY CO LTD	HKD	581 829,44	668 579,53	0,54
117 000,00	SMOORE INTERNATIONAL HOLDINGS LTD	HKD	502 682,71	492 959,66	0,40
338 300,00	CHINA FEIHE LTD	HKD	598 076,79	397 259,37	0,32
398 000,00	UNI-PRESIDENT CHINA HOLDINGS LTD	HKD	352 042,95	341 257,05	0,28
98 225,00	TINGYI CAYMAN ISLANDS HOLDING CORP	HKD	152 754,83	176 250,65	0,14
372 000,00	DALI FOODS GROUP CO LTD	HKD	167 990,97	171 099,83	0,14
<b>Finance</b>			<b>4 736 635,33</b>	<b>3 589 580,69</b>	<b>2,92</b>
190 500,00	CHINA RESOURCES LAND LTD	HKD	587 941,76	705 284,26	0,57
118 949,00	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	631 040,21	602 486,42	0,49
116 600,00	LONGFOR GROUP HOLDINGS LTD	HKD	477 384,51	478 032,43	0,39
23 100,00	KE HOLDINGS INC -ADR-	USD	1 088 419,11	411 594,18	0,34
405 100,00	COUNTRY GARDEN HOLDINGS CO LTD	HKD	356 001,70	310 080,00	0,25
552 825,00	CIFI HOLDINGS GROUP CO LTD	HKD	360 375,28	280 638,21	0,23
196 400,00	CIFI EVER SUNSHINE SERVICES GROUP LTD	HKD	354 698,27	251 149,02	0,20
131 200,00	CHINA OVERSEAS PROPERTY HOLDINGS LTD	HKD	95 365,59	117 858,78	0,10
25 400,00	CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD	HKD	130 359,20	102 259,01	0,08
115 000,00	LOGAN PROPERTY HOLDINGS CO LTD	HKD	116 116,05	73 528,86	0,06
157 000,00	AGILE GROUP HOLDINGS LTD	HKD	146 335,21	71 319,99	0,06
3 100,00	360 DIGITECH INC -ADR-	USD	64 981,99	62 949,90	0,05
132 000,00	POWERLONG REAL ESTATE HOLDINGS LTD	HKD	94 927,90	60 113,21	0,05
59 600,00	SUNAC SERVICES HOLDINGS LTD	HKD	157 527,70	47 109,35	0,04
26 000,00	SHIMAO SERVICES HOLDINGS LTD	HKD	75 160,85	15 177,07	0,01
<b>Industries</b>			<b>2 848 490,72</b>	<b>2 740 522,69</b>	<b>2,23</b>
52 429,00	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	1 093 894,34	1 488 549,20	1,21
749 082,00	LEE & MAN PAPER MANUFACTURING LTD	HKD	572 395,94	462 785,64	0,38
94 300,00	AAC TECHNOLOGIES HOLDINGS INC	HKD	559 719,06	329 312,66	0,27
315 000,00	CHINA RESOURCES CEMENT HOLDINGS LTD	HKD	275 412,32	213 925,89	0,17
149 000,00	CHINA LESSO GROUP HOLDINGS LTD	HKD	268 773,09	191 212,52	0,16
8 600,00	DIDI GLOBAL INC	USD	58 589,09	37 927,75	0,03
19 000,00	SANY HEAVY EQUIPMENT INTERNATIONAL HOLDINGS CO LTD	HKD	19 706,88	16 809,03	0,01
<b>Multi-Utilities</b>			<b>721 885,23</b>	<b>968 468,64</b>	<b>0,79</b>
56 550,00	ENN ENERGY HOLDINGS LTD	HKD	721 885,23	968 468,64	0,79
<b>Energy</b>			<b>496 100,96</b>	<b>497 515,51</b>	<b>0,40</b>
331 880,00	XINYI SOLAR HOLDINGS LTD	HKD	496 100,96	497 515,51	0,40
<b>Raw materials</b>			<b>514 808,18</b>	<b>400 514,14</b>	<b>0,33</b>
4 550,00	DAQO NEW ENERGY CORP -ADR-	USD	246 542,52	162 465,51	0,13
24 300,00	KINGBOARD HOLDINGS LTD	HKD	113 380,16	106 109,49	0,09
61 100,00	KINGBOARD LAMINATES HOLDINGS LTD	HKD	108 009,89	92 981,73	0,08
40 500,00	CHINA HONGQIAO GROUP LTD	HKD	46 875,61	38 957,41	0,03
<b>CHINA</b>			<b>26 607 867,80</b>	<b>25 383 730,56</b>	<b>20,64</b>
<b>Finance</b>			<b>16 528 345,36</b>	<b>15 390 924,21</b>	<b>12,52</b>
7 223 301,00	CHINA CONSTRUCTION BANK CORP -H-	HKD	4 853 068,21	4 462 582,13	3,63
355 403,00	PING AN INSURANCE GROUP CO OF CHINA LTD -H-	HKD	3 306 416,08	2 250 181,61	1,83
4 304 916,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H-	HKD	2 252 752,18	2 160 919,36	1,76
6 352 000,00	BANK OF CHINA LTD -H-	HKD	1 884 826,31	2 041 496,01	1,66
182 213,00	CHINA MERCHANTS BANK CO LTD -H-	HKD	1 003 876,23	1 248 844,15	1,02
1 728 000,00	AGRICULTURAL BANK OF CHINA LTD -H-	HKD	490 975,49	529 857,53	0,43
765 000,00	POSTAL SAVINGS BANK OF CHINA CO LTD -H-	HKD	435 320,71	481 307,70	0,39

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## Eurizon Fund - Equity China Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
289 500,00	CHINA LIFE INSURANCE CO LTD -H-	HKD	404 156,39	427 408,87	0,35
496 000,00	PICC PROPERTY & CASUALTY CO LTD -H-	HKD	358 592,29	364 449,67	0,30
178 200,00	GF SECURITIES CO LTD -H-	HKD	268 304,92	310 445,00	0,25
104 200,00	CHINA PACIFIC INSURANCE GROUP CO LTD -H-	HKD	245 384,00	249 098,68	0,20
102 300,00	CITIC SECURITIES CO LTD -H-	HKD	201 771,61	237 004,95	0,19
250 000,00	HAITONG SECURITIES CO LTD -H-	HKD	188 157,31	196 754,58	0,16
71 600,00	CHINA VANKE CO LTD -H-	HKD	158 725,73	144 576,06	0,12
97 400,00	A-LIVING SERVICES CO LTD -H-	HKD	344 424,98	138 488,88	0,11
246 000,00	CHINA GALAXY SECURITIES CO LTD -H-	HKD	113 083,37	126 836,01	0,10
3 000,00	ORIENT SECURITIES CO LTD -A-	CNY	3 881,42	6 144,41	0,01
3 100,00	BANK OF HANGZHOU CO LTD -A-	CNY	5 409,94	5 522,19	0,01
5 982,00	HUAXIA BANK CO LTD -A-	CNY	4 852,75	4 654,75	0,00
1 800,00	CHINA GALAXY SECURITIES CO LTD	CNY	2 769,36	2 798,75	0,00
800,00	GUOLIAN SECURITIES CO LTD -A-	CNY	1 596,08	1 552,92	0,00
<b>Consumer Retail</b>			<b>3 381 800,66</b>	<b>3 755 163,22</b>	<b>3,05</b>
46 360,00	BYD CO LTD -H-	HKD	1 127 319,59	1 396 267,27	1,13
394 100,00	SHANGHAI PHARMACEUTICALS HOLDING CO LTD	HKD	646 167,14	685 672,62	0,56
513 900,00	JIANGSU EXPRESSWAY CO LTD -H-	HKD	478 310,98	469 230,55	0,38
107 200,00	HAIER SMART HOME CO LTD	HKD	322 638,48	397 493,09	0,32
128 900,00	GREAT WALL MOTOR CO LTD -H-	HKD	400 024,07	392 318,98	0,32
280 000,00	ZHEJIANG EXPRESSWAY CO LTD -H-	HKD	205 539,27	218 457,21	0,18
28 800,00	FUYAO GLASS INDUSTRY GROUP CO LTD -H-	HKD	143 649,32	132 791,46	0,11
77 000,00	DONGFENG MOTOR GROUP CO LTD -H-	HKD	54 177,78	57 889,57	0,05
251,00	HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD -A-	CNY	3 974,03	5 042,47	0,00
<b>Industries</b>			<b>1 924 286,29</b>	<b>1 806 110,31</b>	<b>1,47</b>
5 584 000,00	CHINA TOWER CORP LTD -H-	HKD	688 820,43	539 033,73	0,44
221 400,00	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD -H-	HKD	332 710,44	398 779,12	0,33
62 300,00	ANHUI CONCH CEMENT CO LTD -H-	HKD	284 077,92	279 117,24	0,23
88 600,00	COSCO SHIPPING HOLDINGS CO LTD -H-	HKD	122 338,41	161 797,34	0,13
33 000,00	FLAT GLASS GROUP CO LTD -H-	HKD	126 990,34	152 531,65	0,12
14 350,00	HANGZHOU TIGERMED CONSULTING CO LTD	HKD	256 869,98	149 768,00	0,12
110 000,00	CHINA COMMUNICATIONS SERVICES CORP LTD -H-	HKD	43 687,30	47 470,95	0,04
71 000,00	CHINA RAILWAY GROUP LTD -H-	HKD	28 664,56	33 139,94	0,03
2 760,00	NARI TECHNOLOGY CO LTD -A-	CNY	8 873,91	15 351,69	0,01
2 400,00	LENS TECHNOLOGY CO LTD	CNY	10 035,22	7 663,42	0,01
600,00	JIANGSU HENGLI HYDRAULIC CO LTD	CNY	8 874,04	6 819,71	0,01
179,00	CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO LTD -A-	CNY	4 368,48	5 080,15	0,00
200,00	GUANGDONG KINLONG HARDWARE PRODUCTS CO LTD -A-	CNY	4 069,12	5 046,42	0,00
790,00	ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD -A-	CNY	1 429,89	2 669,64	0,00
349,00	JONJEE HI-TECH INDUSTRIAL AND COMMERCIAL HOLDING CO LTD -A-	CNY	2 476,25	1 841,31	0,00
<b>Energy</b>			<b>1 537 630,50</b>	<b>1 626 709,94</b>	<b>1,32</b>
1 493 856,00	CHINA PETROLEUM & CHEMICAL CORP -H-	HKD	693 080,45	626 017,84	0,51
1 200 000,00	PETROCHINA CO LTD -H-	HKD	480 570,78	474 255,20	0,38
214 000,00	CHINA LONGYUAN POWER GROUP CORP LTD -H-	HKD	314 036,13	466 623,51	0,38
77 000,00	CHINA OILFIELD SERVICES LTD -H-	HKD	49 943,14	59 813,39	0,05
<b>Health</b>			<b>1 564 239,66</b>	<b>1 173 336,25</b>	<b>0,95</b>
329 500,00	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD -H-	HKD	563 372,76	370 834,97	0,30
180 400,00	SINOPHARM GROUP CO LTD -H-	HKD	437 559,64	356 481,82	0,29
16 600,00	WUXI APTEC CO LTD -H-	HKD	312 180,53	236 405,31	0,19
9 050,00	PHARMARON BEIJING CO LTD	HKD	153 922,26	117 680,82	0,10
13 350,00	SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD -H-	HKD	50 728,69	50 865,74	0,04
600,00	YUNNAN BAIYAO GROUP CO LTD -A-	CNY	10 075,45	8 724,73	0,01
250,00	CANSINO BIOLOGICS INC -H-	HKD	7 100,32	5 084,96	0,01
900,00	HUADONG MEDICINE CO LTD	CNY	3 081,21	5 027,25	0,01
160,00	TOPCHOICE MEDICAL CORP -A-	CNY	6 390,53	4 424,20	0,00

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

## Eurizon Fund - Equity China Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200,00	GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD -A-	CNY	3 804,95	3 094,99	0,00
588,00	APELOA PHARMACEUTICAL CO LTD -A-	CNY	1 824,39	2 866,96	0,00
829,00	LEPU MEDICAL TECHNOLOGY BEIJING CO LTD -A-	CNY	2 940,10	2 606,76	0,00
229,00	BETTA PHARMACEUTICALS CO LTD	CNY	3 590,82	2 540,17	0,00
473,00	JIANGSU YUYUE MEDICAL EQUIPMENT & SUPPLY CO LTD -A-	CNY	1 717,19	2 484,36	0,00
700,00	ZHEJIANG HUAHAI PHARMACEUTICAL CO LTD -A-	CNY	2 319,77	2 106,77	0,00
360,00	DASHENLIN PHARMACEUTICAL GROUP CO LTD -A-	CNY	3 631,05	2 106,44	0,00
<b>Basic Goods</b>			<b>671 596,24</b>	<b>792 402,99</b>	<b>0,65</b>
92 500,00	NONGFU SPRING CO LTD	HKD	460 560,16	553 084,79	0,45
28 500,00	TSINGTAO BREWERY CO LTD -H-	HKD	203 344,88	229 317,04	0,19
235,00	CHONGQING BREWERY CO LTD -A-	CNY	3 449,73	4 941,12	0,01
400,00	ANGEL YEAST CO LTD -A-	CNY	2 761,80	3 354,83	0,00
200,00	CHACHA FOOD CO LTD	CNY	1 479,67	1 705,21	0,00
<b>Raw materials</b>			<b>804 255,46</b>	<b>666 243,18</b>	<b>0,54</b>
800 000,00	CHINA MOLYBDENUM CO LTD -H-	HKD	475 770,00	374 316,36	0,30
12 000,00	GANFENG LITHIUM CO LTD	HKD	204 412,77	171 167,97	0,14
233 000,00	ALUMINUM CORP OF CHINA LTD -H-	HKD	122 464,86	116 693,35	0,10
6 212,00	SHANDONG NANSHAN ALUMINUM CO LTD -A-	CNY	1 607,83	4 065,50	0,00
<b>Computing and IT</b>			<b>185 888,39</b>	<b>164 808,16</b>	<b>0,13</b>
93 800,00	TRAVELSKY TECHNOLOGY LTD -H-	HKD	166 264,63	139 974,79	0,11
1 600,00	GOERTEK INC	CNY	7 392,06	12 027,59	0,01
1 500,00	ZHEJIANG DAHUA TECHNOLOGY CO LTD -A-	CNY	4 949,91	4 893,85	0,01
328,00	GUANGZHOU SHIYUAN ELECTRONIC TECHNOLOGY CO LTD -A-	CNY	3 714,34	3 709,88	0,00
36,00	G-BITS NETWORK TECHNOLOGY XIAMEN CO LTD -A-	CNY	1 628,98	2 110,19	0,00
908,00	WUS PRINTED CIRCUIT KUNSHAN CO LTD -A-	CNY	1 938,47	2 091,86	0,00
<b>Telecommunication</b>			<b>9 773,39</b>	<b>7 966,06</b>	<b>0,01</b>
7 000,00	FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD -A-	CNY	9 773,39	7 966,06	0,01
<b>Multi-Utilities</b>			<b>51,85</b>	<b>66,24</b>	<b>0,00</b>
21,00	CHINA YANGTZE POWER CO LTD -A-	CNY	51,85	66,24	0,00
<b>HONG KONG</b>			<b>5 373 430,56</b>	<b>5 653 207,27</b>	<b>4,60</b>
<b>Computing and IT</b>			<b>1 129 978,88</b>	<b>1 411 661,27</b>	<b>1,15</b>
1 113 103,00	LENOVO GROUP LTD	HKD	844 464,22	1 144 025,07	0,93
57 200,00	HUA HONG SEMICONDUCTOR LTD	HKD	285 514,66	267 636,20	0,22
<b>Finance</b>			<b>1 006 836,20</b>	<b>908 201,65</b>	<b>0,74</b>
116 000,00	WHARF HOLDINGS LTD	HKD	371 641,16	310 241,94	0,25
896 000,00	CHINA JINMAO HOLDINGS GROUP LTD	HKD	239 770,93	241 161,49	0,20
253 000,00	YUEXIU PROPERTY CO LTD	HKD	202 369,11	196 242,39	0,16
207 600,00	FAR EAST HORIZON LTD	HKD	193 055,00	160 555,83	0,13
<b>Multi-Utilities</b>			<b>852 271,58</b>	<b>877 474,32</b>	<b>0,71</b>
225 300,00	BEIJING ENTERPRISES HOLDINGS LTD	HKD	660 082,21	690 838,55	0,56
166 000,00	GUANGDONG INVESTMENT LTD	HKD	192 189,37	186 635,77	0,15
<b>Health</b>			<b>828 630,94</b>	<b>835 031,34</b>	<b>0,68</b>
868 096,00	CSPC PHARMACEUTICAL GROUP LTD	HKD	828 630,94	835 031,34	0,68
<b>Energy</b>			<b>451 310,09</b>	<b>617 417,58</b>	<b>0,50</b>
820 000,00	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	451 310,09	617 417,58	0,50
<b>Basic Goods</b>			<b>439 515,78</b>	<b>498 132,63</b>	<b>0,41</b>
72 500,00	CHINA RESOURCES BEER HOLDINGS CO LTD	HKD	439 515,78	498 132,63	0,41
<b>Raw materials</b>			<b>495 512,99</b>	<b>387 787,67</b>	<b>0,32</b>
259 000,00	FOSUN INTERNATIONAL LTD	HKD	313 772,51	245 017,09	0,20
493 000,00	MMG LTD	HKD	181 740,48	142 770,58	0,12

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

## Eurizon Fund - Equity China Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>94 930,29</b>	<b>77 227,73</b>	<b>0,06</b>
24 200,00	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	94 930,29	77 227,73	0,06
<b>Consumer Retail</b>			<b>74 443,81</b>	<b>40 273,08</b>	<b>0,03</b>
29 800,00	SINOTRUK HONG KONG LTD	HKD	74 443,81	40 273,08	0,03
<b>BERMUDA</b>			<b>2 313 650,04</b>	<b>2 093 670,56</b>	<b>1,70</b>
<b>Multi-Utilities</b>			<b>2 051 340,67</b>	<b>1 924 966,19</b>	<b>1,56</b>
184 900,00	CHINA RESOURCES GAS GROUP LTD	HKD	858 438,85	926 034,38	0,75
401 700,00	CHINA GAS HOLDINGS LTD	HKD	951 086,35	748 164,83	0,61
710 000,00	BEIJING ENTERPRISES WATER GROUP LTD	HKD	241 815,47	250 766,98	0,20
<b>Computing and IT</b>			<b>161 606,04</b>	<b>70 044,63</b>	<b>0,06</b>
99 000,00	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	161 606,04	70 044,63	0,06
<b>Energy</b>			<b>44 810,70</b>	<b>50 239,37</b>	<b>0,04</b>
59 700,00	KUNLUN ENERGY CO LTD	HKD	44 810,70	50 239,37	0,04
<b>Consumer Retail</b>			<b>55 892,63</b>	<b>48 420,37</b>	<b>0,04</b>
561 000,00	ALIBABA PICTURES GROUP LTD	HKD	55 892,63	48 420,37	0,04
<b>UNITED STATES</b>			<b>2 258 111,99</b>	<b>1 891 290,02</b>	<b>1,54</b>
<b>Consumer Retail</b>			<b>2 258 111,99</b>	<b>1 891 290,02</b>	<b>1,54</b>
42 850,00	YUM CHINA HOLDINGS INC	USD	2 258 111,99	1 891 290,02	1,54
<b>SINGAPORE</b>			<b>316 658,43</b>	<b>286 172,58</b>	<b>0,23</b>
<b>Finance</b>			<b>316 658,43</b>	<b>286 172,58</b>	<b>0,23</b>
43 900,00	BOC AVIATION LTD	HKD	316 658,43	286 172,58	0,23
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>823 138,53</b>	<b>0,20</b>	<b>0,00</b>
<b>Shares</b>			<b>823 138,53</b>	<b>0,20</b>	<b>0,00</b>
<b>HONG KONG</b>			<b>823 138,53</b>	<b>0,20</b>	<b>0,00</b>
<b>Multi-Utilities</b>			<b>383 655,96</b>	<b>0,18</b>	<b>0,00</b>
1 565 128,00	CHINA RENEWABLE ENERGY INVESTMENT LTD	HKD	383 655,96	0,18	0,00
<b>Raw materials</b>			<b>156 546,22</b>	<b>0,02</b>	<b>0,00</b>
214 845,00	CHINA METAL RECYCLING	HKD	156 546,22	0,02	0,00
<b>Consumer Retail</b>			<b>282 936,35</b>	<b>0,00</b>	<b>0,00</b>
810 000,00	CHINA HUIZHAN DAIRY HOLDINGS CO LTD	HKD	282 936,35	0,00	0,00
<b>INVESTMENT FUNDS</b>			<b>9 759 860,90</b>	<b>9 696 799,00</b>	<b>7,89</b>
<b>UCI Units</b>			<b>9 759 860,90</b>	<b>9 696 799,00</b>	<b>7,89</b>
<b>IRELAND</b>			<b>9 759 860,90</b>	<b>9 696 799,00</b>	<b>7,89</b>
<b>Finance</b>			<b>9 759 860,90</b>	<b>9 696 799,00</b>	<b>7,89</b>
67 900,00	ISHARES EUR GOVT BOND 1-3YR UCITS ETF	EUR	9 759 860,90	9 696 799,00	7,89
<b>Total Portfolio</b>			<b>122 202 665,48</b>	<b>109 229 592,55</b>	<b>88,83</b>

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

## Eurizon Fund - Equity China Smart Volatility

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(9 052,28)</b>	<b>655 469,57</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(9 052,28)</b>	<b>655 469,57</b>
1	47	Purchase	FTSE CHINA A50 INDEX	28/01/2022	USD	(9 052,28)	655 469,57

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

## Eurizon Fund - Equity China Smart Volatility

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### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						—	<b>(72 426,09)</b>
EUR EURIBOR MBCNA	EUR	L	10 726 672,78	JP MORGAN AG	22/03/2022	—	145 254,96
EUR EURIBOR MBCNA	EUR	L	10 576 782,03	UBS EUROPE SE	14/06/2022	—	(217 681,05)

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

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## Eurizon Fund - Equity Emerging Markets Smart Volatility

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	435 773 198,25	
Banks	(Note 3)	13 494 964,81	
Other banks and broker accounts	(Notes 2, 3, 9)	668 844,57	
Unrealised profit on future contracts	(Notes 2, 9)	25 221,40	
Other interest receivable		33 526,80	
Receivable on subscriptions		234 514,93	
Other assets	(Note 10)	935 327,41	
<b>Total assets</b>		<b>451 165 598,17</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(71 840,41)	
Unrealised loss on swap contracts	(Notes 2, 9)	(213 006,84)	
Payable on redemptions		(547 348,87)	
Other liabilities		(739 709,61)	
<b>Total liabilities</b>		<b>(1 571 905,73)</b>	
<b>Total net assets</b>		<b>449 593 692,44</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	228,87	1 912 632,579
Class R2 Units	USD	260,94	8 404,031
Class Z Units	EUR	275,87	35 949,271

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

## Eurizon Fund - Equity Emerging Markets Smart Volatility

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>420 942 436,43</b>
Net income from investments	(Note 2)	11 132 184,00
Interest received on swap contracts	(Note 2)	887 892,95
Other income		75 797,11
<b>Total income</b>		<b>12 095 874,06</b>
Management fee	(Note 6)	(7 769 899,09)
Depositary fee	(Note 8)	(136 172,54)
Subscription tax	(Note 4)	(258 987,03)
Other charges and taxes	(Notes 5, 8)	(908 086,65)
<b>Total expenses</b>		<b>(9 073 145,31)</b>
<b>Net investment income / (loss)</b>		<b>3 022 728,75</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	41 984 658,11
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(22 992 258,33)
- option contracts	(Notes 2, 9)	395 963,56
- foreign currencies	(Note 2)	270 765,02
- future contracts	(Notes 2, 9)	(829 017,42)
- swap contracts	(Notes 2, 9)	(955 360,75)
<b>Net result of operations for the year</b>		<b>20 897 478,94</b>
Subscriptions for the year		400 698 602,76
Redemptions for the year		(392 944 825,69)
<b>Net assets at the end of the year</b>		<b>449 593 692,44</b>

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

## Eurizon Fund - Equity Emerging Markets Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>400 899 048,30</b>	<b>435 773 198,25</b>	<b>96,93</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>389 253 364,48</b>	<b>425 624 210,63</b>	<b>94,67</b>
<b>Shares</b>			<b>389 253 364,48</b>	<b>425 598 876,21</b>	<b>94,66</b>
<b>CAYMAN ISLANDS</b>			<b>89 579 944,37</b>	<b>80 137 950,67</b>	<b>17,82</b>
<b>Telecommunication</b>			<b>30 066 562,01</b>	<b>29 223 822,92</b>	<b>6,50</b>
376 779,00	TENCENT HOLDINGS LTD	HKD	19 633 239,76	19 417 923,70	4,32
219 260,00	MEITUAN	HKD	5 652 463,00	5 562 809,51	1,24
118 011,00	JD.COM INC	HKD	3 386 592,52	3 623 938,24	0,81
74 988,00	VIPSHOP HOLDINGS LTD -ADR-	USD	1 333 159,23	557 828,02	0,12
29 031,00	XIAOMI CORP -B-	HKD	61 107,50	61 323,45	0,01
<b>Consumer Retail</b>			<b>37 109 163,87</b>	<b>27 573 426,88</b>	<b>6,13</b>
906 542,00	ALIBABA GROUP HOLDING LTD	HKD	21 862 324,95	11 839 609,53	2,63
427 707,00	SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	HKD	7 620 001,09	6 712 835,59	1,49
223 965,00	ANTA SPORTS PRODUCTS LTD	HKD	3 506 786,02	2 917 394,65	0,65
281 771,00	LI NING CO LTD	HKD	1 342 252,75	2 735 986,92	0,61
75 940,00	LI AUTO INC -ADR-	USD	1 453 795,86	2 158 762,65	0,48
97 233,00	ZHONGSHENG GROUP HOLDINGS LTD	HKD	528 806,80	659 786,17	0,15
77 257,00	CHINA MEIDONG AUTO HOLDINGS LTD	HKD	301 401,82	345 689,09	0,08
52 667,00	HAIDILAO INTERNATIONAL HOLDING LTD	HKD	343 827,90	103 355,58	0,02
123 333,00	GREENTOWN SERVICE GROUP CO LTD	HKD	149 966,68	100 006,70	0,02
<b>Multi-Utilities</b>			<b>5 894 534,92</b>	<b>7 715 432,54</b>	<b>1,72</b>
450 513,00	ENN ENERGY HOLDINGS LTD	HKD	5 894 534,92	7 715 432,54	1,72
<b>Computing and IT</b>			<b>4 866 913,79</b>	<b>5 182 981,57</b>	<b>1,15</b>
287 575,00	NETEASE INC	HKD	4 866 913,79	5 182 981,57	1,15
<b>Finance</b>			<b>5 936 721,28</b>	<b>4 329 969,09</b>	<b>0,96</b>
832 908,00	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	5 655 326,47	4 218 747,20	0,94
64 000,00	CIFI EVER SUNSHINE SERVICES GROUP LTD	HKD	135 182,41	81 840,82	0,02
50 333,00	SHIMAO SERVICES HOLDINGS LTD	HKD	146 212,40	29 381,07	0,00
<b>Industries</b>			<b>1 814 978,80</b>	<b>3 103 065,74</b>	<b>0,69</b>
81 434,00	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	1 267 211,70	2 312 050,87	0,51
22 422,00	AIRTAC INTERNATIONAL GROUP	TWD	475 010,89	722 644,39	0,16
110 667,00	LEE & MAN PAPER MANUFACTURING LTD	HKD	72 756,21	68 370,48	0,02
<b>Basic Goods</b>			<b>2 206 320,18</b>	<b>1 555 660,75</b>	<b>0,35</b>
753 333,00	CHINA FEIHE LTD	HKD	1 678 160,87	884 624,86	0,20
831 045,00	WANT WANT CHINA HOLDINGS LTD	HKD	528 159,31	671 035,89	0,15
<b>Health</b>			<b>1 684 749,52</b>	<b>1 453 591,18</b>	<b>0,32</b>
2 241 280,00	SINO BIOPHARMACEUTICAL LTD	HKD	1 648 187,85	1 430 487,41	0,32
2 333,00	WUXI BIOLOGICS CAYMAN INC	HKD	36 561,67	23 103,77	0,00
<b>TAIWAN</b>			<b>44 240 096,72</b>	<b>65 265 816,15</b>	<b>14,52</b>
<b>Computing and IT</b>			<b>24 143 681,31</b>	<b>40 070 839,48</b>	<b>8,91</b>
1 796 303,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	22 162 517,36	36 349 059,47	8,08
100 918,00	MEDIATEK INC	TWD	1 981 163,95	3 721 780,01	0,83
<b>Finance</b>			<b>5 282 782,24</b>	<b>8 094 967,09</b>	<b>1,80</b>
2 706 019,00	FUBON FINANCIAL HOLDING CO LTD	TWD	4 175 297,98	6 534 465,08	1,45
1 930 987,00	YUANTA FINANCIAL HOLDING CO LTD	TWD	1 107 483,66	1 560 501,23	0,35
1,00	FIRST FINANCIAL HOLDING CO LTD	TWD	0,60	0,78	0,00

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## Eurizon Fund - Equity Emerging Markets Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>7 017 724,74</b>	<b>7 688 456,51</b>	<b>1,71</b>
2 075 740,00	CHUNGHWA TELECOM CO LTD	TWD	7 017 724,74	7 688 456,51	1,71
<b>Industries</b>			<b>4 341 357,31</b>	<b>5 679 818,98</b>	<b>1,26</b>
319 305,00	DELTA ELECTRONICS INC	TWD	2 194 455,08	2 887 613,42	0,64
365 636,00	EVERGREEN MARINE CORP TAIWAN LTD	TWD	1 124 697,60	1 635 714,04	0,36
116 840,00	MICRO-STAR INTERNATIONAL CO LTD	TWD	462 971,66	599 509,07	0,13
57 798,00	HIWIN TECHNOLOGIES CORP	TWD	559 232,97	556 982,45	0,13
<b>Raw materials</b>			<b>2 225 643,62</b>	<b>2 256 035,20</b>	<b>0,50</b>
815 175,00	NAN YA PLASTICS CORP	TWD	2 225 643,62	2 256 035,20	0,50
<b>Consumer Retail</b>			<b>623 333,41</b>	<b>825 393,66</b>	<b>0,19</b>
41 181,00	ECLAT TEXTILE CO LTD	TWD	623 333,41	825 393,66	0,19
<b>Energy</b>			<b>605 574,09</b>	<b>650 305,23</b>	<b>0,15</b>
211 674,00	FORMOSA PETROCHEMICAL CORP	TWD	605 574,09	650 305,23	0,15
<b>INDIA</b>			<b>53 338 916,87</b>	<b>64 608 285,77</b>	<b>14,37</b>
<b>Computing and IT</b>			<b>15 310 802,76</b>	<b>20 907 475,65</b>	<b>4,65</b>
213 871,00	TATA CONSULTANCY SERVICES LTD	INR	7 900 902,28	9 737 355,42	2,16
280 298,00	HCL TECHNOLOGIES LTD	INR	2 945 177,77	4 432 964,82	0,99
193 256,00	INFOSYS LTD	INR	3 233 309,23	4 375 359,94	0,97
207 755,00	WIPRO LTD	INR	919 724,95	1 780 659,03	0,40
6 469,00	LARSEN & TOUBRO INFOTECH LTD	INR	311 688,53	581 136,44	0,13
<b>Consumer Retail</b>			<b>11 790 287,34</b>	<b>12 954 546,11</b>	<b>2,88</b>
72 528,00	MARUTI SUZUKI INDIA LTD	INR	6 249 146,95	6 507 742,39	1,45
74 197,00	TITAN CO LTD	INR	1 548 668,74	2 233 220,07	0,49
14 620,00	INFO EDGE INDIA LTD	INR	909 723,99	982 120,79	0,22
30 217,00	EICHER MOTORS LTD	INR	709 037,89	979 738,65	0,22
19 983,00	JUBILANT FOODWORKS LTD	INR	886 900,27	870 868,27	0,19
28 810,00	HERO MOTOCORP LTD	INR	940 759,36	850 904,39	0,19
19 093,00	BALKRISHNA INDUSTRIES LTD	INR	546 050,14	529 951,55	0,12
<b>Raw materials</b>			<b>6 096 529,88</b>	<b>7 927 525,69</b>	<b>1,76</b>
194 234,00	ASIAN PAINTS LTD	INR	6 096 529,88	7 927 525,69	1,76
<b>Finance</b>			<b>5 405 083,53</b>	<b>5 876 994,52</b>	<b>1,31</b>
38 886,00	BAJAJ FINANCE LTD	INR	2 810 094,25	3 348 020,01	0,74
38 813,00	HOUSING DEVELOPMENT FINANCE CORP LTD	INR	1 260 357,90	1 220 309,95	0,27
59 358,00	SBI CARDS & PAYMENT SERVICES LTD	INR	682 240,72	656 914,54	0,15
138 445,00	DLF LTD	INR	652 390,66	651 750,02	0,15
<b>Health</b>			<b>4 395 545,80</b>	<b>5 633 628,87</b>	<b>1,25</b>
27 102,00	DIVI'S LABORATORIES LTD	INR	1 104 876,35	1 503 324,24	0,33
23 142,00	DR REDDY'S LABORATORIES LTD	INR	1 118 858,10	1 339 387,50	0,30
89 388,00	CIPLA LTD	INR	833 718,18	991 921,34	0,22
16 655,00	APOLLO HOSPITALS ENTERPRISE LTD	INR	914 232,38	991 220,63	0,22
25 226,00	PIRAMAL ENTERPRISES LTD	INR	423 860,79	807 775,16	0,18
<b>Industries</b>			<b>3 580 315,40</b>	<b>4 296 655,08</b>	<b>0,96</b>
19 257,00	ULTRATECH CEMENT LTD	INR	1 307 678,47	1 773 809,23	0,40
55 406,00	HAVELLS INDIA LTD	INR	809 349,97	929 116,31	0,21
29 598,00	PIDILITE INDUSTRIES LTD	INR	770 099,79	873 242,61	0,19
156 111,00	AMBUJA CEMENTS LTD	INR	693 187,17	720 486,93	0,16
<b>Basic Goods</b>			<b>3 481 245,98</b>	<b>3 757 745,44</b>	<b>0,84</b>
90 586,00	HINDUSTAN UNILEVER LTD	INR	2 350 415,60	2 550 902,66	0,57
102 623,00	MARICO LTD	INR	632 022,33	629 178,61	0,14
221 081,00	ITC LTD	INR	498 808,05	577 664,17	0,13

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>1 911 568,28</b>	<b>1 756 592,37</b>	<b>0,39</b>
554 458,00	OIL & NATURAL GAS CORP LTD	INR	988 097,83	945 884,60	0,21
176 069,00	BHARAT PETROLEUM CORP LTD	INR	923 470,45	810 707,77	0,18
<b>Multi-Utilities</b>			<b>1 367 537,90</b>	<b>1 497 122,04</b>	<b>0,33</b>
612 381,00	POWER GRID CORP OF INDIA LTD	INR	1 367 537,90	1 497 122,04	0,33
<b>SOUTH KOREA</b>			<b>51 979 824,24</b>	<b>55 995 553,67</b>	<b>12,45</b>
<b>Computing and IT</b>			<b>18 600 474,80</b>	<b>23 828 390,70</b>	<b>5,30</b>
335 456,00	SAMSUNG ELECTRONICS CO LTD	KRW	15 145 165,04	19 592 235,85	4,36
79 845,00	SAMSUNG ELECTRONICS CO LTD -PREF-	KRW	3 455 309,76	4 236 154,85	0,94
<b>Telecommunication</b>			<b>14 968 364,89</b>	<b>14 371 962,89</b>	<b>3,20</b>
30 781,00	NAVER CORP	KRW	8 489 389,02	8 599 960,57	1,91
52 282,00	KAKAO CORP	KRW	4 900 051,47	4 448 192,46	0,99
2 671,00	NCSOFT CORP	KRW	1 578 924,40	1 323 809,86	0,30
<b>Finance</b>			<b>7 130 689,41</b>	<b>7 065 092,30</b>	<b>1,57</b>
171 936,00	KB FINANCIAL GROUP INC	KRW	7 130 689,41	7 065 092,30	1,57
<b>Consumer Retail</b>			<b>4 885 587,72</b>	<b>4 026 953,88</b>	<b>0,89</b>
2 019,00	LG HOUSEHOLD & HEALTH CARE LTD	KRW	2 392 819,57	1 656 270,56	0,37
18 563,00	LG CORP	KRW	1 111 586,61	1 117 272,41	0,25
6 675,00	LG ELECTRONICS INC	KRW	807 299,11	691 912,80	0,15
10 295,00	WOONGJIN COWAY CO LTD	KRW	573 882,43	561 498,11	0,12
<b>Health</b>			<b>2 231 374,49</b>	<b>2 568 993,04</b>	<b>0,57</b>
3 002,00	SAMSUNG BIOLOGICS CO LTD	KRW	1 686 467,09	2 032 146,23	0,45
3 120,00	SK BIOSCIENCE CO LTD	KRW	504 465,31	532 063,14	0,12
1 093,00	SAMSUNG MEDISON CO LTD	KRW	40 442,09	4 783,67	0,00
<b>Industries</b>			<b>1 557 988,50</b>	<b>1 659 389,57</b>	<b>0,37</b>
6 700,00	SAMSUNG ELECTRO-MECHANICS CO LTD	KRW	831 899,39	968 323,11	0,22
6 481,00	POSCO CHEMICAL CO LTD	KRW	726 089,11	691 066,46	0,15
<b>Basic Goods</b>			<b>1 373 345,91</b>	<b>1 353 022,66</b>	<b>0,30</b>
23 049,00	KT&G CORP	KRW	1 373 345,91	1 353 022,66	0,30
<b>Raw materials</b>			<b>1 231 998,52</b>	<b>1 121 748,63</b>	<b>0,25</b>
1 627,00	KOREA ZINC CO LTD	KRW	482 952,34	616 571,75	0,14
4 071,00	KUMHO PETROCHEMICAL CO LTD	KRW	749 046,18	505 176,88	0,11
<b>CHINA</b>			<b>31 230 744,84</b>	<b>30 796 568,33</b>	<b>6,85</b>
<b>Finance</b>			<b>22 915 169,06</b>	<b>23 132 431,24</b>	<b>5,14</b>
16 800 475,00	CHINA CONSTRUCTION BANK CORP -H-	HKD	10 481 444,43	10 379 395,72	2,31
15 438 815,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H-	HKD	7 558 801,18	7 749 752,66	1,72
4 901 274,00	AGRICULTURAL BANK OF CHINA LTD -H-	HKD	1 457 269,95	1 502 880,18	0,33
1 522 170,00	PICC PROPERTY & CASUALTY CO LTD -H-	HKD	1 015 010,64	1 118 456,37	0,25
398 612,00	CITIC SECURITIES CO LTD -H-	HKD	865 321,08	923 489,89	0,20
244 133,00	CHINA PACIFIC INSURANCE GROUP CO LTD -H-	HKD	695 310,40	583 620,04	0,13
192 989,00	CHINA INTERNATIONAL CAPITAL CORP LTD -H-	HKD	417 473,08	478 889,82	0,11
168 391,00	CHINA CONSTRUCTION BANK CORP -A-	CNY	160 710,79	137 112,80	0,03
749 000,00	CHINA CINDA ASSET MANAGEMENT CO LTD -H-	HKD	120 858,14	126 741,75	0,03
163 079,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -A-	CNY	115 454,26	104 915,71	0,02
44 050,00	BANK OF BEIJING CO LTD -A-	CNY	27 515,11	27 176,30	0,01
<b>Consumer Retail</b>			<b>4 891 666,06</b>	<b>4 705 864,66</b>	<b>1,05</b>
153 095,00	BYD CO LTD -H-	HKD	4 794 474,99	4 610 904,60	1,03
104 000,00	JIANGSU EXPRESSWAY CO LTD -H-	HKD	97 191,07	94 960,06	0,02

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<b>Health</b>			<b>2 522 820,64</b>	<b>2 013 282,86</b>	<b>0,45</b>
65 412,00	WUXI APTEC CO LTD -H-	HKD	1 226 185,51	931 550,87	0,21
636 000,00	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD -H-	HKD	903 986,11	715 784,65	0,16
26 533,00	PHARMARON BEIJING CO LTD	HKD	367 681,10	345 019,35	0,08
820,00	GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD -A-	CNY	12 979,01	12 689,47	0,00
1 408,00	DASHENLIN PHARMACEUTICAL GROUP CO LTD -A-	CNY	11 988,91	8 238,52	0,00
<b>Energy</b>			<b>460 547,00</b>	<b>454 494,56</b>	<b>0,10</b>
1 150 000,00	PETROCHINA CO LTD -H-	HKD	460 547,00	454 494,56	0,10
<b>Computing and IT</b>			<b>155 495,45</b>	<b>148 676,40</b>	<b>0,03</b>
39 600,00	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD -A-	CNY	155 495,45	148 676,40	0,03
<b>Industries</b>			<b>90 869,59</b>	<b>133 092,03</b>	<b>0,03</b>
3 321,00	SUNGROW POWER SUPPLY CO LTD -A-	CNY	31 135,21	67 280,30	0,01
500,00	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD -A-	CNY	34 356,70	40 851,58	0,01
2 196,00	JIANGSU HENGLI HYDRAULIC CO LTD	CNY	25 377,68	24 960,15	0,01
<b>Telecommunication</b>			<b>141 864,69</b>	<b>126 850,36</b>	<b>0,03</b>
111 467,00	FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD -A-	CNY	141 864,69	126 850,36	0,03
<b>Basic Goods</b>			<b>52 312,35</b>	<b>81 876,22</b>	<b>0,02</b>
1 866,00	SHANXI XINGHUACUN FEN WINE FACTORY CO LTD -A-	CNY	52 312,35	81 876,22	0,02
<b>SAUDI ARABIA</b>			<b>20 692 492,79</b>	<b>24 253 313,12</b>	<b>5,39</b>
<b>Raw materials</b>			<b>9 453 800,31</b>	<b>10 089 865,67</b>	<b>2,24</b>
309 213,00	SAUDI BASIC INDUSTRIES CORP	SAR	7 864 479,78	8 461 002,34	1,88
39 101,00	SAUDI ARABIAN FERTILIZER CO	SAR	1 589 320,53	1 628 863,33	0,36
<b>Energy</b>			<b>7 468 472,94</b>	<b>7 978 963,16</b>	<b>1,78</b>
944 838,00	SAUDI ARABIAN OIL CO	SAR	7 468 472,94	7 978 963,16	1,78
<b>Finance</b>			<b>3 253 988,36</b>	<b>5 684 278,80</b>	<b>1,26</b>
169 939,00	AL RAJHI BANK	SAR	3 253 988,36	5 684 278,80	1,26
<b>Consumer Retail</b>			<b>516 231,18</b>	<b>500 205,49</b>	<b>0,11</b>
10 775,00	JARIR MARKETING CO	SAR	516 231,18	500 205,49	0,11
<b>BRAZIL</b>			<b>15 997 939,23</b>	<b>15 784 768,92</b>	<b>3,51</b>
<b>Basic Goods</b>			<b>6 610 326,89</b>	<b>6 474 444,67</b>	<b>1,44</b>
2 685 372,00	AMBEV SA	BRL	6 610 326,89	6 474 444,67	1,44
<b>Energy</b>			<b>4 344 051,63</b>	<b>4 579 642,36</b>	<b>1,02</b>
457 391,00	PETROLEO BRASILEIRO SA -PREF-	BRL	1 935 675,01	2 034 621,27	0,45
349 037,00	PETROLEO BRASILEIRO SA	BRL	1 495 070,14	1 675 419,39	0,37
259 892,00	VIBRA ENERGIA SA	BRL	913 306,48	869 601,70	0,20
<b>Finance</b>			<b>3 007 872,64</b>	<b>2 862 360,31</b>	<b>0,64</b>
1 034 575,00	ITAUSA - INVESTIMENTOS ITAU SA -PREF-	BRL	1 520 841,33	1 444 531,89	0,32
472 044,00	BANCO BRADESCO SA -PREF-	BRL	1 487 030,67	1 417 827,97	0,32
0,35	BR MALLS PARTICIPACOES SA	BRL	0,64	0,45	0,00
<b>Industries</b>			<b>1 899 492,73</b>	<b>1 776 931,95</b>	<b>0,39</b>
344 593,00	WEG SA	BRL	1 899 492,73	1 776 931,95	0,39
<b>Consumer Retail</b>			<b>136 195,34</b>	<b>91 389,63</b>	<b>0,02</b>
15 788,00	ALPARGATAS SA PREF	BRL	136 190,89	91 385,49	0,02
0,50	LOCALIZA RENT A CAR SA	BRL	4,45	4,14	0,00

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<b>RUSSIA</b>			<b>15 244 152,90</b>	<b>15 402 841,23</b>	<b>3,43</b>
<b>Energy</b>			<b>13 374 487,05</b>	<b>13 162 381,34</b>	<b>2,93</b>
91 326,00	LUKOIL PJSC	USD	7 261 526,51	7 084 213,24	1,58
29 306,00	NOVATEK PJSC -S- -GDR- REG	USD	6 112 960,54	6 078 168,10	1,35
<b>Raw materials</b>			<b>971 397,33</b>	<b>1 334 903,35</b>	<b>0,30</b>
36 272,00	SEVERSTAL PJSC	USD	521 517,48	687 436,31	0,15
251 969,00	NOVOLIPETSK STEEL PJSC	USD	449 879,85	647 467,04	0,15
<b>Industries</b>			<b>898 268,52</b>	<b>905 556,54</b>	<b>0,20</b>
5 866,00	POLYUS PJSC	USD	898 268,52	905 556,54	0,20
<b>SOUTH AFRICA</b>			<b>11 104 515,60</b>	<b>12 217 363,11</b>	<b>2,72</b>
<b>Telecommunication</b>			<b>4 358 850,07</b>	<b>5 407 410,86</b>	<b>1,20</b>
455 023,00	MTN GROUP LTD	ZAR	3 329 171,40	4 327 058,33	0,96
144 064,00	VODACOM GROUP LTD	ZAR	1 029 678,67	1 080 352,53	0,24
<b>Raw materials</b>			<b>3 754 818,60</b>	<b>3 518 830,73</b>	<b>0,78</b>
614 987,00	SIBANYE STILLWATER LTD -A-	ZAR	2 159 440,43	1 682 084,72	0,37
10 533,00	ANGLO AMERICAN PLATINUM LTD	ZAR	829 044,17	1 065 988,38	0,24
66 044,00	NORTHAM PLATINUM HOLDINGS LTD	ZAR	766 334,00	770 757,63	0,17
<b>Basic Goods</b>			<b>1 687 467,70</b>	<b>1 961 117,19</b>	<b>0,44</b>
96 378,00	SHOPRITE HOLDINGS LTD	ZAR	762 693,02	1 121 437,84	0,25
114 933,00	REMGRO LTD	ZAR	924 774,68	839 679,35	0,19
<b>Consumer Retail</b>			<b>1 303 379,23</b>	<b>1 330 004,33</b>	<b>0,30</b>
60 141,00	MR PRICE GROUP LTD	ZAR	602 624,02	668 365,44	0,15
62 694,00	BIDVEST GROUP LTD	ZAR	700 755,21	661 638,89	0,15
<b>INDONESIA</b>			<b>8 409 341,16</b>	<b>9 894 355,85</b>	<b>2,20</b>
<b>Telecommunication</b>			<b>6 896 619,21</b>	<b>7 821 083,11</b>	<b>1,74</b>
29 650 091,00	TELEKOMUNIKASI INDONESIA PERSERO TBK PT	IDR	6 773 889,04	7 693 595,76	1,71
673 349,00	TOWER BERSAMA INFRASTRUCTURE TBK PT	IDR	122 730,17	127 487,35	0,03
<b>Finance</b>			<b>1 420 233,35</b>	<b>1 969 532,14</b>	<b>0,44</b>
4 331 401,00	BANK CENTRAL ASIA TBK PT	IDR	1 420 233,35	1 969 532,14	0,44
<b>Raw materials</b>			<b>92 488,60</b>	<b>103 740,60</b>	<b>0,02</b>
714 177,00	ANEKA TAMBANG TBK	IDR	92 488,60	103 740,60	0,02
<b>KUWAIT</b>			<b>7 189 184,12</b>	<b>8 696 970,15</b>	<b>1,93</b>
<b>Finance</b>			<b>6 501 508,90</b>	<b>7 993 689,62</b>	<b>1,78</b>
2 646 921,00	NATIONAL BANK OF KUWAIT SAKP	KWD	6 236 308,58	7 723 185,86	1,72
117 000,00	BOUBYAN BANK KSCP	KWD	265 200,32	270 503,76	0,06
<b>Telecommunication</b>			<b>687 675,22</b>	<b>703 280,53</b>	<b>0,15</b>
403 879,00	MOBILE TELECOMMUNICATIONS CO KSC	KWD	687 675,22	703 280,53	0,15
<b>UNITED STATES</b>			<b>8 874 684,75</b>	<b>7 735 530,66</b>	<b>1,72</b>
<b>Consumer Retail</b>			<b>8 874 684,75</b>	<b>7 735 530,66</b>	<b>1,72</b>
175 260,00	YUM CHINA HOLDINGS INC	USD	8 874 684,75	7 735 530,66	1,72
<b>MEXICO</b>			<b>4 865 593,11</b>	<b>6 169 869,54</b>	<b>1,37</b>
<b>Consumer Retail</b>			<b>1 462 093,43</b>	<b>1 826 255,94</b>	<b>0,41</b>
546 860,00	WAL-MART DE MEXICO SAB DE CV	MXN	1 411 104,52	1 787 558,27	0,40
5 630,00	PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV	MXN	50 988,91	38 697,67	0,01

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<b>Finance</b>			<b>952 922,36</b>	<b>1 599 699,35</b>	<b>0,36</b>
279 940,00	GRUPO FINANCIERO BANORTE SAB DE CV -O-	MXN	952 922,36	1 599 699,35	0,36
<b>Raw materials</b>			<b>1 441 758,56</b>	<b>1 507 868,39</b>	<b>0,33</b>
393 101,00	GRUPO MEXICO SAB DE CV -B-	MXN	1 441 758,56	1 507 868,39	0,33
<b>Industries</b>			<b>1 008 818,76</b>	<b>1 236 045,86</b>	<b>0,27</b>
55 651,00	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV -B-	MXN	493 590,78	674 566,68	0,15
30 916,00	GRUPO AEROPORTUARIO DEL SURESTE SAB DE CV -B-	MXN	515 227,98	561 479,18	0,12
<b>MALAYSIA</b>			<b>5 383 789,23</b>	<b>5 824 620,52</b>	<b>1,30</b>
<b>Finance</b>			<b>1 491 675,65</b>	<b>1 547 151,59</b>	<b>0,35</b>
875 087,00	MALAYAN BANKING BHD	MYR	1 491 663,45	1 547 138,38	0,35
15,00	PUBLIC BANK BHD	MYR	12,20	13,21	0,00
<b>Telecommunication</b>			<b>1 221 441,23</b>	<b>1 258 931,21</b>	<b>0,28</b>
786 600,00	DIGI.COM BHD	MYR	683 828,89	679 487,20	0,15
593 500,00	MAXIS BHD	MYR	537 612,34	579 444,01	0,13
<b>Energy</b>			<b>1 018 680,25</b>	<b>1 096 304,52</b>	<b>0,24</b>
999 400,00	DIALOG GROUP BHD	MYR	546 111,78	562 105,90	0,13
116 602,00	PETRONAS GAS BHD	MYR	375 113,74	426 159,40	0,09
25 300,00	PETRONAS DAGANGAN BHD	MYR	97 454,73	108 039,22	0,02
<b>Raw materials</b>			<b>818 151,23</b>	<b>944 683,28</b>	<b>0,21</b>
508 100,00	PETRONAS CHEMICALS GROUP BHD	MYR	818 151,23	944 683,28	0,21
<b>Health</b>			<b>514 368,12</b>	<b>647 399,91</b>	<b>0,15</b>
444 000,00	IHH HEALTHCARE BHD	MYR	514 368,12	647 399,91	0,15
<b>Consumer Retail</b>			<b>176 586,62</b>	<b>186 540,18</b>	<b>0,04</b>
231 000,00	SIME DARBY BHD	MYR	102 194,24	112 764,59	0,02
86 900,00	WESTPORTS HOLDINGS BHD	MYR	74 392,38	73 775,59	0,02
<b>Basic Goods</b>			<b>142 869,32</b>	<b>143 594,97</b>	<b>0,03</b>
52 900,00	HAP SENG CONSOLIDATED BHD	MYR	84 211,95	86 452,85	0,02
10 900,00	FRASER & NEAVE HOLDINGS BHD	MYR	58 657,37	57 142,12	0,01
<b>Industries</b>			<b>16,81</b>	<b>14,86</b>	<b>0,00</b>
10,00	MISC BHD	MYR	16,81	14,86	0,00
<b>THAILAND</b>			<b>4 872 705,01</b>	<b>5 445 799,10</b>	<b>1,21</b>
<b>Raw materials</b>			<b>1 731 807,88</b>	<b>1 617 671,26</b>	<b>0,36</b>
158 083,00	SIAM CEMENT PCL REG	THB	1 731 807,88	1 617 671,26	0,36
<b>Telecommunication</b>			<b>1 069 070,78</b>	<b>1 401 185,57</b>	<b>0,31</b>
229 800,00	ADVANCED INFO SERVICE PCL	THB	1 069 070,78	1 401 185,57	0,31
<b>Energy</b>			<b>1 016 286,57</b>	<b>1 329 651,78</b>	<b>0,30</b>
286 800,00	PTT EXPLORATION & PRODUCTION PCL	THB	741 115,89	897 178,69	0,20
169 930,00	ENERGY ABSOLUTE PCL	THB	275 170,68	432 473,09	0,10
<b>Health</b>			<b>1 055 539,78</b>	<b>1 097 290,49</b>	<b>0,24</b>
1 799 600,00	BANGKOK DUSIT MEDICAL SERVICES PCL -F-	THB	1 055 539,78	1 097 290,49	0,24
<b>HUNGARY</b>			<b>3 244 477,38</b>	<b>3 694 744,22</b>	<b>0,82</b>
<b>Finance</b>			<b>1 906 245,85</b>	<b>2 386 855,32</b>	<b>0,53</b>
52 784,00	OTP BANK NYRT	HUF	1 906 245,85	2 386 855,32	0,53
<b>Energy</b>			<b>712 024,20</b>	<b>711 256,59</b>	<b>0,16</b>
103 612,00	MOL HUNGARIAN OIL & GAS PLC	HUF	712 024,20	711 256,59	0,16

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

## Eurizon Fund - Equity Emerging Markets Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>626 207,33</b>	<b>596 632,31</b>	<b>0,13</b>
25 103,00	RICHTER GEDEON NYRT	HUF	626 207,33	596 632,31	0,13
<b>QATAR</b>			<b>2 303 089,91</b>	<b>2 665 329,40</b>	<b>0,59</b>
<b>Finance</b>			<b>1 209 465,27</b>	<b>1 356 342,44</b>	<b>0,30</b>
661 454,00	MASRAF AL RAYAN QSC	QAR	692 938,90	746 493,83	0,17
371 513,00	COMMERCIAL BANK PQSC	QAR	516 526,37	609 848,61	0,13
<b>Raw materials</b>			<b>978 756,97</b>	<b>1 192 884,39</b>	<b>0,26</b>
316 620,00	INDUSTRIES QATAR QSC	QAR	978 756,97	1 192 884,39	0,26
<b>Telecommunication</b>			<b>114 867,67</b>	<b>116 102,57</b>	<b>0,03</b>
67 998,00	OOREDOO QPSC	QAR	114 867,67	116 102,57	0,03
<b>POLAND</b>			<b>2 110 887,64</b>	<b>2 145 445,26</b>	<b>0,48</b>
<b>Energy</b>			<b>992 728,65</b>	<b>1 038 117,26</b>	<b>0,23</b>
63 975,00	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	992 728,65	1 038 117,26	0,23
<b>Finance</b>			<b>1 036 497,40</b>	<b>1 023 166,94</b>	<b>0,23</b>
132 600,00	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	1 036 497,40	1 023 166,94	0,23
<b>Telecommunication</b>			<b>81 661,59</b>	<b>84 161,06</b>	<b>0,02</b>
45 629,00	ORANGE POLSKA SA	PLN	81 661,59	84 161,06	0,02
<b>HONG KONG</b>			<b>1 779 207,94</b>	<b>1 593 588,81</b>	<b>0,35</b>
<b>Health</b>			<b>1 779 207,94</b>	<b>1 593 588,81</b>	<b>0,35</b>
1 656 690,00	CSPC PHARMACEUTICAL GROUP LTD	HKD	1 779 207,94	1 593 588,81	0,35
<b>UNITED ARAB EMIRATES</b>			<b>1 376 919,31</b>	<b>1 533 591,04</b>	<b>0,34</b>
<b>Finance</b>			<b>919 207,64</b>	<b>1 078 480,98</b>	<b>0,24</b>
524 398,00	ABU DHABI COMMERCIAL BANK PJSC	AED	919 207,64	1 078 480,98	0,24
<b>Consumer Retail</b>			<b>457 711,67</b>	<b>455 110,06</b>	<b>0,10</b>
442 065,00	ABU DHABI NATIONAL OIL CO FOR DISTRIBUTION PJSC	AED	457 711,67	455 110,06	0,10
<b>CHILE</b>			<b>1 357 540,01</b>	<b>1 416 284,80</b>	<b>0,31</b>
<b>Raw materials</b>			<b>758 227,97</b>	<b>920 314,67</b>	<b>0,20</b>
18 249,00	SOCIEDAD QUIMICA Y MINERA DE CHILE SA -B- -PREF-	CLP	627 969,61	823 463,28	0,18
65 366,00	EMPRESAS CMPC SA	CLP	130 258,36	96 851,39	0,02
<b>Finance</b>			<b>468 063,15</b>	<b>388 256,47</b>	<b>0,09</b>
10 925 275,00	BANCO SANTANDER CHILE	CLP	468 063,15	388 256,47	0,09
<b>Basic Goods</b>			<b>131 248,89</b>	<b>107 713,66</b>	<b>0,02</b>
14 980,00	CIA CERVECERIAS UNIDAS SA	CLP	131 248,89	107 713,66	0,02
<b>JERSEY</b>			<b>1 091 448,42</b>	<b>1 041 893,54</b>	<b>0,23</b>
<b>Raw materials</b>			<b>1 091 448,42</b>	<b>1 041 893,54</b>	<b>0,23</b>
66 709,00	POLYMETAL INTERNATIONAL PLC	GBP	1 091 448,42	1 041 893,54	0,23
<b>EGYPT</b>			<b>716 333,15</b>	<b>843 010,68</b>	<b>0,19</b>
<b>Finance</b>			<b>716 333,15</b>	<b>843 010,68</b>	<b>0,19</b>
282 915,00	COMMERCIAL INTERNATIONAL BANK EGYPT SAE	EGP	716 333,15	843 010,68	0,19
<b>BERMUDA</b>			<b>839 527,84</b>	<b>804 668,28</b>	<b>0,18</b>
<b>Multi-Utilities</b>			<b>839 527,84</b>	<b>804 668,28</b>	<b>0,18</b>
160 667,00	CHINA RESOURCES GAS GROUP LTD	HKD	839 527,84	804 668,28	0,18

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

## Eurizon Fund - Equity Emerging Markets Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GREECE</b>			<b>588 404,67</b>	<b>704 148,77</b>	<b>0,16</b>
<b>Telecommunication</b>			<b>566 352,83</b>	<b>698 542,37</b>	<b>0,16</b>
42 974,00	HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	EUR	566 352,83	698 542,37	0,16
<b>Consumer Retail</b>			<b>22 051,84</b>	<b>5 606,40</b>	<b>0,00</b>
1 168,00	FF GROUP	EUR	22 051,84	5 606,40	0,00
<b>PHILIPPINES</b>			<b>333 060,14</b>	<b>349 120,63</b>	<b>0,08</b>
<b>Finance</b>			<b>333 060,14</b>	<b>349 120,63</b>	<b>0,08</b>
167 530,00	BDO UNIBANK INC	PHP	333 060,14	349 120,63	0,08
<b>TURKEY</b>			<b>272 856,26</b>	<b>344 018,79</b>	<b>0,08</b>
<b>Raw materials</b>			<b>272 855,00</b>	<b>344 017,44</b>	<b>0,08</b>
179 851,00	EREGLI DEMIR VE CELIK FABRIKALARI TAS	TRY	272 855,00	344 017,44	0,08
<b>Consumer Retail</b>			<b>1,26</b>	<b>1,35</b>	<b>0,00</b>
1,00	TURK HAVA YOLLARI AO	TRY	1,26	1,35	0,00
<b>PERU</b>			<b>139 574,36</b>	<b>118 706,95</b>	<b>0,03</b>
<b>Raw materials</b>			<b>139 574,36</b>	<b>118 706,95</b>	<b>0,03</b>
18 312,00	CIA DE MINAS BUENAVENTURA SAA -ADR-	USD	139 574,36	118 706,95	0,03
<b>CZECH REPUBLIC</b>			<b>96 086,74</b>	<b>114 676,35</b>	<b>0,03</b>
<b>Finance</b>			<b>96 086,74</b>	<b>114 676,35</b>	<b>0,03</b>
30 373,00	MONETA MONEY BANK AS	CZK	96 086,74	114 676,35	0,03
<b>ARGENTINA</b>			<b>25,77</b>	<b>41,90</b>	<b>0,00</b>
<b>Raw materials</b>			<b>25,77</b>	<b>41,90</b>	<b>0,00</b>
39,00	TERNIUM ARGENTINA SA	ARS	25,77	41,90	0,00
<b>Ordinary Bonds</b>			<b>0,00</b>	<b>25 334,42</b>	<b>0,01</b>
<b>INDIA</b>			<b>0,00</b>	<b>25 334,42</b>	<b>0,01</b>
<b>Multi-Utilities</b>			<b>0,00</b>	<b>22 986,98</b>	<b>0,01</b>
1 710 012,50	NTPC LTD 8.49% 25/03/2025	INR	0,00	22 986,98	0,01
<b>Basic Goods</b>			<b>0,00</b>	<b>2 347,44</b>	<b>0,00</b>
193 380,00	BRITANNIA INDUSTRIES LTD 8.00% 28/08/2022	INR	0,00	2 347,44	0,00
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>1 432 898,86</b>	<b>9 477,62</b>	<b>0,00</b>
<b>Shares</b>			<b>1 432 898,86</b>	<b>927,17</b>	<b>0,00</b>
<b>PHILIPPINES</b>			<b>1 003,32</b>	<b>927,07</b>	<b>0,00</b>
<b>Finance</b>			<b>1 003,32</b>	<b>927,07</b>	<b>0,00</b>
533 837,00	AYALA LAND INC -PREF-	PHP	1 003,32	927,07	0,00
<b>HONG KONG</b>			<b>974 329,44</b>	<b>0,09</b>	<b>0,00</b>
<b>Multi-Utilities</b>			<b>84 631,75</b>	<b>0,08</b>	<b>0,00</b>
707 127,00	CHINA RENEWABLE ENERGY INVESTMENT LTD	HKD	84 631,75	0,08	0,00
<b>Raw materials</b>			<b>94 447,25</b>	<b>0,01</b>	<b>0,00</b>
129 620,00	CHINA METAL RECYCLING	HKD	94 447,25	0,01	0,00
<b>Consumer Retail</b>			<b>795 250,44</b>	<b>0,00</b>	<b>0,00</b>
2 261 771,00	CHINA HUIZHAN DAIRY HOLDINGS CO LTD	HKD	795 250,44	0,00	0,00

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## Eurizon Fund - Equity Emerging Markets Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TAIWAN</b>			<b>320 551,89</b>	<b>0,01</b>	<b>0,00</b>
<b>Computing and IT</b>			<b>287 441,38</b>	<b>0,01</b>	<b>0,00</b>
445 000,00	YA HSING IND CO	TWD	287 441,38	0,01	0,00
<b>Industries</b>			<b>33 110,51</b>	<b>0,00</b>	<b>0,00</b>
33 204,00	PACIFIC ELEC WIRE	TWD	33 110,51	0,00	0,00
<b>INDONESIA</b>			<b>137 014,21</b>	<b>0,00</b>	<b>0,00</b>
<b>Industries</b>			<b>137 014,21</b>	<b>0,00</b>	<b>0,00</b>
1 275 000,00	TRUBA ALAM MANUNGGAL ENGINEERING PT	IDR	137 014,21	0,00	0,00
<b>Ordinary Bonds</b>			<b>0,00</b>	<b>8 550,45</b>	<b>0,00</b>
<b>INDIA</b>			<b>0,00</b>	<b>8 550,45</b>	<b>0,00</b>
<b>Basic Goods</b>			<b>0,00</b>	<b>8 550,45</b>	<b>0,00</b>
719 432,00	BRITANNIA INDUSTRIES LTD 5.50% 03/06/2024	INR	0,00	8 550,45	0,00
<b>INVESTMENT FUNDS</b>			<b>10 212 784,96</b>	<b>10 139 510,00</b>	<b>2,26</b>
<b>UCI Units</b>			<b>10 212 784,96</b>	<b>10 139 510,00</b>	<b>2,26</b>
<b>IRELAND</b>			<b>10 212 784,96</b>	<b>10 139 510,00</b>	<b>2,26</b>
<b>Finance</b>			<b>10 212 784,96</b>	<b>10 139 510,00</b>	<b>2,26</b>
71 000,00	ISHARES EUR GOVT BOND 1-3YR UCITS ETF	EUR	10 212 784,96	10 139 510,00	2,26
<b>Total Portfolio</b>			<b>400 899 048,30</b>	<b>435 773 198,25</b>	<b>96,93</b>

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



## Eurizon Fund - Equity Emerging Markets Smart Volatility

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(46 619,01)</b>	<b>6 939 502,77</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>25 221,40</b>	<b>1 737 584,69</b>
50	32	Purchase	MSCI EMERGING MARKETS	18/03/2022	USD	25 221,40	1 737 584,69
<b>Unrealised loss on future contracts and commitment</b>						<b>(71 840,41)</b>	<b>5 201 918,08</b>
1	373	Purchase	FTSE CHINA A50 INDEX	28/01/2022	USD	(71 840,41)	5 201 918,08

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

## Eurizon Fund - Equity Emerging Markets Smart Volatility

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						—	<b>(213 006,84)</b>
EUR EURIBOR MBCNA	EUR	L	8 231 589,99	CITIGROUP GLOBAL MARKETS EUROPE AG	21/06/2022	—	(26 361,50)
EUR EURIBOR MBCNA	EUR	L	9 068 805,19	UBS EUROPE SE	14/06/2022	—	(186 645,34)

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

## Eurizon Fund - Equity World Smart Volatility

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 023 837 557,68	
Banks	(Note 3)	34 670 293,66	
Other banks and broker accounts	(Notes 2, 3, 9)	5 535 354,01	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	755 787,88	
Unrealised profit on future contracts	(Notes 2, 9)	2 398 169,51	
Receivable on subscriptions		2 898 271,17	
Other assets	(Note 10)	358 423,06	
<b>Total assets</b>		<b>1 070 453 856,97</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(823 791,08)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(174 496,22)	
Unrealised loss on future contracts	(Notes 2, 9)	(797 021,82)	
Payable on redemptions		(1 089 769,54)	
Other liabilities		(1 656 220,89)	
<b>Total liabilities</b>		<b>(4 541 299,55)</b>	
<b>Total net assets</b>		<b>1 065 912 557,42</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	134,52	6 899 326,060
Class R2 Units	USD	153,95	8 643,175
Class RH Units	EUR	114,08	694 865,326
Class Z Units	EUR	164,45	220 285,965
Class ZH Units	EUR	139,35	151 994,675

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

## Eurizon Fund - Equity World Smart Volatility

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>743 517 770,61</b>
Net income from investments	(Note 2)	13 580 988,99
Other income		233 386,76
<b>Total income</b>		<b>13 814 375,75</b>
Management fee	(Note 6)	(12 749 950,57)
Depository fee	(Note 8)	(229 362,49)
Subscription tax	(Note 4)	(439 677,00)
Other charges and taxes	(Notes 5, 8)	(1 548 770,94)
<b>Total expenses</b>		<b>(14 967 761,00)</b>
<b>Net investment income / (loss)</b>		<b>(1 153 385,25)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	86 240 835,50
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	136 329 338,91
- option contracts	(Notes 2, 9)	(283 074,67)
- forward foreign exchange contracts	(Notes 2, 9)	3 134,33
- foreign currencies	(Note 2)	(82 840,81)
- future contracts	(Notes 2, 9)	1 311 353,62
<b>Net result of operations for the year</b>		<b>222 365 361,63</b>
Subscriptions for the year		612 371 338,23
Redemptions for the year		(512 341 913,05)
<b>Net assets at the end of the year</b>		<b>1 065 912 557,42</b>

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

## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>823 460 397,72</b>	<b>1 023 837 557,68</b>	<b>96,05</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>823 388 750,78</b>	<b>1 023 837 557,42</b>	<b>96,05</b>
<b>Shares</b>			<b>823 388 750,78</b>	<b>1 023 803 103,27</b>	<b>96,05</b>
<b>UNITED STATES</b>			<b>502 533 203,67</b>	<b>659 761 990,28</b>	<b>61,90</b>
<b>Computing and IT</b>			<b>101 369 061,12</b>	<b>160 796 695,76</b>	<b>15,09</b>
176 159,00	MICROSOFT CORP	USD	31 292 638,49	52 097 967,45	4,89
253 930,00	APPLE INC	USD	16 277 819,51	39 650 334,62	3,72
103 424,00	TEXAS INSTRUMENTS INC	USD	15 833 686,93	17 140 631,19	1,61
13 200,00	LAM RESEARCH CORP	USD	7 903 407,38	8 347 504,57	0,78
47 930,00	QUALCOMM INC	USD	4 708 355,61	7 707 493,08	0,72
9 701,00	ADOBE INC	USD	3 271 861,54	4 837 363,99	0,45
17 610,00	SALESFORCE.COM INC	USD	2 838 710,28	3 935 306,31	0,37
27 979,00	SKYWORKS SOLUTIONS INC	USD	3 629 393,73	3 816 974,20	0,36
5 158,00	INTUIT INC	USD	1 151 265,42	2 917 454,74	0,27
6 544,00	KLA CORP	USD	1 265 860,04	2 475 061,99	0,23
16 560,00	APPLIED MATERIALS INC	USD	806 066,24	2 291 489,80	0,22
48 606,00	INTEL CORP	USD	2 311 102,81	2 201 204,34	0,21
11 285,00	ANALOG DEVICES INC	USD	1 023 138,34	1 744 253,35	0,16
2 900,00	EPAM SYSTEMS INC	USD	903 822,34	1 704 630,19	0,16
14 031,00	PAYCHEX INC	USD	992 181,35	1 684 164,56	0,16
28 527,00	ACTIVISION BLIZZARD INC	USD	1 754 662,86	1 668 925,21	0,16
8 084,00	CADENCE DESIGN SYSTEMS INC	USD	868 086,93	1 324 704,32	0,13
11 320,00	AKAMAI TECHNOLOGIES INC	USD	958 663,16	1 165 048,46	0,11
9 525,00	ELECTRONIC ARTS INC	USD	1 048 056,27	1 104 772,94	0,10
7 370,00	JACK HENRY & ASSOCIATES INC	USD	1 014 383,27	1 082 234,07	0,10
6 626,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	805 968,99	1 035 502,10	0,10
2 042,00	VEEVA SYSTEMS INC -A-	USD	288 706,39	458 749,81	0,04
3 200,00	ADVANCED MICRO DEVICES INC	USD	421 223,24	404 924,47	0,04
<b>Finance</b>			<b>107 494 952,38</b>	<b>126 867 445,63</b>	<b>11,90</b>
207 000,00	MORGAN STANLEY	USD	17 747 942,62	17 867 679,12	1,68
92 393,00	JPMORGAN CHASE & CO	USD	10 198 412,07	12 865 313,87	1,21
90 133,00	INTERCONTINENTAL EXCHANGE INC	USD	9 656 190,22	10 840 215,67	1,02
75 000,00	AMERICAN EXPRESS CO	USD	10 168 076,14	10 789 661,31	1,01
213 973,00	BANK OF AMERICA CORP	USD	5 683 003,32	8 371 140,50	0,79
53 133,00	MARSH & MCLENNAN COS INC	USD	6 205 519,10	8 121 333,27	0,76
17 645,00	GOLDMAN SACHS GROUP INC	USD	5 046 713,04	5 935 716,07	0,56
108 050,00	BANK OF NEW YORK MELLON CORP	USD	5 014 490,82	5 518 418,44	0,52
41 627,00	CBOE GLOBAL MARKETS INC	USD	4 284 153,91	4 773 269,48	0,45
75 000,00	TRUIST FINANCIAL CORP	USD	3 674 033,99	3 861 458,86	0,36
20 070,00	VISA INC -A-	USD	3 554 707,41	3 824 631,29	0,36
32 671,00	NORTHERN TRUST CORP	USD	3 139 474,77	3 436 316,58	0,32
20 510,00	M&T BANK CORP	USD	2 696 064,87	2 769 896,70	0,26
13 747,00	CME GROUP INC	USD	2 355 331,65	2 761 730,87	0,26
8 299,00	PUBLIC STORAGE	USD	1 638 316,56	2 733 445,44	0,26
18 088,00	ARTHUR J GALLAGHER & CO	USD	1 574 466,53	2 698 726,41	0,25
66 641,00	WEYERHAEUSER CO	USD	1 736 264,87	2 413 187,67	0,23
8 705,00	AMERICAN TOWER CORP	USD	1 822 241,52	2 239 019,60	0,21
29 850,00	BROWN & BROWN INC	USD	1 138 574,22	1 844 757,73	0,17
11 750,00	PROLOGIS INC	USD	989 831,31	1 739 562,48	0,16
9 700,00	ERIE INDEMNITY CO -A-	USD	1 746 781,72	1 643 336,64	0,15
10 890,00	ASSURANT INC	USD	1 307 832,18	1 492 539,39	0,14
7 800,00	PNC FINANCIAL SERVICES GROUP INC	USD	1 123 097,65	1 375 357,34	0,13
17 719,00	CHARLES SCHWAB CORP	USD	737 430,24	1 310 383,61	0,12
7 111,00	CROWN CASTLE INTERNATIONAL CORP	USD	995 438,33	1 305 267,75	0,12
1 549,00	BLACKROCK INC	USD	927 576,23	1 247 100,57	0,12

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
21 668,00	AFLAC INC	USD	914 439,89	1 112 552,60	0,10
12 682,00	EQUITY RESIDENTIAL	USD	628 687,45	1 009 251,90	0,09
9 339,00	ALLSTATE CORP	USD	789 859,75	966 174,47	0,09
<b>Consumer Retail</b>			<b>82 374 552,41</b>	<b>104 579 029,28</b>	<b>9,81</b>
48 000,00	MCDONALD'S CORP	USD	10 452 386,55	11 314 951,61	1,06
46 781,00	LOWE'S COS INC	USD	8 329 199,56	10 633 095,04	1,00
10 453,00	TESLA INC	USD	7 155 829,97	9 713 791,68	0,91
25 034,00	HOME DEPOT INC	USD	5 261 896,99	9 135 915,18	0,86
42 063,00	TARGET CORP	USD	7 304 376,48	8 560 554,85	0,80
55 094,00	PROCTER & GAMBLE CO	USD	6 372 144,49	7 924 972,39	0,74
17 155,00	VW GRAINGER INC	USD	5 982 887,05	7 817 806,24	0,73
15 543,00	POOL CORP	USD	6 432 217,50	7 735 965,56	0,73
9 027,00	DOMINO'S PIZZA INC	USD	3 027 567,59	4 479 606,13	0,42
30 244,00	WALMART INC	USD	3 777 698,40	3 848 052,56	0,36
14 653,00	DOLLAR GENERAL CORP	USD	2 358 907,91	3 038 707,17	0,28
5 750,00	COSTCO WHOLESALE CORP	USD	1 824 844,80	2 870 450,01	0,27
29 001,00	BEST BUY CO INC	USD	2 647 985,28	2 591 015,02	0,24
18 782,00	YUM! BRANDS INC	USD	1 763 583,18	2 293 412,88	0,22
25 258,00	COLGATE-PALMOLIVE CO	USD	1 709 487,78	1 895 460,97	0,18
316,00	NVR INC	USD	1 190 517,05	1 641 930,49	0,15
15 500,00	STARBUCKS CORP	USD	1 026 582,51	1 594 297,77	0,15
22 131,00	TJX COS INC	USD	1 015 813,18	1 477 476,18	0,14
6 443,00	TRACTOR SUPPLY CO	USD	569 387,04	1 351 829,19	0,13
3 100,00	S&P GLOBAL INC	USD	922 318,63	1 286 478,49	0,12
761,00	CABLE ONE INC	USD	1 136 094,27	1 180 078,93	0,11
18 518,00	PULTEGROUP INC	USD	841 046,71	930 785,37	0,09
2 245,00	MARKETAXESS HOLDINGS INC	USD	843 578,38	811 907,64	0,08
14 975,00	ROLLINS INC	USD	428 201,11	450 487,93	0,04
<b>Industries</b>			<b>70 903 543,19</b>	<b>80 409 344,03</b>	<b>7,54</b>
109 651,00	3M CO	USD	17 841 959,20	17 127 428,45	1,61
119 285,00	AGILENT TECHNOLOGIES INC	USD	14 793 441,27	16 746 266,84	1,57
58 377,00	CUMMINS INC	USD	11 469 437,79	11 197 996,59	1,05
24 490,00	WATERS CORP	USD	6 849 863,79	8 024 073,26	0,75
26 892,00	ILLINOIS TOOL WORKS INC	USD	4 617 584,34	5 836 218,02	0,55
40 943,00	EMERSON ELECTRIC CO	USD	2 516 455,21	3 347 231,44	0,31
16 073,00	UNITED PARCEL SERVICE INC -B-	USD	2 184 464,92	3 029 447,43	0,28
15 811,00	JB HUNT TRANSPORT SERVICES INC	USD	2 019 902,32	2 841 865,24	0,27
11 230,00	IDEX CORP	USD	1 675 504,72	2 333 691,71	0,22
11 375,00	KEYSIGHT TECHNOLOGIES INC	USD	1 105 673,32	2 065 645,26	0,19
27 100,00	MASCO CORP	USD	1 399 365,09	1 673 375,34	0,16
3 323,00	MARTIN MARIETTA MATERIALS INC	USD	905 647,22	1 287 239,09	0,12
4 260,00	DEERE & CO	USD	934 444,13	1 284 480,95	0,12
7 952,00	DOVER CORP	USD	775 700,26	1 269 858,89	0,12
12 476,00	FORTUNE BRANDS HOME & SECURITY INC	USD	932 429,52	1 172 779,38	0,11
5 220,00	NORDSON CORP	USD	881 670,09	1 171 746,14	0,11
<b>Health</b>			<b>55 993 383,27</b>	<b>71 269 079,34</b>	<b>6,69</b>
54 740,00	AMGEN INC	USD	9 866 427,47	10 829 107,15	1,02
49 000,00	ZOETIS INC	USD	9 586 814,13	10 514 837,11	0,99
49 378,00	QUEST DIAGNOSTICS INC	USD	5 877 176,50	7 512 214,00	0,70
22 629,00	ELI LILLY & CO	USD	2 742 242,02	5 496 468,37	0,51
8 025,00	THERMO FISHER SCIENTIFIC INC	USD	2 627 679,94	4 708 584,45	0,44
69 881,00	HOLOGIC INC	USD	4 258 800,00	4 704 617,13	0,44
37 219,00	ABBOTT LABORATORIES	USD	3 077 309,66	4 606 228,69	0,43
10 513,00	WEST PHARMACEUTICAL SERVICES INC	USD	3 118 653,56	4 335 827,71	0,41
47 317,00	MERCK & CO INC	USD	3 277 254,45	3 188 863,63	0,30
10 957,00	DANAHER CORP	USD	1 542 191,72	3 170 034,65	0,30
3 226,00	IDEXX LABORATORIES INC	USD	1 107 189,63	1 867 914,57	0,17

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## Eurizon Fund - Equity World Smart Volatility

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 734,00	INTUITIVE SURGICAL INC	USD	964 379,79	1 495 714,56	0,14
7 516,00	VERTEX PHARMACEUTICALS INC	USD	1 359 230,36	1 451 384,09	0,14
21 274,00	GILEAD SCIENCES INC	USD	1 285 324,57	1 358 341,10	0,13
2 430,00	REGENERON PHARMACEUTICALS INC	USD	917 036,04	1 349 449,49	0,13
15 022,00	BAXTER INTERNATIONAL INC	USD	1 182 729,38	1 133 915,56	0,11
14 400,00	BIOMARIN PHARMACEUTICAL INC	USD	910 108,71	1 118 748,06	0,10
7 546,00	SEAGEN INC	USD	894 683,92	1 025 863,41	0,10
14 900,00	INCYTE CORP	USD	988 965,31	961 713,20	0,09
1 313,00	ILLUMINA INC	USD	409 186,11	439 252,41	0,04
<b>Telecommunication</b>			<b>42 051 539,83</b>	<b>63 223 122,16</b>	<b>5,93</b>
9 512,00	ALPHABET INC -C-	USD	12 511 774,89	24 203 160,79	2,27
3 435,00	AMAZON.COM INC	USD	7 012 327,93	10 071 632,56	0,94
26 826,00	META PLATFORMS INC -A-	USD	4 801 246,40	7 934 336,25	0,74
111 651,00	CISCO SYSTEMS INC	USD	4 036 235,61	6 221 707,27	0,58
5 966,00	NETFLIX INC	USD	2 331 347,24	3 160 532,77	0,30
12 775,00	CDW CORP	USD	1 689 900,83	2 300 444,17	0,22
17 200,00	DOORDASH INC -A-	USD	2 494 632,75	2 252 093,38	0,21
10 900,00	AIRBNB INC	USD	1 609 241,90	1 595 797,94	0,15
44 640,00	FOX CORP -B-	USD	1 415 940,63	1 345 245,47	0,13
4 500,00	MOTOROLA SOLUTIONS INC	USD	741 372,97	1 075 140,95	0,10
17 900,00	EBAY INC	USD	1 061 692,21	1 046 737,84	0,10
5 070,00	OKTA INC	USD	937 290,13	999 421,53	0,09
16 128,00	PINTEREST INC	USD	944 704,40	515 523,16	0,05
3 539,00	LIBERTY BROADBAND CORP	USD	463 831,94	501 348,08	0,05
<b>Basic Goods</b>			<b>21 348 629,13</b>	<b>24 469 788,30</b>	<b>2,30</b>
93 430,00	CHURCH & DWIGHT CO INC	USD	7 269 493,88	8 421 189,95	0,79
24 500,00	CLOROX CO	USD	3 681 109,67	3 756 437,73	0,35
18 093,00	AVERY DENNISON CORP	USD	3 011 672,08	3 445 657,68	0,33
25 833,00	PHILIP MORRIS INTERNATIONAL INC	USD	1 805 365,25	2 158 050,97	0,20
8 966,00	HERSHEY CO	USD	1 137 819,75	1 525 371,46	0,14
10 366,00	KIMBERLY-CLARK CORP	USD	1 297 421,91	1 302 769,14	0,12
32 100,00	KROGER CO	USD	942 625,16	1 277 564,49	0,12
18 457,00	GENERAL MILLS INC	USD	915 045,57	1 093 592,11	0,10
11 996,00	HORMEL FOODS CORP	USD	461 691,21	514 882,95	0,05
9 400,00	COCA-COLA CO	USD	433 995,39	489 425,02	0,05
8 315,00	MONDELEZ INTERNATIONAL INC -A-	USD	392 389,26	484 846,80	0,05
<b>Energy</b>			<b>15 453 927,54</b>	<b>19 623 025,46</b>	<b>1,84</b>
38 721,00	PIONEER NATURAL RESOURCES CO	USD	5 234 238,79	6 192 909,87	0,58
59 391,00	CHEVRON CORP	USD	5 186 940,02	6 128 680,50	0,57
67 800,00	DEVON ENERGY CORP	USD	1 666 217,13	2 626 266,88	0,25
24 455,00	CONOCOPHILLIPS	USD	853 707,86	1 552 200,41	0,15
24 000,00	ONEOK INC	USD	989 310,37	1 240 098,77	0,12
12 950,00	EOG RESOURCES INC	USD	624 988,67	1 011 562,40	0,09
16 193,00	EXXON MOBIL CORP	USD	898 524,70	871 306,63	0,08
<b>Raw materials</b>			<b>5 543 614,80</b>	<b>8 524 460,32</b>	<b>0,80</b>
15 078,00	SHERWIN-WILLIAMS CO	USD	2 811 268,92	4 669 248,78	0,44
11 862,00	NUCOR CORP	USD	594 096,57	1 190 685,56	0,11
5 760,00	ECOLAB INC	USD	1 015 502,54	1 188 215,54	0,11
10 100,00	NEWMONT GOLD CORP CORP	USD	480 312,53	550 828,48	0,05
3 205,00	PPG INDUSTRIES INC	USD	328 703,00	485 992,20	0,05
8 052,00	STEEL DYNAMICS INC	USD	313 731,24	439 489,76	0,04
<b>JAPAN</b>			<b>74 197 158,09</b>	<b>72 670 362,62</b>	<b>6,82</b>
<b>Health</b>			<b>15 235 899,13</b>	<b>15 587 414,81</b>	<b>1,46</b>
259 655,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	7 686 910,89	7 405 727,81	0,70
159 700,00	OLYMPUS CORP	JPY	2 703 503,68	3 231 091,75	0,30

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
86 485,00	ASTELLAS PHARMA INC	JPY	1 112 558,28	1 235 318,52	0,12
41 400,00	KYOWA KIRIN CO LTD	JPY	936 456,57	991 101,96	0,09
45 000,00	ONO PHARMACEUTICAL CO LTD	JPY	1 071 249,46	981 411,55	0,09
23 914,00	TERUMO CORP	JPY	755 623,75	887 501,19	0,08
26 865,00	OTSUKA HOLDINGS CO LTD	JPY	969 596,50	855 262,03	0,08
<b>Computing and IT</b>			<b>15 952 180,22</b>	<b>15 090 655,78</b>	<b>1,42</b>
77 900,00	FUJITSU LTD	JPY	12 584 507,22	11 736 672,68	1,10
38 797,00	OTSUKA CORP	JPY	1 752 353,79	1 626 488,28	0,15
49 654,00	NTT DATA CORP	JPY	665 421,78	935 034,77	0,09
18 800,00	KONAMI HOLDINGS CORP	JPY	949 897,43	792 460,05	0,08
<b>Finance</b>			<b>8 475 330,88</b>	<b>8 673 694,74</b>	<b>0,81</b>
110 165,00	SOMPO HOLDINGS INC	JPY	4 021 157,99	4 087 624,45	0,38
476,00	NIPPON PROLOGIS REIT INC	JPY	1 050 208,55	1 479 387,05	0,14
76 190,00	JAPAN POST INSURANCE CO LTD	JPY	1 319 915,36	1 076 341,66	0,10
238 011,00	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	1 164 388,16	1 034 164,79	0,10
201 100,00	DAIWA SECURITIES GROUP INC	JPY	919 660,82	996 176,79	0,09
<b>Industries</b>			<b>7 325 875,66</b>	<b>8 190 572,39</b>	<b>0,77</b>
20 219,00	HOYA CORP	JPY	2 111 440,33	2 641 740,36	0,25
23 900,00	MURATA MANUFACTURING CO LTD	JPY	1 694 444,82	1 671 212,08	0,16
9 851,00	NIDEC CORP	JPY	617 260,79	1 017 038,66	0,09
4 900,00	FANUC CORP	JPY	831 626,21	912 242,35	0,09
42 412,00	YAMATO HOLDINGS CO LTD	JPY	998 934,21	875 417,55	0,08
5 000,00	HIROSE ELECTRIC CO LTD	JPY	671 364,09	738 425,91	0,07
4 220,00	RINNAI CORP	JPY	400 805,21	334 495,48	0,03
<b>Consumer Retail</b>			<b>7 896 935,94</b>	<b>7 290 486,47</b>	<b>0,68</b>
5 400,00	NINTENDO CO LTD	JPY	2 286 968,40	2 212 299,58	0,21
49 281,00	YAMAHA CORP	JPY	2 336 005,16	2 133 747,48	0,20
76 291,00	USS CO LTD	JPY	1 179 154,37	1 046 309,31	0,10
26 864,00	UNICHARM CORP	JPY	962 460,45	1 025 496,70	0,09
10 351,00	TSURUHA HOLDINGS INC	JPY	1 132 347,56	872 633,40	0,08
<b>Telecommunication</b>			<b>6 649 091,66</b>	<b>6 118 952,65</b>	<b>0,58</b>
147 000,00	CYBERAGENT INC	JPY	2 385 513,21	2 148 521,57	0,20
53 984,00	KDDI CORP	JPY	1 393 598,50	1 385 936,14	0,13
19 794,00	TREND MICRO INC	JPY	839 013,82	965 861,54	0,09
36 400,00	KAKAKU.COM INC	JPY	883 817,22	853 336,28	0,08
17 300,00	M3 INC	JPY	1 147 148,91	765 297,12	0,08
<b>Basic Goods</b>			<b>4 792 367,36</b>	<b>4 607 033,18</b>	<b>0,43</b>
23 241,00	NISSIN FOODS HOLDINGS CO LTD	JPY	1 632 458,97	1 489 008,65	0,14
35 400,00	SEVEN & I HOLDINGS CO LTD	JPY	1 098 261,72	1 366 755,33	0,13
25 896,00	TOYO SUISAN KAISHA LTD	JPY	1 157 695,49	964 023,80	0,09
24 782,00	SUNTORY BEVERAGE & FOOD LTD	JPY	903 951,18	787 245,40	0,07
<b>Energy</b>			<b>4 392 503,79</b>	<b>4 039 717,63</b>	<b>0,38</b>
1 229 417,00	JXTG HOLDINGS INC	JPY	4 392 503,79	4 039 717,63	0,38
<b>Multi-Utilities</b>			<b>2 481 944,90</b>	<b>2 045 400,05</b>	<b>0,19</b>
129 900,00	TOKYO GAS CO LTD	JPY	2 481 944,90	2 045 400,05	0,19
<b>Raw materials</b>			<b>995 028,55</b>	<b>1 026 434,92</b>	<b>0,10</b>
248 000,00	SUMITOMO CHEMICAL CO LTD	JPY	995 028,55	1 026 434,92	0,10
<b>SWITZERLAND</b>			<b>57 710 346,41</b>	<b>70 334 642,87</b>	<b>6,60</b>
<b>Industries</b>			<b>16 647 888,96</b>	<b>21 125 150,48</b>	<b>1,98</b>
13 637,00	GEBERIT AG REG	CHF	7 654 627,82	9 807 652,21	0,92
21 568,00	KUEHNE + NAGEL INTERNATIONAL AG REG	CHF	5 459 203,30	6 128 032,37	0,57

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 053,00	SIKA AG REG	CHF	1 433 948,68	2 221 038,86	0,21
11 460,00	TE CONNECTIVITY LTD	USD	897 928,80	1 625 885,36	0,15
11 212,00	GARMIN LTD	USD	1 202 180,36	1 342 541,68	0,13
<b>Raw materials</b>			<b>13 234 938,25</b>	<b>16 371 687,32</b>	<b>1,54</b>
3 540,00	GIVAUDAN SA REG	CHF	13 234 938,25	16 371 687,32	1,54
<b>Basic Goods</b>			<b>11 356 546,00</b>	<b>14 509 811,03</b>	<b>1,36</b>
117 973,00	NESTLE SA REG	CHF	11 356 546,00	14 509 811,03	1,36
<b>Health</b>			<b>9 907 005,48</b>	<b>10 413 177,61</b>	<b>0,98</b>
21 079,00	SONOVA HOLDING AG REG	CHF	6 945 046,74	7 278 865,76	0,68
40 454,00	NOVARTIS AG REG	CHF	2 961 958,74	3 134 311,85	0,30
<b>Telecommunication</b>			<b>4 657 918,64</b>	<b>5 062 765,14</b>	<b>0,47</b>
10 194,00	SWISSCOM AG REG	CHF	4 657 918,64	5 062 765,14	0,47
<b>Consumer Retail</b>			<b>591 983,96</b>	<b>1 471 985,82</b>	<b>0,14</b>
11 137,00	CIE FINANCIERE RICHEMONT SA REG	CHF	591 983,96	1 471 985,82	0,14
<b>Computing and IT</b>			<b>1 314 065,12</b>	<b>1 380 065,47</b>	<b>0,13</b>
18 600,00	LOGITECH INTERNATIONAL SA REG	CHF	1 314 065,12	1 380 065,47	0,13
<b>GERMANY</b>			<b>31 370 538,75</b>	<b>35 942 091,12</b>	<b>3,37</b>
<b>Consumer Retail</b>			<b>11 936 636,74</b>	<b>11 966 680,00</b>	<b>1,12</b>
30 325,00	ADIDAS AG	EUR	7 914 343,85	7 678 290,00	0,72
39 892,00	PUMA SE	EUR	4 022 292,89	4 288 390,00	0,40
<b>Health</b>			<b>9 152 153,32</b>	<b>11 372 927,00</b>	<b>1,07</b>
50 101,00	MERCK KGAA	EUR	9 152 153,32	11 372 927,00	1,07
<b>Multi-Utilities</b>			<b>3 718 936,71</b>	<b>4 951 683,26</b>	<b>0,46</b>
406 142,00	E.ON SE	EUR	3 718 936,71	4 951 683,26	0,46
<b>Raw materials</b>			<b>2 628 383,22</b>	<b>2 875 782,46</b>	<b>0,27</b>
36 137,00	BRENNTAG AG	EUR	2 628 383,22	2 875 782,46	0,27
<b>Industries</b>			<b>1 692 368,78</b>	<b>2 478 923,20</b>	<b>0,23</b>
2 151,00	SARTORIUS AG -PREF-	EUR	796 204,86	1 280 275,20	0,12
21 200,00	DEUTSCHE POST AG REG	EUR	896 163,92	1 198 648,00	0,11
<b>Computing and IT</b>			<b>1 287 985,52</b>	<b>1 492 305,20</b>	<b>0,14</b>
11 948,00	SAP SE	EUR	1 287 985,52	1 492 305,20	0,14
<b>Basic Goods</b>			<b>954 074,46</b>	<b>803 790,00</b>	<b>0,08</b>
11 700,00	HENKEL AG & CO KGAA	EUR	954 074,46	803 790,00	0,08
<b>FRANCE</b>			<b>22 748 547,40</b>	<b>28 826 218,75</b>	<b>2,70</b>
<b>Industries</b>			<b>9 462 312,44</b>	<b>11 617 799,34</b>	<b>1,09</b>
78 271,00	LEGRAND SA	EUR	7 427 179,66	8 054 085,90	0,76
20 664,00	SCHNEIDER ELECTRIC SE	EUR	2 035 132,78	3 563 713,44	0,33
<b>Consumer Retail</b>			<b>5 317 442,32</b>	<b>6 760 853,00</b>	<b>0,63</b>
10 202,00	L'OREAL SA	EUR	2 806 347,35	4 253 723,90	0,40
1 839,00	KERING SA	EUR	1 112 300,00	1 299 989,10	0,12
31 000,00	LA FRANCAISE DES JEUX SAEM	EUR	1 398 794,97	1 207 140,00	0,11
<b>Computing and IT</b>			<b>2 718 877,79</b>	<b>4 429 313,73</b>	<b>0,41</b>
61 633,00	DASSAULT SYSTEMES SE	EUR	2 011 211,38	3 224 022,23	0,30
5 593,00	CAPGEMINI SE	EUR	707 666,41	1 205 291,50	0,11
<b>Energy</b>			<b>3 340 367,36</b>	<b>3 899 590,88</b>	<b>0,37</b>
87 376,00	TOTALENERGIES SE	EUR	3 340 367,36	3 899 590,88	0,37

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

## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>1 909 547,49</b>	<b>2 118 661,80</b>	<b>0,20</b>
9 132,00	BIOMERIEUX	EUR	875 841,75	1 140 586,80	0,11
12 150,00	IPSEN SA	EUR	1 033 705,74	978 075,00	0,09
<b>UNITED KINGDOM</b>			<b>19 509 941,73</b>	<b>22 309 110,04</b>	<b>2,09</b>
<b>Basic Goods</b>			<b>10 995 568,42</b>	<b>12 154 591,83</b>	<b>1,14</b>
252 850,00	DIAGEO PLC	GBP	10 995 568,42	12 154 591,83	1,14
<b>Finance</b>			<b>3 857 141,76</b>	<b>4 161 214,78</b>	<b>0,39</b>
195 623,00	PHOENIX GROUP HOLDINGS PLC	GBP	1 643 539,91	1 521 921,86	0,14
37 430,00	ADMIRAL GROUP PLC	GBP	1 306 511,49	1 407 410,13	0,13
61 437,00	ST JAMES'S PLACE PLC	GBP	907 090,36	1 231 882,79	0,12
<b>Health</b>			<b>3 303 669,59</b>	<b>4 081 188,65</b>	<b>0,38</b>
34 923,00	ASTRAZENECA PLC	GBP	2 841 888,27	3 609 586,50	0,34
17 844,00	HIKMA PHARMACEUTICALS PLC	GBP	461 781,32	471 602,15	0,04
<b>Raw materials</b>			<b>875 964,37</b>	<b>1 415 903,79</b>	<b>0,13</b>
11 747,00	CRODA INTERNATIONAL PLC	GBP	875 964,37	1 415 903,79	0,13
<b>Consumer Retail</b>			<b>477 597,59</b>	<b>496 210,99</b>	<b>0,05</b>
7 400,00	INTERTEK GROUP PLC	GBP	477 597,59	496 210,99	0,05
<b>NETHERLANDS</b>			<b>18 384 611,55</b>	<b>19 898 826,41</b>	<b>1,87</b>
<b>Raw materials</b>			<b>13 500 670,01</b>	<b>14 284 557,50</b>	<b>1,34</b>
67 000,00	KONINKLIJKE DSM NV	EUR	12 753 809,85	13 266 000,00	1,24
10 555,00	AKZO NOBEL NV	EUR	746 860,16	1 018 557,50	0,10
<b>Consumer Retail</b>			<b>2 746 979,14</b>	<b>3 115 763,82</b>	<b>0,29</b>
13 690,00	FERRARI NV	USD	2 746 979,14	3 115 763,82	0,29
<b>Basic Goods</b>			<b>1 530 546,55</b>	<b>1 898 926,89</b>	<b>0,18</b>
63 014,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 530 546,55	1 898 926,89	0,18
<b>Energy</b>			<b>606 415,85</b>	<b>599 578,20</b>	<b>0,06</b>
59 130,00	ARISTON HOLDING NV	EUR	606 415,85	599 578,20	0,06
<b>CANADA</b>			<b>15 646 593,03</b>	<b>19 251 915,74</b>	<b>1,81</b>
<b>Finance</b>			<b>11 510 742,04</b>	<b>14 687 740,99</b>	<b>1,38</b>
135 000,00	TORONTO-DOMINION BANK	CAD	7 149 196,11	9 114 319,98	0,85
29 845,00	BANK OF MONTREAL	CAD	2 083 575,60	2 829 600,52	0,27
20 475,00	NATIONAL BANK OF CANADA	CAD	1 198 207,41	1 374 641,45	0,13
14 650,00	ROYAL BANK OF CANADA	CAD	1 079 762,92	1 369 179,04	0,13
<b>Raw materials</b>			<b>4 135 850,99</b>	<b>4 564 174,75</b>	<b>0,43</b>
37 477,00	FRANCO-NEVADA CORP	CAD	4 135 850,99	4 564 174,75	0,43
<b>IRELAND</b>			<b>9 621 397,15</b>	<b>14 779 933,85</b>	<b>1,39</b>
<b>Computing and IT</b>			<b>3 824 413,96</b>	<b>6 362 243,07</b>	<b>0,60</b>
17 453,00	ACCENTURE PLC -A-	USD	3 824 413,96	6 362 243,07	0,60
<b>Industries</b>			<b>3 754 279,79</b>	<b>5 727 451,47</b>	<b>0,54</b>
16 533,00	TRANE TECHNOLOGIES PLC US TRADED	USD	2 279 468,79	2 937 181,47	0,28
23 463,00	JOHNSON CONTROLS INTERNATIONAL	USD	833 342,53	1 677 609,01	0,16
17 326,00	PENTAIR PLC	USD	641 468,47	1 112 660,99	0,10
<b>Finance</b>			<b>838 202,61</b>	<b>1 365 893,81</b>	<b>0,13</b>
5 168,00	AON PLC	USD	838 202,61	1 365 893,81	0,13

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

## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>1 204 500,79</b>	<b>1 324 345,50</b>	<b>0,12</b>
11 694,00	KERRY GROUP PLC -A-	EUR	1 204 500,79	1 324 345,50	0,12
<b>HONG KONG</b>			<b>13 875 845,01</b>	<b>14 170 557,21</b>	<b>1,33</b>
<b>Multi-Utilities</b>			<b>7 782 891,66</b>	<b>8 404 560,67</b>	<b>0,79</b>
650 006,00	CLP HOLDINGS LTD	HKD	5 387 082,36	5 773 546,06	0,54
479 968,00	POWER ASSETS HOLDINGS LTD	HKD	2 395 809,30	2 631 014,61	0,25
<b>Finance</b>			<b>6 092 953,35</b>	<b>5 765 996,54</b>	<b>0,54</b>
491 152,00	AIA GROUP LTD	HKD	4 649 459,12	4 354 248,09	0,41
18 414,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	904 605,64	945 836,07	0,09
211 400,00	SWIRE PROPERTIES LTD	HKD	538 888,59	465 912,38	0,04
<b>AUSTRALIA</b>			<b>11 362 656,16</b>	<b>11 500 174,98</b>	<b>1,08</b>
<b>Raw materials</b>			<b>10 579 102,53</b>	<b>10 415 877,81</b>	<b>0,98</b>
66 642,00	RIO TINTO LTD	AUD	4 267 318,74	4 265 334,37	0,40
330 127,00	FORTESCUE METALS GROUP LTD	AUD	4 340 900,56	4 054 487,90	0,38
79 000,00	BHP GROUP LTD	AUD	1 970 883,23	2 096 055,54	0,20
<b>Consumer Retail</b>			<b>783 553,63</b>	<b>1 084 297,17</b>	<b>0,10</b>
28 600,00	WESFARMERS LTD	AUD	783 553,63	1 084 297,17	0,10
<b>DENMARK</b>			<b>7 782 135,13</b>	<b>10 915 445,86</b>	<b>1,02</b>
<b>Health</b>			<b>3 141 560,78</b>	<b>5 203 961,91</b>	<b>0,49</b>
40 470,00	NOVO NORDISK A/S -B-	DKK	2 212 128,31	3 999 350,28	0,38
7 784,00	COLOPLAST A/S -B-	DKK	929 432,47	1 204 611,63	0,11
<b>Basic Goods</b>			<b>2 840 199,22</b>	<b>3 342 528,95</b>	<b>0,31</b>
22 010,00	CARLSBERG A/S -B-	DKK	2 840 199,22	3 342 528,95	0,31
<b>Industries</b>			<b>807 927,34</b>	<b>1 558 805,38</b>	<b>0,15</b>
7 590,00	DSV A/S	DKK	807 927,34	1 558 805,38	0,15
<b>Telecommunication</b>			<b>992 447,79</b>	<b>810 149,62</b>	<b>0,07</b>
14 650,00	GN STORE NORD A/S	DKK	992 447,79	810 149,62	0,07
<b>SPAIN</b>			<b>9 161 590,89</b>	<b>8 695 198,41</b>	<b>0,82</b>
<b>Consumer Retail</b>			<b>7 317 174,45</b>	<b>6 753 849,84</b>	<b>0,64</b>
236 728,00	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	7 317 174,45	6 753 849,84	0,64
<b>Multi-Utilities</b>			<b>1 844 416,44</b>	<b>1 941 348,57</b>	<b>0,18</b>
95 457,00	IBERDROLA SA	EUR	988 795,72	993 707,37	0,09
46 453,00	ENAGAS SA	EUR	855 620,72	947 641,20	0,09
<b>FINLAND</b>			<b>7 740 033,06</b>	<b>8 396 732,58</b>	<b>0,79</b>
<b>Industries</b>			<b>2 909 201,17</b>	<b>3 083 223,36</b>	<b>0,29</b>
48 909,00	KONE OYJ -B-	EUR	2 909 201,17	3 083 223,36	0,29
<b>Basic Goods</b>			<b>2 766 293,55</b>	<b>3 002 098,14</b>	<b>0,28</b>
102 321,00	KESKO OYJ -B-	EUR	2 766 293,55	3 002 098,14	0,28
<b>Telecommunication</b>			<b>2 064 538,34</b>	<b>2 311 411,08</b>	<b>0,22</b>
42 709,00	ELISA OYJ	EUR	2 064 538,34	2 311 411,08	0,22
<b>SWEDEN</b>			<b>5 083 286,62</b>	<b>5 635 381,51</b>	<b>0,53</b>
<b>Raw materials</b>			<b>3 206 100,87</b>	<b>3 503 285,20</b>	<b>0,33</b>
103 057,00	BOLIDEN AB	SEK	3 206 100,87	3 503 285,20	0,33

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>892 504,88</b>	<b>1 258 159,96</b>	<b>0,12</b>
20 700,00	ATLAS COPCO AB -A-	SEK	892 504,88	1 258 159,96	0,12
<b>Finance</b>			<b>984 680,87</b>	<b>873 936,35</b>	<b>0,08</b>
31 200,00	INDUSTRIVARDEN AB -A-	SEK	984 680,87	873 936,35	0,08
<b>NORWAY</b>			<b>3 258 131,25</b>	<b>4 171 322,71</b>	<b>0,39</b>
<b>Energy</b>			<b>2 307 271,26</b>	<b>3 185 419,84</b>	<b>0,30</b>
135 413,00	EQUINOR ASA	NOK	2 307 271,26	3 185 419,84	0,30
<b>Finance</b>			<b>950 859,99</b>	<b>985 902,87</b>	<b>0,09</b>
46 200,00	GJENSIDIGE FORSIKRING ASA	NOK	950 859,99	985 902,87	0,09
<b>SINGAPORE</b>			<b>2 682 610,64</b>	<b>3 135 306,18</b>	<b>0,29</b>
<b>Finance</b>			<b>2 682 610,64</b>	<b>3 135 306,18</b>	<b>0,29</b>
174 773,00	UNITED OVERSEAS BANK LTD	SGD	2 627 941,20	3 066 561,33	0,29
3 227,00	DBS GROUP HOLDINGS LTD	SGD	54 669,44	68 744,85	0,00
<b>JERSEY</b>			<b>2 151 829,86</b>	<b>2 652 081,14</b>	<b>0,25</b>
<b>Consumer Retail</b>			<b>1 190 307,21</b>	<b>1 590 465,33</b>	<b>0,15</b>
10 965,00	APTIV PLC	USD	1 190 307,21	1 590 465,33	0,15
<b>Industries</b>			<b>961 522,65</b>	<b>1 061 615,81</b>	<b>0,10</b>
100 522,00	AMCOR PLC	USD	961 522,65	1 061 615,81	0,10
<b>BELGIUM</b>			<b>1 533 942,44</b>	<b>1 958 521,68</b>	<b>0,18</b>
<b>Finance</b>			<b>1 030 603,27</b>	<b>1 605 744,00</b>	<b>0,15</b>
3 717,00	SOFINA SA	EUR	1 030 603,27	1 605 744,00	0,15
<b>Basic Goods</b>			<b>503 339,17</b>	<b>352 777,68</b>	<b>0,03</b>
9 468,00	COLRUYT SA	EUR	503 339,17	352 777,68	0,03
<b>AUSTRIA</b>			<b>1 275 333,87</b>	<b>1 755 475,00</b>	<b>0,16</b>
<b>Multi-Utilities</b>			<b>1 275 333,87</b>	<b>1 755 475,00</b>	<b>0,16</b>
17 750,00	VERBUND AG	EUR	1 275 333,87	1 755 475,00	0,16
<b>ITALY</b>			<b>1 103 178,62</b>	<b>1 543 739,20</b>	<b>0,15</b>
<b>Consumer Retail</b>			<b>672 946,02</b>	<b>1 059 987,20</b>	<b>0,10</b>
27 968,00	SANLORENZO SPA	EUR	672 946,02	1 059 987,20	0,10
<b>Multi-Utilities</b>			<b>430 232,60</b>	<b>483 752,00</b>	<b>0,05</b>
68 000,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	430 232,60	483 752,00	0,05
<b>ISRAEL</b>			<b>962 510,81</b>	<b>1 486 432,47</b>	<b>0,14</b>
<b>Finance</b>			<b>962 510,81</b>	<b>1 486 432,47</b>	<b>0,14</b>
43 018,00	MIZRAHI TEFAHOT BANK LTD	ILS	962 508,82	1 486 430,18	0,14
0,52	ISRACARD LTD	ILS	1,99	2,29	0,00
<b>PORTUGAL</b>			<b>1 044 269,62</b>	<b>1 378 200,75</b>	<b>0,13</b>
<b>Basic Goods</b>			<b>1 006 105,76</b>	<b>1 378 196,70</b>	<b>0,13</b>
68 567,00	JERONIMO MARTINS SGPS SA	EUR	1 006 105,76	1 378 196,70	0,13
<b>Finance</b>			<b>38 163,86</b>	<b>4,05</b>	<b>0,00</b>
40 502,00	BANCO ESPIRITO SANTO SA REG	EUR	38 163,86	4,05	0,00

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>1 269 266,61</b>	<b>1 320 345,60</b>	<b>0,12</b>
<b>Industries</b>			<b>1 269 266,61</b>	<b>1 320 345,60</b>	<b>0,12</b>
143 360,00	TENARIS SA	EUR	1 269 266,61	1 320 345,60	0,12
<b>NEW ZEALAND</b>			<b>1 379 792,41</b>	<b>1 313 096,31</b>	<b>0,12</b>
<b>Multi-Utilities</b>			<b>1 379 792,41</b>	<b>1 313 096,31</b>	<b>0,12</b>
449 700,00	MERIDIAN ENERGY LTD	NZD	1 379 792,41	1 313 096,31	0,12
<b>Warrants</b>			<b>0,00</b>	<b>34 454,15</b>	<b>0,00</b>
<b>SWITZERLAND</b>			<b>0,00</b>	<b>34 454,15</b>	<b>0,00</b>
<b>Consumer Retail</b>			<b>0,00</b>	<b>34 454,15</b>	<b>0,00</b>
35 700,00	CIE FINANCIERE RICHEMONT SA 22/11/2023	CHF	0,00	34 454,15	0,00
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>71 646,94</b>	<b>0,26</b>	<b>0,00</b>
<b>Shares</b>			<b>71 646,94</b>	<b>0,26</b>	<b>0,00</b>
<b>MALTA</b>			<b>0,00</b>	<b>0,15</b>	<b>0,00</b>
<b>Consumer Retail</b>			<b>0,00</b>	<b>0,15</b>	<b>0,00</b>
147 606,00	AZ. BGP HOLDINGS	EUR	0,00	0,15	0,00
<b>BERMUDA</b>			<b>71 557,17</b>	<b>0,11</b>	<b>0,00</b>
<b>Computing and IT</b>			<b>71 557,17</b>	<b>0,11</b>	<b>0,00</b>
106 200,00	APOLLO ENTERPRISE SOLUTIONS LTD	EUR	71 557,17	0,11	0,00
<b>UNITED STATES</b>			<b>89,77</b>	<b>0,00</b>	<b>0,00</b>
<b>Finance</b>			<b>89,77</b>	<b>0,00</b>	<b>0,00</b>
6,00	COLONIAL BANC GROUP INC	USD	89,77	0,00	0,00
<b>Total Portfolio</b>			<b>823 460 397,72</b>	<b>1 023 837 557,68</b>	<b>96,05</b>

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

## Eurizon Fund - Equity World Smart Volatility

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>1 601 147,69</b>	<b>106 157 365,16</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>2 398 169,51</b>	<b>73 722 522,10</b>
100	133	Purchase	S&P MID 400 EMINI INDEX	18/03/2022	USD	1 211 409,94	33 188 022,10
100	915	Purchase	MSCI WORLD NET TOTAL RETURN INDEX	18/03/2022	EUR	1 186 759,57	40 534 500,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(797 021,82)</b>	<b>32 434 843,06</b>
20	(113)	Sale	NASDAQ 100 EMINI	18/03/2022	USD	(797 021,82)	32 434 843,06

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

## Eurizon Fund - Equity World Smart Volatility

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>(540 716,41)</b>	<b>(823 791,08)</b>	<b>4 882 834,25</b>
<b>WRITTEN OPTION CONTRACTS</b>				<b>(540 716,41)</b>	<b>(823 791,08)</b>	<b>4 882 834,25</b>
(59)	CALL	TESLA INC 920,00 21/01/22	USD	(449 230,60)	(814 804,09)	4 750 225,75
(70)	PUT	TESLA INC 750,00 21/01/22	USD	(91 485,81)	(8 986,99)	132 608,50

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

## Eurizon Fund - Equity World Smart Volatility

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>581 291,66</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>755 787,88</b>
18/01/2022	51 812 125,58	EUR	58 483 972,99	USD	398 289,18
18/01/2022	20 269 274,92	EUR	22 879 349,45	USD	155 813,58
18/01/2022	5 593 948,81	EUR	717 703 632,00	JPY	114 235,43
18/01/2022	2 266 497,34	EUR	290 791 609,00	JPY	46 284,71
18/01/2022	1 186 996,27	EUR	10 449 199,36	HKD	8 719,46
18/01/2022	1 564 589,41	EUR	1 770 231,22	USD	8 361,72
18/01/2022	282 618,06	EUR	988 205,13	ILS	3 482,68
18/01/2022	570 440,16	EUR	5 839 122,42	SEK	3 409,67
18/01/2022	424 034,92	EUR	3 732 804,81	HKD	3 114,88
18/01/2022	1 692 565,21	EUR	2 428 154,05	CAD	2 620,94
18/01/2022	227 179,64	CAD	155 602,49	EUR	2 509,77
18/01/2022	274 266,30	CHF	263 279,64	EUR	1 437,09
18/01/2022	109 509,08	GBP	129 008,75	EUR	1 385,28
18/01/2022	107 650,09	EUR	376 410,38	ILS	1 326,56
18/01/2022	179 147,69	CHF	171 661,53	EUR	1 248,49
18/01/2022	304 802,44	EUR	345 546,91	USD	1 028,75
18/01/2022	606 895,57	EUR	870 652,39	CAD	939,77
18/01/2022	248 715,16	CHF	239 259,62	EUR	795,63
18/01/2022	131 211,70	EUR	1 343 105,26	SEK	784,29
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(174 496,22)</b>
18/01/2022	1 640 751,51	EUR	1 402 547,21	GBP	(29 281,54)
18/01/2022	5 050 296,91	EUR	5 262 702,30	CHF	(29 165,45)
18/01/2022	3 063 796,86	USD	2 718 614,39	EUR	(25 200,41)
18/01/2022	2 793 513,85	USD	2 472 705,09	EUR	(16 899,56)
18/01/2022	1 943 585,58	EUR	2 025 328,90	CHF	(11 224,20)
18/01/2022	1 541 925,62	USD	1 366 143,89	EUR	(10 621,90)
18/01/2022	554 997,12	EUR	474 422,64	GBP	(9 904,71)
18/01/2022	1 224 869,75	USD	1 083 850,02	EUR	(7 054,96)
18/01/2022	815 418,39	EUR	1 286 705,76	AUD	(7 043,30)
18/01/2022	34 912 859,00	JPY	272 641,69	EUR	(6 079,77)
18/01/2022	38 156 560,00	JPY	296 880,45	EUR	(5 552,66)
18/01/2022	28 961 030,00	JPY	226 063,77	EUR	(4 944,44)
18/01/2022	319 085,54	EUR	503 507,41	AUD	(2 756,15)
18/01/2022	366 192,52	USD	324 515,05	EUR	(2 591,60)
18/01/2022	144 505,53	EUR	1 466 024,50	NOK	(1 606,83)
18/01/2022	262 149,79	EUR	404 337,22	SGD	(1 490,36)
18/01/2022	103 858,11	EUR	1 053 651,95	NOK	(1 154,85)
18/01/2022	1 287 402,15	HKD	146 204,32	EUR	(1 033,76)
18/01/2022	62 137,30	EUR	95 839,95	SGD	(353,26)
18/01/2022	93 499,80	EUR	155 853,88	NZD	(297,31)
18/01/2022	39 760,51	EUR	66 276,40	NZD	(126,43)
18/01/2022	1 032 073,31	EUR	7 676 633,50	DKK	(87,07)
18/01/2022	304 668,69	EUR	2 266 147,01	DKK	(25,70)

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



## Eurizon Fund - Money Market EUR T1

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	3 072 518 339,00	
Banks	(Note 3)	102 084 787,21	
Other banks and broker accounts	(Notes 2, 3, 9)	184 000 000,00	
Other interest receivable		125 926,07	
<b>Total assets</b>		<b>3 358 729 052,28</b>	
<b>Liabilities</b>			
Other liabilities		(760 575,12)	
<b>Total liabilities</b>		<b>(760 575,12)</b>	
<b>Total net assets</b>		<b>3 357 968 477,16</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	98,55	34 072 320,843

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

## Eurizon Fund - Money Market EUR T1

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>1 983 697 982,69</b>
Management fee	(Note 6)	(2 300 281,21)
Depository fee	(Note 8)	(586 111,66)
Subscription tax	(Note 4)	(250 912,65)
Other charges and taxes	(Notes 5, 8)	(2 447 219,97)
<b>Total expenses</b>		<b>(5 584 525,49)</b>
<b>Net investment income / (loss)</b>		<b>(5 584 525,49)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(10 311 171,30)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(2 050 061,97)
<b>Net result of operations for the year</b>		<b>(17 945 758,76)</b>
Subscriptions for the year		15 215 576 062,55
Redemptions for the year		(13 823 359 809,32)
<b>Net assets at the end of the year</b>		<b>3 357 968 477,16</b>

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

## Eurizon Fund - Money Market EUR T1

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>3 075 611 060,67</b>	<b>3 072 518 339,00</b>	<b>91,50</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>3 075 611 060,67</b>	<b>3 072 518 339,00</b>	<b>91,50</b>
<b>Ordinary Bonds</b>			<b>384 063 728,30</b>	<b>383 455 167,00</b>	<b>11,42</b>
<b>BELGIUM</b>			<b>281 146 068,22</b>	<b>280 643 342,00</b>	<b>8,36</b>
<b>Government</b>			<b>281 146 068,22</b>	<b>280 643 342,00</b>	<b>8,36</b>
225 200 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.01% 14/07/2022	EUR	226 451 571,49	226 069 272,00	6,73
43 500 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.01% 08/09/2022	EUR	43 739 579,25	43 700 100,00	1,30
10 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	10 443 171,08	10 368 300,00	0,31
500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.00% 28/03/2022	EUR	511 746,40	505 670,00	0,02
<b>SPAIN</b>			<b>64 800 964,56</b>	<b>64 751 725,00</b>	<b>1,93</b>
<b>Government</b>			<b>64 800 964,56</b>	<b>64 751 725,00</b>	<b>1,93</b>
36 500 000,00	SPAIN LETRAS DEL TESORO 0.01% 12/08/2022	EUR	36 670 791,01	36 634 685,00	1,09
28 000 000,00	SPAIN LETRAS DEL TESORO 0.01% 09/09/2022	EUR	28 130 173,55	28 117 040,00	0,84
<b>NETHERLANDS</b>			<b>38 116 695,52</b>	<b>38 060 100,00</b>	<b>1,13</b>
<b>Government</b>			<b>38 116 695,52</b>	<b>38 060 100,00</b>	<b>1,13</b>
30 000 000,00	DUTCH TREASURY CERTIFICATE 0.01% 30/03/2022	EUR	30 095 115,54	30 053 700,00	0,89
5 000 000,00	DUTCH TREASURY CERTIFICATE 0.01% 28/01/2022	EUR	5 012 496,01	5 002 800,00	0,15
3 000 000,00	DUTCH TREASURY CERTIFICATE 0.01% 25/02/2022	EUR	3 009 083,97	3 003 600,00	0,09
<b>Floating Rate Notes</b>			<b>15 574 328,68</b>	<b>15 547 895,00</b>	<b>0,46</b>
<b>ITALY</b>			<b>15 574 328,68</b>	<b>15 547 895,00</b>	<b>0,46</b>
<b>Government</b>			<b>15 574 328,68</b>	<b>15 547 895,00</b>	<b>0,46</b>
15 500 000,00	CCT FRN 15/06/2022	EUR	15 574 328,68	15 547 895,00	0,46
<b>Zero-Coupon Bonds</b>			<b>2 675 973 003,69</b>	<b>2 673 515 277,00</b>	<b>79,62</b>
<b>ITALY</b>			<b>1 050 121 897,50</b>	<b>1 049 311 981,00</b>	<b>31,25</b>
<b>Government</b>			<b>1 050 121 897,50</b>	<b>1 049 311 981,00</b>	<b>31,25</b>
231 500 000,00	BOT 0.00% 29/04/2022	EUR	232 086 632,55	231 979 205,00	6,91
185 000 000,00	BOT 0.00% 31/05/2022	EUR	185 526 124,36	185 481 000,00	5,52
116 900 000,00	BOT 0.00% 31/03/2022	EUR	117 197 058,94	117 097 561,00	3,49
114 000 000,00	BOT 0.00% 28/02/2022	EUR	114 293 633,38	114 127 680,00	3,40
101 000 000,00	BOT 0.00% 14/07/2022	EUR	101 421 445,25	101 352 490,00	3,02
88 500 000,00	BOT 0.00% 12/08/2022	EUR	88 884 863,74	88 854 885,00	2,64
73 500 000,00	BOT 0.00% 31/01/2022	EUR	73 696 508,28	73 541 895,00	2,19
49 000 000,00	BOT 0.00% 13/05/2022	EUR	49 154 895,88	49 113 680,00	1,46
35 000 000,00	BOT 0.00% 14/09/2022	EUR	35 161 277,97	35 156 800,00	1,05
22 000 000,00	CTZ 0.00% 30/05/2022	EUR	22 086 572,16	22 056 760,00	0,66
20 000 000,00	BOT 0.00% 14/03/2022	EUR	20 077 212,77	20 028 400,00	0,60
9 500 000,00	BOT 0.00% 14/04/2022	EUR	9 532 968,99	9 520 805,00	0,28
1 000 000,00	BOT 0.00% 14/02/2022	EUR	1 002 703,23	1 000 820,00	0,03
<b>FRANCE</b>			<b>856 548 590,61</b>	<b>855 635 434,00</b>	<b>25,48</b>
<b>Government</b>			<b>856 548 590,61</b>	<b>855 635 434,00</b>	<b>25,48</b>
227 500 000,00	FRANCE TREASURY BILL BTF 0.00% 04/05/2022	EUR	228 232 608,83	228 068 750,00	6,79
224 000 000,00	FRANCE TREASURY BILL BTF 0.00% 06/04/2022	EUR	224 673 545,68	224 405 440,00	6,68
131 000 000,00	FRANCE TREASURY BILL BTF 0.00% 23/03/2022	EUR	131 378 158,13	131 210 910,00	3,91
100 400 000,00	FRANCE TREASURY BILL BTF 0.00% 15/06/2022	EUR	100 808 453,60	100 726 300,00	3,00
62 500 000,00	FRANCE TREASURY BILL BTF 0.00% 09/03/2022	EUR	62 674 659,30	62 588 750,00	1,87

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

## Eurizon Fund - Money Market EUR T1

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
60 000 000,00	FRANCE TREASURY BILL BTF 0.00% 13/07/2022	EUR	60 304 572,50	60 220 200,00	1,79
43 200 000,00	FRANCE TREASURY BILL BTF 0.00% 07/09/2022	EUR	43 466 354,35	43 410 384,00	1,29
5 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 16/02/2022	EUR	5 010 238,22	5 004 700,00	0,15
<b>BELGIUM</b>			<b>463 629 497,04</b>	<b>463 074 176,00</b>	<b>13,79</b>
<b>Government</b>			<b>463 629 497,04</b>	<b>463 074 176,00</b>	<b>13,79</b>
240 700 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.00% 10/03/2022	EUR	241 247 191,13	240 996 061,00	7,18
221 500 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.00% 12/05/2022	EUR	222 382 305,91	222 078 115,00	6,61
<b>SPAIN</b>			<b>219 715 361,13</b>	<b>219 571 155,00</b>	<b>6,54</b>
<b>Government</b>			<b>219 715 361,13</b>	<b>219 571 155,00</b>	<b>6,54</b>
87 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/07/2022	EUR	87 838 535,79	87 782 625,00	2,61
48 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/04/2022	EUR	48 597 231,65	48 580 995,00	1,45
42 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 10/06/2022	EUR	42 648 430,90	42 613 900,00	1,27
38 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 06/05/2022	EUR	38 619 704,46	38 584 315,00	1,15
2 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 07/10/2022	EUR	2 011 458,33	2 009 320,00	0,06
<b>NETHERLANDS</b>			<b>50 863 636,18</b>	<b>50 847 731,00</b>	<b>1,51</b>
<b>Consumer Retail</b>			<b>50 162 119,53</b>	<b>50 147 500,00</b>	<b>1,49</b>
50 000 000,00	DUTCH TREASURY CERTIFICATE 0.00% 30/05/2022	EUR	50 162 119,53	50 147 500,00	1,49
<b>Government</b>			<b>701 516,65</b>	<b>700 231,00</b>	<b>0,02</b>
700 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2022	EUR	701 516,65	700 231,00	0,02
<b>GERMANY</b>			<b>35 094 021,23</b>	<b>35 074 800,00</b>	<b>1,05</b>
<b>Government</b>			<b>35 094 021,23</b>	<b>35 074 800,00</b>	<b>1,05</b>
25 000 000,00	GERMAN TREASURY BILL 0.00% 18/05/2022	EUR	25 069 532,37	25 063 500,00	0,75
10 000 000,00	GERMAN TREASURY BILL 0.00% 23/02/2022	EUR	10 024 488,86	10 011 300,00	0,30
<b>Total Portfolio</b>			<b>3 075 611 060,67</b>	<b>3 072 518 339,00</b>	<b>91,50</b>

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

## Eurizon Fund - Money Market USD T1

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 019 833 404,33	
Banks	(Note 3)	99 317 208,62	
Other interest receivable		4 585 534,64	
<b>Total assets</b>		<b>1 123 736 147,59</b>	
<b>Liabilities</b>			
Other liabilities		(265 567,23)	
<b>Total liabilities</b>		<b>(265 567,23)</b>	
<b>Total net assets</b>		<b>1 123 470 580,36</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z2 Units	USD	101,43	12 595 374,158

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

## Eurizon Fund - Money Market USD T1

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>618 603 244,22</b>
Net income from investments	(Note 2)	13 597 758,27
<b>Total income</b>		<b>13 597 758,27</b>
Management fee	(Note 6)	(871 846,96)
Depository fee	(Note 8)	(222 146,63)
Subscription tax	(Note 4)	(97 269,26)
Other charges and taxes	(Notes 5, 8)	(564 677,84)
<b>Total expenses</b>		<b>(1 755 940,69)</b>
<b>Net investment income / (loss)</b>		<b>11 841 817,58</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	26 979 074,68
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	23 242 255,32
- foreign currencies	(Note 2)	(90 851,92)
<b>Net result of operations for the year</b>		<b>61 972 295,66</b>
Subscriptions for the year		7 020 238 587,13
Redemptions for the year		(6 577 343 546,65)
<b>Net assets at the end of the year</b>		<b>1 123 470 580,36</b>

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

## Eurizon Fund - Money Market USD T1

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 014 389 866,57</b>	<b>1 019 833 404,33</b>	<b>90,78</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>972 384 862,31</b>	<b>977 206 766,79</b>	<b>86,98</b>
<b>Ordinary Bonds</b>			<b>944 147 272,72</b>	<b>949 113 636,69</b>	<b>84,48</b>
<b>UNITED STATES</b>			<b>944 147 272,72</b>	<b>949 113 636,69</b>	<b>84,48</b>
<b>Government</b>			<b>944 147 272,72</b>	<b>949 113 636,69</b>	<b>84,48</b>
111 000 000,00	UNITED STATES TREASURY BOND 0.125% 31/05/2022	USD	95 921 452,85	97 592 931,69	8,69
105 000 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2022	USD	92 402 579,52	93 114 723,26	8,29
99 000 000,00	UNITED STATES TREASURY NOTE 1.75% 15/07/2022	USD	86 891 351,99	87 756 475,73	7,81
95 000 000,00	UNITED STATES TREASURY NOTE 2.25% 15/04/2022	USD	84 673 293,21	84 034 545,02	7,48
85 500 000,00	UNITED STATES TREASURY NOTE 1.75% 31/03/2022	USD	74 803 124,48	75 478 371,64	6,72
75 000 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2022	USD	66 075 654,51	66 098 319,89	5,88
74 000 000,00	UNITED STATES TREASURY NOTE 1.875% 28/02/2022	USD	64 685 566,45	65 250 053,89	5,81
67 500 000,00	UNITED STATES TREASURY NOTE 1.50% 31/01/2022	USD	58 608 833,15	59 416 611,55	5,29
60 000 000,00	UNITED STATES TREASURY NOTE 1.75% 28/02/2022	USD	53 086 303,82	52 895 143,78	4,71
47 500 000,00	UNITED STATES TREASURY NOTE 0.375% 31/03/2022	USD	41 258 890,16	41 797 004,79	3,72
45 000 000,00	UNITED STATES TREASURY NOTE 1.375% 31/01/2022	USD	38 657 220,04	39 606 437,05	3,52
44 000 000,00	UNITED STATES TREASURY NOTE 1.875% 31/03/2022	USD	39 022 924,52	38 856 273,18	3,46
40 000 000,00	UNITED STATES TREASURY NOTE 1.125% 28/02/2022	USD	35 445 679,68	35 229 079,55	3,14
37 000 000,00	UNITED STATES TREASURY NOTE 1.875% 31/01/2022	USD	32 814 484,92	32 578 001,92	2,90
28 000 000,00	UNITED STATES TREASURY NOTE 1.75% 30/06/2022	USD	24 934 895,71	24 808 471,83	2,21
25 000 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	22 036 044,64	21 934 018,00	1,95
22 000 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2022	USD	19 588 498,23	19 493 882,01	1,73
15 000 000,00	UNITED STATES TREASURY NOTE 0.125% 30/09/2022	USD	13 240 474,84	13 173 291,91	1,17
<b>Zero-Coupon Bonds</b>			<b>28 237 589,59</b>	<b>28 093 130,10</b>	<b>2,50</b>
<b>UNITED STATES</b>			<b>28 237 589,59</b>	<b>28 093 130,10</b>	<b>2,50</b>
<b>Government</b>			<b>28 237 589,59</b>	<b>28 093 130,10</b>	<b>2,50</b>
32 000 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2022	USD	28 237 589,59	28 093 130,10	2,50
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>42 005 004,26</b>	<b>42 626 637,54</b>	<b>3,80</b>
<b>Ordinary Bonds</b>			<b>42 005 004,26</b>	<b>42 626 637,54</b>	<b>3,80</b>
<b>LUXEMBOURG</b>			<b>29 318 917,66</b>	<b>29 884 235,16</b>	<b>2,66</b>
<b>Finance</b>			<b>29 318 917,66</b>	<b>29 884 235,16</b>	<b>2,66</b>
34 000 000,00	INTESA SANPAOLO BANK LUXEMBOURG 0.01% 18/01/2022	USD	29 318 917,66	29 884 235,16	2,66
<b>IRELAND</b>			<b>12 686 086,60</b>	<b>12 742 402,38</b>	<b>1,14</b>
<b>Finance</b>			<b>12 686 086,60</b>	<b>12 742 402,38</b>	<b>1,14</b>
14 500 000,00	INTESA SANPAOLO BANK IRELAND 0.01% 17/02/2022	USD	12 686 086,60	12 742 402,38	1,14
<b>Total Portfolio</b>			<b>1 014 389 866,57</b>	<b>1 019 833 404,33</b>	<b>90,78</b>

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

## Eurizon Fund - Bond Short Term EUR T1

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	8 692 462 057,92	
Banks	(Note 3)	36 894 985,49	
Other banks and broker accounts	(Notes 2, 3, 9)	119 891 885,64	
Unrealised profit on future contracts	(Notes 2, 9)	730 590,00	
Other interest receivable		17 059 522,35	
<b>Total assets</b>		<b>8 867 039 041,40</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(567 000,00)	
Other liabilities		(2 713 731,94)	
<b>Total liabilities</b>		<b>(3 280 731,94)</b>	
<b>Total net assets</b>		<b>8 863 758 309,46</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class A Units	EUR	96,72	5 900 388,401
Class Z Units	EUR	97,83	84 773 942,659

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



## Eurizon Fund - Bond Short Term EUR T1

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>7 889 596 226,26</b>
Net income from investments	(Note 2)	30 222 292,83
<b>Total income</b>		<b>30 222 292,83</b>
Management fee	(Note 6)	(10 882 193,20)
Depositary fee	(Note 8)	(1 936 588,88)
Subscription tax	(Note 4)	(1 091 743,61)
Other charges and taxes	(Notes 5, 8)	(7 199 664,53)
<b>Total expenses</b>		<b>(21 110 190,22)</b>
<b>Net investment income / (loss)</b>		<b>9 112 102,61</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(47 590 356,93)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(36 399 998,61)
- future contracts	(Notes 2, 9)	163 590,00
<b>Net result of operations for the year</b>		<b>(74 714 662,93)</b>
Subscriptions for the year		22 116 196 796,97
Redemptions for the year		(21 067 320 050,84)
<b>Net assets at the end of the year</b>		<b>8 863 758 309,46</b>

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

## Eurizon Fund - Bond Short Term EUR T1

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>8 733 750 288,12</b>	<b>8 692 462 057,92</b>	<b>98,07</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>8 733 750 288,12</b>	<b>8 692 462 057,92</b>	<b>98,07</b>
<b>Ordinary Bonds</b>			<b>2 094 580 061,62</b>	<b>2 061 077 950,92</b>	<b>23,25</b>
<b>ITALY</b>			<b>833 420 265,24</b>	<b>825 370 876,92</b>	<b>9,31</b>
<b>Government</b>			<b>810 430 970,54</b>	<b>801 778 188,92</b>	<b>9,04</b>
160 000 000,00	BTP 0.35% 01/02/2025	EUR	162 383 877,89	161 152 000,00	1,82
140 000 000,00	BTP 1.75% 01/07/2024	EUR	148 253 222,79	145 992 000,00	1,65
85 000 000,00	BTP 1.45% 15/11/2024	EUR	89 559 538,21	88 357 500,00	1,00
70 000 000,00	BTP 1.85% 01/07/2025	EUR	74 783 799,30	73 990 000,00	0,83
58 000 000,00	BTP 4.50% 01/03/2024	EUR	64 212 850,49	63 713 000,00	0,72
55 000 000,00	BTP 2.50% 01/12/2024	EUR	60 024 451,51	58 850 000,00	0,66
58 000 000,00	BTP 0.50% 01/02/2026	EUR	58 774 968,86	58 435 000,00	0,66
50 000 000,00	BTP 1.45% 15/05/2025	EUR	52 256 168,93	52 150 000,00	0,59
35 000 000,00	BTP 2.45% 01/10/2023	EUR	36 850 592,44	36 626 100,00	0,41
30 000 000,00	BTP 4.50% 01/05/2023	EUR	32 798 239,83	31 963 500,00	0,36
20 000 000,00	BTP 2.50% 15/11/2025	EUR	22 085 256,27	21 758 000,00	0,24
5 529 865,00	BTP 0.35% 24/10/2024	EUR	5 555 603,25	5 826 818,75	0,06
2 187 040,00	BTP 2.35% 15/09/2024	EUR	2 385 916,21	2 438 330,90	0,03
503 725,00	BTP 0.40% 11/04/2024	EUR	506 484,56	525 939,27	0,01
<b>Finance</b>			<b>22 989 294,70</b>	<b>23 592 688,00</b>	<b>0,27</b>
12 800 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	12 774 784,00	13 561 088,00	0,15
10 000 000,00	INTESA SANPAOLO SPA 1.125% 04/03/2022	EUR	10 214 510,70	10 031 600,00	0,12
<b>SPAIN</b>			<b>741 696 596,90</b>	<b>722 530 810,00</b>	<b>8,15</b>
<b>Government</b>			<b>741 696 596,90</b>	<b>722 530 810,00</b>	<b>8,15</b>
195 000 000,00	SPAIN LETRAS DEL TESORO 0.01% 09/09/2022	EUR	195 993 783,29	195 815 100,00	2,21
109 000 000,00	SPAIN GOVERNMENT BOND 5.40% 31/01/2023	EUR	125 554 087,41	116 099 170,00	1,31
82 000 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	91 226 859,78	89 623 540,00	1,01
57 000 000,00	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	57 625 263,13	57 851 580,00	0,65
53 000 000,00	SPAIN GOVERNMENT BOND 1.60% 30/04/2025	EUR	57 440 547,73	56 487 400,00	0,64
55 000 000,00	SPAIN GOVERNMENT BOND 5.85% 31/01/2022	EUR	60 357 277,72	55 276 100,00	0,62
50 000 000,00	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	51 088 331,35	50 948 000,00	0,57
45 000 000,00	SPAIN LETRAS DEL TESORO 0.01% 12/08/2022	EUR	45 213 109,86	45 166 050,00	0,51
20 000 000,00	SPAIN GOVERNMENT BOND 3.80% 30/04/2024	EUR	22 712 278,12	22 025 200,00	0,25
19 000 000,00	SPAIN GOVERNMENT BOND 4.80% 31/01/2024	EUR	22 213 159,24	21 125 150,00	0,24
12 000 000,00	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	12 271 899,27	12 113 520,00	0,14
<b>FRANCE</b>			<b>339 988 820,27</b>	<b>336 029 164,00</b>	<b>3,79</b>
<b>Government</b>			<b>331 444 623,50</b>	<b>327 422 440,00</b>	<b>3,69</b>
101 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	109 036 087,10	107 689 230,00	1,21
72 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	76 716 613,33	75 973 680,00	0,86
45 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2025	EUR	46 719 053,69	46 475 100,00	0,52
40 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	43 186 259,20	42 735 600,00	0,48
30 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	31 927 540,28	31 003 500,00	0,35
23 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.25% 25/10/2022	EUR	23 859 069,90	23 545 330,00	0,27
<b>Finance</b>			<b>8 544 196,77</b>	<b>8 606 724,00</b>	<b>0,10</b>
8 400 000,00	BNP PARIBAS SA 1.00% 27/06/2024	EUR	8 544 196,77	8 606 724,00	0,10

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

## Eurizon Fund - Bond Short Term EUR T1

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>115 495 525,08</b>	<b>114 833 900,00</b>	<b>1,29</b>
<b>Government</b>			<b>115 495 525,08</b>	<b>114 833 900,00</b>	<b>1,29</b>
65 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	68 206 978,00	67 778 750,00	0,76
25 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2027	EUR	26 032 352,98	25 908 750,00	0,29
20 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.00% 15/08/2025	EUR	21 256 194,10	21 146 400,00	0,24
<b>BELGIUM</b>			<b>40 265 440,54</b>	<b>39 774 780,00</b>	<b>0,45</b>
<b>Government</b>			<b>40 265 440,54</b>	<b>39 774 780,00</b>	<b>0,45</b>
32 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	32 639 776,94	32 473 920,00	0,37
7 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	7 625 663,60	7 300 860,00	0,08
<b>LUXEMBOURG</b>			<b>18 671 390,46</b>	<b>17 457 470,00</b>	<b>0,20</b>
<b>Supranational</b>			<b>18 671 390,46</b>	<b>17 457 470,00</b>	<b>0,20</b>
17 000 000,00	EIB REG 3.00% 28/09/2022	EUR	18 671 390,46	17 457 470,00	0,20
<b>NETHERLANDS</b>			<b>5 042 023,13</b>	<b>5 080 950,00</b>	<b>0,06</b>
<b>Finance</b>			<b>5 042 023,13</b>	<b>5 080 950,00</b>	<b>0,06</b>
5 000 000,00	RABOBANK NEDERLAND 0.625% 27/02/2024	EUR	5 042 023,13	5 080 950,00	0,06
<b>Floating Rate Notes</b>			<b>71 321 024,66</b>	<b>71 547 384,00</b>	<b>0,81</b>
<b>ITALY</b>			<b>50 294 564,61</b>	<b>50 132 350,00</b>	<b>0,57</b>
<b>Government</b>			<b>35 164 158,12</b>	<b>35 094 850,00</b>	<b>0,40</b>
35 000 000,00	CCT FRN 15/06/2022	EUR	35 164 158,12	35 094 850,00	0,40
<b>Finance</b>			<b>15 130 406,49</b>	<b>15 037 500,00</b>	<b>0,17</b>
15 000 000,00	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	15 130 406,49	15 037 500,00	0,17
<b>FRANCE</b>			<b>21 026 460,05</b>	<b>21 415 034,00</b>	<b>0,24</b>
<b>Finance</b>			<b>21 026 460,05</b>	<b>21 415 034,00</b>	<b>0,24</b>
11 300 000,00	CREDIT AGRICOLE SA FRN 06/03/2023	EUR	11 271 152,30	11 364 184,00	0,13
5 000 000,00	SOCIETE GENERALE SA REG FRN 06/03/2023	EUR	4 869 133,45	5 025 450,00	0,06
5 000 000,00	BNP PARIBAS SA FRN 19/01/2023	EUR	4 886 174,30	5 025 400,00	0,05
<b>Zero-Coupon Bonds</b>			<b>6 567 849 201,84</b>	<b>6 559 836 723,00</b>	<b>74,01</b>
<b>ITALY</b>			<b>5 037 490 714,65</b>	<b>5 033 865 723,00</b>	<b>56,79</b>
<b>Government</b>			<b>5 037 490 714,65</b>	<b>5 033 865 723,00</b>	<b>56,79</b>
806 000 000,00	BOT 0.00% 29/04/2022	EUR	808 214 276,18	808 240 680,00	9,12
741 000 000,00	BOT 0.00% 31/05/2022	EUR	743 102 267,53	743 386 020,00	8,39
524 000 000,00	BOT 0.00% 12/08/2022	EUR	526 347 711,31	525 446 240,00	5,93
487 900 000,00	BOT 0.00% 31/03/2022	EUR	489 191 306,17	489 080 718,00	5,52
441 000 000,00	BOT 0.00% 14/07/2022	EUR	442 632 194,02	442 803 690,00	5,00
375 000 000,00	BOT 0.00% 14/11/2022	EUR	376 860 867,25	376 293 750,00	4,24
359 000 000,00	BOT 0.00% 13/05/2022	EUR	360 203 503,40	359 639 020,00	4,06
342 000 000,00	BOT 0.00% 28/02/2022	EUR	342 882 161,09	342 632 700,00	3,86
261 000 000,00	BOT 0.00% 14/10/2022	EUR	262 307 391,52	261 939 600,00	2,95
234 500 000,00	BOT 0.00% 31/01/2022	EUR	235 124 106,75	234 858 785,00	2,65
222 000 000,00	BOT 0.00% 14/02/2022	EUR	222 700 450,32	222 301 920,00	2,51
137 000 000,00	BOT 0.00% 14/04/2022	EUR	137 441 660,68	137 246 600,00	1,55
60 000 000,00	BTP 0.00% 15/08/2024	EUR	60 316 143,51	59 970 000,00	0,68
20 000 000,00	BTP 0.00% 15/04/2024	EUR	20 111 872,20	20 000 000,00	0,22
10 000 000,00	BTP 0.00% 30/01/2024	EUR	10 054 802,72	10 026 000,00	0,11

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

## Eurizon Fund - Bond Short Term EUR T1

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>734 217 746,82</b>	<b>733 884 420,00</b>	<b>8,28</b>
<b>Government</b>			<b>734 217 746,82</b>	<b>733 884 420,00</b>	<b>8,28</b>
166 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 04/03/2022	EUR	166 555 499,53	166 204 180,00	1,88
152 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 11/11/2022	EUR	152 907 897,39	152 794 960,00	1,72
100 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/12/2022	EUR	100 578 282,90	100 570 000,00	1,14
72 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 06/05/2022	EUR	72 314 002,65	72 157 680,00	0,81
70 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	70 843 454,08	70 720 300,00	0,80
55 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	55 913 717,22	55 683 650,00	0,63
50 000 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	49 671 100,06	50 410 500,00	0,57
40 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	40 332 624,72	40 262 400,00	0,45
25 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/07/2022	EUR	25 101 168,27	25 080 750,00	0,28
<b>FRANCE</b>			<b>551 726 447,65</b>	<b>549 179 030,00</b>	<b>6,20</b>
<b>Government</b>			<b>551 726 447,65</b>	<b>549 179 030,00</b>	<b>6,20</b>
125 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2024	EUR	126 976 498,51	126 605 000,00	1,43
105 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	106 814 760,53	106 618 050,00	1,20
100 000 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	101 704 284,97	101 216 000,00	1,14
79 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	80 185 483,99	79 622 520,00	0,90
78 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2023	EUR	79 275 603,59	78 627 900,00	0,89
30 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/05/2022	EUR	30 229 511,40	30 083 700,00	0,34
26 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	26 540 304,66	26 405 860,00	0,30
<b>AUSTRIA</b>			<b>166 070 829,96</b>	<b>165 154 600,00</b>	<b>1,86</b>
<b>Government</b>			<b>166 070 829,96</b>	<b>165 154 600,00</b>	<b>1,86</b>
100 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2023	EUR	101 679 075,53	101 047 000,00	1,14
54 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2023	EUR	54 696 139,67	54 465 480,00	0,61
9 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2024	EUR	9 695 614,76	9 642 120,00	0,11
<b>GERMANY</b>			<b>51 036 337,45</b>	<b>50 648 800,00</b>	<b>0,57</b>
<b>Finance</b>			<b>30 425 791,77</b>	<b>30 186 000,00</b>	<b>0,34</b>
30 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/12/2022	EUR	30 425 791,77	30 186 000,00	0,34
<b>Government</b>			<b>20 610 545,68</b>	<b>20 462 800,00</b>	<b>0,23</b>
20 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2026	EUR	20 610 545,68	20 462 800,00	0,23
<b>LUXEMBOURG</b>			<b>27 307 125,31</b>	<b>27 104 150,00</b>	<b>0,31</b>
<b>Supranational</b>			<b>27 307 125,31</b>	<b>27 104 150,00</b>	<b>0,31</b>
20 000 000,00	EUROPEAN STABILITY MECHANISM TREASURY BILL REG 0.00% 18/10/2022	EUR	20 238 591,90	20 102 400,00	0,23
7 000 000,00	EUROPEAN STABILITY MECHANISM TREASURY BILL REG 0.00% 17/01/2022	EUR	7 068 533,41	7 001 750,00	0,08
<b>Total Portfolio</b>			<b>8 733 750 288,12</b>	<b>8 692 462 057,92</b>	<b>98,07</b>

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

## Eurizon Fund - Bond Short Term EUR T1

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>163 590,00</b>	<b>82 052 250,00</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>730 590,00</b>	<b>47 778 250,00</b>
100 000	(325)	Sale	EURO BTP	08/03/2022	EUR	730 590,00	47 778 250,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(567 000,00)</b>	<b>34 274 000,00</b>
100 000	200	Purchase	EURO BUND	08/03/2022	EUR	(567 000,00)	34 274 000,00

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

## Eurizon Fund - Cash EUR

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	3 589 088 724,00	
Banks	(Note 3)	82 566 076,60	
Other banks and broker accounts	(Notes 2, 3, 9)	253 000 000,00	
Other interest receivable		165 962,21	
Receivable on subscriptions		3 710 073,00	
<b>Total assets</b>		<b>3 928 530 835,81</b>	
<b>Liabilities</b>			
Payable on redemptions		(2 837 774,39)	
Other liabilities		(1 185 685,54)	
<b>Total liabilities</b>		<b>(4 023 459,93)</b>	
<b>Total net assets</b>		<b>3 924 507 375,88</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class A Units	EUR	112,26	52 096,243
Class R Units	EUR	108,56	415 792,618
Class Z Units	EUR	116,01	33 388 876,362

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

## Eurizon Fund - Cash EUR

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>2 871 071 210,43</b>
Management fee	(Note 6)	(4 298 151,20)
Depository fee	(Note 8)	(892 902,56)
Subscription tax	(Note 4)	(358 451,23)
Other charges and taxes	(Notes 5, 8)	(4 486 085,47)
<b>Total expenses</b>		<b>(10 035 590,46)</b>
<b>Net investment income / (loss)</b>		<b>(10 035 590,46)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(12 638 674,60)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(3 144 615,68)
<b>Net result of operations for the year</b>		<b>(25 818 880,74)</b>
Subscriptions for the year		4 348 596 902,89
Redemptions for the year		(3 269 341 856,70)
<b>Net assets at the end of the year</b>		<b>3 924 507 375,88</b>

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

## Eurizon Fund - Cash EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>3 592 813 999,75</b>	<b>3 589 088 724,00</b>	<b>91,45</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>3 592 813 999,75</b>	<b>3 589 088 724,00</b>	<b>91,45</b>
<b>Ordinary Bonds</b>			<b>174 881 943,78</b>	<b>174 633 860,00</b>	<b>4,45</b>
<b>SPAIN</b>			<b>90 908 753,88</b>	<b>90 846 195,00</b>	<b>2,32</b>
<b>Government</b>			<b>90 908 753,88</b>	<b>90 846 195,00</b>	<b>2,32</b>
65 500 000,00	SPAIN LETRAS DEL TESORO 0.01% 12/08/2022	EUR	65 801 560,71	65 741 695,00	1,68
25 000 000,00	SPAIN LETRAS DEL TESORO 0.01% 09/09/2022	EUR	25 107 193,17	25 104 500,00	0,64
<b>BELGIUM</b>			<b>70 430 286,90</b>	<b>70 263 365,00</b>	<b>1,79</b>
<b>Government</b>			<b>70 430 286,90</b>	<b>70 263 365,00</b>	<b>1,79</b>
54 500 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.01% 14/07/2022	EUR	54 772 243,89	54 710 915,00	1,39
15 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	15 658 043,01	15 552 450,00	0,40
<b>NETHERLANDS</b>			<b>13 542 903,00</b>	<b>13 524 300,00</b>	<b>0,34</b>
<b>Government</b>			<b>13 542 903,00</b>	<b>13 524 300,00</b>	<b>0,34</b>
13 500 000,00	DUTCH TREASURY CERTIFICATE 0.01% 30/03/2022	EUR	13 542 903,00	13 524 300,00	0,34
<b>Floating Rate Notes</b>			<b>26 624 936,19</b>	<b>26 571 815,00</b>	<b>0,68</b>
<b>ITALY</b>			<b>26 624 936,19</b>	<b>26 571 815,00</b>	<b>0,68</b>
<b>Government</b>			<b>26 624 936,19</b>	<b>26 571 815,00</b>	<b>0,68</b>
26 500 000,00	CCT FRN 15/06/2022	EUR	26 624 936,19	26 571 815,00	0,68
<b>Zero-Coupon Bonds</b>			<b>3 391 307 119,78</b>	<b>3 387 883 049,00</b>	<b>86,32</b>
<b>ITALY</b>			<b>2 233 500 292,66</b>	<b>2 232 450 199,00</b>	<b>56,88</b>
<b>Government</b>			<b>2 233 500 292,66</b>	<b>2 232 450 199,00</b>	<b>56,88</b>
418 000 000,00	BOT 0.00% 29/04/2022	EUR	419 146 355,64	419 162 040,00	10,68
351 000 000,00	BOT 0.00% 28/02/2022	EUR	351 901 696,05	351 649 350,00	8,96
334 000 000,00	BOT 0.00% 31/05/2022	EUR	334 945 788,79	335 075 480,00	8,54
309 200 000,00	BOT 0.00% 31/03/2022	EUR	310 011 122,70	309 948 264,00	7,90
195 000 000,00	BOT 0.00% 31/01/2022	EUR	195 519 077,59	195 298 350,00	4,98
165 000 000,00	BOT 0.00% 12/08/2022	EUR	165 667 373,01	165 455 400,00	4,21
123 000 000,00	BOT 0.00% 13/05/2022	EUR	123 394 396,77	123 218 940,00	3,14
90 000 000,00	BOT 0.00% 14/09/2022	EUR	90 390 731,15	90 286 200,00	2,30
87 500 000,00	BOT 0.00% 14/07/2022	EUR	87 819 735,21	87 857 875,00	2,24
55 000 000,00	BOT 0.00% 14/10/2022	EUR	55 262 167,73	55 198 000,00	1,41
54 000 000,00	BOT 0.00% 14/11/2022	EUR	54 275 138,37	54 186 300,00	1,38
33 000 000,00	CTZ 0.00% 30/05/2022	EUR	33 129 858,23	33 092 400,00	0,84
12 000 000,00	BOT 0.00% 14/04/2022	EUR	12 036 851,42	12 021 600,00	0,30
<b>SPAIN</b>			<b>959 989 058,72</b>	<b>957 819 810,00</b>	<b>24,40</b>
<b>Government</b>			<b>959 989 058,72</b>	<b>957 819 810,00</b>	<b>24,40</b>
226 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 14/01/2022	EUR	227 242 136,89	226 554 360,00	5,77
213 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 04/03/2022	EUR	213 750 207,08	213 261 990,00	5,43
191 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 06/05/2022	EUR	191 759 128,53	191 418 290,00	4,88
182 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 11/02/2022	EUR	183 034 635,58	182 655 125,00	4,66
87 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 10/06/2022	EUR	87 422 533,72	87 234 030,00	2,22
28 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 07/10/2022	EUR	28 160 251,35	28 130 480,00	0,72
17 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/04/2022	EUR	17 073 634,92	17 028 390,00	0,43
11 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/07/2022	EUR	11 546 530,65	11 537 145,00	0,29

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



## Eurizon Fund - Cash EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>172 719 695,96</b>	<b>172 547 790,00</b>	<b>4,40</b>
<b>Government</b>			<b>172 719 695,96</b>	<b>172 547 790,00</b>	<b>4,40</b>
49 000 000,00	FRANCE TREASURY BILL BTF 0.00% 04/05/2022	EUR	49 161 754,52	49 122 990,00	1,25
47 000 000,00	FRANCE TREASURY BILL BTF 0.00% 15/06/2022	EUR	47 197 936,65	47 152 280,00	1,20
44 000 000,00	FRANCE TREASURY BILL BTF 0.00% 07/09/2022	EUR	44 271 801,05	44 214 280,00	1,13
32 000 000,00	FRANCE TREASURY BILL BTF 0.00% 06/04/2022	EUR	32 088 203,74	32 058 240,00	0,82
<b>BELGIUM</b>			<b>25 098 072,44</b>	<b>25 065 250,00</b>	<b>0,64</b>
<b>Government</b>			<b>25 098 072,44</b>	<b>25 065 250,00</b>	<b>0,64</b>
25 000 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.00% 12/05/2022	EUR	25 098 072,44	25 065 250,00	0,64
<b>Total Portfolio</b>			<b>3 592 813 999,75</b>	<b>3 589 088 724,00</b>	<b>91,45</b>

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

## Eurizon Fund - Bond Inflation Linked

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 033 853 953,22	
Banks	(Note 3)	3 581 393,85	
Other banks and broker accounts	(Notes 2, 3, 9)	208 865,99	
Option contracts	(Notes 2, 9)	155 205,57	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	6 728,68	
Unrealised profit on future contracts	(Notes 2, 9)	202 216,00	
Unrealised profit on swap contracts	(Notes 2, 9)	2 473 654,70	
Interest receivable on swap contracts	(Notes 2, 9)	32 646,25	
Other interest receivable		2 171 548,35	
Receivable on subscriptions		1 216 434,57	
<b>Total assets</b>		<b>1 043 902 647,18</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(6 673,30)	
Unrealised loss on future contracts	(Notes 2, 9)	(351 242,14)	
Unrealised loss on swap contracts	(Notes 2, 9)	(83 640,75)	
Interest payable on swap contracts	(Notes 2, 9)	(46 511,03)	
Payable on investments purchased		(7 738 034,24)	
Payable on redemptions		(376 976,74)	
Other liabilities		(638 393,16)	
<b>Total liabilities</b>		<b>(9 241 471,36)</b>	
<b>Total net assets</b>		<b>1 034 661 175,82</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	150,66	2 008 914,414
Class Z Units	EUR	169,23	4 081 187,498
Class ZD Units	EUR	104,82	394 526,402

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

## Eurizon Fund - Bond Inflation Linked

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>476 740 483,37</b>
Net income from investments	(Note 2)	28 703 470,44
Interest received on swap contracts	(Note 2)	130 848,68
Other income	(Note 6)	3 563,39
<b>Total income</b>		<b>28 837 882,51</b>
Management fee	(Note 6)	(2 473 410,84)
Depositary fee	(Note 8)	(173 025,21)
Subscription tax	(Note 4)	(134 088,56)
Interest paid on swap contracts	(Note 2)	(95 125,11)
Other charges and taxes	(Notes 5, 8)	(971 925,39)
<b>Total expenses</b>		<b>(3 847 575,11)</b>
<b>Net investment income / (loss)</b>		<b>24 990 307,40</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	2 849 848,24
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	7 425 199,74
- option contracts	(Notes 2, 9)	(310 760,49)
- forward foreign exchange contracts	(Notes 2, 9)	55,38
- foreign currencies	(Note 2)	(2 170,42)
- future contracts	(Notes 2, 9)	(158 466,14)
- swap contracts	(Notes 2, 9)	2 390 013,95
<b>Net result of operations for the year</b>		<b>37 184 027,66</b>
Subscriptions for the year		707 986 528,46
Redemptions for the year		(187 080 107,88)
Dividend distributions	(Note 14)	(169 755,79)
<b>Net assets at the end of the year</b>		<b>1 034 661 175,82</b>

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

## Eurizon Fund - Bond Inflation Linked

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 013 648 171,76</b>	<b>1 033 853 953,22</b>	<b>99,92</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>979 582 742,61</b>	<b>999 815 069,22</b>	<b>96,63</b>
<b>Ordinary Bonds</b>			<b>979 582 742,61</b>	<b>999 815 069,22</b>	<b>96,63</b>
<b>FRANCE</b>			<b>409 869 128,91</b>	<b>416 226 197,79</b>	<b>40,23</b>
<b>Government</b>			<b>409 869 128,91</b>	<b>416 226 197,79</b>	<b>40,23</b>
46 823 040,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2028	EUR	52 368 135,59	52 771 439,00	5,10
28 255 920,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.15% 25/07/2032	EUR	43 442 758,49	44 006 617,49	4,25
33 612 656,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.70% 25/07/2030	EUR	40 311 574,27	41 425 245,63	4,00
34 226 940,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2026	EUR	37 486 187,85	37 610 615,29	3,64
30 379 290,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2025	EUR	32 341 726,55	32 517 992,02	3,14
26 186 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2029	EUR	30 139 184,49	30 072 787,98	2,91
17 449 180,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.80% 25/07/2040	EUR	27 236 824,08	29 057 944,96	2,81
19 768 112,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 25/07/2047	EUR	25 400 852,77	27 687 415,35	2,68
20 940 840,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.85% 25/07/2027	EUR	25 794 349,38	25 903 190,85	2,50
18 356 760,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2036	EUR	22 198 036,66	22 545 221,93	2,18
18 711 040,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.10% 25/07/2023	EUR	20 855 559,46	20 069 648,61	1,94
15 062 455,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 25/07/2031	EUR	17 887 006,89	17 800 508,07	1,72
13 433 520,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 25/07/2036	EUR	16 357 551,86	16 638 354,87	1,61
10 227 600,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2032	EUR	11 937 605,40	12 011 497,99	1,16
5 676 845,20	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/07/2024	EUR	6 111 775,17	6 107 717,75	0,59
<b>ITALY</b>			<b>319 456 233,57</b>	<b>327 826 959,38</b>	<b>31,69</b>
<b>Government</b>			<b>319 456 233,57</b>	<b>327 826 959,38</b>	<b>31,69</b>
62 351 073,90	BTP 0.65% 15/05/2026	EUR	67 717 663,19	67 457 003,34	6,52
40 212 710,00	BTP 1.30% 15/05/2028	EUR	45 419 637,18	46 061 246,54	4,45
38 443 625,00	BTP 0.40% 15/05/2030	EUR	41 683 793,52	41 773 996,23	4,04
29 702 833,30	BTP 1.25% 15/09/2032	EUR	33 635 772,60	35 441 420,69	3,43
21 986 562,00	BTP 2.35% 15/09/2035	EUR	28 336 839,72	30 345 852,87	2,93
16 938 023,21	BTP 2.55% 15/09/2041	EUR	23 350 272,15	26 553 569,61	2,57
16 157 820,05	BTP 3.10% 15/09/2026	EUR	19 418 606,26	19 677 639,57	1,90
16 904 862,00	BTP 0.15% 15/05/2051	EUR	16 560 339,14	16 995 979,21	1,64
14 083 720,00	BTP 1.40% 26/05/2025	EUR	15 098 806,65	15 298 300,01	1,48
13 000 000,00	BTP 0.95% 01/06/2032	EUR	12 879 100,00	12 635 090,00	1,22
7 454 820,00	BTP 2.60% 15/09/2023	EUR	8 227 319,32	8 106 445,82	0,79
2 065 641,50	BTP 0.40% 11/04/2024	EUR	2 017 487,36	2 155 868,72	0,21
1 710 166,00	BTP 1.45% 26/11/2022	EUR	1 743 209,72	1 776 588,85	0,17
1 609 984,00	BTP 0.50% 20/04/2023	EUR	1 572 007,96	1 663 676,97	0,16
1 113 332,04	BTP 0.45% 22/05/2023	EUR	1 117 072,62	1 153 144,79	0,11
703 787,00	BTP 0.25% 20/11/2023	EUR	678 306,18	731 136,16	0,07

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

## Eurizon Fund - Bond Inflation Linked

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>166 502 934,34</b>	<b>170 430 179,67</b>	<b>16,47</b>
<b>Government</b>			<b>166 502 934,34</b>	<b>170 430 179,67</b>	<b>16,47</b>
46 612 300,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	51 149 741,33	51 635 707,57	4,99
37 186 050,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2023	EUR	38 627 511,44	38 515 451,29	3,72
30 240 925,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.50% 15/04/2030	EUR	36 748 689,26	37 425 261,55	3,62
17 680 000,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2046	EUR	26 287 156,46	29 027 024,00	2,80
10 958 640,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2033	EUR	13 689 835,85	13 826 735,26	1,34
<b>SPAIN</b>			<b>82 087 566,59</b>	<b>83 632 025,98</b>	<b>8,08</b>
<b>Government</b>			<b>82 087 566,59</b>	<b>83 632 025,98</b>	<b>8,08</b>
29 338 200,00	SPAIN GOVERNMENT INFLATION LINKED BOND 1.00% 30/11/2030	EUR	35 036 636,20	35 767 373,15	3,46
18 002 866,00	SPAIN GOVERNMENT INFLATION LINKED BOND 0.65% 30/11/2027	EUR	20 271 770,27	20 669 270,48	2,00
12 822 960,00	SPAIN GOVERNMENT INFLATION LINKED BOND 0.70% 30/11/2033	EUR	15 280 398,02	15 676 709,75	1,51
10 160 426,75	SPAIN GOVERNMENT INFLATION LINKED BOND 1.80% 30/11/2024	EUR	11 498 762,10	11 518 672,60	1,11
<b>BELGIUM</b>			<b>1 666 879,20</b>	<b>1 699 706,40</b>	<b>0,16</b>
<b>Supranational</b>			<b>1 666 879,20</b>	<b>1 699 706,40</b>	<b>0,16</b>
1 680 000,00	EUROPEAN UNION 0.40% 04/02/2037	EUR	1 666 879,20	1 699 706,40	0,16
<b>INVESTMENT FUNDS</b>			<b>34 065 429,15</b>	<b>34 038 884,00</b>	<b>3,29</b>
<b>UCI Units</b>			<b>34 065 429,15</b>	<b>34 038 884,00</b>	<b>3,29</b>
<b>LUXEMBOURG</b>			<b>34 065 429,15</b>	<b>34 038 884,00</b>	<b>3,29</b>
<b>Finance</b>			<b>34 065 429,15</b>	<b>34 038 884,00</b>	<b>3,29</b>
188 902,77	EURIZON FUND - MONEY MARKET -Z-	EUR	18 630 776,18	18 616 368,38	1,80
157 646,08	EURIZON FUND - BOND SHORT TERM -Z-	EUR	15 434 652,97	15 422 515,62	1,49
<b>Total Portfolio</b>			<b>1 013 648 171,76</b>	<b>1 033 853 953,22</b>	<b>99,92</b>

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

## Eurizon Fund - Bond Inflation Linked

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(149 026,14)</b>	<b>123 039 251,45</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>202 216,00</b>	<b>68 550 592,92</b>
100 000	(108)	Sale	EURO BUND	08/03/2022	EUR	153 220,00	18 507 960,00
200 000	(250)	Sale	US 2YR NOTE (CBT)	31/03/2022	USD	48 089,18	47 962 523,40
100 000	(12)	Sale	US ULTRA BOND (CBT)	22/03/2022	USD	906,82	2 080 109,52
<b>Unrealised loss on future contracts and commitment</b>						<b>(351 242,14)</b>	<b>54 488 658,53</b>
100 000	(283)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(104 630,14)	32 468 048,53
100 000	45	Purchase	EURO BTP	08/03/2022	EUR	(96 912,00)	6 615 450,00
100 000	97	Purchase	EURO BOBL	08/03/2022	EUR	(87 300,00)	12 924 280,00
100 000	12	Purchase	EURO BUXL	08/03/2022	EUR	(62 400,00)	2 480 880,00

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

## Eurizon Fund - Bond Inflation Linked

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>211 991,85</b>	<b>155 054,83</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>211 991,85</b>	<b>155 054,83</b>	—
370	PUT	US 5YR FUT OPTN 120,75 18/02/22	USD	211 991,85	155 054,83	—
<b>UNQUOTED</b>				<b>253 974,21</b>	<b>150,74</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>253 974,21</b>	<b>150,74</b>	—
50 245 000	PUT	EUR/JPY PUT 126,50 06/01/22	EUR	253 974,21	150,74	—

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

## Eurizon Fund - Bond Inflation Linked

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>55,38</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>6 728,68</b>
17/03/2022	1 060 390,85	EUR	1 200 000,00	USD	6 728,68
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(6 673,30)</b>
17/03/2022	1 200 000,00	USD	1 060 335,47	EUR	(6 673,30)

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



## Eurizon Fund - Bond Inflation Linked

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>32 646,25</b>	<b>(46 511,03)</b>	<b>58 704,25</b>
GOLDMAN SACHS BANK EUROPE SE	EUR	35 000 000,00	28/10/2026	32 646,25	(2 432,98)	(80 584,00)
JP MORGAN AG	EUR	5 000 000,00	11/03/2051	—	(26 543,05)	142 345,00
JP MORGAN AG	EUR	2 500 000,00	19/04/2051	—	(17 535,00)	(3 056,75)
<b>INFLATION SWAP</b>				<b>—</b>	<b>—</b>	<b>2 331 309,70</b>
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	EUR	20 000 000,00	15/08/2026	—	—	814 026,00
GOLDMAN SACHS BANK EUROPE SE	EUR	35 000 000,00	15/08/2023	—	—	1 010 929,50
GOLDMAN SACHS BANK EUROPE SE	EUR	22 000 000,00	14/09/2026	—	—	506 354,20

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

## Eurizon Fund - Bond Corporate EUR Short Term

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 111 592 272,74	
Banks	(Note 3)	10 555 306,81	
Other banks and broker accounts	(Notes 2, 3, 9)	165 520 000,46	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	145 299,85	
Other interest receivable		8 106 421,85	
Receivable on investments sold		2 989 084,84	
Receivable on subscriptions		110 787,41	
Other assets	(Note 10)	75 520,51	
<b>Total assets</b>		<b>1 299 094 694,47</b>	
<b>Liabilities</b>			
Swap premium received	(Notes 2, 9)	(2 552 798,58)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(27 435,63)	
Unrealised loss on swap contracts	(Notes 2, 9)	(541 294,56)	
Interest payable on swap contracts	(Notes 2, 9)	(43 500,00)	
Payable on redemptions		(245 521,63)	
Other liabilities		(581 210,89)	
<b>Total liabilities</b>		<b>(3 991 761,29)</b>	
<b>Total net assets</b>		<b>1 295 102 933,18</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	67,12	768 277,609
Class Z Units	EUR	76,30	15 399 456,534
Class ZD Units	EUR	98,75	694 767,500

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

## Eurizon Fund - Bond Corporate EUR Short Term

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>1 237 410 511,36</b>
Net income from investments	(Note 2)	17 203 232,65
Interest received on swap contracts	(Note 2)	78 833,32
Other income	(Note 6)	283 637,03
<b>Total income</b>		<b>17 565 703,00</b>
Management fee	(Note 6)	(2 909 638,58)
Depositary fee	(Note 8)	(321 418,09)
Subscription tax	(Note 4)	(133 952,88)
Interest paid on swap contracts	(Note 2)	(320 180,55)
Other charges and taxes	(Notes 5, 8)	(1 776 375,78)
<b>Total expenses</b>		<b>(5 461 565,88)</b>
<b>Net investment income / (loss)</b>		<b>12 104 137,12</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(7 459 455,69)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(6 185 144,45)
- forward foreign exchange contracts	(Notes 2, 9)	56 705,49
- foreign currencies	(Note 2)	12 220,86
- future contracts	(Notes 2, 9)	(14 300,00)
- swap contracts	(Notes 2, 9)	(538 024,70)
<b>Net result of operations for the year</b>		<b>(2 023 861,37)</b>
Subscriptions for the year		529 029 407,84
Redemptions for the year		(468 654 329,44)
Dividend distributions	(Note 14)	(658 795,21)
<b>Net assets at the end of the year</b>		<b>1 295 102 933,18</b>

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 108 264 943,39</b>	<b>1 111 592 272,74</b>	<b>85,83</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>990 373 967,28</b>	<b>990 902 891,16</b>	<b>76,51</b>
<b>Shares</b>			<b>2 109 345,00</b>	<b>2 095 296,00</b>	<b>0,16</b>
<b>JAPAN</b>			<b>2 109 345,00</b>	<b>2 095 296,00</b>	<b>0,16</b>
<b>Telecommunication</b>			<b>2 109 345,00</b>	<b>2 095 296,00</b>	<b>0,16</b>
2 100 000,00	NTT FINANCE CORP	EUR	2 109 345,00	2 095 296,00	0,16
<b>Ordinary Bonds</b>			<b>480 320 894,26</b>	<b>484 137 508,39</b>	<b>37,38</b>
<b>FRANCE</b>			<b>91 668 324,00</b>	<b>91 740 403,00</b>	<b>7,08</b>
<b>Finance</b>			<b>50 096 420,00</b>	<b>49 773 638,00</b>	<b>3,84</b>
6 200 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	6 365 483,00	6 294 488,00	0,49
4 300 000,00	BNP PARIBAS SA 1.125% 10/10/2023	EUR	4 339 830,00	4 395 331,00	0,34
3 800 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	3 771 082,00	3 815 922,00	0,29
3 500 000,00	BPCE SA 4.625% 18/07/2023	EUR	3 969 275,00	3 743 740,00	0,29
3 500 000,00	BPCE SA 0.875% 31/01/2024	EUR	3 498 610,00	3 565 590,00	0,28
3 000 000,00	SOCIETE GENERALE SA 4.00% 07/06/2023	EUR	3 392 290,00	3 166 980,00	0,24
2 900 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	3 130 550,00	3 085 426,00	0,24
2 500 000,00	CREDIT MUTUEL ARKEA SA 0.01% 28/01/2026	EUR	2 495 800,00	2 471 525,00	0,19
2 000 000,00	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 955 640,00	2 053 240,00	0,16
2 000 000,00	CREDIT AGRICOLE SA 0.75% 05/12/2023	EUR	2 062 850,00	2 036 720,00	0,16
2 000 000,00	CREDIT AGRICOLE SA 0.75% 01/12/2022	EUR	1 988 300,00	2 022 320,00	0,16
2 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.50% 16/11/2022	EUR	1 972 860,00	2 016 380,00	0,16
2 000 000,00	SOCIETE GENERALE SA 0.25% 18/01/2022	EUR	1 976 000,00	2 000 580,00	0,15
2 000 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	1 988 040,00	1 997 800,00	0,15
1 400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 21/05/2024	EUR	1 554 700,00	1 493 128,00	0,11
1 400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 28/11/2023	EUR	1 491 364,00	1 485 064,00	0,11
1 300 000,00	CARREFOUR BANQUE SA 0.107% 14/06/2025	EUR	1 300 000,00	1 291 225,00	0,10
1 100 000,00	BNP PARIBAS SA 2.875% 24/10/2022	EUR	1 149 170,00	1 129 634,00	0,09
1 000 000,00	PSA BANQUE FRANCE SA 0.625% 10/10/2022	EUR	995 010,00	1 007 320,00	0,08
700 000,00	PSA BANQUE FRANCE SA 0.50% 12/04/2022	EUR	699 566,00	701 225,00	0,05
<b>Consumer Retail</b>			<b>15 432 677,00</b>	<b>15 678 526,00</b>	<b>1,21</b>
2 900 000,00	SODEXO SA 0.75% 27/04/2025	EUR	2 895 041,00	2 962 611,00	0,23
2 400 000,00	ALD SA 0.375% 19/10/2023	EUR	2 398 920,00	2 419 104,00	0,19
2 100 000,00	KERING SA 0.25% 13/05/2023	EUR	2 096 997,00	2 113 419,00	0,16
1 900 000,00	RCI BANQUE SA 0.25% 08/03/2023	EUR	1 893 958,00	1 905 111,00	0,15
1 850 000,00	FAURECIA SE 2.625% 15/06/2025	EUR	1 866 650,00	1 874 938,00	0,14
1 700 000,00	PERNOD RICARD SA 1.125% 07/04/2025	EUR	1 689 018,00	1 756 593,00	0,14
1 700 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	1 695 189,00	1 740 018,00	0,13
900 000,00	ALD SA 0.375% 18/07/2023	EUR	896 904,00	906 732,00	0,07
<b>Computing and IT</b>			<b>8 976 446,00</b>	<b>8 995 951,00</b>	<b>0,69</b>
4 000 000,00	CAPGEMINI SE 2.50% 01/07/2023	EUR	4 181 000,00	4 136 240,00	0,32
2 900 000,00	WORLDLINE SA 0.50% 30/06/2023	EUR	2 897 593,00	2 926 100,00	0,22
1 900 000,00	CAPGEMINI SE 0.625% 23/06/2025	EUR	1 897 853,00	1 933 611,00	0,15
<b>Multi-Utilities</b>			<b>6 375 527,00</b>	<b>6 407 522,00</b>	<b>0,49</b>
4 500 000,00	ENGIE SA 0.375% 28/02/2023	EUR	4 479 840,00	4 528 080,00	0,35
1 900 000,00	HOLDING D'INFRASTRUCTURES ET DES METIERS DE L'ENVIRONNEMENT 0.125% 16/09/2025	EUR	1 895 687,00	1 879 442,00	0,14

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>4 492 660,00</b>	<b>4 524 276,00</b>	<b>0,35</b>
2 000 000,00	CIE DE SAINT-GOBAIN 1.75% 03/04/2023	EUR	1 998 260,00	2 045 960,00	0,16
1 400 000,00	NEXANS SA 3.75% 08/08/2023	EUR	1 478 400,00	1 462 006,00	0,11
1 000 000,00	CROWN EUROPEAN HOLDINGS SA 2.25% 01/02/2023	EUR	1 016 000,00	1 016 310,00	0,08
<b>Health</b>			<b>3 398 824,00</b>	<b>3 459 588,00</b>	<b>0,27</b>
1 400 000,00	ESSILORLUXOTTICA SA 0.25% 05/01/2024	EUR	1 399 748,00	1 413 468,00	0,11
1 200 000,00	SANOFI 1.00% 01/04/2025	EUR	1 196 676,00	1 239 480,00	0,10
800 000,00	SANOFI REG 0.50% 21/03/2023	EUR	802 400,00	806 640,00	0,06
<b>Telecommunication</b>			<b>2 296 412,00</b>	<b>2 280 772,00</b>	<b>0,18</b>
2 300 000,00	ILIAD SA 0.75% 11/02/2024	EUR	2 296 412,00	2 280 772,00	0,18
<b>Raw materials</b>			<b>599 358,00</b>	<b>620 130,00</b>	<b>0,05</b>
600 000,00	AIR LIQUIDE FINANCE SA 1.00% 02/04/2025	EUR	599 358,00	620 130,00	0,05
<b>NETHERLANDS</b>			<b>70 711 549,00</b>	<b>71 347 944,00</b>	<b>5,51</b>
<b>Finance</b>			<b>14 241 353,00</b>	<b>13 873 677,00</b>	<b>1,07</b>
3 000 000,00	ING GROEP NV 0.75% 09/03/2022	EUR	3 057 640,00	3 006 600,00	0,23
2 400 000,00	ABN AMRO BANK NV 0.50% 17/07/2023	EUR	2 442 408,00	2 426 616,00	0,19
2 400 000,00	HEIMSTADEN BOSTAD TREASURY BV 0.25% 13/10/2024	EUR	2 399 712,00	2 403 816,00	0,18
2 000 000,00	ABN AMRO BANK NV 7.125% 06/07/2022	EUR	2 415 960,00	2 072 400,00	0,16
1 700 000,00	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	1 691 211,00	1 705 219,00	0,13
1 200 000,00	VONOVIA FINANCE BV REG 1.625% 07/04/2024	EUR	1 197 972,00	1 239 156,00	0,10
1 000 000,00	ING GROEP NV 1.00% 20/09/2023	EUR	1 036 450,00	1 019 870,00	0,08
<b>Consumer Retail</b>			<b>13 564 919,00</b>	<b>13 867 482,00</b>	<b>1,07</b>
3 100 000,00	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	3 086 329,00	3 220 373,00	0,25
2 800 000,00	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	2 788 492,00	2 870 896,00	0,22
2 500 000,00	DAIMLER INTERNATIONAL FIANCE BV 0.25% 06/11/2023	EUR	2 492 850,00	2 518 325,00	0,19
2 400 000,00	BMW FINANCE NV 0.125% 13/07/2022	EUR	2 395 128,00	2 407 248,00	0,19
2 000 000,00	WIZZ AIR FINANCE CO BV 1.35% 19/01/2024	EUR	2 002 160,00	2 019 280,00	0,16
800 000,00	UNILEVER NV REG 1.25% 25/03/2025	EUR	799 960,00	831 360,00	0,06
<b>Industries</b>			<b>9 683 952,00</b>	<b>9 796 810,00</b>	<b>0,76</b>
3 900 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/06/2022	EUR	3 892 863,00	3 909 750,00	0,30
2 500 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.30% 28/02/2024	EUR	2 499 875,00	2 530 150,00	0,20
1 700 000,00	SIGNIFY NV 2.00% 11/05/2024	EUR	1 692 894,00	1 770 142,00	0,14
1 600 000,00	DANFOSS FINANCE I BV 0.125% 28/04/2026	EUR	1 598 320,00	1 586 768,00	0,12
<b>Health</b>			<b>9 502 166,00</b>	<b>9 581 991,00</b>	<b>0,74</b>
2 800 000,00	THERMO FISHER SCIENTIFIC FINANCE I BV 0.00% 18/11/2023	EUR	2 808 988,00	2 802 968,00	0,22
1 900 000,00	UPJOHN FINANCE BV 1.023% 23/06/2024	EUR	1 900 000,00	1 942 028,00	0,15
1 900 000,00	UPJOHN FINANCE BV 0.816% 23/06/2022	EUR	1 900 000,00	1 909 785,00	0,15
1 400 000,00	THERMO FISHER SCIENTIFIC FINANCE I BV 0.01% 18/11/2025	EUR	1 398 152,00	1 394 750,00	0,11
800 000,00	BAYER CAPITAL CORP BV 0.625% 15/12/2022	EUR	798 176,00	805 048,00	0,06
700 000,00	KONINKLIJKE PHILIPS NV 1.375% 30/03/2025	EUR	696 850,00	727 412,00	0,05
<b>Energy</b>			<b>8 442 285,00</b>	<b>8 579 713,00</b>	<b>0,66</b>
4 900 000,00	SHELL INTERNATIONAL FINANCE BV REG 1.125% 07/04/2024	EUR	4 889 710,00	5 037 298,00	0,39
2 500 000,00	REPSOL INTERNATIONAL FINANCE BV 0.125% 05/10/2024	EUR	2 493 825,00	2 510 475,00	0,19
1 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	1 058 750,00	1 031 940,00	0,08
<b>Multi-Utilities</b>			<b>6 945 467,00</b>	<b>6 942 037,00</b>	<b>0,54</b>
3 000 000,00	ENEL FINANCE INTERNATIONAL NV 0.01% 28/05/2026	EUR	2 991 060,00	2 959 440,00	0,23
2 000 000,00	EDP FINANCE BV 2.625% 18/01/2022	EUR	2 065 560,00	2 002 360,00	0,16
1 900 000,00	NATURGY FINANCE BV 1.25% 15/01/2026	EUR	1 888 847,00	1 980 237,00	0,15

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>6 325 407,00</b>	<b>6 700 714,00</b>	<b>0,52</b>
4 100 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	4 078 557,00	4 325 254,00	0,34
1 250 000,00	HEINEKEN NV 1.625% 30/03/2025	EUR	1 246 850,00	1 311 350,00	0,10
1 000 000,00	LOUIS DREYFUS CO BV 2.375% 27/11/2025	EUR	1 000 000,00	1 064 110,00	0,08
<b>Computing and IT</b>			<b>2 006 000,00</b>	<b>2 005 520,00</b>	<b>0,15</b>
2 000 000,00	ASML HOLDING NV 0.625% 07/07/2022	EUR	2 006 000,00	2 005 520,00	0,15
<b>ITALY</b>			<b>57 926 763,08</b>	<b>57 249 279,00</b>	<b>4,42</b>
<b>Finance</b>			<b>48 711 394,58</b>	<b>47 913 078,00</b>	<b>3,70</b>
10 800 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	12 326 250,58	11 396 484,00	0,88
6 000 000,00	INTESA SANPAOLO SPA 6.625% 13/09/2023	EUR	6 704 220,00	6 606 060,00	0,51
4 250 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	4 738 750,00	4 682 097,50	0,36
4 300 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	4 291 529,00	4 552 926,00	0,35
4 000 000,00	INTESA SANPAOLO SPA 1.70% 13/03/2024	EUR	4 153 600,00	4 109 880,00	0,32
2 800 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	2 980 600,00	2 902 228,00	0,23
2 500 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	2 493 800,00	2 556 450,00	0,20
2 500 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	2 490 975,00	2 503 675,00	0,19
2 100 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	2 093 280,00	2 115 519,00	0,16
2 000 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	1 994 520,00	1 985 920,00	0,15
1 800 000,00	INTESA SANPAOLO SPA 1.125% 04/03/2022	EUR	1 793 502,00	1 804 896,00	0,14
1 000 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	993 360,00	1 012 120,00	0,08
800 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	799 728,00	813 224,00	0,06
750 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	748 770,00	764 932,50	0,06
100 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 5.75% 18/04/2023	EUR	108 510,00	106 666,00	0,01
<b>Energy</b>			<b>3 376 472,00</b>	<b>3 535 694,00</b>	<b>0,27</b>
3 400 000,00	ENI SPA 1.25% 18/05/2026	EUR	3 376 472,00	3 535 694,00	0,27
<b>Multi-Utilities</b>			<b>3 474 105,00</b>	<b>3 531 260,00</b>	<b>0,27</b>
2 500 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	2 480 125,00	2 506 050,00	0,19
1 000 000,00	IREN SPA 2.75% 02/11/2022	EUR	993 980,00	1 025 210,00	0,08
<b>Basic Goods</b>			<b>1 243 641,50</b>	<b>1 262 977,00</b>	<b>0,10</b>
1 150 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	1 141 731,50	1 161 684,00	0,09
100 000,00	AUTOSTRAD PER L'ITALIA SPA 1.625% 12/06/2023	EUR	101 910,00	101 293,00	0,01
<b>Telecommunication</b>			<b>1 121 150,00</b>	<b>1 006 270,00</b>	<b>0,08</b>
1 000 000,00	TELECOM ITALIA SPA 5.25% 10/02/2022	EUR	1 121 150,00	1 006 270,00	0,08
<b>GERMANY</b>			<b>54 718 576,80</b>	<b>55 586 216,10</b>	<b>4,29</b>
<b>Finance</b>			<b>14 814 415,00</b>	<b>15 022 584,00</b>	<b>1,16</b>
5 000 000,00	COMMERZBANK AG 0.50% 13/09/2023	EUR	4 825 000,00	5 043 650,00	0,39
3 000 000,00	COMMERZBANK AG 0.10% 11/09/2025	EUR	3 000 120,00	2 985 270,00	0,23
2 900 000,00	VONOVIA SE 0.01% 01/12/2025	EUR	2 891 996,00	2 867 955,00	0,22
2 700 000,00	SANTANDER CONSUMER BANK AG 0.75% 17/10/2022	EUR	2 690 523,00	2 722 167,00	0,21
1 400 000,00	VONOVIA SE 0.01% 01/09/2023	EUR	1 406 776,00	1 403 542,00	0,11
<b>Health</b>			<b>14 787 189,00</b>	<b>14 855 095,00</b>	<b>1,15</b>
3 900 000,00	BAYER AG 0.05% 12/01/2025	EUR	3 905 772,00	3 889 704,00	0,30
3 700 000,00	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	3 707 733,00	3 715 984,00	0,29
3 300 000,00	BAYER AG 0.375% 06/07/2024	EUR	3 285 150,00	3 329 535,00	0,26
2 400 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 0.25% 29/11/2023	EUR	2 397 624,00	2 413 152,00	0,18
1 500 000,00	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	1 490 910,00	1 506 720,00	0,12

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>12 345 513,00</b>	<b>12 849 200,00</b>	<b>0,99</b>
4 850 000,00	DAIMLER AG 1.625% 22/08/2023	EUR	4 862 680,00	4 999 186,00	0,38
3 200 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	3 187 136,00	3 475 584,00	0,27
2 600 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 2.50% 06/04/2023	EUR	2 594 150,00	2 685 956,00	0,21
1 700 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 0.01% 12/02/2025	EUR	1 701 547,00	1 688 474,00	0,13
<b>Industries</b>			<b>5 393 477,00</b>	<b>5 447 156,00</b>	<b>0,42</b>
4 300 000,00	DEUTSCHE LUFTHANSA AG 1.625% 16/11/2023	EUR	4 300 000,00	4 289 637,00	0,33
1 100 000,00	KION GROUP AG 1.625% 24/09/2025	EUR	1 093 477,00	1 157 519,00	0,09
<b>Raw materials</b>			<b>4 400 000,00</b>	<b>4 419 844,00</b>	<b>0,34</b>
4 400 000,00	BASF SE 0.101% 05/06/2023	EUR	4 400 000,00	4 419 844,00	0,34
<b>Computing and IT</b>			<b>1 896 808,00</b>	<b>1 922 363,00</b>	<b>0,15</b>
1 900 000,00	INFINEON TECHNOLOGIES AG 0.75% 24/06/2023	EUR	1 896 808,00	1 922 363,00	0,15
<b>Multi-Utilities</b>			<b>1 048 500,00</b>	<b>1 021 180,00</b>	<b>0,08</b>
1 000 000,00	E.ON SE 0.875% 22/05/2024	EUR	1 048 500,00	1 021 180,00	0,08
<b>Government</b>			<b>32 674,80</b>	<b>48 794,10</b>	<b>0,00</b>
30 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2034	EUR	32 674,80	48 794,10	0,00
<b>UNITED STATES</b>			<b>46 891 411,13</b>	<b>47 507 075,93</b>	<b>3,67</b>
<b>Energy</b>			<b>9 600 000,00</b>	<b>9 637 152,00</b>	<b>0,74</b>
9 600 000,00	EXXON MOBIL CORP 0.142% 26/06/2024	EUR	9 600 000,00	9 637 152,00	0,74
<b>Consumer Retail</b>			<b>7 686 306,63</b>	<b>7 870 715,93</b>	<b>0,61</b>
2 900 000,00	AMERICAN HONDA FINANCE CORP 1.60% 20/04/2022	EUR	2 899 652,00	2 916 849,00	0,22
1 800 000,00	FORD MOTOR CREDIT CO LLC 2.748% 14/06/2024	GBP	1 975 572,63	2 157 570,93	0,17
1 700 000,00	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	1 767 082,00	1 773 916,00	0,14
1 000 000,00	MCDONALD'S CORP 1.00% 15/11/2023	EUR	1 044 000,00	1 022 380,00	0,08
<b>Basic Goods</b>			<b>6 485 146,00</b>	<b>6 536 428,00</b>	<b>0,50</b>
2 900 000,00	PEPSICO INC 0.25% 06/05/2024	EUR	2 896 085,00	2 924 882,00	0,22
1 900 000,00	GENERAL MILLS INC 0.125% 15/11/2025	EUR	1 895 079,00	1 894 376,00	0,15
1 700 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	1 693 982,00	1 717 170,00	0,13
<b>Computing and IT</b>			<b>6 175 043,00</b>	<b>6 233 516,00</b>	<b>0,48</b>
2 800 000,00	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	2 787 400,00	2 819 376,00	0,22
2 300 000,00	FIDELITY NATIONAL INFORMATION SERVICES INC 0.125% 03/12/2022	EUR	2 291 559,00	2 307 199,00	0,18
1 100 000,00	FISERV INC 0.375% 01/07/2023	EUR	1 096 084,00	1 106 941,00	0,08
<b>Health</b>			<b>5 839 981,50</b>	<b>5 966 619,50</b>	<b>0,46</b>
2 850 000,00	DANAHER CORP 1.70% 30/03/2024	EUR	2 848 033,50	2 960 665,50	0,23
2 200 000,00	STRYKER CORP 0.25% 03/12/2024	EUR	2 191 948,00	2 210 978,00	0,17
800 000,00	BECTON DICKINSON AND CO 0.034% 13/08/2025	EUR	800 000,00	794 976,00	0,06
<b>Finance</b>			<b>5 807 986,00</b>	<b>5 823 257,50</b>	<b>0,45</b>
2 000 000,00	MORGAN STANLEY 1.875% 30/03/2023	EUR	2 061 200,00	2 052 960,00	0,16
1 600 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	1 598 336,00	1 616 976,00	0,12
1 250 000,00	CHUBB INA HOLDINGS INC 0.30% 15/12/2024	EUR	1 248 450,00	1 257 587,50	0,10
900 000,00	MPT OPERATING PARTNERSHIP LP VIA MPT FINANCE CORP 0.993% 15/10/2026	EUR	900 000,00	895 734,00	0,07
<b>Government</b>			<b>2 399 064,00</b>	<b>2 524 512,00</b>	<b>0,20</b>
2 400 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	2 399 064,00	2 524 512,00	0,20
<b>Telecommunication</b>			<b>1 899 544,00</b>	<b>1 900 855,00</b>	<b>0,15</b>
1 900 000,00	BOOKING HOLDINGS INC 0.10% 08/03/2025	EUR	1 899 544,00	1 900 855,00	0,15

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>998 340,00</b>	<b>1 014 020,00</b>	<b>0,08</b>
1 000 000,00	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	998 340,00	1 014 020,00	0,08
<b>SPAIN</b>			<b>29 728 660,82</b>	<b>29 761 507,00</b>	<b>2,30</b>
<b>Finance</b>			<b>20 781 400,82</b>	<b>20 895 586,00</b>	<b>1,61</b>
4 800 000,00	BANCO SANTANDER SA 1.375% 09/02/2022	EUR	4 873 488,00	4 809 312,00	0,37
4 700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	4 644 104,82	4 738 634,00	0,36
3 200 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	3 190 592,00	3 217 696,00	0,25
2 000 000,00	BANCO DE SABADELL SA 0.875% 05/03/2023	EUR	1 985 080,00	2 020 240,00	0,16
1 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	1 790 784,00	1 834 434,00	0,14
1 400 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	1 420 048,00	1 429 148,00	0,11
1 000 000,00	BANCO SANTANDER SA 1.375% 14/12/2022	EUR	1 048 190,00	1 017 240,00	0,08
1 000 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	1 003 370,00	1 011 850,00	0,08
800 000,00	SANTANDER CONSUMER FINANCE SA 1.00% 27/02/2024	EUR	825 744,00	817 032,00	0,06
<b>Industries</b>			<b>5 885 484,00</b>	<b>5 773 254,00</b>	<b>0,45</b>
4 000 000,00	INTL CONSOLIDATED AIRLIN 2.75% 25/03/2025	EUR	4 000 000,00	3 910 000,00	0,30
1 900 000,00	CELLNEX FINANCE CO SA 0.75% 15/11/2026	EUR	1 885 484,00	1 863 254,00	0,15
<b>Telecommunication</b>			<b>1 263 720,00</b>	<b>1 245 732,00</b>	<b>0,10</b>
1 200 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	1 263 720,00	1 245 732,00	0,10
<b>Multi-Utilities</b>			<b>898 056,00</b>	<b>925 614,00</b>	<b>0,07</b>
900 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	898 056,00	925 614,00	0,07
<b>Consumer Retail</b>			<b>900 000,00</b>	<b>921 321,00</b>	<b>0,07</b>
900 000,00	EL CORTE INGLES SA 3.625% 15/03/2024	EUR	900 000,00	921 321,00	0,07
<b>UNITED KINGDOM</b>			<b>27 228 084,00</b>	<b>27 766 042,00</b>	<b>2,14</b>
<b>Finance</b>			<b>10 539 712,00</b>	<b>10 620 162,00</b>	<b>0,82</b>
3 500 000,00	NATWEST MARKETS PLC 0.125% 12/11/2025	EUR	3 492 895,00	3 478 510,00	0,27
2 500 000,00	ROYAL BANK OF SCOTLAND PLC 2.75% 02/04/2025	EUR	2 490 575,00	2 709 500,00	0,21
2 000 000,00	BARCLAYS PLC 1.50% 01/04/2022	EUR	2 004 400,00	2 009 440,00	0,15
1 400 000,00	LLOYDS BANK CORPORATE MARKETS PLC 0.25% 04/10/2022	EUR	1 398 082,00	1 407 252,00	0,11
1 000 000,00	BARCLAYS BANK PLC 6.625% 30/03/2022	EUR	1 153 760,00	1 015 460,00	0,08
<b>Energy</b>			<b>6 300 000,00</b>	<b>6 571 593,00</b>	<b>0,51</b>
6 300 000,00	BP CAPITAL MARKETS PLC 1.876% 07/04/2024	EUR	6 300 000,00	6 571 593,00	0,51
<b>Multi-Utilities</b>			<b>6 091 540,00</b>	<b>6 251 927,00</b>	<b>0,48</b>
4 500 000,00	SSE PLC 1.25% 16/04/2025	EUR	4 482 900,00	4 652 055,00	0,36
1 600 000,00	STATE GRID EUROPE DEVELOPMENT 2014 PLC 1.50% 26/01/2022	EUR	1 608 640,00	1 599 872,00	0,12
<b>Health</b>			<b>3 296 832,00</b>	<b>3 320 460,00</b>	<b>0,25</b>
3 300 000,00	GLAXOSMITHKLINE CAPITAL PLC 0.125% 12/05/2023	EUR	3 296 832,00	3 320 460,00	0,25
<b>Basic Goods</b>			<b>1 000 000,00</b>	<b>1 001 900,00</b>	<b>0,08</b>
1 000 000,00	BAT INTERNATIONAL FINANCE PLC 1.00% 23/05/2022	EUR	1 000 000,00	1 001 900,00	0,08
<b>LUXEMBOURG</b>			<b>20 128 499,00</b>	<b>20 290 398,00</b>	<b>1,57</b>
<b>Industries</b>			<b>7 163 362,00</b>	<b>7 343 562,00</b>	<b>0,57</b>
2 850 000,00	JOHN DEERE CASH MANAGEMENT SA REG 1.375% 02/04/2024	EUR	2 850 000,00	2 944 335,00	0,23
1 900 000,00	HIGHLAND HOLDINGS SARL 0.00% 12/11/2023	EUR	1 904 446,00	1 902 147,00	0,15
1 400 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.375% 09/04/2025	EUR	1 396 346,00	1 494 220,00	0,11
1 000 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 0.50% 09/08/2022	EUR	1 012 570,00	1 002 860,00	0,08

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## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>4 785 960,00</b>	<b>4 781 592,00</b>	<b>0,37</b>
2 400 000,00	TRATON FINANCE LUXEMBOURG SA 0.125% 10/11/2024	EUR	2 396 832,00	2 395 896,00	0,19
2 400 000,00	TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025	EUR	2 389 128,00	2 385 696,00	0,18
<b>Telecommunication</b>			<b>3 291 387,00</b>	<b>3 317 688,00</b>	<b>0,26</b>
3 300 000,00	CK HUTCHISON GROUP TELECOM FINANCE SA 0.375% 17/10/2023	EUR	3 291 387,00	3 317 688,00	0,26
<b>Finance</b>			<b>2 587 790,00</b>	<b>2 525 775,00</b>	<b>0,19</b>
2 500 000,00	LOGICOR FINANCING SARL 1.50% 14/11/2022	EUR	2 587 790,00	2 525 775,00	0,19
<b>Health</b>			<b>2 300 000,00</b>	<b>2 321 781,00</b>	<b>0,18</b>
2 300 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	2 300 000,00	2 321 781,00	0,18
<b>SWEDEN</b>			<b>17 443 564,10</b>	<b>17 826 103,60</b>	<b>1,38</b>
<b>Finance</b>			<b>9 965 368,00</b>	<b>10 183 996,00</b>	<b>0,79</b>
4 800 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.25% 19/05/2023	EUR	4 785 696,00	4 834 464,00	0,37
3 200 000,00	SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025	EUR	3 180 352,00	3 304 832,00	0,26
2 000 000,00	SWEDBANK AB 0.75% 05/05/2025	EUR	1 999 320,00	2 044 700,00	0,16
<b>Consumer Retail</b>			<b>6 377 525,10</b>	<b>6 544 120,60</b>	<b>0,51</b>
1 700 000,00	SCANIA CV AB 2.25% 03/06/2025	EUR	1 692 537,00	1 808 596,00	0,14
1 473 000,00	VOLVO CAR AB 2.125% 02/04/2024	EUR	1 490 234,10	1 523 376,60	0,12
1 400 000,00	VOLVO TREASURY AB 0.10% 24/05/2022	EUR	1 399 790,00	1 401 764,00	0,11
1 000 000,00	VOLVO TREASURY AB 0.125% 17/09/2024	EUR	996 580,00	1 003 640,00	0,08
800 000,00	SCANIA CV AB 0.50% 06/10/2023	EUR	798 384,00	806 744,00	0,06
<b>Multi-Utilities</b>			<b>1 100 671,00</b>	<b>1 097 987,00</b>	<b>0,08</b>
1 100 000,00	VATTENFALL AB 0.05% 15/10/2025	EUR	1 100 671,00	1 097 987,00	0,08
<b>IRELAND</b>			<b>14 978 477,00</b>	<b>15 087 709,00</b>	<b>1,16</b>
<b>Computing and IT</b>			<b>6 581 942,00</b>	<b>6 695 622,00</b>	<b>0,52</b>
3 400 000,00	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	3 388 406,00	3 516 518,00	0,27
3 200 000,00	DELL BANK INTERNATIONAL DAC 0.50% 27/10/2026	EUR	3 193 536,00	3 179 104,00	0,25
<b>Finance</b>			<b>5 646 305,00</b>	<b>5 618 225,00</b>	<b>0,43</b>
3 000 000,00	BANK OF IRELAND GROUP PLC 1.375% 29/08/2023	EUR	3 067 450,00	3 068 250,00	0,24
2 500 000,00	AIB GROUP PLC 1.50% 29/03/2023	EUR	2 578 855,00	2 549 975,00	0,19
<b>Consumer Retail</b>			<b>1 691 330,00</b>	<b>1 700 442,00</b>	<b>0,13</b>
1 700 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	1 691 330,00	1 700 442,00	0,13
<b>Raw materials</b>			<b>1 058 900,00</b>	<b>1 073 420,00</b>	<b>0,08</b>
1 000 000,00	SMURFIT KAPPA ACQUISITIONS ULC 2.75% 01/02/2025	EUR	1 058 900,00	1 073 420,00	0,08
<b>JAPAN</b>			<b>8 501 140,00</b>	<b>8 490 036,00</b>	<b>0,66</b>
<b>Basic Goods</b>			<b>6 601 140,00</b>	<b>6 603 412,00</b>	<b>0,51</b>
2 800 000,00	ASAHI GROUP HOLDINGS LTD 0.155% 23/10/2024	EUR	2 800 000,00	2 807 364,00	0,22
1 900 000,00	ASAHI GROUP HOLDINGS LTD 0.01% 19/04/2024	EUR	1 901 140,00	1 900 741,00	0,15
1 900 000,00	NTT FINANCE CORP 0.082% 13/12/2025	EUR	1 900 000,00	1 895 307,00	0,14
<b>Consumer Retail</b>			<b>1 900 000,00</b>	<b>1 886 624,00</b>	<b>0,15</b>
1 900 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	1 900 000,00	1 886 624,00	0,15
<b>SWITZERLAND</b>			<b>7 218 033,33</b>	<b>7 825 020,76</b>	<b>0,60</b>
<b>Finance</b>			<b>7 218 033,33</b>	<b>7 825 020,76</b>	<b>0,60</b>
5 500 000,00	UBS AG 0.75% 21/04/2023	EUR	5 488 450,00	5 565 175,00	0,43
2 400 000,00	UBS AG 5.125% 15/05/2024	USD	1 729 583,33	2 259 845,76	0,17

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## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GUERNSEY</b>			<b>5 061 444,00</b>	<b>5 123 613,00</b>	<b>0,40</b>
<b>Finance</b>			<b>5 061 444,00</b>	<b>5 123 613,00</b>	<b>0,40</b>
5 100 000,00	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	5 061 444,00	5 123 613,00	0,40
<b>FINLAND</b>			<b>4 827 223,00</b>	<b>4 974 596,00</b>	<b>0,38</b>
<b>Telecommunication</b>			<b>3 331 573,00</b>	<b>3 448 886,00</b>	<b>0,26</b>
2 300 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	2 291 973,00	2 416 426,00	0,18
1 000 000,00	NOKIA OYJ 2.00% 15/03/2024	EUR	1 039 600,00	1 032 460,00	0,08
<b>Industries</b>			<b>1 495 650,00</b>	<b>1 525 710,00</b>	<b>0,12</b>
1 500 000,00	CRH FINLAND SERVICES OYJ REG 0.875% 05/11/2023	EUR	1 495 650,00	1 525 710,00	0,12
<b>NORWAY</b>			<b>4 690 271,00</b>	<b>4 721 338,00</b>	<b>0,36</b>
<b>Finance</b>			<b>4 690 271,00</b>	<b>4 721 338,00</b>	<b>0,36</b>
4 700 000,00	DNB BANK ASA 0.05% 14/11/2023	EUR	4 690 271,00	4 721 338,00	0,36
<b>AUSTRALIA</b>			<b>3 700 000,00</b>	<b>3 722 311,00</b>	<b>0,29</b>
<b>Consumer Retail</b>			<b>3 700 000,00</b>	<b>3 722 311,00</b>	<b>0,29</b>
3 700 000,00	TOYOTA FINANCE AUSTRALIA LTD 1.584% 21/04/2022	EUR	3 700 000,00	3 722 311,00	0,29
<b>CANADA</b>			<b>3 287 504,00</b>	<b>3 328 358,00</b>	<b>0,26</b>
<b>Finance</b>			<b>3 287 504,00</b>	<b>3 328 358,00</b>	<b>0,26</b>
2 200 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	2 193 268,00	2 220 570,00	0,17
1 100 000,00	ROYAL BANK OF CANADA 0.25% 02/05/2024	EUR	1 094 236,00	1 107 788,00	0,09
<b>DENMARK</b>			<b>2 932 263,00</b>	<b>2 914 377,00</b>	<b>0,22</b>
<b>Finance</b>			<b>2 932 263,00</b>	<b>2 914 377,00</b>	<b>0,22</b>
1 900 000,00	NYKREDIT REALKREDIT A/S 0.25% 20/01/2023	EUR	1 895 953,00	1 907 467,00	0,14
1 000 000,00	DANSKE BANK A/S 1.375% 24/05/2022	EUR	1 036 310,00	1 006 910,00	0,08
<b>SOUTH KOREA</b>			<b>2 798 518,00</b>	<b>2 843 042,00</b>	<b>0,22</b>
<b>Government</b>			<b>1 500 000,00</b>	<b>1 536 750,00</b>	<b>0,12</b>
1 500 000,00	EXPORT-IMPORT BANK OF KOREA 0.829% 27/04/2025	EUR	1 500 000,00	1 536 750,00	0,12
<b>Raw materials</b>			<b>1 298 518,00</b>	<b>1 306 292,00</b>	<b>0,10</b>
1 300 000,00	POSCO 0.50% 17/01/2024	EUR	1 298 518,00	1 306 292,00	0,10
<b>AUSTRIA</b>			<b>2 482 725,00</b>	<b>2 591 725,00</b>	<b>0,20</b>
<b>Energy</b>			<b>2 482 725,00</b>	<b>2 591 725,00</b>	<b>0,20</b>
2 500 000,00	OMV AG 1.50% 09/04/2024	EUR	2 482 725,00	2 591 725,00	0,20
<b>BELGIUM</b>			<b>2 399 064,00</b>	<b>2 418 744,00</b>	<b>0,19</b>
<b>Finance</b>			<b>2 399 064,00</b>	<b>2 418 744,00</b>	<b>0,19</b>
2 400 000,00	BELFIUS BANK SA 0.75% 12/09/2022	EUR	2 399 064,00	2 418 744,00	0,19
<b>PORTUGAL</b>			<b>998 800,00</b>	<b>1 021 670,00</b>	<b>0,08</b>
<b>Finance</b>			<b>998 800,00</b>	<b>1 021 670,00</b>	<b>0,08</b>
1 000 000,00	CAIXA GERAL DE DEPOSITOS SA 1.25% 25/11/2024	EUR	998 800,00	1 021 670,00	0,08

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## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Floating Rate Notes</b>			<b>393 305 322,02</b>	<b>389 916 935,77</b>	<b>30,11</b>
<b>FRANCE</b>			<b>91 811 284,46</b>	<b>90 729 794,64</b>	<b>7,01</b>
<b>Finance</b>			<b>41 268 956,96</b>	<b>41 111 415,04</b>	<b>3,18</b>
5 000 000,00	SOCIETE GENERALE SA REG FRN 06/03/2023	EUR	4 795 300,00	5 025 000,00	0,39
5 000 000,00	BPCE SA FRN 09/03/2022	EUR	5 054 300,00	5 008 600,00	0,39
4 800 000,00	SOCIETE GENERALE SA FRN 17/11/2026	EUR	4 790 256,00	4 767 024,00	0,37
3 156 000,00	BNP PARIBAS SA FRN 29/12/2049	EUR	3 460 422,00	3 238 466,28	0,25
3 100 000,00	BPCE SA FRN 30/11/2027	EUR	3 315 345,00	3 177 376,00	0,24
3 000 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	2 840 202,63	2 873 927,85	0,22
2 700 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	2 687 715,00	2 697 003,00	0,21
2 600 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	2 598 492,00	2 664 246,00	0,21
2 300 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	2 286 913,00	2 358 742,00	0,18
2 200 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	2 197 096,00	2 174 612,00	0,17
1 400 000,00	AXA SA FRN 04/07/2043	EUR	1 622 880,00	1 504 398,00	0,12
1 500 000,00	SOCIETE GENERALE SA FRN 29/12/2049	USD	1 422 007,76	1 439 601,99	0,11
1 400 000,00	CARREFOUR BANQUE SA FRN 12/09/2023	EUR	1 400 000,00	1 407 812,00	0,11
1 300 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	1 196 117,57	1 230 381,92	0,09
1 000 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 073 500,00	1 020 130,00	0,08
200 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	203 280,00	202 516,00	0,01
100 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA FRN 29/05/2049	EUR	114 510,00	113 140,00	0,01
100 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	110 760,00	109 588,00	0,01
100 000,00	UNIBAIL-RODAMCO-WESTFIELD SE FRN 31/12/2099	EUR	99 860,00	98 850,00	0,01
<b>Multi-Utilities</b>			<b>18 135 030,00</b>	<b>17 903 865,00</b>	<b>1,38</b>
8 400 000,00	SUEZ FRN 29/12/2049	EUR	8 715 100,00	8 403 780,00	0,65
4 700 000,00	ENGIE SA FRN 31/12/2099	EUR	4 763 450,00	4 794 705,00	0,37
3 500 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	3 500 000,00	3 557 190,00	0,27
1 000 000,00	SUEZ FRN 31/12/2099	EUR	1 048 500,00	1 040 770,00	0,08
100 000,00	ENGIE SA FRN 31/12/2099	EUR	107 980,00	107 420,00	0,01
<b>Energy</b>			<b>17 859 432,50</b>	<b>17 511 751,60</b>	<b>1,35</b>
8 055 000,00	TOTAL SA FRN 29/12/2049	EUR	8 391 622,50	8 268 618,60	0,64
5 000 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	5 064 900,00	5 091 350,00	0,39
4 100 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	4 402 910,00	4 151 783,00	0,32
<b>Raw materials</b>			<b>6 814 060,00</b>	<b>6 652 270,00</b>	<b>0,51</b>
3 100 000,00	SOLVAY FINANCE SA FRN 29/12/2049	EUR	3 497 560,00	3 414 340,00	0,26
3 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	3 316 500,00	3 237 930,00	0,25
<b>Telecommunication</b>			<b>4 131 455,00</b>	<b>3 946 068,00</b>	<b>0,31</b>
3 600 000,00	ORANGE SA FRN 29/12/2049	EUR	4 131 455,00	3 946 068,00	0,31
<b>Consumer Retail</b>			<b>3 500 000,00</b>	<b>3 502 905,00</b>	<b>0,27</b>
3 500 000,00	RCI BANQUE SA FRN 14/03/2022	EUR	3 500 000,00	3 502 905,00	0,27
<b>Basic Goods</b>			<b>102 350,00</b>	<b>101 520,00</b>	<b>0,01</b>
100 000,00	DANONE SA FRN 31/12/2099	EUR	102 350,00	101 520,00	0,01
<b>NETHERLANDS</b>			<b>51 887 391,06</b>	<b>51 948 686,69</b>	<b>4,01</b>
<b>Consumer Retail</b>			<b>16 249 794,00</b>	<b>16 360 058,62</b>	<b>1,26</b>
9 300 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	9 466 829,00	9 483 210,00	0,73
3 046 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/12/2049	EUR	2 902 355,00	3 058 092,62	0,24
2 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	2 168 000,00	2 131 140,00	0,16
1 600 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 712 610,00	1 687 616,00	0,13
<b>Multi-Utilities</b>			<b>10 429 648,21</b>	<b>10 485 699,00</b>	<b>0,81</b>
4 400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	4 409 000,00	4 481 752,00	0,35
2 500 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 603 150,00	2 613 125,00	0,20

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 800 000,00	NATURGY FINANCE BV FRN 29/11/2049	EUR	1 913 178,21	1 860 822,00	0,14
1 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 504 320,00	1 530 000,00	0,12
<b>Finance</b>			<b>10 546 578,85</b>	<b>10 370 449,07</b>	<b>0,80</b>
3 000 000,00	ING GROEP NV FRN 13/11/2030	EUR	3 052 500,00	3 010 950,00	0,23
2 200 000,00	NN GROUP NV FRN 29/06/2049	EUR	2 429 360,00	2 389 596,00	0,18
2 000 000,00	ING GROEP NV FRN 26/09/2029	EUR	2 071 680,00	2 053 820,00	0,16
1 500 000,00	ING GROEP NV FRN 31/12/2099	USD	1 403 908,85	1 422 903,07	0,11
1 200 000,00	ACHMEA BV FRN 04/04/2043	EUR	1 378 310,00	1 284 588,00	0,10
200 000,00	ING GROEP NV FRN 15/02/2029	EUR	210 820,00	208 592,00	0,02
<b>Telecommunication</b>			<b>8 880 270,00</b>	<b>8 978 844,00</b>	<b>0,70</b>
4 200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	4 230 720,00	4 328 688,00	0,34
2 400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 462 992,00	2 447 472,00	0,19
2 200 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	2 186 558,00	2 202 684,00	0,17
<b>Energy</b>			<b>4 381 100,00</b>	<b>4 293 800,00</b>	<b>0,33</b>
4 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	4 381 100,00	4 293 800,00	0,33
<b>Basic Goods</b>			<b>1 400 000,00</b>	<b>1 459 836,00</b>	<b>0,11</b>
1 400 000,00	JT INTERNATIONAL FINANCIAL SERVICES BV FRN 07/04/2081	EUR	1 400 000,00	1 459 836,00	0,11
<b>GERMANY</b>			<b>48 779 408,57</b>	<b>47 648 447,20</b>	<b>3,68</b>
<b>Finance</b>			<b>17 269 756,07</b>	<b>16 639 261,92</b>	<b>1,28</b>
5 500 000,00	ALLIANZ SE FRN 17/10/2042	EUR	6 396 065,00	5 737 270,00	0,44
3 800 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	3 782 406,00	3 865 892,00	0,30
3 600 000,00	ALLIANZ SE FRN 31/12/2099	USD	3 076 445,07	3 169 532,92	0,24
2 000 000,00	ALLIANZ SE FRN 31/12/2049	EUR	2 310 580,00	2 155 460,00	0,17
1 600 000,00	DEUTSCHE BANK AG FRN 16/05/2022	EUR	1 596 000,00	1 603 696,00	0,12
100 000,00	ALLIANZ SE FRN 31/12/2099	EUR	108 260,00	107 411,00	0,01
<b>Raw materials</b>			<b>13 515 189,00</b>	<b>13 205 466,28</b>	<b>1,02</b>
12 574 000,00	LANXESS AG FRN 06/12/2076	EUR	13 515 189,00	13 205 466,28	1,02
<b>Multi-Utilities</b>			<b>9 183 458,50</b>	<b>9 057 650,00</b>	<b>0,70</b>
7 350 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/04/2077	EUR	7 483 458,50	7 350 000,00	0,57
1 700 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	1 700 000,00	1 707 650,00	0,13
<b>Telecommunication</b>			<b>5 149 500,00</b>	<b>5 119 250,00</b>	<b>0,40</b>
5 000 000,00	BERTELSMANN SE & CO KGAA FRN 23/04/2075	EUR	5 149 500,00	5 119 250,00	0,40
<b>Health</b>			<b>3 661 505,00</b>	<b>3 626 819,00</b>	<b>0,28</b>
3 100 000,00	BAYER AG FRN 02/04/2075	EUR	3 164 640,00	3 127 404,00	0,24
500 000,00	BAYER AG FRN 12/11/2079	EUR	496 865,00	499 415,00	0,04
<b>UNITED KINGDOM</b>			<b>38 834 353,62</b>	<b>39 103 319,92</b>	<b>3,02</b>
<b>Finance</b>			<b>21 155 393,62</b>	<b>21 507 960,92</b>	<b>1,66</b>
5 300 000,00	HSBC HOLDINGS PLC FRN 05/10/2023	EUR	5 300 000,00	5 316 006,00	0,41
4 000 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	3 986 480,00	4 289 760,00	0,33
3 200 000,00	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	3 200 000,00	3 192 576,00	0,25
2 000 000,00	NATWEST GROUP PLC FRN 08/03/2023	EUR	1 974 880,00	2 008 360,00	0,15
2 100 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	1 878 077,07	1 918 771,11	0,15
1 400 000,00	BARCLAYS PLC REG FRN 09/06/2025	EUR	1 394 526,00	1 419 530,00	0,11
1 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	1 098 500,00	1 081 150,00	0,08
1 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	1 090 800,00	1 030 810,00	0,08
1 000 000,00	BARCLAYS PLC FRN 31/12/2099	USD	922 600,55	943 756,81	0,07
200 000,00	BARCLAYS PLC FRN 07/02/2028	EUR	204 620,00	203 602,00	0,02
100 000,00	NATIONWIDE BUILDING SOCIETY REG FRN 25/07/2029	EUR	104 910,00	103 639,00	0,01
<b>Telecommunication</b>			<b>15 578 960,00</b>	<b>15 371 585,00</b>	<b>1,19</b>
14 900 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	15 578 960,00	15 371 585,00	1,19

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## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>2 100 000,00</b>	<b>2 223 774,00</b>	<b>0,17</b>
2 100 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	2 100 000,00	2 223 774,00	0,17
<b>ITALY</b>			<b>32 120 336,76</b>	<b>32 250 943,32</b>	<b>2,49</b>
<b>Finance</b>			<b>19 967 396,24</b>	<b>19 377 967,70</b>	<b>1,50</b>
8 770 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	9 335 799,99	9 283 132,70	0,72
3 400 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 04/03/2029	EUR	3 819 756,25	3 729 290,00	0,29
2 300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022	EUR	2 300 000,00	2 305 589,00	0,18
2 000 000,00	ASSICURAZIONI GENERALI SPA FRN 10/07/2042	EUR	2 513 000,00	2 102 700,00	0,16
1 800 000,00	FINECOBANK BANCA FINECO SPA FRN 21/10/2027	EUR	1 794 780,00	1 755 666,00	0,13
200 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	204 060,00	201 590,00	0,02
<b>Multi-Utilities</b>			<b>8 045 938,52</b>	<b>8 627 548,62</b>	<b>0,66</b>
4 051 000,00	ENEL SPA FRN 24/05/2080	EUR	3 796 341,75	4 351 989,30	0,33
3 300 000,00	ENEL SPA FRN 31/12/2099	EUR	3 399 120,00	3 406 590,00	0,26
796 000,00	ENEL SPA FRN 10/01/2074	EUR	850 476,77	868 969,32	0,07
<b>Energy</b>			<b>4 107 002,00</b>	<b>4 245 427,00</b>	<b>0,33</b>
4 100 000,00	ENI SPA FRN 31/12/2099	EUR	4 107 002,00	4 245 427,00	0,33
<b>SPAIN</b>			<b>25 629 663,55</b>	<b>25 256 089,00</b>	<b>1,95</b>
<b>Finance</b>			<b>25 629 663,55</b>	<b>25 256 089,00</b>	<b>1,95</b>
10 200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	11 028 000,00	10 826 076,00	0,83
4 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	4 832 900,00	4 717 416,00	0,36
3 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	3 100 434,55	3 104 619,00	0,24
2 000 000,00	CAIXABANK SA FRN 31/12/2099	EUR	2 261 000,00	2 224 040,00	0,17
2 000 000,00	CAIXABANK SA FRN 31/12/2099	EUR	2 087 000,00	2 053 060,00	0,16
1 900 000,00	BANCO DE SABADELL SA FRN 29/06/2023	EUR	1 899 449,00	1 915 618,00	0,15
200 000,00	CAIXABANK SA FRN 15/02/2029	EUR	215 320,00	212 082,00	0,02
100 000,00	CAIXABANK SA FRN 14/07/2028	EUR	104 260,00	103 290,00	0,01
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	101 300,00	99 888,00	0,01
<b>SWITZERLAND</b>			<b>21 556 157,00</b>	<b>21 651 634,00</b>	<b>1,67</b>
<b>Finance</b>			<b>21 556 157,00</b>	<b>21 651 634,00</b>	<b>1,67</b>
9 200 000,00	CREDIT SUISSE AG FRN 18/05/2022	EUR	9 203 105,00	9 230 544,00	0,71
7 300 000,00	CREDIT SUISSE GROUP AG FRN 16/01/2026	EUR	7 394 316,00	7 395 046,00	0,57
2 000 000,00	UBS GROUP AG FRN 03/11/2026	EUR	1 991 440,00	1 992 040,00	0,15
1 400 000,00	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	1 395 296,00	1 522 724,00	0,12
1 500 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 29/12/2049	EUR	1 572 000,00	1 511 280,00	0,12
<b>UNITED STATES</b>			<b>20 608 897,00</b>	<b>20 611 543,00</b>	<b>1,59</b>
<b>Finance</b>			<b>20 608 897,00</b>	<b>20 611 543,00</b>	<b>1,59</b>
6 700 000,00	GOLDMAN SACHS GROUP INC FRN 19/03/2026	EUR	6 795 006,00	6 808 205,00	0,53
4 500 000,00	GOLDMAN SACHS GROUP INC FRN 30/04/2024	EUR	4 499 550,00	4 505 400,00	0,35
4 000 000,00	GOLDMAN SACHS GROUP INC FRN 23/09/2027	EUR	4 081 040,00	4 069 440,00	0,31
2 000 000,00	GOLDMAN SACHS GROUP INC FRN 21/04/2023	EUR	2 000 000,00	2 002 180,00	0,15
1 700 000,00	BANK OF AMERICA CORP FRN 25/04/2024	EUR	1 716 677,00	1 708 993,00	0,13
1 500 000,00	MORGAN STANLEY FRN 26/07/2024	EUR	1 516 624,00	1 517 325,00	0,12
<b>BELGIUM</b>			<b>14 237 360,00</b>	<b>14 050 372,00</b>	<b>1,09</b>
<b>Finance</b>			<b>8 869 810,00</b>	<b>8 819 202,00</b>	<b>0,68</b>
6 000 000,00	KBC GROUP NV FRN 10/09/2026	EUR	5 980 020,00	5 957 340,00	0,46
2 600 000,00	KBC GROUP NV FRN 31/12/2099	EUR	2 789 300,00	2 762 344,00	0,21
100 000,00	KBC GROUP NV FRN 03/12/2029	EUR	100 490,00	99 518,00	0,01
<b>Raw materials</b>			<b>3 238 250,00</b>	<b>3 153 810,00</b>	<b>0,25</b>
3 000 000,00	SOLVAY SA FRN 31/12/2099	EUR	3 238 250,00	3 153 810,00	0,25

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## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>2 129 300,00</b>	<b>2 077 360,00</b>	<b>0,16</b>
2 000 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	2 129 300,00	2 077 360,00	0,16
<b>LUXEMBOURG</b>			<b>12 578 428,50</b>	<b>12 242 404,00</b>	<b>0,95</b>
<b>Industries</b>			<b>5 132 108,00</b>	<b>5 151 900,00</b>	<b>0,40</b>
5 000 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	5 132 108,00	5 151 900,00	0,40
<b>Finance</b>			<b>4 491 984,00</b>	<b>4 134 840,00</b>	<b>0,32</b>
2 000 000,00	TALANX FINANZ LUXEMBOURG SA REG FRN 15/06/2042	EUR	2 393 800,00	2 072 340,00	0,16
1 800 000,00	GRAND CITY PROPERTIES SA FRN 31/12/2099	EUR	1 776 654,00	1 744 920,00	0,13
200 000,00	HANNOVER FINANCE LUXEMBOURG SA FRN 30/06/2043	EUR	217 040,00	214 302,00	0,02
100 000,00	AROUNDTOWN SA FRN 31/12/2099	EUR	104 490,00	103 278,00	0,01
<b>Health</b>			<b>2 954 336,50</b>	<b>2 955 664,00</b>	<b>0,23</b>
2 950 000,00	DH EUROPE FINANCE SA FRN 30/06/2022	EUR	2 954 336,50	2 955 664,00	0,23
<b>AUSTRIA</b>			<b>9 253 309,00</b>	<b>9 124 568,00</b>	<b>0,70</b>
<b>Finance</b>			<b>7 558 889,00</b>	<b>7 454 264,00</b>	<b>0,57</b>
3 400 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	3 807 000,00	3 746 868,00	0,29
2 600 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 31/12/2099	EUR	2 754 724,00	2 701 244,00	0,21
900 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	894 915,00	904 986,00	0,07
100 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	102 250,00	101 166,00	0,00
<b>Energy</b>			<b>1 694 420,00</b>	<b>1 670 304,00</b>	<b>0,13</b>
1 600 000,00	OMV AG FRN 31/12/2099	EUR	1 694 420,00	1 670 304,00	0,13
<b>SWEDEN</b>			<b>8 904 157,00</b>	<b>8 705 691,00</b>	<b>0,67</b>
<b>Finance</b>			<b>6 051 995,00</b>	<b>5 919 542,00</b>	<b>0,46</b>
3 850 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	3 850 000,00	3 773 000,00	0,29
2 000 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	1 993 675,00	1 940 220,00	0,15
100 000,00	AKELIUS RESIDENTIAL PROPERTY AB REG FRN 05/10/2078	EUR	105 510,00	104 303,00	0,01
100 000,00	SWEDBANK AB FRN 18/09/2028	EUR	102 810,00	102 019,00	0,01
<b>Telecommunication</b>			<b>2 639 262,00</b>	<b>2 576 225,00</b>	<b>0,20</b>
2 500 000,00	TELIA CO AB FRN 04/04/2078	EUR	2 639 262,00	2 576 225,00	0,20
<b>Consumer Retail</b>			<b>212 900,00</b>	<b>209 924,00</b>	<b>0,01</b>
200 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	212 900,00	209 924,00	0,01
<b>PORTUGAL</b>			<b>7 880 435,00</b>	<b>7 586 634,00</b>	<b>0,59</b>
<b>Multi-Utilities</b>			<b>7 880 435,00</b>	<b>7 586 634,00</b>	<b>0,59</b>
7 100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	7 880 435,00	7 586 634,00	0,59
<b>DENMARK</b>			<b>4 744 140,00</b>	<b>4 543 652,00</b>	<b>0,35</b>
<b>Multi-Utilities</b>			<b>4 638 730,00</b>	<b>4 438 991,00</b>	<b>0,34</b>
4 000 000,00	ORSTED AS FRN 26/06/3013	EUR	4 533 800,00	4 335 280,00	0,33
100 000,00	ORSTED A/S FRN 24/11/3017	EUR	104 930,00	103 711,00	0,01
<b>Finance</b>			<b>105 410,00</b>	<b>104 661,00</b>	<b>0,01</b>
100 000,00	DANSKE BANK A/S FRN 21/06/2029	EUR	105 410,00	104 661,00	0,01

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## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>4 480 000,50</b>	<b>4 463 157,00</b>	<b>0,34</b>
<b>Finance</b>			<b>4 480 000,50</b>	<b>4 463 157,00</b>	<b>0,34</b>
2 350 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	2 342 080,50	2 375 427,00	0,18
1 000 000,00	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO LTD REG FRN 02/10/2043	EUR	1 138 500,00	1 069 650,00	0,08
1 000 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	999 420,00	1 018 080,00	0,08
<b>Zero-Coupon Bonds</b>			<b>114 638 406,00</b>	<b>114 753 151,00</b>	<b>8,86</b>
<b>GERMANY</b>			<b>29 504 988,00</b>	<b>29 505 786,00</b>	<b>2,28</b>
<b>Multi-Utilities</b>			<b>10 731 132,00</b>	<b>10 729 432,00</b>	<b>0,83</b>
5 000 000,00	E.ON SE 0.00% 28/08/2024	EUR	5 037 400,00	5 014 050,00	0,39
2 800 000,00	E.ON SE 0.00% 24/10/2022	EUR	2 801 596,00	2 807 084,00	0,21
1 900 000,00	E.ON SE REG 0.00% 29/09/2022	EUR	1 897 606,00	1 904 978,00	0,15
1 000 000,00	E.ON SE REG 0.00% 18/12/2023	EUR	994 530,00	1 003 320,00	0,08
<b>Consumer Retail</b>			<b>10 191 814,00</b>	<b>10 205 757,00</b>	<b>0,79</b>
3 600 000,00	VOLKSWAGEN LEASING GMBH 0.00% 19/07/2024	EUR	3 594 150,00	3 591 180,00	0,28
3 000 000,00	DAIMLER AG 0.00% 08/02/2024	EUR	2 996 490,00	3 008 850,00	0,23
2 900 000,00	VOLKSWAGEN LEASING GMBH 0.00% 12/07/2023	EUR	2 898 927,00	2 903 886,00	0,23
700 000,00	ADIDAS AG 0.00% 09/09/2024	EUR	702 247,00	701 841,00	0,05
<b>Industries</b>			<b>3 887 403,00</b>	<b>3 860 025,00</b>	<b>0,30</b>
3 900 000,00	VANTAGE TOWERS AG 0.00% 31/03/2025	EUR	3 887 403,00	3 860 025,00	0,30
<b>Computing and IT</b>			<b>3 297 327,00</b>	<b>3 312 672,00</b>	<b>0,25</b>
3 300 000,00	SAP SE 0.00% 17/05/2023	EUR	3 297 327,00	3 312 672,00	0,25
<b>Finance</b>			<b>1 397 312,00</b>	<b>1 397 900,00</b>	<b>0,11</b>
1 400 000,00	HOWOGE WOHNUNGS-BAUGESELLSCHAFT GMBH 0.00% 01/11/2024	EUR	1 397 312,00	1 397 900,00	0,11
<b>FRANCE</b>			<b>28 194 424,00</b>	<b>28 236 717,00</b>	<b>2,18</b>
<b>Finance</b>			<b>7 988 834,00</b>	<b>7 992 601,00</b>	<b>0,62</b>
5 300 000,00	SOCIETE GENERALE SA 0.00% 27/05/2022	EUR	5 290 238,00	5 310 070,00	0,41
2 700 000,00	PSA BANQUE FRANCE SA 0.00% 22/01/2025	EUR	2 698 596,00	2 682 531,00	0,21
<b>Consumer Retail</b>			<b>7 213 662,00</b>	<b>7 218 675,00</b>	<b>0,56</b>
5 700 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE REG 0.00% 11/02/2024	EUR	5 715 732,00	5 719 095,00	0,44
1 500 000,00	ALD SA 0.00% 23/02/2024	EUR	1 497 930,00	1 499 580,00	0,12
<b>Health</b>			<b>5 906 132,00</b>	<b>5 913 341,00</b>	<b>0,46</b>
3 300 000,00	ESSILORLUXOTTICA SA 0.00% 27/05/2023	EUR	3 302 310,00	3 311 781,00	0,26
2 600 000,00	SANOFI 0.00% 21/03/2022	EUR	2 603 822,00	2 601 560,00	0,20
<b>Basic Goods</b>			<b>3 795 516,00</b>	<b>3 804 541,00</b>	<b>0,29</b>
1 900 000,00	PERNOD RICARD SA 0.00% 24/10/2023	EUR	1 898 328,00	1 906 536,00	0,15
1 900 000,00	DANONE SA 0.00% 01/12/2025	EUR	1 897 188,00	1 898 005,00	0,14
<b>Telecommunication</b>			<b>1 993 400,00</b>	<b>2 002 320,00</b>	<b>0,15</b>
2 000 000,00	VIVENDI SA 0.00% 13/06/2022	EUR	1 993 400,00	2 002 320,00	0,15
<b>Industries</b>			<b>1 296 880,00</b>	<b>1 305 239,00</b>	<b>0,10</b>
1 300 000,00	SCHNEIDER ELECTRIC SE 0.00% 12/06/2023	EUR	1 296 880,00	1 305 239,00	0,10
<b>LUXEMBOURG</b>			<b>18 306 677,00</b>	<b>18 327 644,00</b>	<b>1,41</b>
<b>Health</b>			<b>7 105 228,00</b>	<b>7 123 386,00</b>	<b>0,55</b>
4 200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 02/12/2022	EUR	4 203 024,00	4 213 062,00	0,33
2 900 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/03/2023	EUR	2 902 204,00	2 910 324,00	0,22

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>5 702 052,00</b>	<b>5 718 981,00</b>	<b>0,44</b>
5 700 000,00	NESTLE FINANCE INTERNATIONAL LTD 0.00% 12/11/2024	EUR	5 702 052,00	5 718 981,00	0,44
<b>Industries</b>			<b>3 197 120,00</b>	<b>3 191 648,00</b>	<b>0,24</b>
3 200 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	3 197 120,00	3 191 648,00	0,24
<b>Consumer Retail</b>			<b>2 302 277,00</b>	<b>2 293 629,00</b>	<b>0,18</b>
2 300 000,00	TRATON FINANCE LUXEMBOURG SA 0.00% 14/06/2024	EUR	2 302 277,00	2 293 629,00	0,18
<b>ITALY</b>			<b>10 394 556,00</b>	<b>10 378 848,00</b>	<b>0,80</b>
<b>Industries</b>			<b>5 205 200,00</b>	<b>5 184 244,00</b>	<b>0,40</b>
5 200 000,00	POSTE ITALIANE SPA 0.00% 10/12/2024	EUR	5 205 200,00	5 184 244,00	0,40
<b>Multi-Utilities</b>			<b>2 791 012,00</b>	<b>2 801 204,00</b>	<b>0,22</b>
2 800 000,00	SNAM SPA 0.00% 12/05/2024	EUR	2 791 012,00	2 801 204,00	0,22
<b>Finance</b>			<b>2 398 344,00</b>	<b>2 393 400,00</b>	<b>0,18</b>
2 400 000,00	FCA BANK SPA 0.00% 16/04/2024	EUR	2 398 344,00	2 393 400,00	0,18
<b>NETHERLANDS</b>			<b>8 855 790,00</b>	<b>8 923 181,00</b>	<b>0,69</b>
<b>Industries</b>			<b>4 482 218,00</b>	<b>4 517 505,00</b>	<b>0,35</b>
4 500 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.00% 20/02/2023	EUR	4 482 218,00	4 517 505,00	0,35
<b>Multi-Utilities</b>			<b>2 478 075,00</b>	<b>2 498 475,00</b>	<b>0,19</b>
2 500 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 17/06/2024	EUR	2 478 075,00	2 498 475,00	0,19
<b>Consumer Retail</b>			<b>1 895 497,00</b>	<b>1 907 201,00</b>	<b>0,15</b>
1 900 000,00	BMW FINANCE NV 0.00% 24/03/2023	EUR	1 895 497,00	1 907 201,00	0,15
<b>IRELAND</b>			<b>5 389 254,00</b>	<b>5 345 786,00</b>	<b>0,41</b>
<b>Basic Goods</b>			<b>2 799 888,00</b>	<b>2 776 648,00</b>	<b>0,21</b>
2 800 000,00	CCEP FINANCE IRELAND DAC 0.00% 06/09/2025	EUR	2 799 888,00	2 776 648,00	0,21
<b>Health</b>			<b>2 589 366,00</b>	<b>2 569 138,00</b>	<b>0,20</b>
2 600 000,00	FRESENIUS FINANCE IRELAND PLC 0.00% 01/10/2025	EUR	2 589 366,00	2 569 138,00	0,20
<b>SWEDEN</b>			<b>4 502 393,00</b>	<b>4 508 087,00</b>	<b>0,35</b>
<b>Consumer Retail</b>			<b>4 502 393,00</b>	<b>4 508 087,00</b>	<b>0,35</b>
3 400 000,00	SCANIA CV AB 0.00% 23/11/2022	EUR	3 401 700,00	3 404 930,00	0,26
1 100 000,00	VOLVO TREASURY AB 0.00% 11/02/2023	EUR	1 100 693,00	1 103 157,00	0,09
<b>AUSTRIA</b>			<b>3 286 272,00</b>	<b>3 312 045,00</b>	<b>0,26</b>
<b>Energy</b>			<b>3 286 272,00</b>	<b>3 312 045,00</b>	<b>0,26</b>
3 300 000,00	OMV AG 0.00% 16/06/2023	EUR	3 286 272,00	3 312 045,00	0,26
<b>UNITED KINGDOM</b>			<b>2 304 232,00</b>	<b>2 310 396,00</b>	<b>0,18</b>
<b>Health</b>			<b>2 304 232,00</b>	<b>2 310 396,00</b>	<b>0,18</b>
2 300 000,00	GLAXOSMITHKLINE CAPITAL INC 0.00% 23/09/2023	EUR	2 304 232,00	2 310 396,00	0,18
<b>CHINA</b>			<b>1 998 680,00</b>	<b>1 998 220,00</b>	<b>0,15</b>
<b>Finance</b>			<b>1 998 680,00</b>	<b>1 998 220,00</b>	<b>0,15</b>
2 000 000,00	CHINA DEVELOPMENT BANK 0.00% 27/10/2023	EUR	1 998 680,00	1 998 220,00	0,15
<b>NORWAY</b>			<b>1 901 140,00</b>	<b>1 906 441,00</b>	<b>0,15</b>
<b>Telecommunication</b>			<b>1 901 140,00</b>	<b>1 906 441,00</b>	<b>0,15</b>
1 900 000,00	TELENOR ASA 0.00% 25/09/2023	EUR	1 901 140,00	1 906 441,00	0,15

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



## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>1 851 447,59</b>	<b>1 881 358,16</b>	<b>0,15</b>
<b>Floating Rate Notes</b>			<b>1 851 447,59</b>	<b>1 881 358,16</b>	<b>0,15</b>
<b>FRANCE</b>			<b>1 851 447,59</b>	<b>1 881 358,16</b>	<b>0,15</b>
<b>Finance</b>			<b>1 851 447,59</b>	<b>1 881 358,16</b>	<b>0,15</b>
2 000 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	1 851 447,59	1 881 358,16	0,15
<b>INVESTMENT FUNDS</b>			<b>116 039 528,52</b>	<b>118 808 023,42</b>	<b>9,17</b>
<b>UCI Units</b>			<b>116 039 528,52</b>	<b>118 808 023,42</b>	<b>9,17</b>
<b>LUXEMBOURG</b>			<b>116 039 528,52</b>	<b>118 808 023,42</b>	<b>9,17</b>
<b>Finance</b>			<b>116 039 528,52</b>	<b>118 808 023,42</b>	<b>9,17</b>
571 115,15	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	57 149 999,98	59 127 551,58	4,56
357 830,11	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	35 586 449,41	36 498 671,22	2,82
150 289,04	EURIZON FUND - BOND CORPORATE EUR SHORT TERM LTE -Z-	EUR	15 000 000,05	14 920 695,99	1,15
83 826,53	EURIZON FUND - MONEY MARKET -Z-	EUR	8 303 079,08	8 261 104,63	0,64
<b>Total Portfolio</b>			<b>1 108 264 943,39</b>	<b>1 111 592 272,74</b>	<b>85,83</b>

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

## Eurizon Fund - Bond Corporate EUR Short Term

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>117 864,22</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>145 299,85</b>
18/01/2022	17 595 630,26	EUR	19 850 000,00	USD	145 299,85
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(27 435,63)</b>
17/01/2022	2 115 894,60	EUR	1 800 000,00	GBP	(27 435,63)

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

## Eurizon Fund - Bond Corporate EUR Short Term

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### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(43 500,00)</b>	<b>(541 294,56)</b>
CDX.NA.HY.36	EUR	L	26 100 000,00	BANK OF AMERICA SECURITIES EUROPE S.A.	20/12/2026	(43 500,00)	(541 294,56)

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

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## Eurizon Fund - Bond Corporate EUR

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	2 050 143 275,38	
Banks	(Note 3)	2 970 631,04	
Other banks and broker accounts	(Notes 2, 3, 9)	7 810 001,91	
Swap premium paid	(Notes 2, 9)	201 265,67	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	331 591,08	
Interest receivable on swap contracts	(Notes 2, 9)	4 333,33	
Other interest receivable		16 497 026,05	
Receivable on subscriptions		1 733 013,62	
Other assets	(Note 10)	37 597,45	
<b>Total assets</b>		<b>2 079 728 735,53</b>	
<b>Liabilities</b>			
Swap premium received	(Notes 2, 9)	(6 291 286,79)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(203 480,91)	
Unrealised loss on swap contracts	(Notes 2, 9)	(1 477 549,04)	
Interest payable on swap contracts	(Notes 2, 9)	(108 333,33)	
Payable on redemptions		(6 766 448,40)	
Other liabilities		(1 234 562,79)	
<b>Total liabilities</b>		<b>(16 081 661,26)</b>	
<b>Total net assets</b>		<b>2 063 647 074,27</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	105,15	1 761 280,816
Class RD Units	EUR	100,25	100,241
Class X Units	EUR	109,45	821 045,095
Class Z Units	EUR	140,79	12 645 812,283
Class ZD Units	EUR	105,06	77 335,228

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

## Eurizon Fund - Bond Corporate EUR

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>2 276 144 056,20</b>
Net income from investments	(Note 2)	35 342 566,41
Interest received on swap contracts	(Note 2)	337 652,76
Other income	(Note 6)	197 926,94
<b>Total income</b>		<b>35 878 146,11</b>
Management fee	(Note 6)	(9 374 498,57)
Depositary fee	(Note 8)	(550 515,82)
Subscription tax	(Note 4)	(319 920,34)
Interest paid on swap contracts	(Note 2)	(1 704 847,21)
Other charges and taxes	(Notes 5, 8)	(3 027 510,55)
<b>Total expenses</b>		<b>(14 977 292,49)</b>
<b>Net investment income / (loss)</b>		<b>20 900 853,62</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	20 406 561,95
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(67 204 415,46)
- forward foreign exchange contracts	(Notes 2, 9)	(125 607,02)
- foreign currencies	(Note 2)	14 794,66
- future contracts	(Notes 2, 9)	172 920,00
- swap contracts	(Notes 2, 9)	(1 829 476,75)
<b>Net result of operations for the year</b>		<b>(27 664 369,00)</b>
Subscriptions for the year		869 476 587,61
Redemptions for the year		(1 053 965 712,19)
Dividend distributions	(Note 14)	(343 488,35)
<b>Net assets at the end of the year</b>		<b>2 063 647 074,27</b>

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 996 816 650,03</b>	<b>2 050 143 275,38</b>	<b>99,35</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 804 299 461,52</b>	<b>1 854 400 108,82</b>	<b>89,86</b>
<b>Ordinary Bonds</b>			<b>1 147 287 339,70</b>	<b>1 181 960 461,44</b>	<b>57,28</b>
<b>FRANCE</b>			<b>289 047 145,57</b>	<b>299 349 794,00</b>	<b>14,51</b>
<b>Finance</b>			<b>124 167 162,40</b>	<b>126 637 747,00</b>	<b>6,14</b>
7 900 000,00	LA MONDIALE SAM 2.125% 23/06/2031	EUR	7 933 417,00	8 191 115,00	0,40
7 700 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 04/12/2031	EUR	7 679 749,00	7 885 416,00	0,38
8 000 000,00	CNP ASSURANCES 0.375% 08/03/2028	EUR	7 977 200,00	7 720 400,00	0,37
6 500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 08/06/2026	EUR	6 526 097,40	6 633 705,00	0,32
6 200 000,00	BPCE SA 1.00% 01/04/2025	EUR	6 319 586,00	6 364 300,00	0,31
5 300 000,00	ICADE 0.625% 18/01/2031	EUR	5 292 845,00	5 071 888,00	0,25
4 600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 31/03/2027	EUR	4 578 058,00	5 008 756,00	0,24
4 600 000,00	COVIVIO 1.625% 23/06/2030	EUR	4 576 448,00	4 856 082,00	0,24
4 500 000,00	SOCIETE GENERALE SA 1.25% 12/06/2030	EUR	4 476 510,00	4 602 555,00	0,22
4 500 000,00	KLEPIERRE SA 0.875% 17/02/2031	EUR	4 488 165,00	4 477 680,00	0,22
4 300 000,00	BNP PARIBAS SA 0.125% 04/09/2026	EUR	4 268 094,00	4 263 536,00	0,21
3 900 000,00	CREDIT AGRICOLE ASSURANCES SA 2.00% 17/07/2030	EUR	3 883 932,00	4 027 569,00	0,20
3 800 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	3 777 276,00	3 795 820,00	0,18
3 600 000,00	SOCIETE GENERALE SA 0.125% 24/02/2026	EUR	3 590 352,00	3 584 232,00	0,17
3 500 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	3 493 630,00	3 546 795,00	0,17
3 700 000,00	UNIBAIL-RODAMCO SE 1.75% 01/07/2049	EUR	3 632 142,00	3 469 749,00	0,17
3 300 000,00	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	3 292 641,00	3 362 040,00	0,16
3 100 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	3 091 289,00	3 147 244,00	0,15
3 000 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 15/04/2030	EUR	2 754 000,00	3 124 830,00	0,15
3 000 000,00	BNP PARIBAS SA 1.625% 02/07/2031	EUR	3 014 152,00	3 083 820,00	0,15
2 800 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	2 766 988,00	2 743 608,00	0,13
2 600 000,00	CARMILA SA 1.625% 30/05/2027	EUR	2 588 820,00	2 667 444,00	0,13
2 500 000,00	CARMILA SA 2.375% 16/09/2024	EUR	2 479 575,00	2 634 925,00	0,13
2 300 000,00	CREDIT AGRICOLE SA 2.00% 25/03/2029	EUR	2 280 887,00	2 444 555,00	0,12
2 300 000,00	LA BANQUE POSTALE SA 0.25% 12/07/2026	EUR	2 294 595,00	2 301 794,00	0,11
2 000 000,00	CREDIT AGRICOLE SA 1.75% 05/03/2029	EUR	2 054 000,00	2 150 100,00	0,10
2 000 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.50% 29/05/2029	EUR	2 103 000,00	2 101 140,00	0,10
1 900 000,00	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 950 084,00	1 950 578,00	0,10
1 800 000,00	CREDIT AGRICOLE SA 1.25% 14/04/2026	EUR	1 870 290,00	1 881 738,00	0,09
1 800 000,00	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	1 806 390,00	1 853 460,00	0,09
1 800 000,00	PSA BANQUE FRANCE SA 0.625% 21/06/2024	EUR	1 789 704,00	1 821 726,00	0,09
1 500 000,00	SOCIETE GENERALE SA 1.75% 22/03/2029	EUR	1 561 590,00	1 593 285,00	0,08
1 400 000,00	CNP ASSURANCES 2.75% 05/02/2029	EUR	1 383 788,00	1 566 964,00	0,08
1 400 000,00	IN'LI SA 1.125% 02/07/2029	EUR	1 395 660,00	1 442 070,00	0,07
1 200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	1 196 208,00	1 266 828,00	0,06
<b>Consumer Retail</b>			<b>36 578 251,50</b>	<b>37 936 480,00</b>	<b>1,84</b>
7 800 000,00	ILIAD SA 2.375% 17/06/2026	EUR	7 686 666,00	7 818 096,00	0,38
5 700 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	5 677 029,00	6 224 970,00	0,30
4 800 000,00	RENAULT SA 1.25% 24/06/2025	EUR	4 767 312,00	4 711 440,00	0,23
3 800 000,00	APRR SA 1.25% 14/01/2027	EUR	3 781 266,00	3 995 700,00	0,19
3 400 000,00	PERNOD RICARD SA 1.75% 08/04/2030	EUR	3 383 952,00	3 733 200,00	0,18
3 300 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	3 290 661,00	3 377 682,00	0,17
2 600 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 0.625% 14/09/2028	EUR	2 566 070,00	2 539 420,00	0,12
2 400 000,00	RCI BANQUE SA 0.75% 10/04/2023	EUR	2 394 648,00	2 416 272,00	0,12

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000 000,00	SODEXO SA 1.00% 27/04/2029	EUR	1 977 197,50	2 083 440,00	0,10
1 000 000,00	VIVENDI SA 1.125% 11/12/2028	EUR	1 053 450,00	1 036 260,00	0,05
<b>Multi-Utilities</b>			<b>26 142 320,00</b>	<b>27 438 254,00</b>	<b>1,33</b>
6 200 000,00	SUEZ SA 1.25% 14/05/2035	EUR	6 174 766,00	6 448 620,00	0,31
6 000 000,00	ENGIE SA 0.375% 11/06/2027	EUR	5 955 120,00	6 004 560,00	0,29
3 800 000,00	SUEZ 1.25% 02/04/2027	EUR	3 792 666,00	3 982 780,00	0,19
2 600 000,00	VEOLIA ENVIRONNEMENT SA 0.80% 15/01/2032	EUR	2 600 000,00	2 608 762,00	0,13
2 000 000,00	ENGIE SA 2.375% 19/05/2026	EUR	2 276 000,00	2 194 900,00	0,11
1 350 000,00	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	1 473 768,00	2 135 430,00	0,10
2 000 000,00	VEOLIA ENVIRONNEMENT SA 0.927% 04/01/2029	EUR	2 070 000,00	2 068 100,00	0,10
1 800 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	1 800 000,00	1 995 102,00	0,10
<b>Industries</b>			<b>25 412 696,00</b>	<b>26 516 431,00</b>	<b>1,29</b>
5 900 000,00	WORLDLINE SA 0.875% 30/06/2027	EUR	5 858 287,00	6 031 098,00	0,29
4 600 000,00	BOUYGUES SA 1.125% 24/07/2028	EUR	4 566 742,00	4 801 020,00	0,23
2 600 000,00	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	2 578 550,00	2 892 422,00	0,14
2 700 000,00	LEGRAND SA 0.625% 24/06/2028	EUR	2 671 677,00	2 761 344,00	0,14
2 500 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.50% 04/05/2027	EUR	2 478 525,00	2 729 125,00	0,13
2 500 000,00	LA POSTE SA 0.625% 21/10/2026	EUR	2 483 875,00	2 557 750,00	0,13
2 400 000,00	ALSTOM SA 0.25% 14/10/2026	EUR	2 390 208,00	2 399 808,00	0,12
2 400 000,00	IMERYS SA 1.00% 15/07/2031	EUR	2 384 832,00	2 343 864,00	0,11
<b>Telecommunication</b>			<b>18 280 778,00</b>	<b>18 858 343,00</b>	<b>0,91</b>
5 800 000,00	ILIAD SA 1.875% 11/02/2028	EUR	5 790 604,00	5 519 976,00	0,27
4 600 000,00	ILIAD HOLDING SASU 5.125% 15/10/2026	EUR	4 600 000,00	4 805 574,00	0,23
2 400 000,00	ORANGE SA 1.625% 07/04/2032	EUR	2 376 240,00	2 616 048,00	0,13
1 800 000,00	VIVENDI SA 0.625% 11/06/2025	EUR	1 798 416,00	1 824 030,00	0,09
900 000,00	ORANGE SA 8.125% 28/01/2033	EUR	1 235 493,00	1 580 805,00	0,07
1 500 000,00	ORANGE SA 0.625% 16/12/2033	EUR	1 481 115,00	1 461 480,00	0,07
1 000 000,00	ORANGE SA 1.25% 07/07/2027	EUR	998 910,00	1 050 430,00	0,05
<b>Health</b>			<b>17 421 194,86</b>	<b>17 983 406,00</b>	<b>0,87</b>
8 900 000,00	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	8 866 714,00	9 007 868,00	0,44
5 500 000,00	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	5 237 395,00	5 546 475,00	0,27
3 300 000,00	SANOFI 0.875% 21/03/2029	EUR	3 317 085,86	3 429 063,00	0,16
<b>Computing and IT</b>			<b>14 203 482,81</b>	<b>15 508 263,00</b>	<b>0,75</b>
8 100 000,00	CAPGEMINI SE 2.375% 15/04/2032	EUR	8 149 102,81	9 274 743,00	0,45
5 000 000,00	CAPGEMINI SE 1.125% 23/06/2030	EUR	4 976 050,00	5 191 750,00	0,25
1 000 000,00	ATOS SE 1.75% 07/05/2025	EUR	1 078 330,00	1 041 770,00	0,05
<b>Energy</b>			<b>13 321 410,00</b>	<b>13 818 260,00</b>	<b>0,67</b>
3 600 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.994% 08/04/2032	EUR	3 855 550,00	4 032 756,00	0,20
3 500 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.491% 04/09/2030	EUR	3 765 860,00	3 755 255,00	0,18
3 200 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	3 200 000,00	3 394 624,00	0,16
2 500 000,00	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	2 500 000,00	2 635 625,00	0,13
<b>Basic Goods</b>			<b>7 747 626,00</b>	<b>8 442 135,00</b>	<b>0,41</b>
5 900 000,00	CARREFOUR SA 2.625% 15/12/2027	EUR	5 956 014,00	6 595 551,00	0,32
1 800 000,00	CARREFOUR SA 1.00% 17/05/2027	EUR	1 791 612,00	1 846 584,00	0,09
<b>Raw materials</b>			<b>5 772 224,00</b>	<b>6 210 475,00</b>	<b>0,30</b>
3 900 000,00	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.75% 30/04/2030	EUR	3 874 884,00	4 217 109,00	0,20
1 900 000,00	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.375% 30/10/2026	EUR	1 897 340,00	1 993 366,00	0,10

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>167 854 163,91</b>	<b>172 458 648,50</b>	<b>8,36</b>
<b>Finance</b>			<b>44 515 278,00</b>	<b>45 767 691,00</b>	<b>2,22</b>
10 400 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	10 326 888,00	11 020 360,00	0,53
6 200 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	6 197 540,00	6 423 076,00	0,31
5 300 000,00	EXOR NV 0.875% 19/01/2031	EUR	5 251 717,00	5 187 799,00	0,25
4 900 000,00	UPJOHN FINANCE BV 1.908% 23/06/2032	EUR	4 900 000,00	5 127 066,00	0,25
5 300 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	5 274 295,00	5 001 186,00	0,24
3 400 000,00	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	EUR	3 396 226,00	3 364 674,00	0,16
3 000 000,00	EXOR NV 2.25% 29/04/2030	EUR	2 980 920,00	3 292 290,00	0,16
2 800 000,00	ABN AMRO BANK NV 0.50% 23/09/2029	EUR	2 791 040,00	2 766 484,00	0,14
2 000 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	2 011 940,00	2 032 800,00	0,10
1 400 000,00	VONOVIA FINANCE BV 2.25% 07/04/2030	EUR	1 384 712,00	1 551 956,00	0,08
<b>Consumer Retail</b>			<b>35 179 511,00</b>	<b>35 865 501,50</b>	<b>1,74</b>
6 300 000,00	STELLANTIS NV 1.25% 20/06/2033	EUR	6 222 321,00	6 140 799,00	0,30
4 900 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	4 874 079,00	5 037 886,00	0,24
4 200 000,00	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV 0.75% 19/05/2030	EUR	4 195 968,00	4 259 766,00	0,21
3 700 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	3 676 061,00	3 785 026,00	0,18
3 400 000,00	WIZZ AIR FINANCE CO BV 1.35% 19/01/2024	EUR	3 400 000,00	3 432 776,00	0,17
3 200 000,00	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	3 186 848,00	3 281 024,00	0,16
3 200 000,00	EASYJET FINCO BV 1.875% 03/03/2028	EUR	3 174 112,00	3 214 944,00	0,16
3 200 000,00	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	3 177 344,00	3 211 296,00	0,15
1 850 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.625% 16/01/2030	EUR	1 831 278,00	1 984 809,50	0,10
1 500 000,00	BMW FINANCE NV 0.375% 24/09/2027	EUR	1 441 500,00	1 517 175,00	0,07
<b>Energy</b>			<b>26 556 296,66</b>	<b>27 240 269,00</b>	<b>1,32</b>
6 300 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	6 297 921,00	6 726 510,00	0,33
6 400 000,00	BP CAPITAL MARKETS BV 0.933% 04/12/2040	EUR	6 400 000,00	5 738 112,00	0,28
3 800 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 07/04/2032	EUR	3 779 822,00	4 184 788,00	0,20
3 000 000,00	SCHLUMBERGER FINANCE BV 2.00% 06/05/2032	EUR	2 991 131,66	3 320 640,00	0,16
3 200 000,00	SCHLUMBERGER FINANCE BV 0.25% 15/10/2027	EUR	3 192 832,00	3 178 688,00	0,15
2 900 000,00	SHELL INTERNATIONAL FINANCE BV 1.50% 07/04/2028	EUR	2 884 630,00	3 096 591,00	0,15
1 000 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	1 009 960,00	994 940,00	0,05
<b>Basic Goods</b>			<b>20 718 388,25</b>	<b>21 695 163,00</b>	<b>1,05</b>
5 200 000,00	B.A.T. NETHERLANDS 3.125% 07/04/2028	EUR	5 162 768,00	5 780 892,00	0,28
5 200 000,00	IMPERIAL BRANDS FINANCE NETHERLANDS BV 1.75% 18/03/2033	EUR	5 154 448,00	5 073 172,00	0,24
2 900 000,00	HEINEKEN NV 1.75% 07/05/2040	EUR	2 894 664,00	3 051 061,00	0,15
2 700 000,00	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	2 720 109,25	2 895 750,00	0,14
2 900 000,00	JDE PEET'S NV 0.625% 09/02/2028	EUR	2 886 399,00	2 872 479,00	0,14
1 900 000,00	LOUIS DREYFUS CO BV 2.375% 27/11/2025	EUR	1 900 000,00	2 021 809,00	0,10
<b>Multi-Utilities</b>			<b>16 336 334,00</b>	<b>16 725 305,00</b>	<b>0,81</b>
4 000 000,00	NATURGY FINANCE BV 1.25% 15/01/2026	EUR	3 976 520,00	4 168 920,00	0,20
3 900 000,00	ENEL FINANCE INTERNATIONAL NV 0.875% 28/09/2034	EUR	3 880 968,00	3 817 593,00	0,19
2 600 000,00	NATURGY FINANCE BV 0.75% 28/11/2029	EUR	2 593 526,00	2 658 864,00	0,13
2 000 000,00	REDEXIS GAS FINANCE BV 1.875% 28/05/2025	EUR	1 990 000,00	2 097 140,00	0,10
1 800 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	1 790 190,00	1 917 198,00	0,09
1 000 000,00	EDP FINANCE BV 1.50% 22/11/2027	EUR	1 101 300,00	1 063 210,00	0,05
1 000 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	1 003 830,00	1 002 380,00	0,05
<b>Industries</b>			<b>12 989 843,00</b>	<b>13 383 299,00</b>	<b>0,65</b>
3 900 000,00	WURTH FINANCE INTERNATIONAL BV 0.75% 22/11/2027	EUR	3 890 952,00	4 015 128,00	0,20
3 100 000,00	CRH FUNDING BV 1.625% 05/05/2030	EUR	3 107 805,00	3 320 658,00	0,16
2 900 000,00	AGCO INTERNATIONAL HOLDINGS BV 0.80% 06/10/2028	EUR	2 899 797,00	2 874 596,00	0,14

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 900 000,00	DANFOSS FINANCE II BV 0.75% 28/04/2031	EUR	1 895 801,00	1 872 621,00	0,09
1 200 000,00	SIGNIFY NV 2.375% 11/05/2027	EUR	1 195 488,00	1 300 296,00	0,06
<b>Raw materials</b>			<b>7 073 829,00</b>	<b>7 196 472,00</b>	<b>0,35</b>
5 300 000,00	BRENNTAG FINANCE BV 0.50% 06/10/2029	EUR	5 284 683,00	5 254 632,00	0,26
1 800 000,00	AKZO NOBEL NV 1.625% 14/04/2030	EUR	1 789 146,00	1 941 840,00	0,09
<b>Computing and IT</b>			<b>2 395 310,00</b>	<b>2 450 256,00</b>	<b>0,12</b>
2 400 000,00	ASML HOLDING NV 0.625% 07/05/2029	EUR	2 395 310,00	2 450 256,00	0,12
<b>Health</b>			<b>2 089 374,00</b>	<b>2 134 692,00</b>	<b>0,10</b>
2 100 000,00	KONINKLIJKE PHILIPS NV 0.50% 22/05/2026	EUR	2 089 374,00	2 134 692,00	0,10
<b>SPAIN</b>			<b>126 810 182,42</b>	<b>129 740 351,00</b>	<b>6,29</b>
<b>Finance</b>			<b>70 426 329,42</b>	<b>72 359 105,00</b>	<b>3,51</b>
6 400 000,00	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	6 364 925,41	7 081 984,00	0,34
6 000 000,00	CAIXABANK SA 1.125% 27/03/2026	EUR	6 016 517,01	6 193 740,00	0,30
4 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	4 889 390,00	4 913 184,00	0,24
4 500 000,00	BANCO SANTANDER SA 1.375% 05/01/2026	EUR	4 477 485,00	4 673 070,00	0,23
4 500 000,00	CRITERIA CAIXA SA 0.875% 28/10/2027	EUR	4 475 745,00	4 530 645,00	0,22
4 200 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	4 187 652,00	4 223 226,00	0,21
4 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	3 979 520,00	4 076 520,00	0,20
3 900 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	3 955 848,00	3 981 198,00	0,19
3 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.50% 14/01/2027	EUR	3 770 132,00	3 776 022,00	0,18
3 500 000,00	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	3 492 510,00	3 598 525,00	0,17
3 400 000,00	BANKIA SA 0.75% 09/07/2026	EUR	3 393 064,00	3 455 454,00	0,17
2 800 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	2 789 584,00	2 790 480,00	0,14
2 600 000,00	BANCO SANTANDER SA 2.50% 18/03/2025	EUR	2 575 118,00	2 764 398,00	0,13
2 700 000,00	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	2 737 614,00	2 763 801,00	0,13
2 600 000,00	CAIXABANK SA 1.375% 19/06/2026	EUR	2 584 712,00	2 688 140,00	0,13
2 300 000,00	KUTXABANK SA 0.50% 25/09/2024	EUR	2 286 683,00	2 320 332,00	0,11
1 900 000,00	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	2 097 600,00	2 093 420,00	0,10
2 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	1 994 760,00	2 049 060,00	0,10
1 500 000,00	CAIXABANK SA 2.375% 01/02/2024	EUR	1 589 850,00	1 569 960,00	0,08
1 400 000,00	BANCO SANTANDER SA 2.125% 08/02/2028	EUR	1 474 900,00	1 479 156,00	0,07
1 300 000,00	CRITERIA CAIXA SAU 1.375% 10/04/2024	EUR	1 292 720,00	1 336 790,00	0,07
<b>Industries</b>			<b>29 571 897,00</b>	<b>29 819 503,00</b>	<b>1,44</b>
6 700 000,00	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	6 646 333,00	7 241 092,00	0,35
6 700 000,00	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	6 638 159,00	6 643 787,00	0,32
6 600 000,00	INTL CONSOLIDATED AIRLIN 2.75% 25/03/2025	EUR	6 600 000,00	6 451 500,00	0,31
2 900 000,00	CELLNEX FINANCE CO SA 2.00% 15/09/2032	EUR	2 870 101,00	2 786 871,00	0,14
2 300 000,00	CELLNEX FINANCE CO SA 1.00% 15/09/2027	EUR	2 274 585,00	2 227 182,00	0,11
2 000 000,00	CELLNEX FINANCE CO SA 1.25% 15/01/2029	EUR	1 971 640,00	1 908 120,00	0,09
1 900 000,00	CELLNEX TELECOM SA 1.00% 20/04/2027	EUR	1 875 174,00	1 852 481,00	0,09
700 000,00	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	695 905,00	708 470,00	0,03
<b>Telecommunication</b>			<b>12 229 120,00</b>	<b>12 738 585,00</b>	<b>0,62</b>
8 100 000,00	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	8 513 150,00	8 815 230,00	0,43
2 500 000,00	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	2 500 000,00	2 744 625,00	0,13
1 000 000,00	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	1 215 970,00	1 178 730,00	0,06
<b>Consumer Retail</b>			<b>7 486 940,00</b>	<b>7 742 146,00</b>	<b>0,38</b>
4 000 000,00	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	3 999 740,00	4 135 080,00	0,20
2 000 000,00	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	EUR	2 087 200,00	2 173 900,00	0,11
1 400 000,00	EL CORTE INGLES SA 3.625% 15/03/2024	EUR	1 400 000,00	1 433 166,00	0,07
<b>Multi-Utilities</b>			<b>5 195 896,00</b>	<b>5 167 845,00</b>	<b>0,25</b>
3 300 000,00	NORTEGAS ENERGIA DISTRIBUCION SA 0.905% 22/01/2031	EUR	3 300 000,00	3 213 771,00	0,16
1 900 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	1 895 896,00	1 954 074,00	0,09

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>1 900 000,00</b>	<b>1 913 167,00</b>	<b>0,09</b>
1 900 000,00	ALMIRALL SA 2.125% 30/09/2026	EUR	1 900 000,00	1 913 167,00	0,09
<b>UNITED STATES</b>			<b>118 172 130,66</b>	<b>121 987 816,10</b>	<b>5,91</b>
<b>Finance</b>			<b>30 913 004,00</b>	<b>31 268 173,50</b>	<b>1,52</b>
6 000 000,00	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	5 955 960,00	6 095 820,00	0,30
4 000 000,00	GOLDMAN SACHS GROUP INC 2.00% 01/11/2028	EUR	4 251 910,00	4 343 960,00	0,21
4 400 000,00	PROLOGIS EURO FINANCE LLC 0.50% 16/02/2032	EUR	4 382 664,00	4 187 788,00	0,20
3 600 000,00	CAPITAL ONE FINANCIAL CORP 0.80% 12/06/2024	EUR	3 600 771,00	3 663 036,00	0,18
3 400 000,00	NASDAQ INC 0.90% 30/07/2033	EUR	3 399 626,00	3 311 634,00	0,16
2 400 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	2 395 440,00	2 644 752,00	0,13
2 000 000,00	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	1 997 900,00	2 031 600,00	0,10
1 800 000,00	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	1 797 642,00	1 840 374,00	0,09
1 650 000,00	GOLDMAN SACHS GROUP INC 0.875% 21/01/2030	EUR	1 631 091,00	1 656 319,50	0,08
1 500 000,00	MPT OPERATING PARTNERSHIP LP VIA MPT FINANCE CORP 0.993% 15/10/2026	EUR	1 500 000,00	1 492 890,00	0,07
<b>Telecommunication</b>			<b>28 708 802,00</b>	<b>30 319 906,00</b>	<b>1,47</b>
8 600 000,00	VERIZON COMMUNICATIONS INC 1.30% 18/05/2033	EUR	8 582 628,00	8 799 864,00	0,43
4 800 000,00	NETFLIX INC 3.00% 15/06/2025	EUR	4 896 300,00	5 203 248,00	0,25
4 300 000,00	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	4 283 113,00	4 415 025,00	0,22
2 300 000,00	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	2 286 936,00	2 752 180,00	0,13
2 400 000,00	AT&T INC 2.45% 15/03/2035	EUR	2 383 872,00	2 652 624,00	0,13
2 300 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	2 285 740,00	2 324 955,00	0,11
2 100 000,00	AT&T INC 1.45% 01/06/2022	EUR	2 093 994,00	2 105 817,00	0,10
1 900 000,00	AT&T INC 2.05% 19/05/2032	EUR	1 896 219,00	2 066 193,00	0,10
<b>Basic Goods</b>			<b>20 266 959,57</b>	<b>20 904 091,00</b>	<b>1,01</b>
3 300 000,00	PHILIP MORRIS INTERNATIONAL INC 0.125% 03/08/2026	EUR	3 261 594,00	3 246 771,00	0,16
3 000 000,00	PHILIP MORRIS INTERNATIONAL INC 2.00% 09/05/2036	EUR	2 986 800,00	3 063 720,00	0,15
2 900 000,00	PEPSICO INC 0.75% 14/10/2033	EUR	2 890 401,00	2 886 022,00	0,14
2 500 000,00	COCA-COLA CO 1.625% 09/03/2035	EUR	2 514 251,57	2 721 275,00	0,13
2 500 000,00	PEPSICO INC 0.875% 18/07/2028	EUR	2 491 500,00	2 585 600,00	0,13
1 700 000,00	MONDELEZ INTERNATIONAL INC 2.375% 06/03/2035	EUR	1 689 307,00	1 929 160,00	0,09
1 900 000,00	GENERAL MILLS INC 0.45% 15/01/2026	EUR	1 899 221,00	1 912 673,00	0,09
1 500 000,00	PEPSICO INC 0.75% 18/03/2027	EUR	1 497 225,00	1 541 430,00	0,07
1 000 000,00	BAT CAPITAL CORP 1.125% 16/11/2023	EUR	1 036 660,00	1 017 440,00	0,05
<b>Health</b>			<b>11 075 147,00</b>	<b>11 497 817,00</b>	<b>0,56</b>
2 900 000,00	DANAHER CORP 2.10% 30/09/2026	EUR	2 916 853,00	3 140 207,00	0,15
2 500 000,00	THERMO FISHER SCIENTIFIC INC 2.00% 15/04/2025	EUR	2 492 000,00	2 643 250,00	0,13
2 300 000,00	BOSTON SCIENTIFIC CORP 0.625% 01/12/2027	EUR	2 285 096,00	2 294 802,00	0,11
1 800 000,00	THERMO FISHER SCIENTIFIC INC 1.50% 01/10/2039	EUR	1 795 374,00	1 817 622,00	0,09
1 600 000,00	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	1 585 824,00	1 601 936,00	0,08
<b>Consumer Retail</b>			<b>8 843 984,09</b>	<b>9 265 368,60</b>	<b>0,45</b>
3 100 000,00	FORD MOTOR CREDIT CO LLC 2.748% 14/06/2024	GBP	3 402 375,09	3 715 816,60	0,18
3 150 000,00	GENERAL MOTORS FINANCIAL CO INC 0.60% 20/05/2027	EUR	3 144 645,00	3 123 351,00	0,15
2 300 000,00	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	2 296 964,00	2 426 201,00	0,12
<b>Energy</b>			<b>8 000 000,00</b>	<b>7 827 200,00</b>	<b>0,38</b>
8 000 000,00	EXXON MOBIL CORP 0.835% 26/06/2032	EUR	8 000 000,00	7 827 200,00	0,38
<b>Computing and IT</b>			<b>4 391 278,00</b>	<b>4 414 576,00</b>	<b>0,21</b>
3 000 000,00	IQVIA INC 2.25% 15/03/2029	EUR	3 000 000,00	2 990 370,00	0,14
1 400 000,00	FIDELITY NATIONAL INFORMATION SERVICES INC 1.00% 03/12/2028	EUR	1 391 278,00	1 424 206,00	0,07
<b>Government</b>			<b>3 798 518,00</b>	<b>3 997 144,00</b>	<b>0,19</b>
3 800 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	3 798 518,00	3 997 144,00	0,19

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>2 174 438,00</b>	<b>2 493 540,00</b>	<b>0,12</b>
1 800 000,00	FEDEX CORP 0.45% 05/08/2025	EUR	1 797 768,00	1 813 590,00	0,09
500 000,00	GENERAL ELECTRIC CO 4.125% 19/09/2035	EUR	376 670,00	679 950,00	0,03
<b>GERMANY</b>			<b>118 492 038,70</b>	<b>121 104 004,44</b>	<b>5,87</b>
<b>Consumer Retail</b>			<b>42 204 117,00</b>	<b>43 713 005,00</b>	<b>2,12</b>
8 700 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	8 677 490,00	8 455 791,00	0,41
6 700 000,00	DAIMLER AG 2.00% 22/08/2026	EUR	6 710 113,00	7 284 910,00	0,35
5 400 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	5 378 292,00	5 865 048,00	0,28
5 300 000,00	CONTINENTAL AG 2.50% 27/08/2026	EUR	5 235 923,00	5 807 157,00	0,28
4 400 000,00	VOLKSWAGEN LEASING GMBH 0.50% 12/01/2029	EUR	4 375 316,00	4 313 892,00	0,21
3 600 000,00	DAIMLER AG 0.375% 08/11/2026	EUR	3 596 148,00	3 641 724,00	0,18
2 900 000,00	VOLKSWAGEN LEASING GMBH 0.375% 20/07/2026	EUR	2 896 143,00	2 893 069,00	0,14
2 000 000,00	VOLKSWAGEN LEASING GMBH 0.625% 19/07/2029	EUR	1 952 600,00	1 967 800,00	0,10
2 000 000,00	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	1 987 720,00	1 960 820,00	0,10
1 400 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 3.00% 06/04/2025	EUR	1 394 372,00	1 522 794,00	0,07
<b>Health</b>			<b>20 350 685,20</b>	<b>20 785 537,40</b>	<b>1,01</b>
4 400 000,00	BAYER AG 0.625% 12/07/2031	EUR	4 357 012,00	4 269 716,00	0,21
4 200 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 0.625% 30/11/2026	EUR	4 167 996,00	4 263 168,00	0,21
3 900 000,00	BAYER AG 1.375% 06/07/2032	EUR	3 896 139,00	3 991 065,00	0,19
2 900 000,00	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	2 871 609,00	3 078 176,00	0,15
1 900 000,00	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	1 890 766,00	1 916 910,00	0,09
1 580 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 1.50% 11/07/2025	EUR	1 575 323,20	1 647 750,40	0,08
1 600 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	1 591 840,00	1 618 752,00	0,08
<b>Raw materials</b>			<b>14 652 958,00</b>	<b>14 885 647,00</b>	<b>0,72</b>
6 500 000,00	BASF SE 0.25% 05/06/2027	EUR	6 485 180,00	6 550 765,00	0,32
6 000 000,00	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	5 975 940,00	6 089 760,00	0,29
2 200 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	2 191 838,00	2 245 122,00	0,11
<b>Multi-Utilities</b>			<b>10 865 577,50</b>	<b>10 932 686,99</b>	<b>0,53</b>
4 400 000,00	AMPRION GMBH 0.625% 23/09/2033	EUR	4 344 604,00	4 237 816,00	0,21
2 677 000,00	E.ON SE 1.00% 07/10/2025	EUR	2 664 953,50	2 762 315,99	0,13
2 300 000,00	E.ON SE 0.75% 18/12/2030	EUR	2 259 796,00	2 345 931,00	0,11
1 600 000,00	E.ON SE 0.35% 28/02/2030	EUR	1 596 224,00	1 586 624,00	0,08
<b>Finance</b>			<b>10 537 667,00</b>	<b>10 359 156,00</b>	<b>0,50</b>
4 900 000,00	VONOVIA SE 0.75% 01/09/2032	EUR	4 873 295,00	4 740 015,00	0,23
3 900 000,00	VONOVIA SE 0.25% 01/09/2028	EUR	3 868 800,00	3 794 427,00	0,18
1 800 000,00	COMMERZBANK AG 0.625% 28/08/2024	EUR	1 795 572,00	1 824 714,00	0,09
<b>Industries</b>			<b>9 242 621,00</b>	<b>9 232 204,00</b>	<b>0,45</b>
4 000 000,00	KION GROUP AG 1.625% 24/09/2025	EUR	3 976 280,00	4 209 160,00	0,20
3 200 000,00	HOCHTIEF AG 0.50% 03/09/2027	EUR	3 176 064,00	3 211 584,00	0,16
2 100 000,00	DEUTSCHE BAHN FINANCE GMBH 0.625% 08/12/2050	EUR	2 090 277,00	1 811 460,00	0,09
<b>Computing and IT</b>			<b>7 438 900,00</b>	<b>7 916 075,00</b>	<b>0,38</b>
3 200 000,00	SAP SE 1.25% 10/03/2028	EUR	3 171 872,00	3 399 616,00	0,16
2 900 000,00	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	EUR	2 873 146,00	3 087 717,00	0,15
1 400 000,00	AMPHENOL TECHNOLOGIES HOLDING GMBH 0.75% 04/05/2026	EUR	1 393 882,00	1 428 742,00	0,07
<b>Telecommunication</b>			<b>3 179 296,00</b>	<b>3 255 296,00</b>	<b>0,16</b>
3 200 000,00	DEUTSCHE TELEKOM AG 0.50% 05/07/2027	EUR	3 179 296,00	3 255 296,00	0,16
<b>Government</b>			<b>20 217,00</b>	<b>24 397,05</b>	<b>0,00</b>
15 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2034	EUR	20 217,00	24 397,05	0,00

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>92 106 780,12</b>	<b>95 046 276,92</b>	<b>4,61</b>
<b>Finance</b>			<b>60 791 638,12</b>	<b>62 633 187,92</b>	<b>3,04</b>
12 218 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	12 631 652,00	12 953 401,42	0,63
9 500 000,00	INTESA SANPAOLO SPA 2.925% 14/10/2030	EUR	9 770 250,00	9 889 500,00	0,48
5 800 000,00	INTESA SANPAOLO SPA 1.70% 13/03/2024	EUR	6 022 720,00	5 959 326,00	0,29
5 000 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	4 569 375,00	5 268 700,00	0,26
4 600 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	4 600 000,00	4 818 546,00	0,23
4 500 000,00	INTESA SANPAOLO SPA 1.35% 24/02/2031	EUR	4 496 670,00	4 417 155,00	0,21
3 200 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	2 893 704,00	3 238 784,00	0,16
3 200 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	3 189 760,00	3 223 648,00	0,16
2 600 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 594 878,00	2 752 932,00	0,13
2 600 000,00	INTESA SANPAOLO SPA 1.00% 19/11/2026	EUR	2 592 148,00	2 644 616,00	0,13
2 300 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	2 518 496,12	2 632 787,00	0,13
2 500 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	2 490 975,00	2 503 675,00	0,12
1 250 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	1 247 950,00	1 274 887,50	0,06
1 000 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	1 173 060,00	1 055 230,00	0,05
<b>Energy</b>			<b>13 165 847,00</b>	<b>13 939 420,00</b>	<b>0,68</b>
6 900 000,00	ENI SPA 2.00% 18/05/2031	EUR	6 895 929,00	7 635 264,00	0,37
2 700 000,00	ERG SPA 0.875% 15/09/2031	EUR	2 693 304,00	2 657 529,00	0,13
2 500 000,00	ERG SPA 0.50% 11/09/2027	EUR	2 480 200,00	2 493 200,00	0,12
1 100 000,00	ERG SPA 1.875% 11/04/2025	EUR	1 096 414,00	1 153 427,00	0,06
<b>Industries</b>			<b>13 169 670,00</b>	<b>13 464 909,00</b>	<b>0,65</b>
5 900 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	5 888 731,00	6 098 889,00	0,30
3 500 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	3 491 425,00	3 542 210,00	0,17
2 300 000,00	POSTE ITALIANE SPA 0.50% 10/12/2028	EUR	2 294 434,00	2 280 220,00	0,11
1 500 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	1 495 080,00	1 543 590,00	0,07
<b>Consumer Retail</b>			<b>3 490 830,00</b>	<b>3 510 395,00</b>	<b>0,17</b>
3 500 000,00	ASTM SPA 1.00% 25/11/2026	EUR	3 490 830,00	3 510 395,00	0,17
<b>Health</b>			<b>1 488 795,00</b>	<b>1 498 365,00</b>	<b>0,07</b>
1 500 000,00	AMPLIFON SPA REG 1.125% 13/02/2027	EUR	1 488 795,00	1 498 365,00	0,07
<b>UNITED KINGDOM</b>			<b>56 846 361,00</b>	<b>59 648 042,00</b>	<b>2,89</b>
<b>Finance</b>			<b>13 529 573,00</b>	<b>14 776 310,00</b>	<b>0,72</b>
8 100 000,00	ROYAL BANK OF SCOTLAND PLC 2.75% 02/04/2025	EUR	8 065 653,00	8 778 780,00	0,43
5 500 000,00	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	5 463 920,00	5 997 530,00	0,29
<b>Basic Goods</b>			<b>10 361 923,00</b>	<b>10 525 468,00</b>	<b>0,51</b>
5 300 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	5 300 000,00	5 300 689,00	0,26
2 600 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	EUR	2 586 818,00	2 645 474,00	0,13
1 500 000,00	BAT INTERNATIONAL FINANCE PLC 2.25% 16/01/2030	EUR	1 453 245,00	1 562 295,00	0,07
1 000 000,00	BAT INTERNATIONAL FINANCE PLC 1.25% 13/03/2027	EUR	1 021 860,00	1 017 010,00	0,05
<b>Energy</b>			<b>9 849 690,00</b>	<b>10 380 484,00</b>	<b>0,50</b>
4 900 000,00	BP CAPITAL MARKETS PLC 1.637% 26/06/2029	EUR	5 249 690,00	5 213 894,00	0,25
2 800 000,00	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	2 800 000,00	3 306 128,00	0,16
1 800 000,00	BP CAPITAL MARKETS PLC 1.231% 08/05/2031	EUR	1 800 000,00	1 860 462,00	0,09
<b>Multi-Utilities</b>			<b>7 649 148,00</b>	<b>8 105 920,00</b>	<b>0,39</b>
5 200 000,00	SSE PLC 1.75% 16/04/2030	EUR	5 155 748,00	5 606 120,00	0,27
2 500 000,00	STATE GRID EUROPE DEVELOPMENT 2014 PLC 1.50% 26/01/2022	EUR	2 493 400,00	2 499 800,00	0,12

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>7 785 315,00</b>	<b>7 951 124,00</b>	<b>0,39</b>
3 400 000,00	VODAFONE GROUP PLC 1.875% 11/09/2025	EUR	3 447 312,00	3 612 806,00	0,18
3 000 000,00	VODAFONE GROUP PLC 1.625% 24/11/2030	EUR	3 246 440,00	3 207 540,00	0,16
1 100 000,00	OTE PLC 0.875% 24/09/2026	EUR	1 091 563,00	1 130 778,00	0,05
<b>Consumer Retail</b>			<b>7 670 712,00</b>	<b>7 908 736,00</b>	<b>0,38</b>
3 100 000,00	RENTOKIL INITIAL PLC 0.50% 14/10/2028	EUR	3 088 158,00	3 070 054,00	0,15
2 400 000,00	DIAGEO FINANCE PLC 1.875% 27/03/2027	EUR	2 388 648,00	2 597 256,00	0,12
2 200 000,00	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	2 193 906,00	2 241 426,00	0,11
<b>LUXEMBOURG</b>			<b>45 195 661,77</b>	<b>45 971 772,74</b>	<b>2,23</b>
<b>Finance</b>			<b>21 791 500,77</b>	<b>22 253 292,74</b>	<b>1,08</b>
5 800 000,00	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	5 692 874,00	5 560 866,00	0,27
3 800 000,00	LOGICOR FINANCING SARL 0.75% 15/07/2024	EUR	3 784 420,00	3 843 624,00	0,19
3 000 000,00	AROUNDTOWN SA 0.625% 09/07/2025	EUR	2 815 500,00	3 032 580,00	0,15
2 400 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.876% 17/04/2025	EUR	2 400 000,00	2 540 736,00	0,12
2 200 000,00	AROUNDTOWN SA 0.375% 15/04/2027	EUR	2 155 230,00	2 148 168,00	0,10
1 900 000,00	BEVCO LUX SARL 1.50% 16/09/2027	EUR	1 884 287,00	1 983 277,00	0,10
1 673 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	1 663 781,77	1 693 711,74	0,08
1 400 000,00	SELP FINANCE SARL 1.50% 20/12/2026	EUR	1 395 408,00	1 450 330,00	0,07
<b>Industries</b>			<b>19 720 182,00</b>	<b>19 964 682,00</b>	<b>0,97</b>
4 800 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.625% 06/04/2030	EUR	4 745 472,00	4 706 688,00	0,23
4 200 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 23/04/2031	EUR	4 176 270,00	3 989 454,00	0,19
3 600 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	EUR	3 632 364,00	3 969 684,00	0,19
2 800 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 29/11/2026	EUR	2 783 536,00	2 823 996,00	0,14
2 400 000,00	HIGHLAND HOLDINGS SARL 0.934% 15/12/2031	EUR	2 400 000,00	2 404 320,00	0,12
2 000 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	1 982 540,00	2 070 540,00	0,10
<b>Telecommunication</b>			<b>3 683 979,00</b>	<b>3 753 798,00</b>	<b>0,18</b>
3 700 000,00	CK HUTCHISON GROUP TELECOM FINANCE SA 1.125% 17/10/2028	EUR	3 683 979,00	3 753 798,00	0,18
<b>IRELAND</b>			<b>30 815 729,50</b>	<b>31 129 364,00</b>	<b>1,51</b>
<b>Finance</b>			<b>8 110 237,50</b>	<b>8 385 573,00</b>	<b>0,41</b>
4 050 000,00	AIB GROUP PLC 1.25% 28/05/2024	EUR	4 065 699,50	4 159 593,00	0,20
3 100 000,00	PARTNERRE IRELAND FINANCE DAC 1.25% 15/09/2026	EUR	3 028 328,00	3 203 230,00	0,16
1 000 000,00	BANK OF IRELAND GROUP PLC 1.375% 29/08/2023	EUR	1 016 210,00	1 022 750,00	0,05
<b>Computing and IT</b>			<b>7 779 796,00</b>	<b>7 879 626,00</b>	<b>0,38</b>
4 600 000,00	DELL BANK INTERNATIONAL DAC 0.50% 27/10/2026	EUR	4 590 708,00	4 569 962,00	0,22
3 200 000,00	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	3 189 088,00	3 309 664,00	0,16
<b>Basic Goods</b>			<b>7 536 870,00</b>	<b>7 431 285,00</b>	<b>0,36</b>
4 500 000,00	KERRY GROUP FINANCIAL SERVICES UNLTD CO 0.875% 01/12/2031	EUR	4 476 060,00	4 471 965,00	0,22
3 000 000,00	CCEP FINANCE IRELAND DAC 0.50% 06/09/2029	EUR	3 060 810,00	2 959 320,00	0,14
<b>Consumer Retail</b>			<b>3 084 190,00</b>	<b>3 100 806,00</b>	<b>0,15</b>
3 100 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	3 084 190,00	3 100 806,00	0,15
<b>Industries</b>			<b>2 805 390,00</b>	<b>2 813 382,00</b>	<b>0,14</b>
1 800 000,00	SMURFIT KAPPA TREASURY ULC 1.00% 22/09/2033	EUR	1 797 570,00	1 770 462,00	0,09
1 000 000,00	CRH SMW FINANCE DAC 1.25% 05/11/2026	EUR	1 007 820,00	1 042 920,00	0,05
<b>Health</b>			<b>1 499 246,00</b>	<b>1 518 692,00</b>	<b>0,07</b>
1 400 000,00	FRESENIUS FINANCE IRELAND PLC 2.125% 01/02/2027	EUR	1 499 246,00	1 518 692,00	0,07

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>17 442 667,24</b>	<b>18 230 350,50</b>	<b>0,88</b>
<b>Basic Goods</b>			<b>5 794 119,00</b>	<b>6 406 123,50</b>	<b>0,31</b>
3 600 000,00	ANHEUSER-BUSCH INBEV SA/NV 1.15% 22/01/2027	EUR	3 575 304,00	3 744 756,00	0,18
2 250 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.75% 17/03/2036	EUR	2 218 815,00	2 661 367,50	0,13
<b>Finance</b>			<b>5 271 466,24</b>	<b>5 285 123,00</b>	<b>0,26</b>
3 200 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	3 187 804,24	3 253 184,00	0,16
2 100 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	2 083 662,00	2 031 939,00	0,10
<b>Industries</b>			<b>3 373 242,00</b>	<b>3 343 084,00</b>	<b>0,16</b>
3 400 000,00	ALIAxis FINANCE SA 0.875% 08/11/2028	EUR	3 373 242,00	3 343 084,00	0,16
<b>Health</b>			<b>3 003 840,00</b>	<b>3 196 020,00</b>	<b>0,15</b>
3 000 000,00	LONZA FINANCE INTERNATIONAL NV 1.625% 21/04/2027	EUR	3 003 840,00	3 196 020,00	0,15
<b>SWEDEN</b>			<b>16 152 315,00</b>	<b>17 014 530,00</b>	<b>0,82</b>
<b>Consumer Retail</b>			<b>13 160 925,00</b>	<b>13 999 260,00</b>	<b>0,68</b>
5 400 000,00	VOLVO TREASURY AB 1.625% 26/05/2025	EUR	5 383 314,00	5 664 006,00	0,28
5 100 000,00	SCANIA CV AB 2.25% 03/06/2025	EUR	5 077 611,00	5 425 788,00	0,26
2 700 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	2 700 000,00	2 909 466,00	0,14
<b>Industries</b>			<b>2 991 390,00</b>	<b>3 015 270,00</b>	<b>0,14</b>
3 000 000,00	ALFA LAVAL TREASURY INTERNATIONAL AB 0.25% 25/06/2024	EUR	2 991 390,00	3 015 270,00	0,14
<b>AUSTRIA</b>			<b>12 438 065,00</b>	<b>13 782 795,00</b>	<b>0,67</b>
<b>Energy</b>			<b>7 462 515,00</b>	<b>8 268 945,00</b>	<b>0,40</b>
4 500 000,00	OMV AG 2.375% 09/04/2032	EUR	4 477 725,00	5 224 275,00	0,25
3 000 000,00	OMV AG 0.75% 16/06/2030	EUR	2 984 790,00	3 044 670,00	0,15
<b>Raw materials</b>			<b>4 975 550,00</b>	<b>5 513 850,00</b>	<b>0,27</b>
5 000 000,00	MONDI FINANCE EUROPE GMBH 2.375% 01/04/2028	EUR	4 975 550,00	5 513 850,00	0,27
<b>CAYMAN ISLANDS</b>			<b>9 996 071,00</b>	<b>9 863 862,00</b>	<b>0,48</b>
<b>Consumer Retail</b>			<b>9 996 071,00</b>	<b>9 863 862,00</b>	<b>0,48</b>
10 100 000,00	CK HUTCHISON EUROPE FINANCE 21 LTD 1.00% 02/11/2033	EUR	9 996 071,00	9 863 862,00	0,48
<b>DENMARK</b>			<b>8 867 256,00</b>	<b>8 958 504,00</b>	<b>0,43</b>
<b>Finance</b>			<b>2 796 948,00</b>	<b>2 828 868,00</b>	<b>0,14</b>
2 800 000,00	NYKREDIT REALKREDIT A/S 0.75% 20/01/2027	EUR	2 796 948,00	2 828 868,00	0,14
<b>Basic Goods</b>			<b>2 484 700,00</b>	<b>2 500 550,00</b>	<b>0,12</b>
2 500 000,00	CARLSBERG BREWERIES A/S 0.375% 30/06/2027	EUR	2 484 700,00	2 500 550,00	0,12
<b>Health</b>			<b>1 896 029,00</b>	<b>1 915 333,00</b>	<b>0,09</b>
1 900 000,00	H LUNDBECK A/S 0.875% 14/10/2027	EUR	1 896 029,00	1 915 333,00	0,09
<b>Consumer Retail</b>			<b>1 689 579,00</b>	<b>1 713 753,00</b>	<b>0,08</b>
1 700 000,00	ISS GLOBAL A/S 0.875% 18/06/2026	EUR	1 689 579,00	1 713 753,00	0,08
<b>JAPAN</b>			<b>8 600 000,00</b>	<b>8 556 800,00</b>	<b>0,41</b>
<b>Basic Goods</b>			<b>6 400 000,00</b>	<b>6 372 288,00</b>	<b>0,31</b>
6 400 000,00	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	6 400 000,00	6 372 288,00	0,31
<b>Consumer Retail</b>			<b>2 200 000,00</b>	<b>2 184 512,00</b>	<b>0,10</b>
2 200 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	2 200 000,00	2 184 512,00	0,10

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWITZERLAND</b>			<b>8 335 875,81</b>	<b>8 315 293,24</b>	<b>0,40</b>
<b>Finance</b>			<b>8 335 875,81</b>	<b>8 315 293,24</b>	<b>0,40</b>
6 300 000,00	CREDIT SUISSE GROUP AG 0.625% 18/01/2033	EUR	6 240 780,00	5 867 127,00	0,28
2 600 000,00	UBS AG 5.125% 15/05/2024	USD	2 095 095,81	2 448 166,24	0,12
<b>FINLAND</b>			<b>5 570 292,00</b>	<b>5 791 660,00</b>	<b>0,28</b>
<b>Telecommunication</b>			<b>3 487 785,00</b>	<b>3 677 170,00</b>	<b>0,18</b>
3 500 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	3 487 785,00	3 677 170,00	0,18
<b>Industries</b>			<b>2 082 507,00</b>	<b>2 114 490,00</b>	<b>0,10</b>
2 100 000,00	METSO OUTOTEC OYJ 0.875% 26/05/2028	EUR	2 082 507,00	2 114 490,00	0,10
<b>PORTUGAL</b>			<b>4 180 605,00</b>	<b>4 406 550,00</b>	<b>0,21</b>
<b>Multi-Utilities</b>			<b>2 882 165,00</b>	<b>3 078 379,00</b>	<b>0,15</b>
2 900 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	2 882 165,00	3 078 379,00	0,15
<b>Finance</b>			<b>1 298 440,00</b>	<b>1 328 171,00</b>	<b>0,06</b>
1 300 000,00	CAIXA GERAL DE DEPOSITOS SA 1.25% 25/11/2024	EUR	1 298 440,00	1 328 171,00	0,06
<b>NORWAY</b>			<b>4 373 869,00</b>	<b>4 361 125,00</b>	<b>0,21</b>
<b>Telecommunication</b>			<b>4 373 869,00</b>	<b>4 361 125,00</b>	<b>0,21</b>
2 300 000,00	TELENOR ASA 0.25% 14/02/2028	EUR	2 294 365,00	2 277 253,00	0,11
2 100 000,00	TELENOR ASA 0.25% 25/09/2027	EUR	2 079 504,00	2 083 872,00	0,10
<b>SOUTH KOREA</b>			<b>3 798 290,00</b>	<b>3 863 610,00</b>	<b>0,19</b>
<b>Government</b>			<b>2 300 000,00</b>	<b>2 356 350,00</b>	<b>0,12</b>
2 300 000,00	EXPORT-IMPORT BANK OF KOREA 0.829% 27/04/2025	EUR	2 300 000,00	2 356 350,00	0,12
<b>Raw materials</b>			<b>1 498 290,00</b>	<b>1 507 260,00</b>	<b>0,07</b>
1 500 000,00	POSCO 0.50% 17/01/2024	EUR	1 498 290,00	1 507 260,00	0,07
<b>AUSTRALIA</b>			<b>2 191 840,00</b>	<b>2 379 312,00</b>	<b>0,12</b>
<b>Multi-Utilities</b>			<b>1 191 840,00</b>	<b>1 270 032,00</b>	<b>0,06</b>
1 200 000,00	APT PIPELINES LTD 2.00% 15/07/2030	EUR	1 191 840,00	1 270 032,00	0,06
<b>Consumer Retail</b>			<b>1 000 000,00</b>	<b>1 109 280,00</b>	<b>0,06</b>
1 000 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.28% 21/10/2027	EUR	1 000 000,00	1 109 280,00	0,06
<b>Floating Rate Notes</b>			<b>648 839 493,82</b>	<b>664 331 065,38</b>	<b>32,19</b>
<b>FRANCE</b>			<b>156 177 830,11</b>	<b>159 489 585,32</b>	<b>7,73</b>
<b>Finance</b>			<b>116 642 037,11</b>	<b>120 708 271,82</b>	<b>5,85</b>
10 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	9 920 207,00	10 255 400,00	0,50
8 100 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	8 086 407,00	8 300 151,00	0,40
7 300 000,00	CNP ASSURANCES FRN 30/06/2051	EUR	7 270 216,00	7 720 334,00	0,37
6 500 000,00	BNP PARIBAS SA FRN 19/02/2028	EUR	5 927 460,00	6 456 645,00	0,31
5 800 000,00	GRUPE DES ASSURANCES DU CREDIT MUTUEL SADR FRN 21/04/2042	EUR	5 786 544,00	5 793 388,00	0,28
5 000 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	4 977 250,00	4 994 450,00	0,24
4 800 000,00	BNP PARIBAS SA FRN 01/09/2028	EUR	4 766 208,00	4 742 880,00	0,23
4 200 000,00	AXA SA FRN 06/07/2047	EUR	4 323 362,00	4 702 236,00	0,23
4 200 000,00	BNP PARIBAS SA FRN 17/04/2029	EUR	4 162 788,00	4 288 956,00	0,21
3 900 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	4 258 582,00	4 276 623,00	0,21
4 300 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	4 294 324,00	4 250 378,00	0,21
4 600 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	3 811 459,09	4 057 684,72	0,20
3 800 000,00	LA BANQUE POSTALE SA FRN 17/06/2026	EUR	3 777 998,00	3 823 598,00	0,19
3 400 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	3 399 830,00	3 502 374,00	0,17

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 000 000,00	CNP ASSURANCES FRN 05/06/2045	EUR	3 345 000,00	3 366 150,00	0,16
3 200 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	3 171 328,00	3 309 728,00	0,16
2 900 000,00	LA MONDIALE SAM FRN 31/12/2099	EUR	2 963 650,00	3 136 263,00	0,15
2 800 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	2 799 524,00	2 986 816,00	0,15
2 600 000,00	LA BANQUE POSTALE SA FRN 19/11/2027	EUR	2 590 198,00	2 657 330,00	0,13
3 000 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	2 302 477,63	2 616 690,72	0,13
2 500 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	2 477 150,00	2 581 350,00	0,13
2 500 000,00	BNP PARIBAS SA FRN 29/12/2049	EUR	2 550 000,00	2 565 325,00	0,12
2 600 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	2 127 920,60	2 322 464,48	0,11
2 300 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	2 291 628,00	2 319 021,00	0,11
2 000 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	2 107 000,00	2 132 780,00	0,10
1 800 000,00	AXA SA FRN 28/05/2049	EUR	1 883 844,00	2 016 378,00	0,10
1 600 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	1 783 021,00	1 924 320,00	0,09
2 000 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	1 898 685,79	1 915 951,90	0,09
1 500 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 496 715,00	1 489 470,00	0,07
1 400 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	1 397 284,00	1 412 236,00	0,07
1 400 000,00	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE ET DES CADRES ET SAL FRN 21/06/2052	EUR	1 389 976,00	1 403 458,00	0,07
1 400 000,00	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE ET DES CADRES ET SAL FRN 31/12/2099	EUR	1 400 000,00	1 399 384,00	0,07
1 000 000,00	AXA SA FRN 29/11/2049	EUR	1 104 000,00	1 093 530,00	0,05
800 000,00	BNP PARIBAS CARDIF SA FRN 29/11/2049	EUR	800 000,00	894 528,00	0,04
<b>Energy</b>			<b>16 566 960,00</b>	<b>16 236 543,50</b>	<b>0,79</b>
7 900 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	8 044 860,00	8 044 333,00	0,39
2 500 000,00	TOTAL SA FRN 29/12/2049	EUR	2 703 750,00	2 615 175,00	0,13
1 850 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	2 018 350,00	1 873 365,50	0,09
1 900 000,00	TOTAL SE FRN 31/12/2099	EUR	1 900 000,00	1 871 215,00	0,09
1 900 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	1 900 000,00	1 832 455,00	0,09
<b>Multi-Utilities</b>			<b>9 917 559,00</b>	<b>9 766 584,00</b>	<b>0,47</b>
3 300 000,00	SUEZ FRN 29/12/2049	EUR	3 375 300,00	3 301 485,00	0,16
2 500 000,00	ENGIE SA FRN 31/12/2099	EUR	2 739 268,00	2 685 500,00	0,13
1 900 000,00	SUEZ FRN 31/12/2099	EUR	1 890 671,00	1 906 213,00	0,09
1 800 000,00	SUEZ FRN 31/12/2099	EUR	1 912 320,00	1 873 386,00	0,09
<b>Raw materials</b>			<b>7 953 680,00</b>	<b>7 903 315,00</b>	<b>0,38</b>
5 500 000,00	ARKEMA SA FRN 31/12/2099	EUR	5 637 980,00	5 744 695,00	0,28
2 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	2 315 700,00	2 158 620,00	0,10
<b>Telecommunication</b>			<b>5 097 594,00</b>	<b>4 874 871,00</b>	<b>0,24</b>
2 400 000,00	ORANGE SA FRN 29/10/2049	EUR	2 926 750,00	2 814 432,00	0,14
1 500 000,00	ORANGE SA FRN 29/12/2049	EUR	1 773 600,00	1 644 195,00	0,08
400 000,00	ORANGE SA FRN 31/12/2099	EUR	397 244,00	416 244,00	0,02
<b>UNITED KINGDOM</b>			<b>106 349 074,34</b>	<b>109 994 795,84</b>	<b>5,33</b>
<b>Finance</b>			<b>69 414 425,31</b>	<b>72 766 856,84</b>	<b>3,52</b>
8 500 000,00	STANDARD CHARTERED PLC FRN 23/09/2031	EUR	8 483 085,00	8 480 365,00	0,41
7 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	7 250 075,00	7 568 050,00	0,37
6 000 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	EUR	5 763 000,00	6 573 900,00	0,32
5 900 000,00	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	5 914 397,00	6 517 376,00	0,31
4 900 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	4 892 895,00	5 134 563,00	0,25
4 100 000,00	ROYAL BANK OF SCOTLAND GROUP PLC FRN 14/08/2030	GBP	4 694 064,14	5 083 476,85	0,25
4 600 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	4 584 452,00	4 933 224,00	0,24
3 900 000,00	NATWEST GROUP PLC FRN 28/11/2031	GBP	4 501 504,74	4 573 149,65	0,22
4 400 000,00	BARCLAYS PLC FRN 22/03/2031	EUR	4 382 796,00	4 393 796,00	0,21
3 500 000,00	STANDARD CHARTERED PLC FRN 27/01/2028	EUR	3 496 185,00	3 531 745,00	0,17
4 000 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	3 316 064,00	3 512 346,93	0,17

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## Eurizon Fund - Bond Corporate EUR

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 100 000,00	BARCLAYS PLC REG FRN 09/06/2025	EUR	3 087 879,00	3 143 245,00	0,15
3 400 000,00	STANDARD CHARTERED PLC FRN 31/12/2099	USD	2 769 517,60	2 968 064,35	0,14
2 700 000,00	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	2 700 000,00	2 693 736,00	0,13
1 800 000,00	BARCLAYS PLC FRN 07/02/2028	EUR	1 789 866,00	1 832 418,00	0,09
2 000 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	1 788 644,83	1 827 401,06	0,09
<b>Telecommunication</b>			<b>13 441 710,00</b>	<b>13 411 450,00</b>	<b>0,65</b>
13 000 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	13 441 710,00	13 411 450,00	0,65
<b>Government</b>			<b>6 651 500,00</b>	<b>6 950 190,00</b>	<b>0,34</b>
6 500 000,00	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	6 651 500,00	6 950 190,00	0,34
<b>Basic Goods</b>			<b>6 660 604,00</b>	<b>6 571 092,00</b>	<b>0,32</b>
6 700 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	6 660 604,00	6 571 092,00	0,32
<b>Energy</b>			<b>5 886 085,03</b>	<b>5 962 484,00</b>	<b>0,29</b>
3 600 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	3 814 809,23	3 812 184,00	0,19
2 000 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	2 071 275,80	2 150 300,00	0,10
<b>Multi-Utilities</b>			<b>4 294 750,00</b>	<b>4 332 723,00</b>	<b>0,21</b>
4 300 000,00	NGG FINANCE PLC FRN 05/12/2079	EUR	4 294 750,00	4 332 723,00	0,21
<b>NETHERLANDS</b>			<b>86 824 035,29</b>	<b>90 689 810,70</b>	<b>4,39</b>
<b>Finance</b>			<b>38 324 094,10</b>	<b>40 685 143,70</b>	<b>1,97</b>
5 200 000,00	ACHMEA BV FRN 31/12/2099	EUR	5 275 220,00	5 512 832,00	0,27
5 000 000,00	COOPERATIEVE RABOBANK UA FRN 05/05/2028	EUR	4 995 600,00	5 114 650,00	0,25
4 400 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 01/10/2046	EUR	4 393 444,00	4 914 800,00	0,24
4 400 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	4 400 000,00	4 714 424,00	0,23
4 000 000,00	NN GROUP NV FRN 13/01/2048	EUR	4 601 970,00	4 676 360,00	0,23
3 800 000,00	ING GROEP NV FRN 26/05/2031	EUR	3 793 844,00	3 977 726,00	0,19
3 500 000,00	ING GROEP NV FRN 11/04/2028	EUR	3 572 970,00	3 624 390,00	0,17
2 730 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	2 722 001,10	3 167 591,70	0,15
2 000 000,00	ELM BV FOR HELVETIA SCHWEIZERISCHE VERSICHERUNGSGESELLSCHAFT AG FRN 29/09/2047	EUR	1 995 142,00	2 233 840,00	0,11
1 400 000,00	ING GROEP NV FRN 26/09/2029	EUR	1 384 679,00	1 437 674,00	0,07
800 000,00	ASR NEDERLAND NV FRN 02/05/2049	EUR	791 552,00	881 160,00	0,04
400 000,00	AEGON NV FRN 25/04/2044	EUR	397 672,00	429 696,00	0,02
<b>Energy</b>			<b>16 555 024,00</b>	<b>16 986 412,00</b>	<b>0,82</b>
10 900 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	10 900 000,00	11 511 817,00	0,56
5 100 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	5 655 024,00	5 474 595,00	0,26
<b>Telecommunication</b>			<b>9 912 116,00</b>	<b>9 959 495,00</b>	<b>0,48</b>
5 400 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	5 367 621,00	5 406 588,00	0,26
2 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 196 000,00	2 149 480,00	0,10
1 800 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 777 260,00	1 855 152,00	0,09
500 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	571 235,00	548 275,00	0,03
<b>Multi-Utilities</b>			<b>8 197 385,19</b>	<b>8 457 912,00</b>	<b>0,41</b>
5 200 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	5 200 000,00	5 397 912,00	0,26
3 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	2 997 385,19	3 060 000,00	0,15
<b>Consumer Retail</b>			<b>7 100 000,00</b>	<b>7 713 890,00</b>	<b>0,37</b>
3 800 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	3 800 000,00	4 130 486,00	0,20
3 300 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	3 300 000,00	3 583 404,00	0,17
<b>Industries</b>			<b>4 535 416,00</b>	<b>4 496 086,00</b>	<b>0,22</b>
4 600 000,00	ABERTIS FINANCE BV FRN 31/12/2099	EUR	4 535 416,00	4 496 086,00	0,22

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>2 200 000,00</b>	<b>2 390 872,00</b>	<b>0,12</b>
2 200 000,00	JT INTERNATIONAL FINANCIAL SERVICES BV FRN 07/10/2083	EUR	2 200 000,00	2 390 872,00	0,12
<b>GERMANY</b>			<b>66 083 250,64</b>	<b>66 741 530,47</b>	<b>3,23</b>
<b>Finance</b>			<b>54 173 561,64</b>	<b>54 747 564,47</b>	<b>2,65</b>
7 800 000,00	TALANX AG FRN 05/12/2047	EUR	7 772 790,00	8 223 150,00	0,40
6 000 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	5 972 220,00	6 104 040,00	0,30
5 800 000,00	ALLIANZ SE FRN 07/07/2045	EUR	5 874 974,00	6 092 726,00	0,29
5 800 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	5 733 126,00	5 716 596,00	0,28
5 400 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	5 365 170,00	5 154 408,00	0,25
4 800 000,00	DEUTSCHE BANK AG FRN 17/02/2027	EUR	4 786 656,00	4 793 328,00	0,23
4 800 000,00	ALLIANZ SE FRN 31/12/2099	EUR	4 800 384,00	4 764 000,00	0,23
2 800 000,00	ALLIANZ SE FRN 31/12/2099	EUR	2 800 224,00	2 751 000,00	0,13
2 600 000,00	ALLIANZ SE FRN 31/12/2099	USD	2 199 898,73	2 289 107,11	0,11
2 200 000,00	TALANX AG FRN 01/12/2042	EUR	2 180 882,00	2 189 968,00	0,11
2 000 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 990 260,00	2 028 780,00	0,10
1 556 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	1 555 035,28	1 618 068,84	0,08
1 800 000,00	ALLIANZ SE FRN 31/12/2099	USD	1 518 641,63	1 513 570,52	0,07
1 400 000,00	ALLIANZ SE FRN 31/12/2049	EUR	1 623 300,00	1 508 822,00	0,07
<b>Multi-Utilities</b>			<b>9 240 939,00</b>	<b>9 368 416,00</b>	<b>0,45</b>
6 100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/04/2077	EUR	6 063 339,00	6 100 000,00	0,29
3 200 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	3 177 600,00	3 268 416,00	0,16
<b>Raw materials</b>			<b>2 668 750,00</b>	<b>2 625 550,00</b>	<b>0,13</b>
2 500 000,00	LANXESS AG FRN 06/12/2076	EUR	2 668 750,00	2 625 550,00	0,13
<b>UNITED STATES</b>			<b>47 942 172,00</b>	<b>48 782 653,00</b>	<b>2,36</b>
<b>Finance</b>			<b>47 942 172,00</b>	<b>48 782 653,00</b>	<b>2,36</b>
9 400 000,00	CITIGROUP INC FRN 06/07/2026	EUR	9 354 128,00	9 713 020,00	0,47
5 800 000,00	MORGAN STANLEY FRN 29/04/2033	EUR	5 800 000,00	5 800 870,00	0,28
5 500 000,00	CITIGROUP INC FRN 24/07/2026	EUR	5 671 300,00	5 736 280,00	0,28
5 300 000,00	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	5 328 000,00	5 454 919,00	0,26
4 800 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	4 800 000,00	4 713 456,00	0,23
4 800 000,00	BANK OF AMERICA CORP FRN 26/10/2031	EUR	4 800 000,00	4 675 488,00	0,22
4 300 000,00	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	4 230 190,00	4 269 857,00	0,21
3 700 000,00	BANK OF AMERICA CORP FRN 09/05/2026	EUR	3 702 214,00	3 765 601,00	0,18
2 400 000,00	BANK OF AMERICA CORP FRN 31/03/2029	EUR	2 400 000,00	2 829 096,00	0,14
1 800 000,00	JPMORGAN CHASE & CO FRN 25/07/2031	EUR	1 856 340,00	1 824 066,00	0,09
<b>ITALY</b>			<b>43 875 641,96</b>	<b>45 179 582,05</b>	<b>2,19</b>
<b>Finance</b>			<b>29 415 931,99</b>	<b>30 241 531,05</b>	<b>1,47</b>
8 905 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	9 374 472,49	9 426 031,55	0,46
5 250 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	5 242 387,50	5 541 847,50	0,27
3 200 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	3 193 056,00	3 225 440,00	0,16
3 300 000,00	FINECOBANK BANCA FINECO SPA FRN 21/10/2027	EUR	3 290 430,00	3 218 721,00	0,16
3 000 000,00	UNICREDIT SPA FRN 29/12/2049	EUR	3 285 000,00	3 108 510,00	0,15
2 800 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	2 338 000,00	2 967 076,00	0,14
2 200 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	2 192 586,00	2 252 690,00	0,11
500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022	EUR	500 000,00	501 215,00	0,02
<b>Energy</b>			<b>7 807 911,97</b>	<b>8 036 671,00</b>	<b>0,39</b>
3 300 000,00	ENI SPA FRN 31/12/2099	EUR	3 280 299,00	3 417 051,00	0,16
2 500 000,00	ENI SPA FRN 31/12/2099	EUR	2 535 472,97	2 621 800,00	0,13
2 000 000,00	ENI SPA FRN 31/12/2099	EUR	1 992 140,00	1 997 820,00	0,10

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>6 651 798,00</b>	<b>6 901 380,00</b>	<b>0,33</b>
4 500 000,00	ENEL SPA FRN 31/12/2099	EUR	4 471 798,00	4 645 350,00	0,22
2 100 000,00	ENEL SPA FRN 24/05/2080	EUR	2 180 000,00	2 256 030,00	0,11
<b>BELGIUM</b>			<b>39 606 394,78</b>	<b>40 619 788,00</b>	<b>1,97</b>
<b>Finance</b>			<b>38 513 258,78</b>	<b>39 497 843,00</b>	<b>1,91</b>
10 000 000,00	KBC GROUP NV FRN 10/09/2026	EUR	9 966 700,00	9 928 900,00	0,48
7 400 000,00	AGEAS FRN 31/12/2099	EUR	7 568 330,00	7 623 406,00	0,37
7 600 000,00	BELFIUS BANK SA FRN 31/12/2099	EUR	6 830 177,78	7 396 548,00	0,36
6 900 000,00	AGEAS FRN 24/11/2051	EUR	6 874 194,00	6 875 850,00	0,33
4 300 000,00	AGEAS FRN 02/07/2049	EUR	4 394 708,00	4 767 281,00	0,23
2 900 000,00	KBC GROUP NV FRN 16/06/2027	EUR	2 879 149,00	2 905 858,00	0,14
<b>Raw materials</b>			<b>1 093 136,00</b>	<b>1 121 945,00</b>	<b>0,06</b>
1 100 000,00	SOLVAY SA FRN 31/12/2099	EUR	1 093 136,00	1 121 945,00	0,06
<b>LUXEMBOURG</b>			<b>26 455 276,00</b>	<b>26 753 684,00</b>	<b>1,30</b>
<b>Finance</b>			<b>15 713 661,00</b>	<b>15 934 694,00</b>	<b>0,77</b>
6 900 000,00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	6 963 276,00	7 382 310,00	0,36
5 400 000,00	AROUNDTOWN SA FRN 31/12/2099	EUR	5 295 780,00	5 159 484,00	0,25
3 500 000,00	GRAND CITY PROPERTIES SA FRN 31/12/2099	EUR	3 454 605,00	3 392 900,00	0,16
<b>Industries</b>			<b>10 741 615,00</b>	<b>10 818 990,00</b>	<b>0,53</b>
10 500 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	10 741 615,00	10 818 990,00	0,53
<b>SPAIN</b>			<b>15 858 574,00</b>	<b>15 829 656,00</b>	<b>0,77</b>
<b>Finance</b>			<b>15 858 574,00</b>	<b>15 829 656,00</b>	<b>0,77</b>
4 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	4 823 880,00	4 717 416,00	0,23
3 900 000,00	CAIXABANK SA FRN 10/07/2026	EUR	3 883 815,00	3 961 932,00	0,19
3 400 000,00	BANCO DE SABADELL SA FRN 29/06/2023	EUR	3 399 014,00	3 427 948,00	0,17
2 000 000,00	CAIXABANK SA FRN 31/12/2099	EUR	2 261 000,00	2 224 040,00	0,11
1 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	1 490 865,00	1 498 320,00	0,07
<b>SWITZERLAND</b>			<b>11 879 894,20</b>	<b>12 362 212,12</b>	<b>0,60</b>
<b>Finance</b>			<b>11 879 894,20</b>	<b>12 362 212,12</b>	<b>0,60</b>
3 400 000,00	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	3 388 576,00	3 698 044,00	0,18
3 300 000,00	UBS GROUP AG FRN 03/11/2026	EUR	3 285 876,00	3 286 866,00	0,16
3 400 000,00	UBS GROUP AG FRN 31/12/2099	USD	2 813 986,20	2 947 614,12	0,14
2 400 000,00	CREDIT SUISSE GROUP AG FRN 24/06/2027	EUR	2 391 456,00	2 429 688,00	0,12
<b>AUSTRIA</b>			<b>11 464 133,00</b>	<b>11 804 942,00</b>	<b>0,57</b>
<b>Finance</b>			<b>11 464 133,00</b>	<b>11 804 942,00</b>	<b>0,57</b>
4 900 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 18/06/2032	EUR	4 872 168,00	5 265 932,00	0,26
4 200 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	4 702 700,00	4 628 484,00	0,22
1 900 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	1 889 265,00	1 910 526,00	0,09
<b>PORTUGAL</b>			<b>8 127 500,00</b>	<b>7 864 938,00</b>	<b>0,38</b>
<b>Multi-Utilities</b>			<b>6 227 500,00</b>	<b>5 983 824,00</b>	<b>0,29</b>
5 600 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	6 227 500,00	5 983 824,00	0,29
<b>Finance</b>			<b>1 900 000,00</b>	<b>1 881 114,00</b>	<b>0,09</b>
1 900 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	1 900 000,00	1 881 114,00	0,09

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FINLAND</b>			<b>7 362 464,60</b>	<b>7 630 126,28</b>	<b>0,37</b>
<b>Finance</b>			<b>7 362 464,60</b>	<b>7 630 126,28</b>	<b>0,37</b>
3 400 000,00	SAMPO OYJ FRN 03/09/2052	EUR	3 381 232,00	3 553 000,00	0,17
3 400 000,00	NORDEA BANK ABP FRN 31/12/2099	USD	2 891 033,60	2 843 509,28	0,14
1 100 000,00	SAMPO OYJ FRN 23/05/2049	EUR	1 090 199,00	1 233 617,00	0,06
<b>JAPAN</b>			<b>7 000 000,00</b>	<b>6 865 180,00</b>	<b>0,33</b>
<b>Finance</b>			<b>7 000 000,00</b>	<b>6 865 180,00</b>	<b>0,33</b>
7 000 000,00	MIZUHO FINANCIAL GROUP INC FRN 06/09/2029	EUR	7 000 000,00	6 865 180,00	0,33
<b>SWEDEN</b>			<b>6 124 016,00</b>	<b>5 882 669,00</b>	<b>0,29</b>
<b>Finance</b>			<b>3 876 756,00</b>	<b>3 783 429,00</b>	<b>0,19</b>
3 900 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	3 876 756,00	3 783 429,00	0,19
<b>Consumer Retail</b>			<b>2 247 260,00</b>	<b>2 099 240,00</b>	<b>0,10</b>
2 000 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	2 247 260,00	2 099 240,00	0,10
<b>IRELAND</b>			<b>4 924 356,90</b>	<b>5 000 040,60</b>	<b>0,24</b>
<b>Finance</b>			<b>4 924 356,90</b>	<b>5 000 040,60</b>	<b>0,24</b>
2 630 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	2 621 136,90	2 658 456,60	0,13
2 300 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	2 303 220,00	2 341 584,00	0,11
<b>DENMARK</b>			<b>2 784 880,00</b>	<b>2 839 872,00</b>	<b>0,14</b>
<b>Finance</b>			<b>2 784 880,00</b>	<b>2 839 872,00</b>	<b>0,14</b>
2 800 000,00	DANSKE BANK A/S FRN 12/02/2030	EUR	2 784 880,00	2 839 872,00	0,14
<b>Zero-Coupon Bonds</b>			<b>8 172 628,00</b>	<b>8 108 582,00</b>	<b>0,39</b>
<b>LUXEMBOURG</b>			<b>4 196 220,00</b>	<b>4 189 038,00</b>	<b>0,20</b>
<b>Industries</b>			<b>4 196 220,00</b>	<b>4 189 038,00</b>	<b>0,20</b>
4 200 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	4 196 220,00	4 189 038,00	0,20
<b>BELGIUM</b>			<b>2 588 014,00</b>	<b>2 565 576,00</b>	<b>0,12</b>
<b>Finance</b>			<b>2 588 014,00</b>	<b>2 565 576,00</b>	<b>0,12</b>
2 600 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	2 588 014,00	2 565 576,00	0,12
<b>FINLAND</b>			<b>1 388 394,00</b>	<b>1 353 968,00</b>	<b>0,07</b>
<b>Finance</b>			<b>1 388 394,00</b>	<b>1 353 968,00</b>	<b>0,07</b>
1 400 000,00	HEMSO TREASURY OYJ 0.00% 19/01/2028	EUR	1 388 394,00	1 353 968,00	0,07
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>7 929 249,58</b>	<b>8 026 955,78</b>	<b>0,39</b>
<b>Ordinary Bonds</b>			<b>5 522 367,71</b>	<b>5 581 190,18</b>	<b>0,27</b>
<b>ITALY</b>			<b>5 522 367,71</b>	<b>5 581 190,18</b>	<b>0,27</b>
<b>Finance</b>			<b>5 522 367,71</b>	<b>5 581 190,18</b>	<b>0,27</b>
6 100 000,00	INTESA SANPAOLO SPA 3.25% 23/09/2024	USD	5 522 367,71	5 581 190,18	0,27
<b>Floating Rate Notes</b>			<b>2 406 881,87</b>	<b>2 445 765,60</b>	<b>0,12</b>
<b>FRANCE</b>			<b>2 406 881,87</b>	<b>2 445 765,60</b>	<b>0,12</b>
<b>Finance</b>			<b>2 406 881,87</b>	<b>2 445 765,60</b>	<b>0,12</b>
2 600 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	2 406 881,87	2 445 765,60	0,12

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>184 587 938,93</b>	<b>187 716 210,78</b>	<b>9,10</b>
<b>UCI Units</b>			<b>184 587 938,93</b>	<b>187 716 210,78</b>	<b>9,10</b>
<b>LUXEMBOURG</b>			<b>184 587 938,93</b>	<b>187 716 210,78</b>	<b>9,10</b>
<b>Finance</b>			<b>184 587 938,93</b>	<b>187 716 210,78</b>	<b>9,10</b>
1 544 743,50	EURIZON FUND - MONEY MARKET -Z-	EUR	152 388 690,85	152 234 471,73	7,38
38 040,67	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	19 999 248,09	22 846 466,79	1,11
122 044,55	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	12 199 999,99	12 635 272,26	0,61
<b>Total Portfolio</b>			<b>1 996 816 650,03</b>	<b>2 050 143 275,38</b>	<b>99,35</b>

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

## Eurizon Fund - Bond Corporate EUR

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>128 110,17</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>331 591,08</b>
18/01/2022	40 155 267,03	EUR	45 300 000,00	USD	331 591,08
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(203 480,91)</b>
17/01/2022	15 692 884,94	EUR	13 350 000,00	GBP	(203 480,91)

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

## Eurizon Fund - Bond Corporate EUR

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(104 000,00)</b>	<b>(1 477 549,04)</b>
CDX.NA.HY.36 ITRAXX EUROPE SENIOR FINANCIALS SERIES 27 VERSION 1	EUR	L	63 000 000,00	BANK OF AMERICA SECURITIES EUROPE S.A.	20/12/2026	(105 000,00)	(1 306 573,08)
ITRAXX EUROPE SERIES 30 VERSION 1	EUR	S	13 000 000,00	BNP PARIBAS SA	20/06/2022	4 333,33	(142 229,94)
	EUR	L	10 000 000,00	BNP PARIBAS SA	20/12/2023	(3 333,33)	(28 746,02)

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

## Eurizon Fund - Green Euro Credit

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	418 273 476,38	
Banks	(Note 3)	1 101 897,11	
Other banks and broker accounts	(Notes 2, 3, 9)	873 540,62	
Option contracts	(Notes 2, 9)	222 032,00	
Swap premium paid	(Notes 2, 9)	918 007,97	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	59 206,03	
Unrealised profit on future contracts	(Notes 2, 9)	1 408 393,96	
Unrealised profit on swap contracts	(Notes 2, 9)	22 791,95	
Interest receivable on swap contracts	(Notes 2, 9)	13 950,01	
Other interest receivable		2 134 035,10	
Receivable on investments sold		94 980,81	
Receivable on subscriptions		564 972,80	
Other assets	(Note 10)	2 218,30	
<b>Total assets</b>		<b>425 689 503,04</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(4 864,69)	
Unrealised loss on future contracts	(Notes 2, 9)	(443 889,38)	
Unrealised loss on swap contracts	(Notes 2, 9)	(2 412,85)	
Payable on redemptions		(763 472,60)	
Other liabilities		(528 988,30)	
<b>Total liabilities</b>		<b>(1 743 627,82)</b>	
<b>Total net assets</b>		<b>423 945 875,22</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	98,70	3 400 255,803
Class X Units	EUR	98,81	46 984,477
Class Z Units	EUR	99,21	843 519,757

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



## Eurizon Fund - Green Euro Credit

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 23 FEBRUARY 2021 (LAUNCH DATE) UNTIL 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>0,00</b>
Net income from investments	(Note 2)	2 548 989,16
Interest received on swap contracts	(Note 2)	271 159,45
Other income	(Note 6)	4 481,08
<b>Total income</b>		<b>2 824 629,69</b>
Management fee	(Note 6)	(1 535 092,81)
Depositary fee	(Note 8)	(66 948,05)
Subscription tax	(Note 4)	(82 793,13)
Other charges and taxes	(Notes 5, 8)	(415 991,30)
<b>Total expenses</b>		<b>(2 100 825,29)</b>
<b>Net investment income / (loss)</b>		<b>723 804,40</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(547 637,85)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(5 000 083,40)
- option contracts	(Notes 2, 9)	176 232,00
- forward foreign exchange contracts	(Notes 2, 9)	54 341,34
- foreign currencies	(Note 2)	(4 502,33)
- future contracts	(Notes 2, 9)	964 504,58
- swap contracts	(Notes 2, 9)	20 379,10
<b>Net result of operations for the period</b>		<b>(3 612 962,16)</b>
Subscriptions for the period		760 277 804,70
Redemptions for the period		(332 718 967,32)
<b>Net assets at the end of the period</b>		<b>423 945 875,22</b>

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

## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>423 273 559,78</b>	<b>418 273 476,38</b>	<b>98,66</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>416 713 573,97</b>	<b>411 715 786,62</b>	<b>97,11</b>
<b>Ordinary Bonds</b>			<b>288 878 997,85</b>	<b>285 124 356,12</b>	<b>67,25</b>
<b>NETHERLANDS</b>			<b>69 440 712,95</b>	<b>68 409 532,62</b>	<b>16,14</b>
<b>Finance</b>			<b>41 467 200,62</b>	<b>40 761 474,62</b>	<b>9,62</b>
6 600 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	7 887 544,00	7 657 452,00	1,81
2 500 000,00	DIGITAL DUTCH FINCO BV 1.00% 15/01/2032	EUR	2 497 247,00	2 425 400,00	0,57
2 200 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	2 192 828,00	2 183 566,00	0,52
2 000 000,00	DIGITAL DUTCH FINCO BV 1.50% 15/03/2030	EUR	2 120 212,00	2 074 680,00	0,49
2 100 000,00	CTP NV 0.75% 18/02/2027	EUR	2 073 890,00	2 044 077,00	0,48
2 000 000,00	VIA OUTLETS BV 1.75% 15/11/2028	EUR	2 004 169,00	1 998 220,00	0,47
1 800 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	2 021 912,00	1 990 188,00	0,47
2 000 000,00	NATIONALE-NEDERLANDEN BANK NV 0.50% 21/09/2028	EUR	1 997 365,00	1 979 060,00	0,47
1 600 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	1 619 840,00	1 607 136,00	0,38
1 600 000,00	CTP NV 1.50% 27/09/2031	EUR	1 580 130,00	1 550 416,00	0,37
1 500 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	1 545 450,00	1 524 600,00	0,36
1 500 000,00	CTP NV 0.625% 27/09/2026	EUR	1 493 994,00	1 482 180,00	0,35
1 200 000,00	NE PROPERTY BV 3.375% 14/07/2027	EUR	1 356 055,00	1 323 144,00	0,31
1 300 000,00	ABN AMRO BANK NV 0.50% 23/09/2029	EUR	1 291 190,00	1 284 439,00	0,30
1 200 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	1 287 996,00	1 266 336,00	0,30
1 200 000,00	CTP NV 0.50% 21/06/2025	EUR	1 195 884,00	1 195 740,00	0,28
1 000 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	1 021 300,00	1 011 260,00	0,24
1 000 000,00	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	996 730,00	986 790,00	0,23
1 000 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	991 771,00	982 070,00	0,23
1 000 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	971 510,00	943 620,00	0,22
800 000,00	CITYCON TREASURY BV 1.625% 12/03/2028	EUR	800 554,00	796 752,00	0,19
800 000,00	VESTEDA FINANCE BV 0.75% 18/10/2031	EUR	788 872,00	790 312,00	0,19
700 000,00	CTP NV 1.25% 21/06/2029	EUR	699 774,00	684 817,00	0,16
559 000,00	CTP BV 2.125% 01/10/2025	EUR	595 435,62	586 491,62	0,14
400 000,00	ATRIUM FINANCE ISSUER BV 2.625% 05/09/2027	EUR	435 548,00	392 728,00	0,09
<b>Multi-Utilities</b>			<b>15 777 396,00</b>	<b>15 550 458,00</b>	<b>3,67</b>
5 200 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	5 475 928,00	5 389 020,00	1,27
2 300 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	2 451 685,00	2 404 673,00	0,57
1 900 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	2 035 299,00	2 004 652,00	0,47
1 600 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	1 616 864,00	1 603 808,00	0,38
1 500 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	1 555 215,00	1 540 350,00	0,36
1 000 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	1 083 310,00	1 065 110,00	0,25
1 000 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	1 059 290,00	1 045 910,00	0,25
500 000,00	REN FINANCE BV 0.50% 16/04/2029	EUR	499 805,00	496 935,00	0,12
<b>Consumer Retail</b>			<b>4 835 450,33</b>	<b>4 849 943,00</b>	<b>1,14</b>
3 200 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	3 276 652,00	3 290 048,00	0,77
1 500 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	1 558 798,33	1 559 895,00	0,37
<b>Telecommunication</b>			<b>3 144 976,00</b>	<b>3 087 230,00</b>	<b>0,73</b>
2 400 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	2 432 884,00	2 382 456,00	0,56
700 000,00	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	712 092,00	704 774,00	0,17
<b>Industries</b>			<b>2 344 945,00</b>	<b>2 326 287,00</b>	<b>0,55</b>
1 500 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	1 520 817,00	1 514 415,00	0,36
800 000,00	POSTNL NV 0.625% 23/09/2026	EUR	824 128,00	811 872,00	0,19

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

## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>1 870 745,00</b>	<b>1 834 140,00</b>	<b>0,43</b>
1 200 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 1.25% 09/09/2041	EUR	1 173 783,00	1 150 380,00	0,27
700 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.25% 09/09/2029	EUR	696 962,00	683 760,00	0,16
<b>GERMANY</b>			<b>47 198 997,00</b>	<b>46 820 124,00</b>	<b>11,04</b>
<b>Multi-Utilities</b>			<b>21 920 024,00</b>	<b>21 734 300,00</b>	<b>5,13</b>
7 000 000,00	E.ON SE 0.875% 20/08/2031	EUR	7 275 361,00	7 226 730,00	1,71
4 100 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	4 358 846,00	4 256 087,00	1,00
3 000 000,00	RWE AG 1.00% 26/11/2033	EUR	2 974 140,00	2 986 560,00	0,71
2 600 000,00	E.ON SE 0.35% 28/02/2030	EUR	2 598 840,00	2 578 264,00	0,61
2 100 000,00	E.ON SE 0.60% 01/10/2032	EUR	2 087 583,00	2 093 637,00	0,49
1 600 000,00	E.ON SE 0.375% 29/09/2027	EUR	1 628 144,00	1 611 952,00	0,38
1 000 000,00	RWE AG 0.625% 11/06/2031	EUR	997 110,00	981 070,00	0,23
<b>Finance</b>			<b>16 995 253,00</b>	<b>16 783 118,00</b>	<b>3,96</b>
3 600 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	3 589 544,00	3 555 756,00	0,84
3 000 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	3 070 443,00	3 029 130,00	0,72
2 400 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	2 421 278,00	2 339 688,00	0,55
2 000 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	2 150 496,00	2 123 240,00	0,50
1 600 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	1 688 160,00	1 669 296,00	0,39
1 500 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025	EUR	1 496 310,00	1 495 905,00	0,35
1 100 000,00	DEUTSCHE WOHNEN SE 0.50% 07/04/2031	EUR	1 084 600,00	1 090 958,00	0,26
1 000 000,00	VONOVIA SE 0.625% 24/03/2031	EUR	995 570,00	984 320,00	0,23
500 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.10% 02/02/2026	EUR	498 852,00	494 825,00	0,12
<b>Consumer Retail</b>			<b>7 282 680,00</b>	<b>7 303 836,00</b>	<b>1,72</b>
4 200 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	4 184 920,00	4 220 496,00	0,99
3 000 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	3 097 760,00	3 083 340,00	0,73
<b>Energy</b>			<b>1 001 040,00</b>	<b>998 870,00</b>	<b>0,23</b>
1 000 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	1 001 040,00	998 870,00	0,23
<b>FRANCE</b>			<b>32 497 118,00</b>	<b>32 062 536,00</b>	<b>7,56</b>
<b>Finance</b>			<b>18 782 189,00</b>	<b>18 537 564,00</b>	<b>4,37</b>
2 600 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	2 549 110,00	2 541 266,00	0,60
2 200 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	2 227 962,00	2 217 380,00	0,52
2 000 000,00	GECINA SA 0.875% 30/06/2036	EUR	1 993 834,00	1 950 640,00	0,46
2 000 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	1 982 870,00	1 937 380,00	0,46
1 800 000,00	ICADE 1.50% 13/09/2027	EUR	1 927 560,00	1 892 592,00	0,45
1 800 000,00	COVIVIO 1.125% 17/09/2031	EUR	1 854 466,00	1 829 304,00	0,43
1 500 000,00	BNP PARIBAS SA 1.125% 28/08/2024	EUR	1 559 880,00	1 544 835,00	0,36
1 000 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	1 067 585,00	1 049 370,00	0,25
1 000 000,00	BPCE SA 0.125% 04/12/2024	EUR	1 010 010,00	1 005 340,00	0,24
900 000,00	COVIVIO 1.875% 20/05/2026	EUR	980 784,00	963 225,00	0,23
800 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.00% 14/03/2025	EUR	829 680,00	819 528,00	0,19
800 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	798 448,00	786 704,00	0,18
<b>Multi-Utilities</b>			<b>10 983 874,00</b>	<b>10 782 766,00</b>	<b>2,54</b>
3 700 000,00	ENGIE SA 1.375% 21/06/2039	EUR	3 965 875,00	3 828 686,00	0,90
3 000 000,00	ENGIE SA 0.50% 24/10/2030	EUR	3 006 968,00	2 967 840,00	0,70
1 600 000,00	ENGIE SA 2.125% 30/03/2032	EUR	1 845 277,00	1 805 872,00	0,43
1 200 000,00	ENGIE SA 1.00% 26/10/2036	EUR	1 179 564,00	1 191 708,00	0,28
1 000 000,00	ENGIE SA 0.375% 26/10/2029	EUR	986 190,00	988 660,00	0,23
<b>Industries</b>			<b>1 236 450,00</b>	<b>1 236 096,00</b>	<b>0,29</b>
1 200 000,00	GETLINK SE 3.50% 30/10/2025	EUR	1 236 450,00	1 236 096,00	0,29

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

## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>998 800,00</b>	<b>1 006 080,00</b>	<b>0,24</b>
1 000 000,00	FAURECIA SE 2.375% 15/06/2029	EUR	998 800,00	1 006 080,00	0,24
<b>Raw materials</b>			<b>495 805,00</b>	<b>500 030,00</b>	<b>0,12</b>
500 000,00	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	495 805,00	500 030,00	0,12
<b>ITALY</b>			<b>32 166 756,00</b>	<b>31 695 332,00</b>	<b>7,48</b>
<b>Finance</b>			<b>17 838 473,00</b>	<b>17 622 409,00</b>	<b>4,16</b>
4 800 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	4 826 976,00	4 787 280,00	1,13
4 000 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	4 285 916,00	4 240 760,00	1,00
3 600 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	3 828 940,00	3 771 036,00	0,89
1 600 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	1 655 728,00	1 626 352,00	0,39
1 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	1 046 260,00	1 031 960,00	0,24
1 000 000,00	BANCO BPM SPA 0.875% 15/07/2026	EUR	991 088,00	975 210,00	0,23
600 000,00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	691 370,00	681 546,00	0,16
500 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	512 195,00	508 265,00	0,12
<b>Multi-Utilities</b>			<b>8 089 064,00</b>	<b>7 893 383,00</b>	<b>1,86</b>
3 100 000,00	IREN SPA 0.875% 14/10/2029	EUR	3 194 908,00	3 119 189,00	0,74
2 500 000,00	IREN SPA 0.25% 17/01/2031	EUR	2 402 910,00	2 351 075,00	0,55
1 300 000,00	IREN SPA 1.50% 24/10/2027	EUR	1 408 966,00	1 366 729,00	0,32
1 000 000,00	IREN SPA 1.95% 19/09/2025	EUR	1 082 280,00	1 056 390,00	0,25
<b>Energy</b>			<b>4 907 557,00</b>	<b>4 841 762,00</b>	<b>1,14</b>
1 700 000,00	ERG SPA 0.875% 15/09/2031	EUR	1 693 264,00	1 673 259,00	0,39
1 600 000,00	ERG SPA 0.50% 11/09/2027	EUR	1 608 288,00	1 595 648,00	0,38
1 500 000,00	ERG SPA 1.875% 11/04/2025	EUR	1 606 005,00	1 572 855,00	0,37
<b>Industries</b>			<b>1 331 662,00</b>	<b>1 337 778,00</b>	<b>0,32</b>
1 300 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	1 331 662,00	1 337 778,00	0,32
<b>SPAIN</b>			<b>29 080 536,00</b>	<b>28 771 540,00</b>	<b>6,79</b>
<b>Finance</b>			<b>22 936 334,00</b>	<b>22 693 818,00</b>	<b>5,35</b>
6 300 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	6 546 787,00	6 475 707,00	1,53
3 900 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	4 043 414,00	3 995 667,00	0,94
3 700 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	3 720 336,00	3 687 420,00	0,87
3 300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	3 455 854,00	3 422 859,00	0,81
2 400 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	2 426 193,00	2 400 216,00	0,56
1 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	1 446 606,00	1 426 782,00	0,34
1 300 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	1 297 144,00	1 285 167,00	0,30
<b>Multi-Utilities</b>			<b>5 607 276,00</b>	<b>5 552 791,00</b>	<b>1,31</b>
2 000 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	2 040 980,00	2 023 620,00	0,48
1 400 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	1 511 902,00	1 487 766,00	0,35
1 100 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	1 093 113,00	1 093 246,00	0,26
900 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	961 281,00	948 159,00	0,22
<b>Industries</b>			<b>536 926,00</b>	<b>524 931,00</b>	<b>0,13</b>
300 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	324 120,00	314 943,00	0,08
200 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 1.661% 04/12/2026	EUR	212 806,00	209 988,00	0,05
<b>LUXEMBOURG</b>			<b>21 842 738,50</b>	<b>21 432 310,50</b>	<b>5,05</b>
<b>Finance</b>			<b>21 842 738,50</b>	<b>21 432 310,50</b>	<b>5,05</b>
3 200 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	3 455 797,25	3 347 776,00	0,79
2 575 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	2 654 212,50	2 606 878,50	0,62
2 400 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	2 610 517,00	2 577 600,00	0,61

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

## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 300 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	2 286 821,00	2 251 148,00	0,53
1 600 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	1 644 194,00	1 630 064,00	0,38
1 500 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.75% 23/03/2033	EUR	1 494 015,00	1 431 615,00	0,34
1 200 000,00	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	1 193 784,00	1 197 972,00	0,28
925 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	1 022 069,50	993 440,75	0,23
1 000 000,00	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.90% 12/10/2029	EUR	991 470,00	987 570,00	0,23
1 000 000,00	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	EUR	993 870,00	987 020,00	0,23
1 000 000,00	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	995 060,00	983 890,00	0,23
1 000 000,00	AXA LOGISTICS EUROPE MASTER SCA 0.875% 15/11/2029	EUR	992 640,00	980 120,00	0,23
900 000,00	SEGRO CAPITAL SARL 0.50% 22/09/2031	EUR	889 014,00	867 951,00	0,21
525 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	619 274,25	589 265,25	0,14
<b>UNITED STATES</b>			<b>10 496 203,40</b>	<b>10 285 135,00</b>	<b>2,43</b>
<b>Finance</b>			<b>8 694 463,40</b>	<b>8 530 259,00</b>	<b>2,01</b>
3 500 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	3 515 760,00	3 483 025,00	0,82
2 300 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	2 283 882,00	2 209 357,00	0,52
1 900 000,00	DIGITAL EURO FINCO LLC 2.50% 16/01/2026	EUR	2 099 475,00	2 052 437,00	0,48
800 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	795 346,40	785 440,00	0,19
<b>Multi-Utilities</b>			<b>1 201 068,00</b>	<b>1 166 792,00</b>	<b>0,28</b>
1 100 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	1 201 068,00	1 166 792,00	0,28
<b>Consumer Retail</b>			<b>600 672,00</b>	<b>588 084,00</b>	<b>0,14</b>
600 000,00	VF CORP 0.25% 25/02/2028	EUR	600 672,00	588 084,00	0,14
<b>UNITED KINGDOM</b>			<b>7 156 146,00</b>	<b>7 129 288,00</b>	<b>1,68</b>
<b>Multi-Utilities</b>			<b>4 352 107,00</b>	<b>4 313 978,00</b>	<b>1,02</b>
2 100 000,00	SSE PLC 1.375% 04/09/2027	EUR	2 223 465,00	2 211 069,00	0,52
800 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	807 856,00	802 048,00	0,19
700 000,00	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	698 208,00	686 959,00	0,16
600 000,00	SSE PLC 0.875% 06/09/2025	EUR	622 578,00	613 902,00	0,15
<b>Finance</b>			<b>2 804 039,00</b>	<b>2 815 310,00</b>	<b>0,66</b>
1 500 000,00	TRITAX EUROBOX PLC 0.95% 02/06/2026	EUR	1 500 835,00	1 503 090,00	0,35
1 300 000,00	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 1.75% 07/04/2026	EUR	1 303 204,00	1 312 220,00	0,31
<b>FINLAND</b>			<b>6 850 582,00</b>	<b>6 771 576,00</b>	<b>1,60</b>
<b>Raw materials</b>			<b>4 555 028,00</b>	<b>4 487 166,00</b>	<b>1,06</b>
2 000 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	1 975 592,00	1 950 480,00	0,46
2 000 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	1 979 046,00	1 946 520,00	0,46
600 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	600 390,00	590 166,00	0,14
<b>Finance</b>			<b>2 295 554,00</b>	<b>2 284 410,00</b>	<b>0,54</b>
1 800 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	1 797 154,00	1 791 360,00	0,42
500 000,00	KOJAMO OYJ 0.875% 28/05/2029	EUR	498 400,00	493 050,00	0,12
<b>JAPAN</b>			<b>6 213 852,00</b>	<b>6 149 970,00</b>	<b>1,45</b>
<b>Finance</b>			<b>4 713 852,00</b>	<b>4 657 510,00</b>	<b>1,10</b>
3 600 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	3 708 882,00	3 658 500,00	0,86
1 000 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	1 004 970,00	999 010,00	0,24
<b>Government</b>			<b>1 000 000,00</b>	<b>995 980,00</b>	<b>0,23</b>
1 000 000,00	NTT FINANCE CORP 0.399% 13/12/2028	EUR	1 000 000,00	995 980,00	0,23
<b>Consumer Retail</b>			<b>500 000,00</b>	<b>496 480,00</b>	<b>0,12</b>
500 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	500 000,00	496 480,00	0,12

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## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>4 886 678,00</b>	<b>4 796 308,00</b>	<b>1,13</b>
<b>Finance</b>			<b>4 886 678,00</b>	<b>4 796 308,00</b>	<b>1,13</b>
1 800 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	1 797 718,00	1 741 662,00	0,41
1 700 000,00	BELFIUS BANK SA 0.375% 08/06/2027	EUR	1 695 080,00	1 688 848,00	0,40
1 400 000,00	VGP NV 1.50% 08/04/2029	EUR	1 393 880,00	1 365 798,00	0,32
<b>AUSTRIA</b>			<b>3 033 636,00</b>	<b>3 004 840,00</b>	<b>0,71</b>
<b>Finance</b>			<b>3 033 636,00</b>	<b>3 004 840,00</b>	<b>0,71</b>
2 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	2 031 460,00	2 007 420,00	0,47
1 000 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	1 002 176,00	997 420,00	0,24
<b>AUSTRALIA</b>			<b>2 992 086,00</b>	<b>2 961 720,00</b>	<b>0,70</b>
<b>Finance</b>			<b>2 992 086,00</b>	<b>2 961 720,00</b>	<b>0,70</b>
3 000 000,00	WESTPAC BANKING CORP 0.766% 13/05/2031	EUR	2 992 086,00	2 961 720,00	0,70
<b>ICELAND</b>			<b>2 791 068,00</b>	<b>2 774 352,00</b>	<b>0,65</b>
<b>Finance</b>			<b>2 791 068,00</b>	<b>2 774 352,00</b>	<b>0,65</b>
1 600 000,00	ARION BANKI HF 0.375% 14/07/2025	EUR	1 596 384,00	1 579 632,00	0,37
1 200 000,00	LANDSBANKINN HF 0.75% 25/05/2026	EUR	1 194 684,00	1 194 720,00	0,28
<b>DENMARK</b>			<b>2 493 040,00</b>	<b>2 478 625,00</b>	<b>0,58</b>
<b>Industries</b>			<b>2 493 040,00</b>	<b>2 478 625,00</b>	<b>0,58</b>
2 500 000,00	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	2 493 040,00	2 478 625,00	0,58
<b>LIECHTENSTEIN</b>			<b>1 983 888,00</b>	<b>1 945 960,00</b>	<b>0,46</b>
<b>Finance</b>			<b>1 983 888,00</b>	<b>1 945 960,00</b>	<b>0,46</b>
2 000 000,00	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	EUR	1 983 888,00	1 945 960,00	0,46
<b>IRELAND</b>			<b>1 795 613,00</b>	<b>1 770 462,00</b>	<b>0,42</b>
<b>Industries</b>			<b>1 795 613,00</b>	<b>1 770 462,00</b>	<b>0,42</b>
1 800 000,00	SMURFIT KAPPA TREASURY ULC 1.00% 22/09/2033	EUR	1 795 613,00	1 770 462,00	0,42
<b>PORTUGAL</b>			<b>1 621 500,00</b>	<b>1 592 265,00</b>	<b>0,38</b>
<b>Multi-Utilities</b>			<b>1 621 500,00</b>	<b>1 592 265,00</b>	<b>0,38</b>
1 500 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	1 621 500,00	1 592 265,00	0,38
<b>SWEDEN</b>			<b>1 231 303,00</b>	<b>1 221 234,00</b>	<b>0,29</b>
<b>Finance</b>			<b>691 285,00</b>	<b>682 444,00</b>	<b>0,16</b>
700 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	691 285,00	682 444,00	0,16
<b>Consumer Retail</b>			<b>540 018,00</b>	<b>538 790,00</b>	<b>0,13</b>
500 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	540 018,00	538 790,00	0,13
<b>SWITZERLAND</b>			<b>1 226 628,00</b>	<b>1 210 056,00</b>	<b>0,28</b>
<b>Finance</b>			<b>1 226 628,00</b>	<b>1 210 056,00</b>	<b>0,28</b>
1 200 000,00	CREDIT SUISSE AG 0.45% 19/05/2025	EUR	1 226 628,00	1 210 056,00	0,28
<b>GUERNSEY</b>			<b>1 087 981,00</b>	<b>1 057 270,00</b>	<b>0,25</b>
<b>Finance</b>			<b>1 087 981,00</b>	<b>1 057 270,00</b>	<b>0,25</b>
1 000 000,00	GLOBALWORTH REAL ESTATE INVESTMENTS LTD 2.95% 29/07/2026	EUR	1 087 981,00	1 057 270,00	0,25

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## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NORWAY</b>			<b>791 935,00</b>	<b>783 920,00</b>	<b>0,18</b>
<b>Finance</b>			<b>791 935,00</b>	<b>783 920,00</b>	<b>0,18</b>
800 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	791 935,00	783 920,00	0,18
<b>Floating Rate Notes</b>			<b>124 852 526,12</b>	<b>123 627 880,50</b>	<b>29,16</b>
<b>FRANCE</b>			<b>31 202 830,00</b>	<b>30 905 858,00</b>	<b>7,29</b>
<b>Finance</b>			<b>23 925 216,00</b>	<b>23 702 418,00</b>	<b>5,59</b>
6 000 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	6 106 847,00	6 049 620,00	1,43
4 700 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	4 879 323,00	4 852 938,00	1,14
4 300 000,00	AXA SA FRN 07/10/2041	EUR	4 261 000,00	4 198 176,00	0,99
4 000 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	4 019 178,00	3 971 920,00	0,94
2 000 000,00	BNP PARIBAS SA FRN 30/05/2028	EUR	1 987 180,00	1 986 600,00	0,47
1 800 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	1 831 068,00	1 815 732,00	0,43
800 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	840 620,00	827 432,00	0,19
<b>Multi-Utilities</b>			<b>6 466 629,00</b>	<b>6 409 512,00</b>	<b>1,51</b>
2 900 000,00	ENGIE SA FRN 31/12/2099	EUR	3 149 579,00	3 115 180,00	0,73
2 300 000,00	ENGIE SA FRN 31/12/2099	EUR	2 319 050,00	2 290 662,00	0,54
1 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	998 000,00	1 003 670,00	0,24
<b>Government</b>			<b>810 985,00</b>	<b>793 928,00</b>	<b>0,19</b>
800 000,00	ENGIE SA FRN 31/12/2099	EUR	810 985,00	793 928,00	0,19
<b>NETHERLANDS</b>			<b>21 399 614,12</b>	<b>21 198 282,00</b>	<b>5,00</b>
<b>Multi-Utilities</b>			<b>13 651 863,00</b>	<b>13 549 901,00</b>	<b>3,19</b>
3 200 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	3 273 818,00	3 264 000,00	0,77
2 800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	3 047 433,00	3 004 792,00	0,71
2 600 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	2 739 575,00	2 727 738,00	0,64
1 700 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 713 542,00	1 701 904,00	0,40
1 400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 405 055,00	1 391 712,00	0,33
900 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	951 440,00	940 725,00	0,22
500 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	521 000,00	519 030,00	0,12
<b>Finance</b>			<b>6 727 957,12</b>	<b>6 641 831,00</b>	<b>1,57</b>
4 400 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	4 621 476,00	4 557 476,00	1,08
2 100 000,00	ING GROEP NV FRN 09/06/2032	EUR	2 106 481,12	2 084 355,00	0,49
<b>Telecommunication</b>			<b>1 019 794,00</b>	<b>1 006 550,00</b>	<b>0,24</b>
1 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 019 794,00	1 006 550,00	0,24
<b>GERMANY</b>			<b>19 457 117,00</b>	<b>19 232 601,50</b>	<b>4,54</b>
<b>Finance</b>			<b>14 937 401,00</b>	<b>14 774 905,50</b>	<b>3,49</b>
4 000 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	4 069 752,00	4 057 560,00	0,96
2 550 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	2 674 326,00	2 651 719,50	0,63
2 300 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	2 285 165,00	2 195 396,00	0,52
1 900 000,00	TALANX AG FRN 01/12/2042	EUR	1 888 929,00	1 891 336,00	0,45
1 800 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	1 807 092,00	1 790 298,00	0,42
1 200 000,00	BAYERISCHE LANDESBANK FRN 22/11/2032	EUR	1 199 592,00	1 202 976,00	0,28
1 000 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	1 012 545,00	985 620,00	0,23
<b>Multi-Utilities</b>			<b>2 421 711,00</b>	<b>2 374 664,00</b>	<b>0,56</b>
1 400 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	1 400 000,00	1 367 156,00	0,32
400 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	407 500,00	399 744,00	0,10
300 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	311 442,00	306 414,00	0,07
300 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	302 769,00	301 350,00	0,07

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## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>2 098 005,00</b>	<b>2 083 032,00</b>	<b>0,49</b>
2 100 000,00	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	2 098 005,00	2 083 032,00	0,49
<b>SPAIN</b>			<b>19 135 076,00</b>	<b>18 987 019,00</b>	<b>4,48</b>
<b>Finance</b>			<b>17 435 076,00</b>	<b>17 294 584,00</b>	<b>4,08</b>
4 000 000,00	CAIXABANK SA FRN 18/06/2031	EUR	4 007 326,00	4 003 200,00	0,94
3 700 000,00	CAIXABANK SA FRN 18/11/2026	EUR	3 694 490,00	3 680 575,00	0,87
2 200 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	2 258 996,00	2 239 402,00	0,53
2 000 000,00	CAIXABANK SA FRN 09/02/2029	EUR	1 978 801,00	1 956 720,00	0,46
1 800 000,00	BANCO DE SABADELL SA FRN 16/06/2028	EUR	1 788 323,00	1 734 534,00	0,41
1 700 000,00	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	1 692 818,00	1 666 663,00	0,39
1 000 000,00	CAIXABANK SA FRN 10/07/2026	EUR	1 021 132,00	1 015 880,00	0,24
1 000 000,00	CAIXABANK SA FRN 26/05/2028	EUR	993 190,00	997 610,00	0,24
<b>Multi-Utilities</b>			<b>1 700 000,00</b>	<b>1 692 435,00</b>	<b>0,40</b>
1 700 000,00	IBERDROLA FINANZAS SA FRN 31/12/2099	EUR	1 700 000,00	1 692 435,00	0,40
<b>IRELAND</b>			<b>5 608 497,00</b>	<b>5 566 354,00</b>	<b>1,31</b>
<b>Finance</b>			<b>5 608 497,00</b>	<b>5 566 354,00</b>	<b>1,31</b>
1 900 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	2 019 702,00	2 004 044,00	0,47
1 600 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	1 598 834,00	1 586 800,00	0,38
1 000 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	993 781,00	988 640,00	0,23
1 000 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	996 180,00	986 870,00	0,23
<b>ITALY</b>			<b>5 495 123,00</b>	<b>5 427 930,00</b>	<b>1,28</b>
<b>Finance</b>			<b>5 495 123,00</b>	<b>5 427 930,00</b>	<b>1,28</b>
3 000 000,00	UNICREDIT SPA FRN 05/07/2029	EUR	3 022 216,00	2 996 130,00	0,71
2 500 000,00	BANCA POPOLARE DI SONDRIO SCPA FRN 13/07/2027	EUR	2 472 907,00	2 431 800,00	0,57
<b>AUSTRIA</b>			<b>4 158 953,00</b>	<b>4 136 256,00</b>	<b>0,98</b>
<b>Finance</b>			<b>4 158 953,00</b>	<b>4 136 256,00</b>	<b>0,98</b>
3 100 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	3 093 953,00	3 075 696,00	0,73
1 000 000,00	UNIQA INSURANCE GROUP AG FRN 09/10/2035	EUR	1 065 000,00	1 060 560,00	0,25
<b>PORTUGAL</b>			<b>4 184 310,00</b>	<b>4 117 316,00</b>	<b>0,97</b>
<b>Multi-Utilities</b>			<b>4 184 310,00</b>	<b>4 117 316,00</b>	<b>0,97</b>
2 200 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	2 209 566,00	2 181 278,00	0,51
1 200 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	1 209 959,00	1 188 060,00	0,28
700 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	764 785,00	747 978,00	0,18
<b>NORWAY</b>			<b>3 564 570,00</b>	<b>3 525 564,00</b>	<b>0,83</b>
<b>Finance</b>			<b>3 564 570,00</b>	<b>3 525 564,00</b>	<b>0,83</b>
2 000 000,00	SPAREBANK 1 SR-BANK ASA FRN 15/07/2027	EUR	1 986 460,00	1 979 260,00	0,47
1 600 000,00	STOREBRAND LIVSFORSIKRING AS FRN 30/09/2051	EUR	1 578 110,00	1 546 304,00	0,36
<b>BELGIUM</b>			<b>3 522 057,00</b>	<b>3 500 560,00</b>	<b>0,83</b>
<b>Finance</b>			<b>3 522 057,00</b>	<b>3 500 560,00</b>	<b>0,83</b>
2 500 000,00	KBC GROUP NV FRN 16/06/2027	EUR	2 526 227,00	2 505 050,00	0,59
1 000 000,00	KBC GROUP NV FRN 01/03/2027	EUR	995 830,00	995 510,00	0,24
<b>CZECH REPUBLIC</b>			<b>3 401 750,00</b>	<b>3 357 086,00</b>	<b>0,79</b>
<b>Finance</b>			<b>3 401 750,00</b>	<b>3 357 086,00</b>	<b>0,79</b>
1 800 000,00	RAIFFEISENBANK AS FRN 09/06/2028	EUR	1 809 050,00	1 790 046,00	0,42
1 600 000,00	CESKA SPORITELNA AS FRN 13/09/2028	EUR	1 592 700,00	1 567 040,00	0,37

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



## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>2 116 913,00</b>	<b>2 099 600,00</b>	<b>0,49</b>
<b>Finance</b>			<b>1 297 556,00</b>	<b>1 290 432,00</b>	<b>0,30</b>
1 300 000,00	SWEDBANK AB FRN 20/05/2027	EUR	1 297 556,00	1 290 432,00	0,30
<b>Telecommunication</b>			<b>819 357,00</b>	<b>809 168,00</b>	<b>0,19</b>
800 000,00	TELIA CO AB FRN 11/05/2081	EUR	819 357,00	809 168,00	0,19
<b>SLOVAKIA</b>			<b>995 880,00</b>	<b>972 320,00</b>	<b>0,23</b>
<b>Finance</b>			<b>995 880,00</b>	<b>972 320,00</b>	<b>0,23</b>
1 000 000,00	TATRA BANKA AS FRN 23/04/2028	EUR	995 880,00	972 320,00	0,23
<b>DENMARK</b>			<b>609 836,00</b>	<b>601 134,00</b>	<b>0,14</b>
<b>Multi-Utilities</b>			<b>609 836,00</b>	<b>601 134,00</b>	<b>0,14</b>
400 000,00	ORSTED AS FRN 18/02/3021	EUR	400 036,00	393 712,00	0,09
200 000,00	ORSTED A/S FRN 24/11/3017	EUR	209 800,00	207 422,00	0,05
<b>Zero-Coupon Bonds</b>			<b>984 200,00</b>	<b>976 610,00</b>	<b>0,23</b>
<b>FRANCE</b>			<b>984 200,00</b>	<b>976 610,00</b>	<b>0,23</b>
<b>Industries</b>			<b>984 200,00</b>	<b>976 610,00</b>	<b>0,23</b>
1 000 000,00	VINCI SA 0.00% 27/11/2028	EUR	984 200,00	976 610,00	0,23
<b>Asset and Mortgage Backed Securities</b>			<b>1 997 850,00</b>	<b>1 986 940,00</b>	<b>0,47</b>
<b>AUSTRIA</b>			<b>1 997 850,00</b>	<b>1 986 940,00</b>	<b>0,47</b>
<b>Finance</b>			<b>1 997 850,00</b>	<b>1 986 940,00</b>	<b>0,47</b>
2 000 000,00	UNIQA INSURANCE GROUP AG 2.375% 09/12/2041	EUR	1 997 850,00	1 986 940,00	0,47
<b>INVESTMENT FUNDS</b>			<b>6 559 985,81</b>	<b>6 557 689,76</b>	<b>1,55</b>
<b>UCI Units</b>			<b>6 559 985,81</b>	<b>6 557 689,76</b>	<b>1,55</b>
<b>LUXEMBOURG</b>			<b>6 559 985,81</b>	<b>6 557 689,76</b>	<b>1,55</b>
<b>Finance</b>			<b>6 559 985,81</b>	<b>6 557 689,76</b>	<b>1,55</b>
66 541,75	EURIZON FUND - MONEY MARKET -Z-	EUR	6 559 985,81	6 557 689,76	1,55
<b>Total Portfolio</b>			<b>423 273 559,78</b>	<b>418 273 476,38</b>	<b>98,66</b>

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

## Eurizon Fund - Green Euro Credit

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>964 504,58</b>	<b>155 565 394,85</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>1 408 393,96</b>	<b>123 289 620,00</b>
100 000	(209)	Sale	EURO BUND	08/03/2022	EUR	576 497,10	35 816 330,00
100 000	(501)	Sale	EURO BOBL	08/03/2022	EUR	469 949,74	66 753 240,00
100 000	(127)	Sale	EURO OAT	08/03/2022	EUR	361 947,12	20 720 050,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(443 889,38)</b>	<b>32 275 774,85</b>
100 000	36	Purchase	EURO BUXL	08/03/2022	EUR	(312 900,00)	7 442 640,00
100 000	(133)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(108 730,68)	15 258 835,53
100 000	(90)	Sale	US 5YR NOTE (CBT)	31/03/2022	USD	(22 258,70)	9 574 299,32

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

## Eurizon Fund - Green Euro Credit

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>45 800,00</b>	<b>37 133,00</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>45 800,00</b>	<b>37 133,00</b>	—
7 100 000	PUT	EUR/JPY PUT 127,00 21/04/22	EUR	45 800,00	37 133,00	—
Quantity	Call/ Put	Description	Currency		Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>					<b>184 899,00</b>	—
<b>PURCHASED FUTURE STYLE OPTION CONTRACTS</b>					<b>184 899,00</b>	—
105	PUT	EURO BUND FUTURES 171,00 18/02/22		EUR	52 699,50	—
90	PUT	EURO BUND FUTURES 171,50 18/02/22		EUR	56 700,00	—
135	PUT	EURO BUND FUTURES 170,00 18/02/22		EUR	41 850,00	—
150	PUT	EURO BUND FUTURES 169,50 18/02/22		EUR	33 649,50	—

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

## Eurizon Fund - Green Euro Credit

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>54 341,34</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>59 206,03</b>
03/03/2022	3 123 923,16	EUR	401 610 000,00	JPY	59 206,03
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(4 864,69)</b>
03/03/2022	2 200 000,00	USD	1 937 206,34	EUR	(4 864,69)

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

## Eurizon Fund - Green Euro Credit

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>13 950,01</b>	<b>20 379,10</b>
CDX.NA.HY.36	EUR	L	14 000 000,00	BANK OF AMERICA SECURITIES EUROPE S.A.	20/12/2026	4 666,67	7 271,02
CDX.NA.HY.36	EUR	L	14 000 000,00	DEUTSCHE BANK AG FRANKFURT	20/12/2026	4 666,67	15 520,93
CDX.NA.HY.36	EUR	L	13 850 000,00	DEUTSCHE BANK AG FRANKFURT	20/12/2026	4 616,67	(2 412,85)

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

## Eurizon Fund - Bond Aggregate EUR

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 130 126 149,79	
Banks	(Note 3)	12 191 940,83	
Other banks and broker accounts	(Notes 2, 3, 9)	74 873 110,16	
Option contracts	(Notes 2, 9)	186,66	
Swap premium paid	(Notes 2, 9)	2 525 119,50	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	261 408,37	
Unrealised profit on future contracts	(Notes 2, 9)	645 416,86	
Unrealised profit on swap contracts	(Notes 2, 9)	47 073,44	
Other interest receivable		4 858 240,83	
Receivable on subscriptions		348 261,22	
Other assets	(Note 10)	20 244,99	
<b>Total assets</b>		<b>1 225 897 152,65</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(518 922,60)	
Swap premium received	(Notes 2, 9)	(6 342 935,32)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 700 686,08)	
Unrealised loss on future contracts	(Notes 2, 9)	(267 550,09)	
Unrealised loss on swap contracts	(Notes 2, 9)	(568 830,92)	
Interest payable on swap contracts	(Notes 2, 9)	(126 648,86)	
Payable on redemptions		(505 081,71)	
Other liabilities		(1 270 736,66)	
<b>Total liabilities</b>		<b>(11 301 392,24)</b>	
<b>Total net assets</b>		<b>1 214 595 760,41</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	108,87	7 610 704,193
Class Z Units	EUR	112,71	3 424 702,565

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

## Eurizon Fund - Bond Aggregate EUR

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>686 793 816,12</b>
Net income from investments	(Note 2)	11 927 173,17
Interest received on swap contracts	(Note 2)	364 174,07
Other income	(Note 6)	284 774,86
<b>Total income</b>		<b>12 576 122,10</b>
Management fee	(Note 6)	(9 012 130,55)
Depositary fee	(Note 8)	(253 721,19)
Subscription tax	(Note 4)	(380 989,79)
Interest paid on swap contracts	(Note 2)	(1 383 500,94)
Other charges and taxes	(Notes 5, 8)	(1 635 608,45)
<b>Total expenses</b>		<b>(12 665 950,92)</b>
<b>Net investment income / (loss)</b>		<b>(89 828,82)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	7 001 762,67
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(32 332 650,19)
- option contracts	(Notes 2, 9)	(300 113,23)
- forward foreign exchange contracts	(Notes 2, 9)	(1 474 205,81)
- foreign currencies	(Note 2)	29 955,76
- future contracts	(Notes 2, 9)	299 302,00
- swap contracts	(Notes 2, 9)	(736 787,38)
<b>Net result of operations for the year</b>		<b>(27 602 565,00)</b>
Subscriptions for the year		923 110 140,57
Redemptions for the year		(367 705 631,28)
<b>Net assets at the end of the year</b>		<b>1 214 595 760,41</b>

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 137 638 251,45</b>	<b>1 130 126 149,79</b>	<b>93,04</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 023 988 182,20</b>	<b>1 015 678 962,08</b>	<b>83,62</b>
<b>Ordinary Bonds</b>			<b>825 771 505,30</b>	<b>818 117 647,58</b>	<b>67,36</b>
<b>ITALY</b>			<b>191 608 224,33</b>	<b>187 857 110,89</b>	<b>15,47</b>
<b>Government</b>			<b>154 695 022,55</b>	<b>150 803 426,89</b>	<b>12,42</b>
30 000 000,00	BTP 1.65% 01/12/2030	EUR	32 502 791,11	31 555 200,00	2,60
25 000 000,00	BTP 0.25% 15/03/2028	EUR	24 976 435,00	24 381 250,00	2,01
22 000 000,00	BTP 1.65% 01/03/2032	EUR	23 739 160,00	23 049 180,00	1,90
20 000 000,00	BTP 1.60% 01/06/2026	EUR	21 501 800,00	21 100 400,00	1,74
11 000 000,00	BTP 3.45% 01/03/2048	EUR	15 004 669,81	14 438 050,00	1,19
12 000 000,00	BTP 0.95% 01/06/2032	EUR	11 888 400,00	11 663 160,00	0,96
8 139 000,00	BTP 0.95% 01/03/2037	EUR	8 019 588,51	7 498 460,70	0,62
4 335 000,00	BTP 1.80% 01/03/2041	EUR	4 324 812,75	4 376 182,50	0,36
4 007 078,40	BTP 0.15% 15/05/2051	EUR	4 012 129,28	4 028 676,55	0,33
2 500 000,00	BTP 2.80% 01/03/2067	EUR	2 737 934,50	2 822 150,00	0,23
2 951 000,00	BTP 1.50% 30/04/2045	EUR	2 926 447,68	2 769 779,09	0,23
2 050 000,00	BTP 0.60% 15/06/2023	EUR	2 043 475,89	2 079 253,50	0,17
1 005 720,00	BTP 0.45% 22/05/2023	EUR	1 017 378,02	1 041 684,55	0,08
<b>Finance</b>			<b>19 676 591,78</b>	<b>19 779 305,00</b>	<b>1,63</b>
3 400 000,00	UNICREDIT SPA 0.85% 19/01/2031	EUR	3 396 090,00	3 295 824,00	0,27
3 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 994 090,00	3 176 460,00	0,26
2 400 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	2 398 848,00	2 393 640,00	0,20
2 000 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	1 994 520,00	1 985 920,00	0,16
1 500 000,00	BPER BANCA 1.875% 07/07/2025	EUR	1 493 550,00	1 528 785,00	0,13
1 500 000,00	BANCO BPM SPA 1.625% 18/02/2025	EUR	1 498 065,00	1 498 350,00	0,12
1 300 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 21/09/2028	EUR	1 338 119,00	1 322 438,00	0,11
1 000 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	1 154 600,28	1 144 690,00	0,09
1 000 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	1 077 600,00	1 060 190,00	0,09
1 000 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	1 000 000,00	1 047 510,00	0,09
500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	507 832,50	509 955,00	0,04
500 000,00	BANCO BPM SPA 1.75% 24/04/2023	EUR	507 746,00	508 055,00	0,04
300 000,00	UNICREDIT SPA 2.00% 04/03/2023	EUR	315 531,00	307 488,00	0,03
<b>Multi-Utilities</b>			<b>8 947 262,00</b>	<b>9 006 179,00</b>	<b>0,74</b>
2 700 000,00	IREN SPA 1.00% 01/07/2030	EUR	2 649 888,00	2 721 978,00	0,23
1 500 000,00	ITALGAS SPA 0.875% 24/04/2030	EUR	1 505 410,00	1 516 560,00	0,13
1 500 000,00	SNAM SPA 0.75% 17/06/2030	EUR	1 497 840,00	1 506 900,00	0,12
1 000 000,00	SNAM SPA 1.00% 12/09/2034	EUR	1 024 664,00	999 610,00	0,08
1 000 000,00	IREN SPA 0.25% 17/01/2031	EUR	972 042,00	940 430,00	0,08
500 000,00	IREN SPA 1.50% 24/10/2027	EUR	514 206,00	525 665,00	0,04
400 000,00	A2A SPA 1.00% 16/07/2029	EUR	390 044,00	411 064,00	0,03
400 000,00	ACEA SPA 0.25% 28/07/2030	EUR	393 168,00	383 972,00	0,03
<b>Energy</b>			<b>4 137 361,00</b>	<b>4 128 960,00</b>	<b>0,34</b>
1 500 000,00	ENI SPA 0.375% 14/06/2028	EUR	1 497 825,00	1 485 900,00	0,12
1 200 000,00	ERG SPA 0.875% 15/09/2031	EUR	1 197 024,00	1 181 124,00	0,10
700 000,00	ERG SPA 1.875% 11/04/2025	EUR	734 578,00	733 999,00	0,06
700 000,00	ENI SPA 1.25% 18/05/2026	EUR	707 934,00	727 937,00	0,06
<b>Industries</b>			<b>2 641 992,00</b>	<b>2 615 300,00</b>	<b>0,22</b>
1 600 000,00	POSTE ITALIANE SPA 0.50% 10/12/2028	EUR	1 596 128,00	1 586 240,00	0,13
1 000 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	1 045 864,00	1 029 060,00	0,09
<b>Basic Goods</b>			<b>993 627,00</b>	<b>1 010 160,00</b>	<b>0,08</b>
1 000 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	993 627,00	1 010 160,00	0,08

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



## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>516 368,00</b>	<b>513 780,00</b>	<b>0,04</b>
500 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	516 368,00	513 780,00	0,04
<b>FRANCE</b>			<b>134 940 786,96</b>	<b>133 885 699,89</b>	<b>11,02</b>
<b>Government</b>			<b>89 048 138,96</b>	<b>87 990 376,89</b>	<b>7,25</b>
25 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	28 610 650,00	28 205 000,00	2,32
17 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	16 731 895,97	16 250 810,00	1,34
13 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	14 690 904,13	14 411 670,00	1,19
4 985 480,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.80% 25/07/2040	EUR	7 944 195,74	8 302 269,99	0,68
3 838 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	3 816 200,16	3 666 518,16	0,30
2 600 000,00	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.00% 25/04/2028	EUR	2 786 586,75	2 750 202,00	0,23
2 300 000,00	BPIFRANCE FINANCEMENT SA 0.05% 26/09/2029	EUR	2 297 980,78	2 277 506,00	0,19
2 200 000,00	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.10% 13/11/2029	EUR	2 223 357,50	2 189 176,00	0,18
1 800 000,00	BPIFRANCE FINANCEMENT SA 0.125% 26/02/2027	EUR	1 813 563,00	1 821 276,00	0,15
1 800 000,00	ACTION LOGEMENT SERVICES 0.50% 30/10/2034	EUR	1 809 140,53	1 766 754,00	0,14
1 300 000,00	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.01% 07/05/2025	EUR	1 311 662,00	1 305 915,00	0,11
1 200 000,00	UNEDIC ASSEO 0.01% 25/11/2031	EUR	1 195 800,00	1 162 584,00	0,10
1 100 000,00	RTE RESEAU DE TRANSPORT 0.625% 08/07/2032	EUR	1 094 940,00	1 086 195,00	0,09
700 000,00	CITY OF PARIS FRANCE 1.20% 25/06/2039	EUR	694 925,00	746 160,74	0,06
700 000,00	AGENCE FRANCE LOCALE 0.125% 20/06/2026	EUR	706 263,40	706 384,00	0,06
500 000,00	UNEDIC ASSEO 0.50% 25/05/2036	EUR	518 090,00	492 935,00	0,04
300 000,00	SOCIETE DU GRAND PARIS EPIC 1.70% 25/05/2050	EUR	297 573,00	347 346,00	0,03
300 000,00	BPIFRANCE SACA 0.25% 04/06/2031	EUR	306 810,00	299 361,00	0,02
200 000,00	SFIL SA 0.125% 18/10/2024	EUR	197 601,00	202 314,00	0,02
<b>Finance</b>			<b>20 075 897,00</b>	<b>19 906 182,00</b>	<b>1,64</b>
1 900 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	2 002 164,00	1 993 803,00	0,16
2 000 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	1 990 100,00	1 937 380,00	0,16
1 400 000,00	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0.125% 29/09/2031	EUR	1 392 510,00	1 368 234,00	0,11
1 300 000,00	CIE DE FINANCEMENT FONCIER SA 0.01% 25/09/2030	EUR	1 314 205,00	1 275 313,00	0,11
1 000 000,00	CREDIT AGRICOLE SA 2.70% 15/07/2025	EUR	1 085 863,00	1 067 770,00	0,09
1 000 000,00	COVIVIO 1.625% 23/06/2030	EUR	1 060 906,00	1 055 670,00	0,09
1 000 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 2.125% 16/09/2029	EUR	989 620,00	1 032 260,00	0,09
1 000 000,00	SOCIETE GENERALE SA 1.25% 12/06/2030	EUR	1 005 565,00	1 022 790,00	0,08
1 000 000,00	COVIVIO 1.125% 17/09/2031	EUR	1 003 884,00	1 016 280,00	0,08
1 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	998 415,00	983 380,00	0,08
1 000 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	968 639,00	979 860,00	0,08
1 000 000,00	CNP ASSURANCES 0.375% 08/03/2028	EUR	995 542,00	965 050,00	0,08
1 000 000,00	UNIBAIL-RODAMCO SE 1.75% 01/07/2049	EUR	971 908,00	937 770,00	0,08
700 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 11/09/2025	EUR	791 107,00	764 197,00	0,06
700 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	747 764,00	744 758,00	0,06
700 000,00	LA BANQUE POSTALE SA 0.25% 12/07/2026	EUR	683 767,00	700 546,00	0,06
500 000,00	CREDIT MUTUEL ARKEA SA 1.25% 31/05/2024	EUR	519 508,00	514 525,00	0,04
500 000,00	BPCE SA 1.00% 01/04/2025	EUR	519 422,00	513 250,00	0,04
500 000,00	BPCE SA 0.125% 04/12/2024	EUR	489 690,00	502 670,00	0,04
300 000,00	ICADE 1.75% 10/06/2026	EUR	325 532,00	316 626,00	0,03
200 000,00	COVIVIO 1.875% 20/05/2026	EUR	219 786,00	214 050,00	0,02

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>11 413 601,00</b>	<b>11 691 513,00</b>	<b>0,96</b>
1 700 000,00	ILE-DE-FRANCE MOBILITES 0.20% 16/11/2035	EUR	1 667 221,00	1 588 803,00	0,13
1 500 000,00	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	1 488 450,00	1 538 640,00	0,13
1 300 000,00	ILE-DE-FRANCE MOBILITES 0.95% 28/05/2041	EUR	1 312 537,00	1 311 232,00	0,11
1 200 000,00	AEROPORTS DE PARIS 1.00% 05/01/2029	EUR	1 174 416,00	1 232 220,00	0,10
1 100 000,00	AEROPORTS DE PARIS 2.125% 02/10/2026	EUR	1 088 109,00	1 191 179,00	0,10
1 000 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.50% 04/05/2027	EUR	991 410,00	1 091 650,00	0,09
1 000 000,00	LEGRAND SA 0.625% 24/06/2028	EUR	1 002 765,00	1 022 720,00	0,08
700 000,00	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	695 107,00	697 774,00	0,06
500 000,00	LEGRAND SA 0.75% 20/05/2030	EUR	497 990,00	516 265,00	0,04
400 000,00	SCHNEIDER ELECTRIC SE 1.50% 15/01/2028	EUR	404 849,00	428 748,00	0,03
400 000,00	LA POSTE SA 0.625% 21/10/2026	EUR	397 420,00	409 240,00	0,03
300 000,00	AEROPORTS DE PARIS 2.75% 02/04/2030	EUR	363 747,00	348 159,00	0,03
300 000,00	AEROPORTS DE PARIS 1.50% 02/07/2032	EUR	329 580,00	314 883,00	0,03
<b>Multi-Utilities</b>			<b>6 109 762,00</b>	<b>6 093 967,00</b>	<b>0,50</b>
1 000 000,00	ENGIE SA 1.375% 28/02/2029	EUR	1 096 328,00	1 060 360,00	0,09
1 000 000,00	SUEZ 1.25% 19/05/2028	EUR	1 066 846,00	1 052 600,00	0,09
1 000 000,00	ELECTRICITE DE FRANCE SA 1.00% 13/10/2026	EUR	1 023 220,00	1 035 160,00	0,08
1 000 000,00	ENGIE SA 0.375% 11/06/2027	EUR	999 234,00	1 000 760,00	0,08
500 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	552 601,00	554 195,00	0,05
500 000,00	ENGIE SA 1.75% 27/03/2028	EUR	508 953,00	539 080,00	0,04
500 000,00	VEOLIA ENVIRONNEMENT SA 0.80% 15/01/2032	EUR	500 000,00	501 685,00	0,04
300 000,00	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 2.75% 20/06/2029	EUR	362 580,00	350 127,00	0,03
<b>Consumer Retail</b>			<b>3 613 393,00</b>	<b>3 532 659,00</b>	<b>0,29</b>
1 000 000,00	VALEO SA 1.625% 18/03/2026	EUR	1 033 582,00	1 042 480,00	0,09
1 000 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	989 005,00	958 310,00	0,08
900 000,00	RCI BANQUE SA 0.50% 15/09/2023	EUR	889 056,00	906 849,00	0,07
500 000,00	SNCF RESEAU 2.25% 20/12/2047	EUR	701 750,00	625 020,00	0,05
<b>Health</b>			<b>1 912 695,00</b>	<b>1 941 730,00</b>	<b>0,16</b>
1 000 000,00	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	996 260,00	1 012 120,00	0,08
900 000,00	SANOFI 1.00% 01/04/2025	EUR	916 435,00	929 610,00	0,08
<b>Computing and IT</b>			<b>1 586 720,00</b>	<b>1 585 344,00</b>	<b>0,13</b>
1 600 000,00	ATOS SE 1.00% 12/11/2029	EUR	1 586 720,00	1 585 344,00	0,13
<b>Raw materials</b>			<b>613 038,00</b>	<b>614 043,00</b>	<b>0,05</b>
300 000,00	AIR LIQUIDE FINANCE SA 1.00% 08/03/2027	EUR	314 646,00	313 629,00	0,03
300 000,00	ARKEMA SA 0.125% 14/10/2026	EUR	298 392,00	300 414,00	0,02
<b>Energy</b>			<b>567 542,00</b>	<b>529 885,00</b>	<b>0,04</b>
500 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.535% 31/05/2039	EUR	567 542,00	529 885,00	0,04
<b>GERMANY</b>			<b>133 140 112,84</b>	<b>133 302 880,56</b>	<b>10,98</b>
<b>Government</b>			<b>84 840 245,54</b>	<b>85 298 497,01</b>	<b>7,02</b>
43 870 400,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	48 140 138,83	48 598 313,01	4,00
30 000 000,00	BUNDESobligation 0.01% 09/10/2026	EUR	30 651 300,00	30 664 800,00	2,53
2 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.25% 15/08/2048	EUR	2 499 116,71	2 580 500,00	0,21
2 000 000,00	GEMEINSAME DEUTSCHE BUNDESLAENDER 0.01% 26/08/2030	EUR	2 034 754,00	1 975 960,00	0,16
900 000,00	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.10% 13/03/2034	EUR	1 006 271,00	975 204,00	0,08
500 000,00	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.20% 09/04/2030	EUR	508 665,00	503 720,00	0,04

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>16 414 945,99</b>	<b>16 273 797,00</b>	<b>1,34</b>
3 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.375% 23/04/2030	EUR	3 141 573,00	3 085 110,00	0,25
2 900 000,00	BERLIN HYP AG 0.375% 21/04/2031	EUR	2 889 792,00	2 875 205,00	0,24
2 500 000,00	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.375% 04/06/2029	EUR	2 495 211,00	2 453 125,00	0,20
2 400 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.375% 20/05/2036	EUR	2 424 033,99	2 400 288,00	0,20
1 500 000,00	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.375% 12/05/2025	EUR	1 492 170,00	1 516 410,00	0,13
1 100 000,00	DEUTSCHE BAHN FINANCE GMBH 0.50% 09/04/2027	EUR	1 114 284,00	1 121 846,00	0,09
1 000 000,00	LANDESBANK BADEN-WUERTTEMBERG 0.375% 30/09/2027	EUR	993 340,00	999 380,00	0,08
900 000,00	KREDITANSTALT FUER WIEDERAUFBAU 1.125% 15/06/2037	EUR	1 028 516,00	998 541,00	0,08
400 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	413 416,00	408 816,00	0,03
300 000,00	LANDWIRTSCHAFTLICHE RENTENBANK 0.625% 20/02/2030	EUR	323 700,00	313 089,00	0,03
100 000,00	DEUTSCHE WOHNEN SE 1.00% 30/04/2025	EUR	98 910,00	101 987,00	0,01
<b>Consumer Retail</b>			<b>8 122 284,00</b>	<b>8 207 412,00</b>	<b>0,68</b>
2 000 000,00	VOLKSWAGEN LEASING GMBH 0.25% 12/01/2026	EUR	1 998 622,00	1 988 980,00	0,16
1 500 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	1 534 250,00	1 593 705,00	0,13
1 400 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	1 389 640,00	1 406 832,00	0,12
1 000 000,00	DAIMLER AG 2.375% 22/05/2030	EUR	1 166 090,00	1 155 390,00	0,10
1 000 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 2.50% 06/04/2023	EUR	997 750,00	1 033 060,00	0,09
500 000,00	DAIMLER AG 1.00% 15/11/2027	EUR	526 742,00	522 855,00	0,04
500 000,00	VOLKSWAGEN LEASING GMBH 1.00% 16/02/2023	EUR	509 190,00	506 590,00	0,04
<b>Industries</b>			<b>7 890 977,02</b>	<b>7 650 456,00</b>	<b>0,63</b>
2 000 000,00	DEUTSCHE BAHN FINANCE GMBH 1.375% 28/03/2031	EUR	2 209 334,02	2 154 000,00	0,18
2 000 000,00	DEUTSCHE BAHN FINANCE GMBH 0.625% 15/04/2036	EUR	2 166 313,00	2 114 090,00	0,17
1 000 000,00	DEUTSCHE BAHN FINANCE GMBH 2.75% 19/03/2029	EUR	1 226 715,00	1 182 310,00	0,10
1 100 000,00	DEUTSCHE BAHN FINANCE GMBH 0.875% 11/07/2031	EUR	1 176 905,00	1 138 181,00	0,09
500 000,00	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	514 488,00	544 315,00	0,05
600 000,00	DEUTSCHE BAHN FINANCE GMBH 0.625% 08/12/2050	EUR	597 222,00	517 560,00	0,04
<b>Health</b>			<b>7 204 292,00</b>	<b>7 218 099,00</b>	<b>0,59</b>
2 000 000,00	BAYER AG 0.75% 06/01/2027	EUR	2 001 458,00	2 025 020,00	0,17
2 000 000,00	FRESENIUS SE & CO KGAA 0.375% 28/09/2026	EUR	1 994 044,00	2 000 060,00	0,16
1 700 000,00	BAYER AG 0.375% 12/01/2029	EUR	1 689 341,00	1 662 294,00	0,14
1 000 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	1 011 073,00	1 011 720,00	0,08
500 000,00	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	508 376,00	519 005,00	0,04
<b>Multi-Utilities</b>			<b>3 818 674,50</b>	<b>3 836 017,55</b>	<b>0,32</b>
1 000 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	1 067 340,00	1 038 070,00	0,09
1 000 000,00	E.ON SE 0.35% 28/02/2030	EUR	977 036,00	991 640,00	0,08
900 000,00	E.ON SE 0.375% 20/04/2023	EUR	897 291,00	906 858,00	0,07
565 000,00	E.ON SE 1.00% 07/10/2025	EUR	562 457,50	583 006,55	0,05
300 000,00	EUROGRID GMBH 1.875% 10/06/2025	EUR	314 550,00	316 443,00	0,03
<b>Raw materials</b>			<b>2 718 331,00</b>	<b>2 733 827,00</b>	<b>0,23</b>
1 000 000,00	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	1 001 722,00	1 014 960,00	0,09
1 000 000,00	BASF SE 0.101% 05/06/2023	EUR	1 000 000,00	1 004 510,00	0,08
700 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	716 609,00	714 357,00	0,06
<b>Supranational</b>			<b>2 130 362,79</b>	<b>2 084 775,00</b>	<b>0,17</b>
1 900 000,00	EIB 1.125% 15/11/2032	EUR	2 130 362,79	2 084 775,00	0,17
<b>NETHERLANDS</b>			<b>61 677 764,53</b>	<b>61 729 025,56</b>	<b>5,08</b>
<b>Finance</b>			<b>26 030 402,89</b>	<b>26 002 957,00</b>	<b>2,14</b>
5 100 000,00	ALLIANZ FINANCE II BV 0.50% 22/11/2033	EUR	5 028 294,00	4 986 780,00	0,41
2 200 000,00	NIBC BANK NV 0.25% 09/09/2026	EUR	2 198 372,00	2 167 990,00	0,18
2 200 000,00	NEDERLANDSE WATERSCHAPS BANK NV 0.375% 28/09/2046	EUR	2 137 564,00	2 093 850,00	0,17
1 400 000,00	BNG BANK NV 0.125% 09/07/2035	EUR	1 386 296,00	1 340 668,00	0,11

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 300 000,00	EXOR NV 0.875% 19/01/2031	EUR	1 288 157,00	1 272 479,00	0,11
1 000 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	1 143 880,00	1 160 220,00	0,10
1 000 000,00	EXOR NV 2.25% 29/04/2030	EUR	1 039 250,00	1 097 430,00	0,09
1 000 000,00	EURONEXT NV 1.125% 12/06/2029	EUR	1 022 586,00	1 038 460,00	0,09
1 000 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	1 008 180,00	1 035 980,00	0,09
1 000 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	1 001 756,00	1 011 260,00	0,08
1 000 000,00	VONOVIA FINANCE BV 0.625% 09/07/2026	EUR	999 379,00	1 009 370,00	0,08
1 000 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	997 112,00	992 530,00	0,08
1 000 000,00	VONOVIA FINANCE BV 0.50% 14/09/2029	EUR	990 345,00	980 230,00	0,08
900 000,00	DE VOLKSBANK NV 0.01% 16/09/2024	EUR	898 785,00	902 538,00	0,07
900 000,00	NEDERLANDSE WATERSCHAPSBANK NV 0.50% 26/04/2051	EUR	878 592,00	884 844,00	0,07
800 000,00	BNG BANK NV 0.25% 07/05/2025	EUR	822 963,00	812 712,00	0,07
500 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	506 002,00	527 640,00	0,04
500 000,00	NEDERLANDSE WATERSCHAPSBANK NV 0.125% 28/05/2027	EUR	497 420,00	503 770,00	0,04
500 000,00	VONOVIA FINANCE BV 0.125% 06/04/2023	EUR	495 948,89	501 765,00	0,04
500 000,00	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	497 415,00	501 535,00	0,04
400 000,00	BNG BANK NV 1.50% 29/03/2038	EUR	481 036,00	460 100,00	0,04
400 000,00	ABN AMRO BANK NV 0.875% 22/04/2025	EUR	403 646,00	411 428,00	0,03
300 000,00	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	307 424,00	309 378,00	0,03
<b>Industries</b>			<b>7 821 952,44</b>	<b>7 906 590,00</b>	<b>0,65</b>
2 300 000,00	ROYAL SCHIPHOL GROUP NV 0.75% 22/04/2033	EUR	2 289 503,00	2 229 413,00	0,18
1 500 000,00	ROYAL SCHIPHOL GROUP NV 0.875% 08/09/2032	EUR	1 511 445,00	1 489 455,00	0,12
1 000 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 28/02/2039	EUR	1 066 481,00	1 152 420,00	0,10
900 000,00	POSTNL NV 0.625% 23/09/2026	EUR	891 320,00	913 356,00	0,08
700 000,00	ROYAL SCHIPHOL GROUP NV 1.50% 05/11/2030	EUR	761 250,00	752 304,00	0,06
500 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.90% 28/02/2028	EUR	503 109,44	523 970,00	0,04
400 000,00	ROYAL SCHIPHOL GROUP NV 2.00% 06/04/2029	EUR	399 056,00	439 720,00	0,04
400 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	399 788,00	405 952,00	0,03
<b>Multi-Utilities</b>			<b>7 495 676,06</b>	<b>7 473 221,00</b>	<b>0,62</b>
2 500 000,00	NEDERLANDSE GASUNIE NV 0.375% 03/10/2031	EUR	2 507 766,06	2 457 300,00	0,20
1 200 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	1 195 620,00	1 202 856,00	0,10
1 000 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	1 030 102,00	999 700,00	0,08
700 000,00	TENNET HOLDING BV 0.50% 30/11/2040	EUR	696 024,00	625 443,00	0,05
500 000,00	EDP FINANCE BV 1.50% 22/11/2027	EUR	492 571,00	531 605,00	0,05
500 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	481 500,00	527 540,00	0,04
500 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	501 320,00	513 945,00	0,04
400 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	391 639,00	410 760,00	0,04
200 000,00	ENEXIS HOLDING NV 0.75% 02/07/2031	EUR	199 134,00	204 072,00	0,02
<b>Basic Goods</b>			<b>5 258 623,34</b>	<b>5 278 754,00</b>	<b>0,43</b>
1 800 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	1 795 500,00	1 859 346,00	0,15
1 900 000,00	IMPERIAL BRANDS FINANCE NETHERLANDS BV 1.75% 18/03/2033	EUR	1 883 356,00	1 853 659,00	0,15
700 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.25% 09/09/2029	EUR	696 962,00	683 760,00	0,06
500 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 1.25% 09/09/2041	EUR	490 080,00	479 325,00	0,04
400 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	392 725,34	402 664,00	0,03
<b>Energy</b>			<b>5 280 263,00</b>	<b>5 214 591,00</b>	<b>0,43</b>
1 000 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	999 670,00	1 067 700,00	0,09
1 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 2.625% 07/01/2025	EUR	1 011 134,00	1 004 270,00	0,09
1 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	1 055 988,00	999 480,00	0,08
700 000,00	BP CAPITAL MARKETS BV 0.933% 04/12/2040	EUR	700 000,00	627 606,00	0,05
500 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	515 500,00	515 970,00	0,04

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	REPSOL INTERNATIONAL FINANCE BV 0.125% 05/10/2024	EUR	498 765,00	502 095,00	0,04
500 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	499 206,00	497 470,00	0,04
<b>Government</b>			<b>4 311 449,70</b>	<b>4 332 531,56</b>	<b>0,36</b>
4 073 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	4 311 449,70	4 332 531,56	0,36
<b>Consumer Retail</b>			<b>2 790 154,00</b>	<b>2 808 948,00</b>	<b>0,23</b>
1 200 000,00	DIAGEO CAPITAL BV 0.125% 28/09/2028	EUR	1 193 904,00	1 182 120,00	0,10
1 000 000,00	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	998 896,00	1 003 530,00	0,08
600 000,00	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	597 354,00	623 298,00	0,05
<b>Telecommunication</b>			<b>1 233 082,10</b>	<b>1 226 025,00</b>	<b>0,10</b>
500 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	599 110,60	594 245,00	0,05
500 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	537 750,00	530 235,00	0,04
100 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	96 221,50	101 545,00	0,01
<b>Raw materials</b>			<b>1 058 185,00</b>	<b>1 078 800,00</b>	<b>0,09</b>
1 000 000,00	AKZO NOBEL NV 1.625% 14/04/2030	EUR	1 058 185,00	1 078 800,00	0,09
<b>Health</b>			<b>397 976,00</b>	<b>406 608,00</b>	<b>0,03</b>
400 000,00	KONINKLIJKE PHILIPS NV 0.50% 22/05/2026	EUR	397 976,00	406 608,00	0,03
<b>SPAIN</b>			<b>60 629 615,21</b>	<b>60 292 845,05</b>	<b>4,96</b>
<b>Government</b>			<b>35 308 207,92</b>	<b>34 813 664,05</b>	<b>2,87</b>
10 000 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	11 275 324,45	11 284 500,00	0,93
5 405 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	5 382 244,95	5 371 543,05	0,44
4 000 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	4 087 025,46	4 054 360,00	0,33
3 000 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	2 991 390,00	2 610 780,00	0,21
2 000 000,00	BASQUE GOVERNMENT 1.45% 30/04/2028	EUR	2 173 925,14	2 158 620,00	0,18
2 200 000,00	BASQUE GOVERNMENT 0.25% 30/04/2031	EUR	2 192 595,92	2 147 398,00	0,18
1 900 000,00	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.16% 30/07/2028	EUR	1 900 000,00	1 892 894,00	0,16
1 300 000,00	XUNTA DE GALICIA 0.084% 30/07/2027	EUR	1 304 588,00	1 294 540,00	0,11
1 300 000,00	AUTONOMOUS COMMUNITY OF ANDALUSIA SPAIN 0.70% 30/07/2033	EUR	1 285 700,00	1 270 815,00	0,10
800 000,00	AUTONOMOUS COMMUNITY OF MADRID SPAIN 1.571% 30/04/2029	EUR	800 048,00	871 544,00	0,07
700 000,00	FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO FTA 6.25% 17/03/2025	EUR	894 317,00	845 446,00	0,07
800 000,00	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.419% 30/04/2030	EUR	822 139,00	799 632,00	0,07
200 000,00	BASQUE GOVERNMENT 1.125% 30/04/2029	EUR	198 910,00	211 592,00	0,02
<b>Finance</b>			<b>12 078 107,00</b>	<b>12 255 400,00</b>	<b>1,01</b>
1 200 000,00	BANCO DE SABADELL SA 2.50% 15/04/2031	EUR	1 199 484,00	1 189 140,00	0,10
1 000 000,00	BANCO SANTANDER SA 2.50% 18/03/2025	EUR	1 071 000,00	1 063 230,00	0,09
1 000 000,00	CEPSA FINANCE SA 2.25% 13/02/2026	EUR	1 019 609,00	1 060 120,00	0,09
1 000 000,00	CAIXABANK SA 1.375% 19/06/2026	EUR	1 004 742,00	1 033 900,00	0,09
1 000 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	1 007 994,00	1 027 890,00	0,08
1 000 000,00	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	997 556,00	1 023 630,00	0,08
1 000 000,00	BANCO DE SABADELL SA 1.125% 27/03/2025	EUR	1 003 322,00	1 005 920,00	0,08
1 000 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	1 000 754,00	1 005 590,00	0,08
1 000 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	965 766,00	996 600,00	0,08
900 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	896 274,00	906 768,00	0,08
700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	709 750,00	726 061,00	0,06
700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	702 000,00	716 506,00	0,06
500 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	499 856,00	500 045,00	0,04

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>5 308 168,00</b>	<b>5 304 853,00</b>	<b>0,44</b>
1 100 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	1 084 149,00	1 093 246,00	0,09
1 100 000,00	NORTEGAS ENERGIA DISTRIBUCION SA 0.905% 22/01/2031	EUR	1 100 000,00	1 071 257,00	0,09
1 000 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	994 532,00	1 011 810,00	0,08
500 000,00	FCC AQUALIA SA 2.629% 08/06/2027	EUR	555 122,00	547 570,00	0,05
500 000,00	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	545 575,00	535 395,00	0,05
500 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	529 870,00	531 345,00	0,04
500 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	498 920,00	514 230,00	0,04
<b>Industries</b>			<b>4 514 132,00</b>	<b>4 508 498,00</b>	<b>0,37</b>
1 500 000,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA 1.375% 17/06/2025	EUR	1 503 873,00	1 515 945,00	0,12
1 000 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	1 060 076,00	1 049 810,00	0,09
700 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	737 859,00	727 748,00	0,06
700 000,00	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	709 769,00	708 470,00	0,06
500 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 0.815% 04/12/2023	EUR	502 555,00	506 525,00	0,04
<b>Consumer Retail</b>			<b>2 128 000,00</b>	<b>2 120 720,00</b>	<b>0,17</b>
1 000 000,00	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	EUR	1 076 056,00	1 086 950,00	0,09
1 000 000,00	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	1 051 944,00	1 033 770,00	0,08
<b>Telecommunication</b>			<b>1 293 000,29</b>	<b>1 289 710,00</b>	<b>0,10</b>
1 000 000,00	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	1 091 084,00	1 084 980,00	0,09
200 000,00	TELEFONICA EMISIONES SAU 1.069% 05/02/2024	EUR	201 916,29	204 730,00	0,01
<b>BELGIUM</b>			<b>47 955 614,10</b>	<b>46 735 737,76</b>	<b>3,85</b>
<b>Government</b>			<b>23 608 021,62</b>	<b>22 581 610,00</b>	<b>1,86</b>
5 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	6 269 262,83	5 833 100,00	0,48
5 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	5 348 590,00	5 331 900,00	0,44
3 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	2 949 120,00	2 457 090,00	0,20
2 000 000,00	FLEMISH COMMUNITY 0.375% 15/04/2030	EUR	2 018 455,77	2 035 660,00	0,17
1 800 000,00	REGION WALLONNE BELGIUM 1.05% 22/06/2040	EUR	1 826 181,84	1 817 478,00	0,15
1 400 000,00	FLEMISH COMMUNITY 1.875% 02/06/2042	EUR	1 771 788,00	1 671 306,00	0,14
1 200 000,00	FLEMISH COMMUNITY 1.50% 11/04/2044	EUR	1 320 742,00	1 340 736,00	0,11
1 000 000,00	REGION WALLONNE 1.25% 03/05/2034	EUR	1 076 576,40	1 077 950,00	0,09
1 000 000,00	REGION WALLONNE 0.25% 03/05/2026	EUR	1 027 304,78	1 016 390,00	0,08
<b>Supranational</b>			<b>19 211 339,98</b>	<b>19 089 183,76</b>	<b>1,57</b>
6 000 000,00	EUROPEAN UNION 0.20% 04/06/2036	EUR	5 976 680,00	5 873 160,00	0,48
5 082 000,00	EUROPEAN UNION 0.40% 04/02/2037	EUR	5 042 309,58	5 141 611,86	0,42
3 090 000,00	EUROPEAN UNION 0.45% 02/05/2046	EUR	3 041 697,40	3 037 191,90	0,25
2 000 000,00	EUROPEAN UNION 0.10% 04/10/2040	EUR	1 935 056,00	1 868 340,00	0,15
1 200 000,00	EUROPEAN UNION 0.45% 04/07/2041	EUR	1 195 212,00	1 195 620,00	0,10
1 000 000,00	EUROPEAN UNION 0.75% 04/01/2047	EUR	1 058 635,00	1 046 870,00	0,09
1 000 000,00	EUROPEAN UNION 0.30% 04/11/2050	EUR	961 750,00	926 390,00	0,08
<b>Multi-Utilities</b>			<b>1 709 832,00</b>	<b>1 694 803,00</b>	<b>0,14</b>
1 000 000,00	ELIA TRANSMISSION BELGIUM SA 0.875% 28/04/2030	EUR	1 010 385,00	1 019 660,00	0,08
700 000,00	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	699 447,00	675 143,00	0,06
<b>Raw materials</b>			<b>1 549 021,00</b>	<b>1 549 820,00</b>	<b>0,13</b>
1 000 000,00	SOLVAY SA 0.50% 06/09/2029	EUR	985 106,00	987 020,00	0,08
500 000,00	SOLVAY SA 2.75% 02/12/2027	EUR	563 915,00	562 800,00	0,05

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>1 320 893,00</b>	<b>1 272 576,00</b>	<b>0,10</b>
1 000 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	1 017 544,00	967 590,00	0,08
300 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	303 349,00	304 986,00	0,02
<b>Basic Goods</b>			<b>556 506,50</b>	<b>547 745,00</b>	<b>0,05</b>
500 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.00% 17/03/2028	EUR	556 506,50	547 745,00	0,05
<b>LUXEMBOURG</b>			<b>23 592 918,00</b>	<b>23 667 179,50</b>	<b>1,95</b>
<b>Supranational</b>			<b>8 098 653,00</b>	<b>7 908 323,50</b>	<b>0,65</b>
3 500 000,00	EIB 0.01% 15/05/2041	EUR	3 404 852,00	3 193 155,00	0,26
1 300 000,00	EIB 1.50% 15/11/2047	EUR	1 575 034,00	1 591 291,00	0,13
1 500 000,00	EIB 0.50% 13/11/2037	EUR	1 557 340,00	1 523 850,00	0,13
800 000,00	EUROPEAN UNION 0.70% 06/07/2051	EUR	816 152,00	823 080,00	0,07
750 000,00	EUROPEAN STABILITY MECHANISM TREASURY BILL 0.50% 05/03/2029	EUR	745 275,00	776 947,50	0,06
<b>Industries</b>			<b>5 138 940,00</b>	<b>5 118 452,00</b>	<b>0,42</b>
1 500 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 23/04/2031	EUR	1 488 415,00	1 424 805,00	0,12
1 000 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	1 036 205,00	1 065 260,00	0,09
1 000 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	1 039 205,00	1 046 110,00	0,09
600 000,00	HOLCIM FINANCE LUXEMBOURG SA 3.00% 22/01/2024	EUR	668 760,00	637 722,00	0,05
500 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	507 399,00	517 635,00	0,04
400 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.375% 09/04/2025	EUR	398 956,00	426 920,00	0,03
<b>Government</b>			<b>4 237 002,00</b>	<b>4 407 522,00</b>	<b>0,36</b>
4 200 000,00	EUROPEAN FINANCIAL STABILITY FACILITY 0.75% 03/05/2027	EUR	4 237 002,00	4 407 522,00	0,36
<b>Finance</b>			<b>2 994 639,00</b>	<b>3 017 710,00</b>	<b>0,25</b>
1 000 000,00	AROUNDTOWN SA 0.625% 09/07/2025	EUR	982 777,00	1 010 860,00	0,09
1 000 000,00	CPI PROPERTY GROUP SA 1.50% 27/01/2031	EUR	979 430,00	960 070,00	0,08
500 000,00	EUROCLEAR INVESTMENTS SA 1.125% 07/12/2026	EUR	512 997,00	523 690,00	0,04
500 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	519 435,00	523 090,00	0,04
<b>Health</b>			<b>2 014 833,00</b>	<b>2 084 977,00</b>	<b>0,17</b>
1 200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 15/10/2050	EUR	1 167 096,00	1 201 716,00	0,10
500 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 2.25% 07/03/2039	EUR	549 081,00	570 400,00	0,05
300 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	298 656,00	312 861,00	0,02
<b>Multi-Utilities</b>			<b>1 108 851,00</b>	<b>1 130 195,00</b>	<b>0,10</b>
1 100 000,00	CZECH GAS NETWORKS INVESTMENTS SARL 1.00% 16/07/2027	EUR	1 108 851,00	1 130 195,00	0,10
<b>AUSTRALIA</b>			<b>23 366 970,96</b>	<b>22 869 088,75</b>	<b>1,88</b>
<b>Government</b>			<b>19 327 560,96</b>	<b>18 926 799,75</b>	<b>1,56</b>
24 500 000,00	AUSTRALIA GOVERNMENT BOND 0.50% 21/09/2026	AUD	15 535 369,36	15 067 672,84	1,24
7 000 000,00	AUSTRALIA GOVERNMENT BOND 1.75% 21/06/2051	AUD	3 792 191,60	3 859 126,91	0,32
<b>Consumer Retail</b>			<b>1 623 297,00</b>	<b>1 592 145,00</b>	<b>0,13</b>
1 500 000,00	TRANSURBAN FINANCE CO PTY LTD 2.00% 28/08/2025	EUR	1 623 297,00	1 592 145,00	0,13
<b>Raw materials</b>			<b>1 195 577,00</b>	<b>1 159 150,00</b>	<b>0,09</b>
1 000 000,00	BHP BILLITON FINANCE LTD 3.25% 24/09/2027	EUR	1 195 577,00	1 159 150,00	0,09
<b>Multi-Utilities</b>			<b>997 057,00</b>	<b>981 900,00</b>	<b>0,08</b>
1 000 000,00	ORIGIN ENERGY FINANCE LTD 1.00% 17/09/2029	EUR	997 057,00	981 900,00	0,08
<b>Telecommunication</b>			<b>223 479,00</b>	<b>209 094,00</b>	<b>0,02</b>
200 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	223 479,00	209 094,00	0,02

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED STATES</b>			<b>16 968 398,00</b>	<b>16 940 609,00</b>	<b>1,40</b>
<b>Basic Goods</b>			<b>4 445 549,00</b>	<b>4 397 037,00</b>	<b>0,36</b>
2 300 000,00	KELLOGG CO 0.50% 20/05/2029	EUR	2 287 085,00	2 267 064,00	0,19
500 000,00	PHILIP MORRIS INTERNATIONAL INC 2.75% 19/03/2025	EUR	552 725,00	541 480,00	0,04
500 000,00	PEPSICO INC 0.875% 18/07/2028	EUR	510 933,00	517 120,00	0,04
500 000,00	PHILIP MORRIS INTERNATIONAL INC 1.45% 01/08/2039	EUR	489 260,00	462 960,00	0,04
400 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	403 756,00	404 040,00	0,03
100 000,00	KELLOGG CO 1.25% 10/03/2025	EUR	100 170,00	103 363,00	0,01
100 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	101 620,00	101 010,00	0,01
<b>Consumer Retail</b>			<b>4 356 393,00</b>	<b>4 324 904,00</b>	<b>0,36</b>
1 100 000,00	PEPSICO INC 0.40% 09/10/2032	EUR	1 098 460,00	1 064 052,00	0,09
1 000 000,00	COLGATE-PALMOLIVE CO 0.30% 10/11/2029	EUR	997 010,00	994 070,00	0,08
500 000,00	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	EUR	503 760,00	523 170,00	0,05
500 000,00	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	EUR	525 004,00	523 170,00	0,04
500 000,00	MCDONALD'S CORP 0.90% 15/06/2026	EUR	507 273,00	514 000,00	0,04
500 000,00	VF CORP 0.25% 25/02/2028	EUR	496 794,00	490 070,00	0,04
200 000,00	ECOLAB INC 2.625% 08/07/2025	EUR	228 092,00	216 372,00	0,02
<b>Finance</b>			<b>4 320 353,00</b>	<b>4 305 126,00</b>	<b>0,36</b>
1 000 000,00	JPMORGAN CHASE & CO 2.875% 24/05/2028	EUR	1 178 481,00	1 157 240,00	0,10
500 000,00	DIGITAL EURO FINCO LLC 2.50% 16/01/2026	EUR	520 132,00	540 115,00	0,04
500 000,00	BERKSHIRE HATHAWAY INC 1.125% 16/03/2027	EUR	507 514,00	522 910,00	0,04
500 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	502 991,00	497 575,00	0,04
500 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	497 325,00	490 900,00	0,04
500 000,00	PROLOGIS EURO FINANCE LLC 0.625% 10/09/2031	EUR	506 555,00	484 305,00	0,04
300 000,00	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	304 969,00	307 797,00	0,03
300 000,00	CITIGROUP INC 0.75% 26/10/2023	EUR	302 386,00	304 284,00	0,03
<b>Raw materials</b>			<b>1 097 142,00</b>	<b>1 102 612,00</b>	<b>0,09</b>
600 000,00	DOW CHEMICAL CO 0.50% 15/03/2027	EUR	596 652,00	597 732,00	0,05
500 000,00	AIR PRODUCTS AND CHEMICALS INC 0.50% 05/05/2028	EUR	500 490,00	504 880,00	0,04
<b>Industries</b>			<b>1 041 649,00</b>	<b>1 050 730,00</b>	<b>0,09</b>
500 000,00	FEDEX CORP 1.625% 11/01/2027	EUR	524 541,00	529 015,00	0,05
500 000,00	UNITED PARCEL SERVICE INC 1.00% 15/11/2028	EUR	517 108,00	521 715,00	0,04
<b>Telecommunication</b>			<b>693 189,00</b>	<b>718 725,00</b>	<b>0,06</b>
700 000,00	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	693 189,00	718 725,00	0,06
<b>Computing and IT</b>			<b>516 238,00</b>	<b>534 760,00</b>	<b>0,04</b>
500 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.50% 23/05/2029	EUR	516 238,00	534 760,00	0,04
<b>Supranational</b>			<b>497 885,00</b>	<b>506 715,00</b>	<b>0,04</b>
500 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.25% 21/05/2029	EUR	497 885,00	506 715,00	0,04
<b>PORTUGAL</b>			<b>13 675 870,06</b>	<b>13 578 438,40</b>	<b>1,12</b>
<b>Government</b>			<b>12 019 800,06</b>	<b>11 887 288,40</b>	<b>0,98</b>
7 008 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	7 158 300,06	7 120 478,40	0,59
4 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	3 816 200,00	3 633 360,00	0,30
1 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	1 045 300,00	1 133 450,00	0,09
<b>Multi-Utilities</b>			<b>1 011 040,00</b>	<b>1 061 510,00</b>	<b>0,09</b>
1 000 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	1 011 040,00	1 061 510,00	0,09

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



## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>645 030,00</b>	<b>629 640,00</b>	<b>0,05</b>
600 000,00	BRISA CONCESSAO RODOVIARIA SA 1.875% 30/04/2025	EUR	645 030,00	629 640,00	0,05
<b>CANADA</b>			<b>13 171 633,13</b>	<b>13 061 169,00</b>	<b>1,08</b>
<b>Finance</b>			<b>6 854 298,32</b>	<b>6 823 740,00</b>	<b>0,56</b>
2 000 000,00	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	2 112 275,32	2 092 920,00	0,17
2 000 000,00	ONTARIO TEACHERS' FINANCE TRUST 0.50% 06/05/2025	EUR	2 023 168,00	2 036 680,00	0,17
1 500 000,00	CPPIB CAPITAL INC 0.25% 06/04/2027	EUR	1 535 400,00	1 513 335,00	0,12
700 000,00	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	695 335,00	676 130,00	0,06
500 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	488 120,00	504 675,00	0,04
<b>Government</b>			<b>6 317 334,81</b>	<b>6 237 429,00</b>	<b>0,52</b>
3 000 000,00	PROVINCE OF ONTARIO CANADA 0.375% 08/04/2027	EUR	3 101 267,81	3 043 260,00	0,25
1 300 000,00	PROVINCE OF QUEBEC CANADA 0.875% 05/07/2028	EUR	1 372 262,00	1 355 666,00	0,11
1 300 000,00	PROVINCE OF ONTARIO CANADA 0.625% 17/04/2025	EUR	1 345 203,00	1 332 318,00	0,11
500 000,00	EXPORT DEVELOPMENT CANADA 0.25% 07/03/2026	EUR	498 602,00	506 185,00	0,05
<b>AUSTRIA</b>			<b>12 930 081,00</b>	<b>12 859 989,00</b>	<b>1,06</b>
<b>Government</b>			<b>5 860 920,00</b>	<b>5 746 180,00</b>	<b>0,47</b>
5 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	5 860 920,00	5 746 180,00	0,47
<b>Finance</b>			<b>4 682 448,00</b>	<b>4 677 013,00</b>	<b>0,39</b>
2 000 000,00	ERSTE GROUP BANK AG 0.125% 17/05/2028	EUR	1 984 768,00	1 955 300,00	0,16
1 700 000,00	VOLKSBANK WIEN AG 0.875% 23/03/2026	EUR	1 699 848,00	1 718 003,00	0,14
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	997 832,00	1 003 710,00	0,09
<b>Energy</b>			<b>1 886 963,00</b>	<b>1 931 371,00</b>	<b>0,16</b>
1 000 000,00	OMV AG 1.00% 03/07/2034	EUR	993 182,00	998 350,00	0,08
900 000,00	OMV AG 1.50% 09/04/2024	EUR	893 781,00	933 021,00	0,08
<b>Multi-Utilities</b>			<b>499 750,00</b>	<b>505 425,00</b>	<b>0,04</b>
500 000,00	VERBUND AG 0.90% 01/04/2041	EUR	499 750,00	505 425,00	0,04
<b>UNITED KINGDOM</b>			<b>12 285 262,00</b>	<b>12 156 599,00</b>	<b>1,00</b>
<b>Finance</b>			<b>2 695 045,50</b>	<b>2 662 676,00</b>	<b>0,22</b>
1 000 000,00	HSBC HOLDINGS PLC 3.125% 07/06/2028	EUR	1 131 691,00	1 142 700,00	0,09
500 000,00	NATWEST MARKETS PLC 0.625% 02/03/2022	EUR	502 362,00	500 885,00	0,04
400 000,00	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	405 699,50	408 212,00	0,03
300 000,00	BARCLAYS BANK PLC 6.625% 30/03/2022	EUR	358 259,00	304 638,00	0,03
200 000,00	LLOYDS BANKING GROUP PLC 1.00% 09/11/2023	EUR	198 714,00	204 102,00	0,02
100 000,00	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	98 320,00	102 139,00	0,01
<b>Telecommunication</b>			<b>2 631 699,00</b>	<b>2 643 698,00</b>	<b>0,22</b>
1 000 000,00	BRITISH TELECOMMUNICATIONS PLC 0.50% 12/09/2025	EUR	1 013 585,00	1 004 110,00	0,09
600 000,00	OTE PLC 0.875% 24/09/2026	EUR	595 398,00	616 788,00	0,05
500 000,00	BRITISH TELECOMMUNICATIONS PLC 1.50% 23/06/2027	EUR	497 610,00	516 180,00	0,04
500 000,00	OTE PLC 2.375% 18/07/2022	EUR	525 106,00	506 620,00	0,04
<b>Basic Goods</b>			<b>2 594 301,50</b>	<b>2 565 480,00</b>	<b>0,21</b>
1 000 000,00	COCA-COLA EUROPEAN PARTNERS PLC 0.70% 12/09/2031	EUR	996 678,00	985 860,00	0,08
1 000 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	986 525,00	960 510,00	0,08
600 000,00	COCA-COLA EUROPEAN PARTNERS PLC 1.125% 12/04/2029	EUR	611 098,50	619 110,00	0,05
<b>Multi-Utilities</b>			<b>2 504 400,00</b>	<b>2 468 495,00</b>	<b>0,20</b>
1 500 000,00	CADENT FINANCE PLC REG 0.75% 11/03/2032	EUR	1 485 202,00	1 455 630,00	0,12
500 000,00	SSE PLC 0.875% 06/09/2025	EUR	519 198,00	511 585,00	0,04
500 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	500 000,00	501 280,00	0,04

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>799 232,00</b>	<b>804 960,00</b>	<b>0,07</b>
800 000,00	GLAXOSMITHKLINE CAPITAL PLC 0.125% 12/05/2023	EUR	799 232,00	804 960,00	0,07
<b>Raw materials</b>			<b>554 355,00</b>	<b>520 775,00</b>	<b>0,04</b>
500 000,00	ANGLO AMERICAN CAPITAL PLC 3.25% 03/04/2023	EUR	554 355,00	520 775,00	0,04
<b>Energy</b>			<b>506 229,00</b>	<b>490 515,00</b>	<b>0,04</b>
500 000,00	BP CAPITAL MARKETS PLC 1.104% 15/11/2034	EUR	506 229,00	490 515,00	0,04
<b>DENMARK</b>			<b>11 823 266,27</b>	<b>11 603 919,00</b>	<b>0,96</b>
<b>Government</b>			<b>4 046 778,27</b>	<b>3 848 769,00</b>	<b>0,32</b>
2 700 000,00	KOMMUNEKREDIT 0.125% 26/09/2040	EUR	2 588 305,00	2 448 279,00	0,20
1 400 000,00	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	1 458 473,27	1 400 490,00	0,12
<b>Finance</b>			<b>1 990 520,00</b>	<b>1 951 080,00</b>	<b>0,16</b>
2 000 000,00	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	1 990 520,00	1 951 080,00	0,16
<b>Industries</b>			<b>1 745 360,00</b>	<b>1 753 065,00</b>	<b>0,15</b>
1 000 000,00	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	1 053 704,00	1 059 050,00	0,09
700 000,00	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	691 656,00	694 015,00	0,06
<b>Basic Goods</b>			<b>1 509 906,00</b>	<b>1 496 790,00</b>	<b>0,12</b>
1 500 000,00	CARLSBERG BREWERIES A/S 0.625% 09/03/2030	EUR	1 509 906,00	1 496 790,00	0,12
<b>Consumer Retail</b>			<b>1 001 134,00</b>	<b>1 008 090,00</b>	<b>0,08</b>
1 000 000,00	ISS GLOBAL A/S 0.875% 18/06/2026	EUR	1 001 134,00	1 008 090,00	0,08
<b>Health</b>			<b>1 005 826,00</b>	<b>1 008 070,00</b>	<b>0,08</b>
1 000 000,00	H LUNDBECK A/S 0.875% 14/10/2027	EUR	1 005 826,00	1 008 070,00	0,08
<b>Multi-Utilities</b>			<b>523 742,00</b>	<b>538 055,00</b>	<b>0,05</b>
500 000,00	ORSTED A/S 1.50% 26/11/2029	EUR	523 742,00	538 055,00	0,05
<b>NORWAY</b>			<b>8 340 901,54</b>	<b>8 482 234,50</b>	<b>0,70</b>
<b>Finance</b>			<b>3 198 097,00</b>	<b>3 191 299,00</b>	<b>0,26</b>
1 400 000,00	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	1 394 708,00	1 396 514,00	0,11
800 000,00	SPAREBANK 1 BOLIGKREDIT AS 0.01% 22/09/2027	EUR	816 368,00	798 000,00	0,07
500 000,00	SANTANDER CONSUMER BANK AS 0.125% 11/09/2024	EUR	489 371,00	500 405,00	0,04
500 000,00	SPAREBANK 1 SMN 0.125% 11/09/2026	EUR	497 650,00	496 380,00	0,04
<b>Telecommunication</b>			<b>1 998 170,00</b>	<b>2 119 390,00</b>	<b>0,18</b>
1 000 000,00	TELENOR ASA 1.75% 31/05/2034	EUR	1 000 000,00	1 096 830,00	0,09
1 000 000,00	TELENOR ASA 0.75% 31/05/2026	EUR	998 170,00	1 022 560,00	0,09
<b>Raw materials</b>			<b>1 748 044,00</b>	<b>1 785 081,00</b>	<b>0,15</b>
1 000 000,00	NORSK HYDRO ASA 2.00% 11/04/2029	EUR	1 039 990,00	1 068 960,00	0,09
700 000,00	NORSK HYDRO ASA 1.125% 11/04/2025	EUR	708 054,00	716 121,00	0,06
<b>Government</b>			<b>887 592,54</b>	<b>874 454,50</b>	<b>0,07</b>
850 000,00	KOMMUNALBANKEN AS 0.625% 20/04/2026	EUR	887 592,54	874 454,50	0,07
<b>Multi-Utilities</b>			<b>508 998,00</b>	<b>512 010,00</b>	<b>0,04</b>
500 000,00	STATNETT SF 0.875% 08/03/2025	EUR	508 998,00	512 010,00	0,04
<b>JAPAN</b>			<b>6 832 564,60</b>	<b>6 792 467,00</b>	<b>0,56</b>
<b>Health</b>			<b>2 904 397,60</b>	<b>2 863 158,00</b>	<b>0,24</b>
1 000 000,00	TAKEDA PHARMACEUTICAL CO LTD 3.00% 21/11/2030	EUR	1 204 020,00	1 185 210,00	0,10
1 000 000,00	TAKEDA PHARMACEUTICAL CO LTD 1.00% 09/07/2029	EUR	1 031 437,60	1 023 630,00	0,09
600 000,00	TAKEDA PHARMACEUTICAL CO LTD 2.25% 21/11/2026	EUR	668 940,00	654 318,00	0,05

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>2 425 599,00</b>	<b>2 432 324,00</b>	<b>0,20</b>
900 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	900 000,00	899 109,00	0,07
700 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.978% 09/06/2024	EUR	700 000,00	717 199,00	0,06
500 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	521 300,00	512 350,00	0,04
300 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	304 299,00	303 666,00	0,03
<b>Basic Goods</b>			<b>1 502 568,00</b>	<b>1 496 985,00</b>	<b>0,12</b>
1 000 000,00	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	1 002 568,00	995 670,00	0,08
500 000,00	ASAHI GROUP HOLDINGS LTD 0.155% 23/10/2024	EUR	500 000,00	501 315,00	0,04
<b>IRELAND</b>			<b>6 245 708,00</b>	<b>6 333 217,00</b>	<b>0,52</b>
<b>Industries</b>			<b>2 997 351,00</b>	<b>3 011 582,00</b>	<b>0,25</b>
1 300 000,00	SMURFIT KAPPA TREASURY ULC 1.00% 22/09/2033	EUR	1 298 245,00	1 278 667,00	0,11
1 100 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 2.20% 23/05/2027	EUR	1 100 000,00	1 143 505,00	0,09
600 000,00	SMURFIT KAPPA TREASURY ULC 0.50% 22/09/2029	EUR	599 106,00	589 410,00	0,05
<b>Raw materials</b>			<b>2 350 494,00</b>	<b>2 326 632,00</b>	<b>0,19</b>
1 600 000,00	LINDE PLC 0.375% 30/09/2033	EUR	1 594 384,00	1 561 728,00	0,13
700 000,00	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	756 110,00	764 904,00	0,06
<b>Government</b>			<b>496 565,00</b>	<b>576 595,00</b>	<b>0,05</b>
500 000,00	IRELAND GOVERNMENT BOND 1.50% 15/05/2050	EUR	496 565,00	576 595,00	0,05
<b>Multi-Utilities</b>			<b>401 298,00</b>	<b>418 408,00</b>	<b>0,03</b>
400 000,00	ESB FINANCE DAC 1.125% 11/06/2030	EUR	401 298,00	418 408,00	0,03
<b>GREECE</b>			<b>5 973 361,94</b>	<b>5 712 600,00</b>	<b>0,47</b>
<b>Government</b>			<b>5 973 361,94</b>	<b>5 712 600,00</b>	<b>0,47</b>
6 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.75% 18/06/2031	EUR	5 973 361,94	5 712 600,00	0,47
<b>FINLAND</b>			<b>5 677 635,51</b>	<b>5 658 462,50</b>	<b>0,47</b>
<b>Government</b>			<b>1 980 615,01</b>	<b>1 960 085,00</b>	<b>0,16</b>
1 200 000,00	FINNVERA OYJ 0.375% 09/04/2029	EUR	1 235 430,01	1 222 512,00	0,10
400 000,00	FINNVERA OYJ 1.25% 14/07/2033	EUR	445 275,00	438 404,00	0,04
300 000,00	MUNICIPALITY FINANCE PLC 0.05% 06/09/2029	EUR	299 910,00	299 169,00	0,02
<b>Telecommunication</b>			<b>1 039 960,00</b>	<b>1 050 620,00</b>	<b>0,09</b>
1 000 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	1 039 960,00	1 050 620,00	0,09
<b>Industries</b>			<b>999 635,00</b>	<b>1 006 900,00</b>	<b>0,08</b>
1 000 000,00	METSO OUTOTEC OYJ 0.875% 26/05/2028	EUR	999 635,00	1 006 900,00	0,08
<b>Raw materials</b>			<b>1 011 489,00</b>	<b>983 610,00</b>	<b>0,08</b>
1 000 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	1 011 489,00	983 610,00	0,08
<b>Multi-Utilities</b>			<b>645 936,50</b>	<b>657 247,50</b>	<b>0,06</b>
650 000,00	FORTUM OYJ 0.875% 27/02/2023	EUR	645 936,50	657 247,50	0,06
<b>SLOVENIA</b>			<b>5 452 440,80</b>	<b>5 347 977,70</b>	<b>0,44</b>
<b>Government</b>			<b>5 452 440,80</b>	<b>5 347 977,70</b>	<b>0,44</b>
3 270 000,00	SLOVENIA GOVERNMENT BOND 0.125% 01/07/2031	EUR	3 255 415,80	3 196 457,70	0,26
2 000 000,00	SLOVENIA GOVERNMENT BOND 1.188% 14/03/2029	EUR	2 197 025,00	2 151 520,00	0,18
<b>POLAND</b>			<b>4 592 269,20</b>	<b>4 587 112,00</b>	<b>0,38</b>
<b>Multi-Utilities</b>			<b>2 636 250,00</b>	<b>2 570 150,00</b>	<b>0,21</b>
2 500 000,00	TAURON POLSKA ENERGIA SA 2.375% 05/07/2027	EUR	2 636 250,00	2 570 150,00	0,21

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Government</b>			<b>1 956 019,20</b>	<b>2 016 962,00</b>	<b>0,17</b>
1 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.00% 07/03/2029	EUR	994 620,00	1 057 330,00	0,09
800 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 08/03/2049	EUR	961 399,20	959 632,00	0,08
<b>SWEDEN</b>			<b>2 783 578,00</b>	<b>2 802 907,00</b>	<b>0,23</b>
<b>Multi-Utilities</b>			<b>2 084 992,00</b>	<b>2 097 006,00</b>	<b>0,17</b>
1 300 000,00	VATTENFALL AB 0.05% 15/10/2025	EUR	1 291 765,00	1 297 621,00	0,11
500 000,00	VATTENFALL AB 0.50% 24/06/2026	EUR	493 941,00	507 185,00	0,04
300 000,00	VATTENFALL AB 0.125% 12/02/2029	EUR	299 286,00	292 200,00	0,02
<b>Consumer Retail</b>			<b>698 586,00</b>	<b>705 901,00</b>	<b>0,06</b>
700 000,00	SCANIA CV AB 0.50% 06/10/2023	EUR	698 586,00	705 901,00	0,06
<b>MEXICO</b>			<b>2 835 266,00</b>	<b>2 782 766,00</b>	<b>0,23</b>
<b>Government</b>			<b>2 835 266,00</b>	<b>2 782 766,00</b>	<b>0,23</b>
1 900 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.45% 25/10/2033	EUR	1 851 113,00	1 766 791,00	0,15
700 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.35% 18/09/2027	EUR	688 359,00	713 314,00	0,06
300 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.875% 08/04/2039	EUR	295 794,00	302 661,00	0,02
<b>INDONESIA</b>			<b>2 319 766,33</b>	<b>2 326 400,75</b>	<b>0,19</b>
<b>Government</b>			<b>2 319 766,33</b>	<b>2 326 400,75</b>	<b>0,19</b>
1 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.75% 24/04/2025	EUR	1 016 541,33	1 041 170,00	0,08
775 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	807 400,00	802 845,75	0,07
500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.10% 12/03/2033	EUR	495 825,00	482 385,00	0,04
<b>NEW ZEALAND</b>			<b>1 891 205,00</b>	<b>1 880 199,00</b>	<b>0,16</b>
<b>Industries</b>			<b>1 391 600,00</b>	<b>1 376 004,00</b>	<b>0,12</b>
1 400 000,00	AUCKLAND COUNCIL 0.25% 17/11/2031	EUR	1 391 600,00	1 376 004,00	0,12
<b>Finance</b>			<b>499 605,00</b>	<b>504 195,00</b>	<b>0,04</b>
500 000,00	WESTPAC SECURITIES NZ LTD 0.30% 25/06/2024	EUR	499 605,00	504 195,00	0,04
<b>JERSEY</b>			<b>1 726 105,00</b>	<b>1 739 982,00</b>	<b>0,14</b>
<b>Raw materials</b>			<b>1 726 105,00</b>	<b>1 739 982,00</b>	<b>0,14</b>
1 000 000,00	GLENCORE FINANCE EUROPE LTD 0.625% 11/09/2024	EUR	999 120,00	1 010 400,00	0,08
700 000,00	GLENCORE FINANCE EUROPE SA 1.75% 17/03/2025	EUR	726 985,00	729 582,00	0,06
<b>SLOVAKIA</b>			<b>1 589 125,00</b>	<b>1 621 935,00</b>	<b>0,13</b>
<b>Government</b>			<b>1 589 125,00</b>	<b>1 621 935,00</b>	<b>0,13</b>
1 500 000,00	SLOVAKIA REPUBLIC GOVERNMENT BOND 1.00% 12/06/2028	EUR	1 589 125,00	1 621 935,00	0,13
<b>BRITISH VIRGIN ISLANDS</b>			<b>1 523 332,00</b>	<b>1 530 812,00</b>	<b>0,13</b>
<b>Multi-Utilities</b>			<b>1 523 332,00</b>	<b>1 530 812,00</b>	<b>0,13</b>
800 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.303% 05/08/2032	EUR	812 152,00	820 536,00	0,07
700 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 0.797% 05/08/2026	EUR	711 180,00	710 276,00	0,06

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PHILIPPINES</b>			<b>1 508 132,00</b>	<b>1 489 305,00</b>	<b>0,12</b>
<b>Government</b>			<b>997 522,00</b>	<b>995 700,00</b>	<b>0,08</b>
1 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	997 522,00	995 700,00	0,08
<b>Supranational</b>			<b>510 610,00</b>	<b>493 605,00</b>	<b>0,04</b>
500 000,00	ASIAN DEVELOPMENT BANK 0.10% 17/06/2031	EUR	510 610,00	493 605,00	0,04
<b>LITHUANIA</b>			<b>1 304 896,00</b>	<b>1 286 592,00</b>	<b>0,11</b>
<b>Multi-Utilities</b>			<b>1 304 896,00</b>	<b>1 286 592,00</b>	<b>0,11</b>
1 200 000,00	LIETUVOS ENERGIJA UAB 1.875% 10/07/2028	EUR	1 304 896,00	1 286 592,00	0,11
<b>BERMUDA</b>			<b>1 275 224,00</b>	<b>1 246 500,00</b>	<b>0,10</b>
<b>Basic Goods</b>			<b>1 275 224,00</b>	<b>1 246 500,00</b>	<b>0,10</b>
1 200 000,00	BACARDI LTD 2.75% 03/07/2023	EUR	1 275 224,00	1 246 500,00	0,10
<b>CHINA</b>			<b>1 097 833,00</b>	<b>1 101 364,00</b>	<b>0,09</b>
<b>Finance</b>			<b>1 097 833,00</b>	<b>1 101 364,00</b>	<b>0,09</b>
1 100 000,00	BANK OF CHINA LTD 0.25% 17/04/2022	EUR	1 097 833,00	1 101 364,00	0,09
<b>SOUTH KOREA</b>			<b>1 004 960,00</b>	<b>1 004 840,00</b>	<b>0,08</b>
<b>Raw materials</b>			<b>1 004 960,00</b>	<b>1 004 840,00</b>	<b>0,08</b>
1 000 000,00	POSCO 0.50% 17/01/2024	EUR	1 004 960,00	1 004 840,00	0,08
<b>COLOMBIA</b>			<b>940 313,70</b>	<b>724 059,26</b>	<b>0,06</b>
<b>Government</b>			<b>940 313,70</b>	<b>724 059,26</b>	<b>0,06</b>
800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	940 313,70	724 059,26	0,06
<b>KAZAKHSTAN</b>			<b>607 450,00</b>	<b>613 662,00</b>	<b>0,05</b>
<b>Government</b>			<b>607 450,00</b>	<b>613 662,00</b>	<b>0,05</b>
600 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	607 450,00	613 662,00	0,05
<b>ROMANIA</b>			<b>510 570,00</b>	<b>534 960,00</b>	<b>0,04</b>
<b>Government</b>			<b>510 570,00</b>	<b>534 960,00</b>	<b>0,04</b>
500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.125% 11/03/2039	EUR	510 570,00	534 960,00	0,04
<b>HONG KONG</b>			<b>525 850,00</b>	<b>515 910,00</b>	<b>0,04</b>
<b>Multi-Utilities</b>			<b>525 850,00</b>	<b>515 910,00</b>	<b>0,04</b>
500 000,00	CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	525 850,00	515 910,00	0,04
<b>GUERNSEY</b>			<b>409 624,00</b>	<b>401 852,00</b>	<b>0,03</b>
<b>Finance</b>			<b>409 624,00</b>	<b>401 852,00</b>	<b>0,03</b>
400 000,00	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	409 624,00	401 852,00	0,03
<b>EGYPT</b>			<b>352 904,80</b>	<b>349 075,00</b>	<b>0,03</b>
<b>Government</b>			<b>352 904,80</b>	<b>349 075,00</b>	<b>0,03</b>
400 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.60% 01/03/2029	USD	352 904,80	349 075,00	0,03

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DOMINICAN REPUBLIC</b>			<b>265 984,39</b>	<b>277 621,41</b>	<b>0,02</b>
<b>Government</b>			<b>265 984,39</b>	<b>277 621,41</b>	<b>0,02</b>
300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.40% 05/06/2049	USD	265 984,39	277 621,41	0,02
<b>VENEZUELA</b>			<b>249 792,50</b>	<b>253 502,50</b>	<b>0,02</b>
<b>Supranational</b>			<b>249 792,50</b>	<b>253 502,50</b>	<b>0,02</b>
250 000,00	CORP ANDINA DE FOMENTO 0.75% 13/06/2023	EUR	249 792,50	253 502,50	0,02
<b>IVORY COAST</b>			<b>168 194,60</b>	<b>179 040,60</b>	<b>0,01</b>
<b>Supranational</b>			<b>168 194,60</b>	<b>179 040,60</b>	<b>0,01</b>
170 000,00	AFRICAN DEVELOPMENT BANK 0.875% 24/05/2028	EUR	168 194,60	179 040,60	0,01
<b>Floating Rate Notes</b>			<b>121 197 463,40</b>	<b>121 476 509,00</b>	<b>10,00</b>
<b>FRANCE</b>			<b>27 500 643,40</b>	<b>27 539 040,00</b>	<b>2,27</b>
<b>Finance</b>			<b>13 683 709,00</b>	<b>13 747 609,00</b>	<b>1,13</b>
2 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	1 992 328,00	2 051 080,00	0,17
1 800 000,00	CNP ASSURANCES FRN 12/10/2053	EUR	1 780 938,00	1 781 874,00	0,15
1 700 000,00	AXA SA FRN 07/10/2041	EUR	1 680 348,00	1 659 744,00	0,14
1 200 000,00	BNP PARIBAS SA FRN 30/05/2028	EUR	1 192 308,00	1 191 960,00	0,10
1 100 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	1 089 946,00	1 135 794,00	0,09
1 000 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	1 128 700,00	1 096 570,00	0,09
1 000 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	1 001 320,00	1 034 290,00	0,08
1 000 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	1 001 772,00	1 008 270,00	0,08
1 000 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	998 107,00	992 980,00	0,08
700 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	699 076,00	691 922,00	0,06
500 000,00	AXA SA FRN 20/05/2049	EUR	556 150,00	556 360,00	0,05
500 000,00	AXA SA FRN 29/11/2049	EUR	562 716,00	546 765,00	0,04
<b>Multi-Utilities</b>			<b>4 280 949,00</b>	<b>4 293 018,00</b>	<b>0,36</b>
1 200 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	1 200 000,00	1 219 608,00	0,10
1 000 000,00	ENGIE SA FRN 31/12/2099	EUR	1 082 788,00	1 074 200,00	0,09
1 000 000,00	SUEZ FRN 31/12/2099	EUR	1 000 645,00	1 003 270,00	0,09
1 000 000,00	ENGIE SA FRN 31/12/2099	EUR	997 516,00	995 940,00	0,08
<b>Basic Goods</b>			<b>2 704 835,40</b>	<b>2 705 088,00</b>	<b>0,22</b>
2 400 000,00	DANONE SA FRN 31/12/2099	EUR	2 400 024,00	2 400 528,00	0,20
300 000,00	DANONE SA FRN 31/12/2099	EUR	304 811,40	304 560,00	0,02
<b>Telecommunication</b>			<b>2 569 219,00</b>	<b>2 592 415,00</b>	<b>0,22</b>
1 000 000,00	ORANGE SA FRN 31/12/2099	EUR	997 500,00	1 013 650,00	0,09
500 000,00	ORANGE SA FRN 29/12/2049	EUR	564 473,00	548 065,00	0,05
500 000,00	ORANGE SA FRN 31/12/2099	EUR	511 561,00	520 305,00	0,04
500 000,00	ORANGE SA FRN 31/12/2099	EUR	495 685,00	510 395,00	0,04
<b>Energy</b>			<b>2 099 026,00</b>	<b>2 079 535,00</b>	<b>0,17</b>
1 000 000,00	TOTAL SA FRN 29/12/2049	EUR	1 051 359,00	1 026 520,00	0,08
500 000,00	TOTAL SA FRN 29/12/2049	EUR	547 250,00	543 880,00	0,05
500 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	500 417,00	509 135,00	0,04
<b>Raw materials</b>			<b>1 641 655,00</b>	<b>1 601 555,00</b>	<b>0,13</b>
1 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	1 114 255,00	1 079 310,00	0,09
500 000,00	ARKEMA SA FRN 31/12/2099	EUR	527 400,00	522 245,00	0,04
<b>Industries</b>			<b>521 250,00</b>	<b>519 820,00</b>	<b>0,04</b>
500 000,00	LA POSTE SA FRN 31/12/2099	EUR	521 250,00	519 820,00	0,04

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>23 984 538,00</b>	<b>24 162 007,00</b>	<b>1,99</b>
<b>Finance</b>			<b>7 799 202,00</b>	<b>7 910 665,00</b>	<b>0,65</b>
1 500 000,00	NN GROUP NV FRN 08/04/2044	EUR	1 650 600,00	1 634 325,00	0,14
1 500 000,00	ACHMEA BV FRN 31/12/2099	EUR	1 500 000,00	1 590 240,00	0,13
1 000 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 19/02/2049	EUR	1 056 380,00	1 093 730,00	0,09
1 000 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	1 028 795,00	1 035 790,00	0,09
1 000 000,00	ING GROEP NV FRN 26/09/2029	EUR	1 029 031,00	1 026 910,00	0,08
1 000 000,00	ING GROEP NV FRN 09/06/2032	EUR	995 240,00	992 550,00	0,08
500 000,00	AEGON NV FRN 25/04/2044	EUR	539 156,00	537 120,00	0,04
<b>Consumer Retail</b>			<b>4 415 667,00</b>	<b>4 474 471,00</b>	<b>0,37</b>
1 900 000,00	ADECCO INTERNATIONAL FINANCIAL SERVICES BV FRN 21/03/2082	EUR	1 887 441,00	1 872 146,00	0,16
1 500 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 516 110,00	1 598 355,00	0,13
1 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/12/2049	EUR	1 012 116,00	1 003 970,00	0,08
<b>Multi-Utilities</b>			<b>3 869 571,00</b>	<b>3 877 502,00</b>	<b>0,32</b>
1 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 042 469,00	1 049 130,00	0,09
900 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	900 000,00	901 008,00	0,07
800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	800 000,00	795 264,00	0,07
700 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	714 602,00	714 000,00	0,06
400 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	412 500,00	418 100,00	0,03
<b>Energy</b>			<b>3 527 250,00</b>	<b>3 548 995,00</b>	<b>0,29</b>
2 000 000,00	WINTERSHALL DEA FINANCE BV FRN 31/12/2099	EUR	1 998 250,00	1 964 800,00	0,16
1 500 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	1 529 000,00	1 584 195,00	0,13
<b>Industries</b>			<b>3 360 848,00</b>	<b>3 343 824,00</b>	<b>0,28</b>
2 400 000,00	ABERTIS FINANCE BV FRN 31/12/2099	EUR	2 366 304,00	2 345 784,00	0,20
1 000 000,00	FERROVIAL NETHERLANDS BV FRN 31/12/2099	EUR	994 544,00	998 040,00	0,08
<b>Telecommunication</b>			<b>1 012 000,00</b>	<b>1 006 550,00</b>	<b>0,08</b>
1 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 012 000,00	1 006 550,00	0,08
<b>GERMANY</b>			<b>13 801 882,00</b>	<b>13 903 053,00</b>	<b>1,14</b>
<b>Finance</b>			<b>9 060 795,00</b>	<b>9 164 201,00</b>	<b>0,75</b>
1 500 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	1 493 055,00	1 526 010,00	0,12
1 200 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	1 186 164,00	1 182 744,00	0,10
1 000 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	1 053 670,00	1 089 790,00	0,09
1 000 000,00	ALLIANZ SE FRN 31/12/2099	EUR	1 083 556,00	1 074 110,00	0,09
1 000 000,00	ALLIANZ SE FRN 08/07/2050	EUR	1 014 370,00	1 050 270,00	0,09
1 000 000,00	HANNOVER RUECK SE FRN 08/10/2040	EUR	1 014 626,00	1 020 800,00	0,08
1 000 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 012 471,00	1 014 390,00	0,08
700 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	696 983,00	696 227,00	0,06
500 000,00	DEUTSCHE BOERSE AG FRN 16/06/2047	EUR	505 900,00	509 860,00	0,04
<b>Industries</b>			<b>2 982 622,00</b>	<b>2 989 080,00</b>	<b>0,24</b>
3 000 000,00	DEUTSCHE BAHN FINANCE GMBH FRN 31/12/2099	EUR	2 982 622,00	2 989 080,00	0,24
<b>Raw materials</b>			<b>1 063 965,00</b>	<b>1 050 220,00</b>	<b>0,09</b>
1 000 000,00	LANXESS AG FRN 06/12/2076	EUR	1 063 965,00	1 050 220,00	0,09
<b>Multi-Utilities</b>			<b>694 500,00</b>	<b>699 552,00</b>	<b>0,06</b>
700 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	694 500,00	699 552,00	0,06

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>12 563 147,00</b>	<b>12 539 791,00</b>	<b>1,03</b>
<b>Finance</b>			<b>8 762 289,00</b>	<b>8 664 661,00</b>	<b>0,71</b>
2 200 000,00	BPER BANCA FRN 31/03/2027	EUR	2 199 472,00	2 156 176,00	0,18
1 300 000,00	FINECOBANK BANCA FINECO SPA FRN 21/10/2027	EUR	1 296 230,00	1 267 981,00	0,11
1 100 000,00	BPER BANCA FRN 31/05/2027	EUR	1 152 250,00	1 118 634,00	0,09
1 000 000,00	BANCO BPM SPA FRN 21/09/2027	EUR	1 033 750,00	1 017 390,00	0,08
1 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	957 410,00	1 007 950,00	0,08
1 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 23/11/2030	EUR	1 014 235,00	1 005 690,00	0,08
500 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	541 512,00	555 640,00	0,05
500 000,00	ASSICURAZIONI GENERALI SPA FRN 12/12/2042	EUR	567 430,00	535 200,00	0,04
<b>Energy</b>			<b>2 622 323,00</b>	<b>2 705 472,00</b>	<b>0,22</b>
1 600 000,00	ENI SPA FRN 31/12/2099	EUR	1 590 448,00	1 656 752,00	0,14
1 000 000,00	ENI SPA FRN 31/12/2099	EUR	1 031 875,00	1 048 720,00	0,08
<b>Multi-Utilities</b>			<b>1 178 535,00</b>	<b>1 169 658,00</b>	<b>0,10</b>
600 000,00	ENEL SPA FRN 24/11/2081	EUR	669 300,00	653 508,00	0,06
500 000,00	ENEL SPA FRN 31/12/2099	EUR	509 235,00	516 150,00	0,04
<b>UNITED KINGDOM</b>			<b>9 991 510,00</b>	<b>9 981 780,00</b>	<b>0,82</b>
<b>Basic Goods</b>			<b>5 169 424,00</b>	<b>5 099 952,00</b>	<b>0,42</b>
5 200 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	5 169 424,00	5 099 952,00	0,42
<b>Finance</b>			<b>2 199 877,00</b>	<b>2 203 863,00</b>	<b>0,18</b>
1 200 000,00	STANDARD CHARTERED PLC FRN 23/09/2031	EUR	1 198 800,00	1 197 228,00	0,10
500 000,00	BARCLAYS PLC FRN 14/11/2023	EUR	502 875,00	503 415,00	0,04
500 000,00	STANDARD CHARTERED PLC FRN 03/10/2023	EUR	498 202,00	503 220,00	0,04
<b>Government</b>			<b>1 062 250,00</b>	<b>1 069 260,00</b>	<b>0,09</b>
1 000 000,00	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	1 062 250,00	1 069 260,00	0,09
<b>Energy</b>			<b>1 021 054,00</b>	<b>1 058 940,00</b>	<b>0,09</b>
1 000 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	1 021 054,00	1 058 940,00	0,09
<b>Telecommunication</b>			<b>538 905,00</b>	<b>549 765,00</b>	<b>0,04</b>
500 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	538 905,00	549 765,00	0,04
<b>SPAIN</b>			<b>6 536 722,00</b>	<b>6 513 080,00</b>	<b>0,54</b>
<b>Finance</b>			<b>6 536 722,00</b>	<b>6 513 080,00</b>	<b>0,54</b>
2 000 000,00	CAIXABANK SA FRN 18/11/2026	EUR	1 995 812,00	1 989 500,00	0,17
1 000 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	1 019 000,00	1 017 910,00	0,09
1 000 000,00	CAIXABANK SA FRN 10/07/2026	EUR	1 001 070,00	1 015 880,00	0,08
1 000 000,00	BANCO DE SABADELL SA FRN 29/06/2023	EUR	1 007 610,00	1 008 220,00	0,08
1 000 000,00	CAIXABANK SA FRN 09/02/2029	EUR	992 866,00	978 360,00	0,08
500 000,00	BANKIA SA FRN 15/03/2027	EUR	520 364,00	503 210,00	0,04
<b>BELGIUM</b>			<b>4 320 902,00</b>	<b>4 328 105,00</b>	<b>0,36</b>
<b>Finance</b>			<b>1 733 920,00</b>	<b>1 750 135,00</b>	<b>0,15</b>
1 200 000,00	AGEAS FRN 24/11/2051	EUR	1 195 512,00	1 195 800,00	0,10
500 000,00	AGEAS FRN 02/07/2049	EUR	538 408,00	554 335,00	0,05
<b>Multi-Utilities</b>			<b>1 578 326,00</b>	<b>1 558 020,00</b>	<b>0,13</b>
1 500 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	1 578 326,00	1 558 020,00	0,13
<b>Raw materials</b>			<b>1 008 656,00</b>	<b>1 019 950,00</b>	<b>0,08</b>
1 000 000,00	SOLVAY SA FRN 31/12/2099	EUR	1 008 656,00	1 019 950,00	0,08

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>4 126 224,00</b>	<b>4 246 528,00</b>	<b>0,35</b>
<b>Finance</b>			<b>4 126 224,00</b>	<b>4 246 528,00</b>	<b>0,35</b>
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 18/06/2032	EUR	1 093 752,00	1 182 148,00	0,10
1 000 000,00	UNIQA INSURANCE GROUP AG FRN 09/10/2035	EUR	1 031 322,00	1 060 560,00	0,09
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	1 005 830,00	1 011 660,00	0,08
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	995 320,00	992 160,00	0,08
<b>DENMARK</b>			<b>4 165 852,00</b>	<b>4 079 027,00</b>	<b>0,34</b>
<b>Finance</b>			<b>2 062 722,00</b>	<b>2 053 690,00</b>	<b>0,17</b>
1 000 000,00	DANSKE BANK A/S FRN 21/06/2029	EUR	1 055 132,00	1 046 610,00	0,09
1 000 000,00	DANSKE BANK A/S FRN 27/08/2025	EUR	1 007 590,00	1 007 080,00	0,08
<b>Multi-Utilities</b>			<b>2 103 130,00</b>	<b>2 025 337,00</b>	<b>0,17</b>
1 400 000,00	ORSTED AS FRN 26/06/3013	EUR	1 591 550,00	1 517 348,00	0,12
300 000,00	ORSTED A/S FRN 24/11/3017	EUR	311 580,00	311 133,00	0,03
200 000,00	ORSTED AS FRN 18/02/3021	EUR	200 000,00	196 856,00	0,02
<b>IRELAND</b>			<b>3 695 742,00</b>	<b>3 769 131,00</b>	<b>0,31</b>
<b>Finance</b>			<b>3 695 742,00</b>	<b>3 769 131,00</b>	<b>0,31</b>
1 700 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	1 698 436,00	1 685 975,00	0,14
1 400 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	1 399 328,00	1 476 664,00	0,12
600 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	597 978,00	606 492,00	0,05
<b>LUXEMBOURG</b>			<b>3 723 288,00</b>	<b>3 638 525,00</b>	<b>0,30</b>
<b>Finance</b>			<b>3 723 288,00</b>	<b>3 638 525,00</b>	<b>0,30</b>
1 500 000,00	HANNOVER FINANCE LUXEMBOURG SA FRN 30/06/2043	EUR	1 682 550,00	1 607 265,00	0,13
1 000 000,00	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	1 060 038,00	1 075 800,00	0,09
1 000 000,00	AROUNDTOWN SA FRN 31/12/2099	EUR	980 700,00	955 460,00	0,08
<b>SWEDEN</b>			<b>2 549 180,00</b>	<b>2 490 480,00</b>	<b>0,20</b>
<b>Finance</b>			<b>1 998 376,00</b>	<b>1 965 670,00</b>	<b>0,16</b>
1 500 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	1 493 075,00	1 455 165,00	0,12
500 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	505 301,00	510 505,00	0,04
<b>Consumer Retail</b>			<b>550 804,00</b>	<b>524 810,00</b>	<b>0,04</b>
500 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	550 804,00	524 810,00	0,04
<b>UNITED STATES</b>			<b>2 391 704,00</b>	<b>2 457 373,00</b>	<b>0,20</b>
<b>Finance</b>			<b>2 391 704,00</b>	<b>2 457 373,00</b>	<b>0,20</b>
1 700 000,00	CITIGROUP INC FRN 06/07/2026	EUR	1 691 704,00	1 756 610,00	0,14
700 000,00	GOLDMAN SACHS GROUP INC FRN 21/04/2023	EUR	700 000,00	700 763,00	0,06
<b>PORTUGAL</b>			<b>1 546 615,00</b>	<b>1 525 040,00</b>	<b>0,13</b>
<b>Multi-Utilities</b>			<b>1 546 615,00</b>	<b>1 525 040,00</b>	<b>0,13</b>
500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	527 240,00	534 270,00	0,05
500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	508 125,00	495 745,00	0,04
500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	511 250,00	495 025,00	0,04
<b>NORWAY</b>			<b>299 514,00</b>	<b>303 549,00</b>	<b>0,02</b>
<b>Finance</b>			<b>299 514,00</b>	<b>303 549,00</b>	<b>0,02</b>
300 000,00	DNB BANK ASA FRN 20/03/2028	EUR	299 514,00	303 549,00	0,02

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>75 420 877,50</b>	<b>74 488 677,50</b>	<b>6,13</b>
<b>GERMANY</b>			<b>24 534 131,00</b>	<b>24 218 994,00</b>	<b>2,00</b>
<b>Government</b>			<b>16 864 328,00</b>	<b>16 591 514,00</b>	<b>1,37</b>
15 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	15 610 530,00	15 373 050,00	1,27
1 300 000,00	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.00% 12/10/2035	EUR	1 253 798,00	1 218 464,00	0,10
<b>Finance</b>			<b>6 675 977,00</b>	<b>6 637 170,00</b>	<b>0,55</b>
4 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2028	EUR	4 071 226,00	4 026 800,00	0,33
1 100 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 17/09/2030	EUR	1 104 780,00	1 094 126,00	0,09
800 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2023	EUR	800 440,00	807 816,00	0,07
700 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 02/04/2024	EUR	699 531,00	708 428,00	0,06
<b>Consumer Retail</b>			<b>993 826,00</b>	<b>990 310,00</b>	<b>0,08</b>
1 000 000,00	ADIDAS AG 0.00% 05/10/2028	EUR	993 826,00	990 310,00	0,08
<b>BELGIUM</b>			<b>18 760 493,00</b>	<b>18 449 530,50</b>	<b>1,52</b>
<b>Supranational</b>			<b>18 760 493,00</b>	<b>18 449 530,50</b>	<b>1,52</b>
5 450 000,00	EUROPEAN UNION 0.00% 04/10/2028	EUR	5 558 564,00	5 500 848,50	0,45
5 000 000,00	EUROPEAN UNION 0.00% 04/07/2035	EUR	4 913 446,00	4 781 850,00	0,39
3 000 000,00	EUROPEAN UNION 0.00% 04/11/2025	EUR	3 075 668,00	3 043 710,00	0,25
2 000 000,00	EUROPEAN UNION 0.00% 02/06/2028	EUR	2 067 783,00	2 019 800,00	0,17
1 600 000,00	EUROPEAN UNION 0.00% 04/10/2030	EUR	1 638 336,00	1 596 272,00	0,13
1 500 000,00	EUROPEAN UNION 0.00% 04/07/2029	EUR	1 506 696,00	1 507 050,00	0,13
<b>LUXEMBOURG</b>			<b>13 594 354,50</b>	<b>13 516 889,00</b>	<b>1,11</b>
<b>Supranational</b>			<b>11 903 531,50</b>	<b>11 812 727,00</b>	<b>0,97</b>
9 000 000,00	EUROPEAN UNION 0.00% 06/07/2026	EUR	9 188 155,00	9 132 210,00	0,75
1 700 000,00	EUROPEAN UNION 0.00% 04/07/2031	EUR	1 694 766,50	1 688 627,00	0,14
1 000 000,00	EIB 0.00% 14/01/2031	EUR	1 020 610,00	991 890,00	0,08
<b>Health</b>			<b>993 420,00</b>	<b>996 490,00</b>	<b>0,08</b>
1 000 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/10/2025	EUR	993 420,00	996 490,00	0,08
<b>Government</b>			<b>697 403,00</b>	<b>707 672,00</b>	<b>0,06</b>
700 000,00	EUROPEAN FINANCIAL STABILITY FACILITY 0.00% 19/04/2024	EUR	697 403,00	707 672,00	0,06
<b>ITALY</b>			<b>4 007 825,00</b>	<b>3 993 378,00</b>	<b>0,33</b>
<b>Industries</b>			<b>2 702 700,00</b>	<b>2 691 819,00</b>	<b>0,22</b>
2 700 000,00	POSTE ITALIANE SPA 0.00% 10/12/2024	EUR	2 702 700,00	2 691 819,00	0,22
<b>Government</b>			<b>1 007 240,00</b>	<b>1 001 430,00</b>	<b>0,08</b>
1 000 000,00	BTP 0.00% 30/01/2024	EUR	1 007 240,00	1 001 430,00	0,08
<b>Multi-Utilities</b>			<b>297 885,00</b>	<b>300 129,00</b>	<b>0,03</b>
300 000,00	SNAM SPA 0.00% 12/05/2024	EUR	297 885,00	300 129,00	0,03
<b>GREECE</b>			<b>3 967 440,00</b>	<b>3 910 400,00</b>	<b>0,32</b>
<b>Government</b>			<b>3 967 440,00</b>	<b>3 910 400,00</b>	<b>0,32</b>
4 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.00% 12/02/2026	EUR	3 967 440,00	3 910 400,00	0,32
<b>FRANCE</b>			<b>2 799 141,00</b>	<b>2 784 527,00</b>	<b>0,23</b>
<b>Industries</b>			<b>1 498 271,00</b>	<b>1 478 625,00</b>	<b>0,12</b>
1 000 000,00	VINCI SA 0.00% 27/11/2028	EUR	999 471,00	976 610,00	0,08
500 000,00	SCHNEIDER ELECTRIC SE 0.00% 12/06/2023	EUR	498 800,00	502 015,00	0,04
<b>Computing and IT</b>			<b>699 510,00</b>	<b>701 162,00</b>	<b>0,06</b>
700 000,00	DASSAULT SYSTEMES SE 0.00% 16/09/2024	EUR	699 510,00	701 162,00	0,06

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Government</b>			<b>601 360,00</b>	<b>604 740,00</b>	<b>0,05</b>
600 000,00	SFIL SA 0.00% 24/05/2024	EUR	601 360,00	604 740,00	0,05
<b>SPAIN</b>			<b>2 734 957,00</b>	<b>2 707 149,00</b>	<b>0,22</b>
<b>Government</b>			<b>2 734 957,00</b>	<b>2 707 149,00</b>	<b>0,22</b>
1 500 000,00	INSTITUTO DE CREDITO OFICIAL 0.00% 30/04/2027	EUR	1 519 839,00	1 501 725,00	0,12
1 200 000,00	INSTITUTO DE CREDITO OFICIAL 0.00% 30/04/2026	EUR	1 215 118,00	1 205 424,00	0,10
<b>CANADA</b>			<b>2 501 818,00</b>	<b>2 440 250,00</b>	<b>0,20</b>
<b>Government</b>			<b>2 501 818,00</b>	<b>2 440 250,00</b>	<b>0,20</b>
2 500 000,00	PROVINCE OF QUEBEC CANADA 0.00% 15/10/2029	EUR	2 501 818,00	2 440 250,00	0,20
<b>IRELAND</b>			<b>1 499 918,00</b>	<b>1 487 490,00</b>	<b>0,12</b>
<b>Basic Goods</b>			<b>1 499 918,00</b>	<b>1 487 490,00</b>	<b>0,12</b>
1 500 000,00	CCEP FINANCE IRELAND DAC 0.00% 06/09/2025	EUR	1 499 918,00	1 487 490,00	0,12
<b>DENMARK</b>			<b>1 020 800,00</b>	<b>980 070,00</b>	<b>0,08</b>
<b>Government</b>			<b>1 020 800,00</b>	<b>980 070,00</b>	<b>0,08</b>
1 000 000,00	KOMMUNEKREDIT 0.00% 27/08/2030	EUR	1 020 800,00	980 070,00	0,08
<b>Asset and Mortgage Backed Securities</b>			<b>1 598 336,00</b>	<b>1 596 128,00</b>	<b>0,13</b>
<b>LATVIA</b>			<b>1 598 336,00</b>	<b>1 596 128,00</b>	<b>0,13</b>
<b>Government</b>			<b>1 598 336,00</b>	<b>1 596 128,00</b>	<b>0,13</b>
1 600 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 0.25% 23/01/2030	EUR	1 598 336,00	1 596 128,00	0,13
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>2 188 469,37</b>	<b>2 268 502,10</b>	<b>0,19</b>
<b>Ordinary Bonds</b>			<b>2 188 469,37</b>	<b>2 268 502,10</b>	<b>0,19</b>
<b>UNITED STATES</b>			<b>1 732 304,56</b>	<b>1 795 858,66</b>	<b>0,15</b>
<b>Consumer Retail</b>			<b>1 289 017,39</b>	<b>1 334 752,33</b>	<b>0,11</b>
1 500 000,00	DAIMLER FINANCE NORTH AMERICA LLC 2.55% 15/08/2022	USD	1 289 017,39	1 334 752,33	0,11
<b>Multi-Utilities</b>			<b>443 287,17</b>	<b>461 106,33</b>	<b>0,04</b>
500 000,00	PUBLIC SERVICE CO OF COLORADO 3.20% 01/03/2050	USD	443 287,17	461 106,33	0,04
<b>FRANCE</b>			<b>456 164,81</b>	<b>472 643,44</b>	<b>0,04</b>
<b>Finance</b>			<b>456 164,81</b>	<b>472 643,44</b>	<b>0,04</b>
500 000,00	BPCE SA 5.70% 22/10/2023	USD	456 164,81	472 643,44	0,04
<b>INVESTMENT FUNDS</b>			<b>111 461 599,88</b>	<b>112 178 685,61</b>	<b>9,23</b>
<b>UCI Units</b>			<b>111 461 599,88</b>	<b>112 178 685,61</b>	<b>9,23</b>
<b>LUXEMBOURG</b>			<b>111 461 599,88</b>	<b>112 178 685,61</b>	<b>9,23</b>
<b>Finance</b>			<b>111 461 599,88</b>	<b>112 178 685,61</b>	<b>9,23</b>
450 964,63	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	44 999 999,98	43 878 858,50	3,61
297 435,17	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	30 107 599,91	30 338 387,44	2,50
161 677,82	EURIZON FUND - MONEY MARKET -Z-	EUR	15 954 000,12	15 933 349,65	1,31
14 558,26	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	7 399 999,94	8 743 400,39	0,72
51 297,84	EURIZON FUND - GLOBAL MULTI CREDIT -Z-	EUR	4 999 999,98	5 370 883,32	0,44
46 065,97	EURIZON FUND - ABSOLUTE GREEN BONDS -Z-	EUR	4 999 999,95	4 976 506,31	0,41

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
30 000,00	EURIZON FUND - BOND EMERGING MARKETS IN LOCAL CURRENCIES ESG -Z-	EUR	3 000 000,00	2 937 300,00	0,24
<b>Total Portfolio</b>			<b>1 137 638 251,45</b>	<b>1 130 126 149,79</b>	<b>93,04</b>

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

## Eurizon Fund - Bond Aggregate EUR

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>377 866,77</b>	<b>165 306 531,84</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>645 416,86</b>	<b>117 887 421,33</b>
100 000	(664)	Sale	EURO BOBL	08/03/2022	EUR	590 960,00	88 471 360,00
100 000	(30)	Sale	EURO BUXL	08/03/2022	EUR	32 541,30	6 202 200,00
200 000	(121)	Sale	US 2YR NOTE (CBT)	31/03/2022	USD	21 915,56	23 213 861,33
<b>Unrealised loss on future contracts and commitment</b>						<b>(267 550,09)</b>	<b>47 419 110,51</b>
100 000	(75)	Sale	US ULTRA BOND (CBT)	22/03/2022	USD	(156 634,75)	13 000 684,51
100 000	(300)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(110 915,34)	34 418 426,00

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

## Eurizon Fund - Bond Aggregate EUR

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>314 504,42</b>	<b>186,66</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>314 504,42</b>	<b>186,66</b>	—
62 220 000	PUT	EUR/JPY PUT 126,50 06/01/22	EUR	314 504,42	186,66	—

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

## Eurizon Fund - Bond Aggregate EUR

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(1 439 277,71)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>261 408,37</b>
17/03/2022	288 300 000,00	MXN	13 666 421,75	USD	212 125,96
17/03/2022	5 317 593,26	EUR	6 000 000,00	USD	49 282,41
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 700 686,08)</b>
17/03/2022	23 201 317,82	USD	500 000 000,00	MXN	(807 285,29)
17/03/2022	20 759 799,37	USD	447 000 000,00	MXN	(706 065,08)
17/03/2022	16 734 044,88	EUR	26 500 000,00	AUD	(187 335,71)

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

## Eurizon Fund - Bond Aggregate EUR

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(126 648,86)</b>	<b>(521 757,48)</b>
CDX.NA.HY.36	USD	L	28 000 000,00	BNP PARIBAS S.A.	20/12/2026	(41 234,30)	(315 072,99)
CDX.NA.HY.36	USD	L	27 200 000,00	JP MORGAN AG	20/06/2026	(40 056,17)	(52 309,92)
CDX.NA.HY.36	USD	L	13 800 000,00	JP MORGAN AG	20/06/2026	(20 322,62)	47 073,44
CDX.NA.HY.36	USD	L	14 200 000,00	JP MORGAN AG	20/06/2026	(20 911,69)	(18 415,29)
TURKEY GOVERNMENT INTERNATIONAL BOND	USD	L	14 000 000,00	JP MORGAN AG	20/12/2026	(4 124,08)	(183 032,72)

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



## Eurizon Fund - Bond Aggregate RMB

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	3 020 360 442,29	
Banks	(Note 3)	39 510 390,08	
Other banks and broker accounts	(Notes 2, 3, 9)	12 760 000,00	
Option contracts	(Notes 2, 9)	2 835 600,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	15 497 847,86	
Other interest receivable		57 097 942,35	
Receivable on subscriptions		6 314 414,75	
<b>Total assets</b>		<b>3 154 376 637,33</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(796,38)	
Option contracts	(Notes 2, 9)	(271 800,00)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(20 038 246,59)	
Payable on redemptions		(25 364 081,72)	
Other liabilities		(6 256 070,36)	
<b>Total liabilities</b>		<b>(51 930 995,05)</b>	
<b>Total net assets</b>		<b>3 102 445 642,28</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	126,41	2 706 671,114
Class R2 Units	USD	106,90	23 669,714
Class R7 Units	CHF	104,60	6 402,000
Class RD Units	EUR	118,86	95 652,630
Class RH Units	EUR	101,54	38 258,302
Class X Units	EUR	118,98	245 827,929
Class X2 Units	USD	109,83	10 100,000
Class Z Units	EUR	130,62	17 434 511,285
Class Z2 Units	USD	118,32	60 591,132
Class Z7 Units	CHF	107,38	522 277,000
Class ZD Units	EUR	115,13	182 364,899
Class ZH Units	EUR	102,63	3 441 646,198

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

## Eurizon Fund - Bond Aggregate RMB

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>2 060 204 648,37</b>
Net income from investments	(Note 2)	94 076 561,35
Other income	(Note 6)	48 111,59
<b>Total income</b>		<b>94 124 672,94</b>
Management fee	(Note 6)	(13 717 144,52)
Performance fee	(Note 7)	(4 156 146,79)
Depositary fee	(Note 8)	(736 749,26)
Subscription tax	(Note 4)	(402 985,37)
Other charges and taxes	(Notes 5, 8)	(5 024 352,14)
<b>Total expenses</b>		<b>(24 037 378,08)</b>
<b>Net investment income / (loss)</b>		<b>70 087 294,86</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	150 451 846,63
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	223 159 765,09
- option contracts	(Notes 2, 9)	(1 445 815,20)
- forward foreign exchange contracts	(Notes 2, 9)	(7 847 780,06)
- foreign currencies	(Note 2)	2 171 017,57
<b>Net result of operations for the year</b>		<b>436 576 328,89</b>
Subscriptions for the year		2 898 977 222,12
Redemptions for the year		(2 293 180 938,87)
Dividend distributions	(Note 14)	(131 618,23)
<b>Net assets at the end of the year</b>		<b>3 102 445 642,28</b>

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

## Eurizon Fund - Bond Aggregate RMB

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>2 821 962 253,65</b>	<b>3 020 360 442,29</b>	<b>97,35</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>2 817 000 464,12</b>	<b>3 014 956 440,02</b>	<b>97,18</b>
<b>Ordinary Bonds</b>			<b>2 817 000 464,12</b>	<b>3 014 956 440,02</b>	<b>97,18</b>
<b>CHINA</b>			<b>2 794 673 829,80</b>	<b>2 992 783 455,02</b>	<b>96,47</b>
<b>Government</b>			<b>1 427 450 935,14</b>	<b>1 512 701 894,45</b>	<b>48,76</b>
1 868 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.22% 14/05/2026	CNY	250 990 983,24	261 782 870,58	8,44
1 450 000 000,00	CHINA GOVERNMENT BOND 2.85% 04/06/2027	CNY	192 378 357,66	201 956 665,02	6,51
1 128 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.26% 24/02/2027	CNY	151 737 779,79	158 584 546,17	5,11
1 070 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.43% 23/10/2025	CNY	141 774 248,54	151 066 963,60	4,87
860 000 000,00	EXPORT-IMPORT BANK OF CHINA/THE 2.93% 02/03/2025	CNY	105 597 725,87	119 466 159,68	3,85
650 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.33% 22/02/2026	CNY	88 422 385,12	91 425 986,55	2,95
530 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.38% 16/07/2031	CNY	71 952 388,70	74 422 078,18	2,40
480 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.86% 20/05/2029	CNY	66 075 925,80	69 614 905,67	2,25
459 000 000,00	EXPORT-IMPORT BANK OF CHINA 4.11% 20/03/2027	CNY	62 853 201,49	66 484 771,59	2,14
480 000 000,00	CHINA GOVERNMENT BOND 2.68% 21/05/2030	CNY	64 343 125,23	65 253 841,30	2,10
431 000 000,00	CHINA GOVERNMENT BOND 3.76% 22/03/2071	CNY	58 558 266,50	64 329 190,38	2,07
450 000 000,00	CHINA GOVERNMENT BOND 3.39% 16/03/2050	CNY	56 547 874,80	61 750 659,88	1,99
350 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.74% 16/11/2030	CNY	48 429 724,29	50 559 303,33	1,63
230 000 000,00	CHINA GOVERNMENT BOND 3.81% 14/09/2050	CNY	29 395 010,88	33 863 043,98	1,09
110 000 000,00	CHINA GOVERNMENT BOND 3.72% 12/04/2051	CNY	14 528 768,55	16 028 861,14	0,52
90 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.88% 12/01/2036	CNY	12 296 907,92	13 120 263,41	0,42
50 000 000,00	EXPORT-IMPORT BANK OF CHINA/THE 3.23% 23/03/2030	CNY	5 921 702,61	6 910 328,84	0,22
40 000 000,00	CHINA GOVERNMENT BOND 3.97% 23/07/2048	CNY	5 646 558,15	6 081 455,15	0,20
<b>Finance</b>			<b>848 312 938,29</b>	<b>933 666 823,75</b>	<b>30,10</b>
1 330 000 000,00	CHINA DEVELOPMENT BANK 3.48% 08/01/2029	CNY	167 105 676,61	188 423 329,42	6,07
550 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 4.65% 11/05/2028	CNY	77 042 066,96	83 025 142,75	2,68
540 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.85% 06/01/2027	CNY	71 986 790,40	77 915 675,13	2,51
460 000 000,00	CHINA DEVELOPMENT BANK 3.90% 03/08/2040	CNY	58 680 172,87	68 047 044,53	2,19
380 000 000,00	CHINA DEVELOPMENT BANK 3.65% 21/05/2029	CNY	48 014 354,32	54 320 423,33	1,75
350 000 000,00	CHINA DEVELOPMENT BANK 3.41% 07/06/2031	CNY	45 559 762,03	49 333 830,16	1,59
300 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.70% 19/06/2024	CNY	39 304 200,89	42 190 483,16	1,36
270 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.55% 14/01/2025	CNY	35 896 565,33	37 930 591,96	1,22
240 000 000,00	BANK OF COMMUNICATIONS CO LTD 3.24% 21/05/2030	CNY	29 695 277,03	33 226 172,62	1,07
230 000 000,00	AGRICULTURAL BANK OF CHINA LTD 3.10% 06/05/2030	CNY	28 795 342,39	31 644 400,77	1,02
198 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 4.39% 08/09/2027	CNY	27 688 072,67	29 365 733,60	0,95
200 000 000,00	CHINA CONSTRUCTION BANK CORP 4.20% 14/09/2030	CNY	25 639 926,55	28 586 578,29	0,92
180 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 4.20% 24/09/2030	CNY	23 171 000,74	25 693 772,03	0,83
155 000 000,00	POSTAL SAVINGS BANK OF CHINA CO LTD 3.44% 23/08/2031	CNY	20 206 409,46	21 493 624,70	0,69
150 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 4.15% 16/11/2030	CNY	19 481 732,11	21 383 537,07	0,69
150 000 000,00	CHINA CONSTRUCTION BANK CORP 3.45% 10/08/2031	CNY	19 518 920,73	20 806 470,07	0,67
130 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.48% 29/08/2024	CNY	17 164 127,51	18 208 823,49	0,59
125 000 000,00	CHINA DEVELOPMENT BANK 3.80% 25/01/2036	CNY	15 481 670,91	18 076 607,00	0,58
120 000 000,00	CHINA DEVELOPMENT BANK 3.66% 01/03/2031	CNY	15 524 185,95	17 231 403,11	0,56
100 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.92% 18/06/2051	CNY	13 675 180,44	14 732 344,49	0,48
60 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.63% 03/11/2025	CNY	7 650 100,20	8 412 590,86	0,27
50 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 4.15% 21/01/2031	CNY	6 506 174,05	7 127 500,76	0,23
50 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.70% 21/11/2024	CNY	6 511 436,85	7 047 248,44	0,23

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

## Eurizon Fund - Bond Aggregate RMB

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
50 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.33% 06/01/2026	CNY	6 658 345,34	7 030 167,40	0,23
50 000 000,00	CHINA CONSTRUCTION BANK CORP 3.74% 14/12/2036	CNY	6 982 135,56	6 919 792,86	0,22
40 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.02% 13/03/2025	CNY	4 964 168,65	5 531 949,95	0,18
30 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.95% 26/02/2036	CNY	4 161 917,27	4 396 115,15	0,14
20 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.52% 24/05/2031	CNY	2 638 357,81	2 839 810,66	0,09
10 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 4.05% 30/08/2030	CNY	1 410 690,59	1 443 022,78	0,05
9 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.63% 19/07/2026	CNY	1 198 176,07	1 282 637,21	0,04
<b>Industries</b>			<b>227 526 478,40</b>	<b>234 851 884,12</b>	<b>7,57</b>
640 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.47% 29/10/2031	CNY	86 723 276,13	89 719 379,32	2,89
297 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.75% 19/11/2051	CNY	41 232 053,32	41 369 451,53	1,33
110 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.74% 15/10/2041	CNY	15 408 440,53	15 546 743,80	0,50
100 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.07% 05/06/2025	CNY	13 951 880,45	13 842 184,99	0,45
80 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.51% 15/10/2031	CNY	11 091 708,43	11 227 467,18	0,36
60 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.39% 16/09/2035	CNY	8 389 562,47	9 143 912,71	0,29
60 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.07% 07/12/2035	CNY	7 799 527,26	8 857 656,85	0,29
50 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.48% 19/08/2035	CNY	6 716 939,54	7 685 790,05	0,25
50 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.06% 16/09/2025	CNY	7 031 033,05	7 164 398,99	0,23
50 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.70% 07/12/2025	CNY	6 946 607,76	7 081 868,80	0,23
40 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.59% 15/07/2035	CNY	5 495 531,94	6 212 412,20	0,20
40 000 000,00	CHINA RAILWAY CORP 3.69% 08/12/2026	CNY	5 647 395,42	5 670 276,70	0,18
30 000 000,00	CHINA RAILWAY CORP 3.95% 15/11/2026	CNY	4 181 772,83	4 299 836,87	0,14
30 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.05% 06/09/2025	CNY	4 246 138,99	4 296 581,80	0,14
17 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 5.33% 27/10/2031	CNY	2 664 610,28	2 733 922,33	0,09
<b>Energy</b>			<b>148 988 268,14</b>	<b>160 723 992,17</b>	<b>5,18</b>
430 000 000,00	CHINA NATIONAL PETROLEUM CORP 2.99% 23/03/2025	CNY	53 591 375,57	59 441 261,55	1,92
430 000 000,00	CHINA NATIONAL PETROLEUM CORP 2.99% 23/03/2025	CNY	55 489 664,07	59 374 853,89	1,91
140 000 000,00	CHINA NATIONAL PETROLEUM CORP 3.77% 09/01/2024	CNY	18 069 632,55	19 656 247,62	0,63
79 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.73% 03/12/2051	CNY	10 936 975,33	10 928 568,21	0,35
50 000 000,00	CHINA NATIONAL PETROLEUM CORP 3.58% 17/10/2024	CNY	6 633 870,30	7 026 103,39	0,23
30 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.84% 12/04/2041	CNY	4 266 750,32	4 296 957,51	0,14
<b>Multi-Utilities</b>			<b>97 576 294,82</b>	<b>106 121 462,87</b>	<b>3,42</b>
250 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 2.70% 27/05/2025	CNY	30 425 031,33	34 157 393,75	1,10
200 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 3.66% 25/02/2024	CNY	25 899 807,53	28 055 518,53	0,90
90 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 3.70% 24/09/2024	CNY	12 055 142,86	12 681 935,46	0,41
70 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 3.85% 17/07/2024	CNY	9 141 334,49	9 888 849,37	0,32
50 000 000,00	STATE GRID CORPORATION OF CHINA 4.45% 06/04/2025	CNY	7 140 700,64	7 221 540,69	0,23
50 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 2.74% 23/04/2025	CNY	6 043 830,04	6 845 965,96	0,22
40 000 000,00	STATE GRID CORP OF CHINA 5.38% 19/08/2024	CNY	5 573 240,02	5 866 558,76	0,19
10 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 3.73% 25/02/2024	CNY	1 297 207,91	1 403 700,35	0,05
<b>Consumer Retail</b>			<b>44 818 915,01</b>	<b>44 717 397,66</b>	<b>1,44</b>
290 000 000,00	BANK OF CHINA LTD 3.60% 16/11/2031	CNY	40 626 685,48	40 526 454,53	1,31
30 000 000,00	CHINA CONSTRUCTION BANK CORP 3.60% 09/11/2031	CNY	4 192 229,53	4 190 943,13	0,13
<b>NETHERLANDS</b>			<b>18 114 514,32</b>	<b>17 996 585,86</b>	<b>0,58</b>
<b>Consumer Retail</b>			<b>18 114 514,32</b>	<b>17 996 585,86</b>	<b>0,58</b>
100 000 000,00	BMW FINANCE NV 3.28% 25/11/2024	CNY	13 939 248,87	13 848 669,75	0,45
30 000 000,00	DAIMLER INTERNATIONAL FINANCE BV 3.77% 21/05/2024	CNY	4 175 265,45	4 147 916,11	0,13
<b>BRITISH VIRGIN ISLANDS</b>			<b>4 212 120,00</b>	<b>4 176 399,14</b>	<b>0,13</b>
<b>Industries</b>			<b>4 212 120,00</b>	<b>4 176 399,14</b>	<b>0,13</b>
5 000 000,00	GUANGZHOU METRO INVESTMENT FINANCE BVI LTD 2.31% 17/09/2030	USD	4 212 120,00	4 176 399,14	0,13

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

## Eurizon Fund - Bond Aggregate RMB

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>835 419,15</b>	<b>835 048,63</b>	<b>0,02</b>
<b>Ordinary Bonds</b>			<b>835 419,15</b>	<b>835 048,63</b>	<b>0,02</b>
<b>CHINA</b>			<b>835 419,15</b>	<b>835 048,63</b>	<b>0,02</b>
<b>Industries</b>			<b>835 419,15</b>	<b>835 048,63</b>	<b>0,02</b>
6 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.40% 14/01/2026	CNY	835 419,15	835 048,63	0,02
<b>INVESTMENT FUNDS</b>			<b>4 126 370,38</b>	<b>4 568 953,64</b>	<b>0,15</b>
<b>UCI Units</b>			<b>4 126 370,38</b>	<b>4 568 953,64</b>	<b>0,15</b>
<b>LUXEMBOURG</b>			<b>4 126 370,38</b>	<b>4 568 953,64</b>	<b>0,15</b>
<b>Finance</b>			<b>4 126 370,38</b>	<b>4 568 953,64</b>	<b>0,15</b>
43 299,41	EURIZON FUND - SLJ FLEXIBLE GLOBAL MACRO -Z-	EUR	4 126 370,38	4 568 953,64	0,15
<b>Total Portfolio</b>			<b>2 821 962 253,65</b>	<b>3 020 360 442,29</b>	<b>97,35</b>

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

## Eurizon Fund - Bond Aggregate RMB

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>4 009 615,20</b>	<b>2 563 800,00</b>	<b>600 000 000,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>5 913 461,40</b>	<b>2 835 600,00</b>	<b>—</b>
600 000 000	PUT	EUR/USD PUT 1,13 28/01/22	EUR	5 913 461,40	2 835 600,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(1 903 846,20)</b>	<b>(271 800,00)</b>	<b>600 000 000,00</b>
(600 000 000)	PUT	EUR/USD PUT 1,11 28/01/22	EUR	(1 903 846,20)	(271 800,00)	600 000 000,00

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

## Eurizon Fund - Bond Aggregate RMB

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(4 540 398,73)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>15 497 847,86</b>
16/03/2022	400 000 000,00	CNY	50 910 016,54	EUR	3 911 549,06
16/03/2022	200 000 000,00	CNY	25 454 036,37	EUR	1 956 746,43
16/03/2022	150 000 000,00	CNY	19 080 570,89	EUR	1 477 516,21
16/03/2022	130 000 000,00	CNH	16 666 452,99	EUR	1 205 558,08
16/03/2022	130 000 000,00	CNY	16 750 399,34	EUR	1 066 609,48
16/03/2022	100 000 000,00	CNY	12 722 646,31	EUR	982 745,09
16/03/2022	180 000 000,00	CNH	23 801 589,94	EUR	944 271,55
16/03/2022	100 000 000,00	CNH	12 819 358,09	EUR	928 342,74
16/03/2022	190 000 000,00	CNH	25 260 918,69	EUR	859 712,88
16/03/2022	150 000 000,00	CNH	19 813 377,01	EUR	808 174,23
16/03/2022	500 000 000,00	CNH	77 952 335,57	USD	290 709,65
18/01/2022	208 744 211,07	CNY	28 634 322,51	EUR	208 111,02
18/01/2022	192 936 352,28	CNY	26 463 750,16	EUR	194 492,90
16/03/2022	300 000 000,00	CNH	46 772 363,89	USD	173 580,61
16/03/2022	400 000 000,00	CNH	62 444 385,46	USD	160 111,83
16/03/2022	24 858 565,12	EUR	180 000 000,00	CNH	112 703,63
18/01/2022	23 368 613,08	EUR	26 512 439,33	USD	61 266,66
18/01/2022	17 027 903,19	EUR	19 309 982,78	USD	52 307,23
18/01/2022	17 671 292,13	EUR	127 772 277,76	CNY	16 846,01
18/01/2022	3 688 994,97	EUR	26 579 208,76	CNY	16 514,39
18/01/2022	1 070 430,51	EUR	1 202 109,52	USD	13 644,20
18/01/2022	2 003 517,34	EUR	2 263 914,49	USD	13 287,82
16/03/2022	9 632 475,51	EUR	70 000 000,00	CNH	9 084,93
18/01/2022	1 030 413,17	EUR	1 164 557,51	USD	6 639,20
18/01/2022	1 421 156,96	EUR	10 261 463,83	CNY	3 318,42
18/01/2022	585 527,27	CNY	77 692,20	EUR	3 210,79
18/01/2022	309 639,81	CNY	40 015,48	EUR	2 767,82
18/01/2022	435 439,20	CNY	57 754,39	EUR	2 410,76
18/01/2022	2 693 173,95	USD	2 365 309,01	EUR	2 286,72
18/01/2022	2 511 634,60	EUR	18 162 885,61	CNY	2 047,30
18/01/2022	157 550,28	CNY	20 321,46	EUR	1 447,45
18/01/2022	1 884 807,27	EUR	13 630 926,18	CNY	1 406,14
18/01/2022	1 000 160,25	EUR	7 229 658,37	CNY	1 229,84
18/01/2022	88 662,37	CNY	11 186,13	EUR	1 064,45
18/01/2022	72 672,01	CNY	9 042,41	EUR	998,77
18/01/2022	124 521,46	CNY	16 393,03	EUR	812,25
18/01/2022	263 576,58	EUR	299 036,06	USD	691,04
18/01/2022	48 104,00	CNY	6 015,86	EUR	630,73
18/01/2022	171 931,15	EUR	194 973,36	USD	528,15
18/01/2022	26 197,22	CNY	3 239,22	EUR	380,48
18/01/2022	81 408,12	EUR	586 545,50	CNY	364,44
18/01/2022	40 179,13	CNY	5 226,01	EUR	325,59
18/01/2022	38 812,92	EUR	43 857,43	USD	257,42
18/01/2022	24 433,68	CNY	3 133,97	EUR	242,06
18/01/2022	172 303,35	EUR	1 245 839,38	CNY	164,26
18/01/2022	11 409,30	CNY	1 415,93	EUR	160,51
18/01/2022	124 394,90	EUR	899 188,53	CNY	152,96
18/01/2022	18 110,12	EUR	20 467,79	USD	116,68
18/01/2022	1 565,75	USD	1 277,06	EUR	99,41
18/01/2022	4 289,37	CNY	533,25	EUR	59,42
18/01/2022	3 577,20	CNY	441,05	EUR	53,22
18/01/2022	66 123,50	EUR	478 218,38	CNY	47,50
18/01/2022	1 847,20	CNY	228,06	EUR	27,17
18/01/2022	22 870,34	EUR	165 386,86	CNY	18,64

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

## Eurizon Fund - Bond Aggregate RMB

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
18/01/2022	17 588,46	EUR	20 005,26	USD	1,64
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(20 038 246,59)</b>
18/01/2022	372 349 335,25	EUR	2 741 655 071,47	CNY	(6 468 375,41)
16/03/2022	20 486 018,76	EUR	160 000 000,00	CNY	(1 442 607,48)
16/03/2022	19 200 897,07	EUR	150 000 000,00	CNY	(1 357 190,03)
16/03/2022	17 922 064,62	EUR	140 000 000,00	CNY	(1 265 483,34)
16/03/2022	226 443 880,00	USD	200 000 000,00	EUR	(1 165 878,54)
16/03/2022	211 715 715,19	USD	187 000 000,00	EUR	(1 098 273,58)
16/03/2022	14 080 901,18	EUR	110 000 000,00	CNY	(995 029,36)
16/03/2022	12 803 209,93	EUR	100 000 000,00	CNY	(902 181,47)
16/03/2022	12 804 189,11	EUR	100 000 000,00	CNY	(901 202,29)
16/03/2022	11 523 687,58	EUR	90 000 000,00	CNY	(811 164,68)
16/03/2022	17 038 231,17	EUR	130 000 000,00	CNY	(778 777,65)
16/03/2022	13 116 480,14	EUR	100 000 000,00	CNH	(631 220,69)
16/03/2022	10 546 605,52	EUR	80 000 000,00	CNH	(451 555,14)
16/03/2022	9 181 756,13	EUR	70 000 000,00	CNH	(441 634,45)
16/03/2022	7 870 515,12	EUR	60 000 000,00	CNH	(378 105,38)
16/03/2022	4 204 962,31	EUR	5 000 000,00	USD	(185 399,70)
18/01/2022	18 780 523,70	EUR	21 534 274,33	USD	(150 468,86)
18/01/2022	20 480 517,77	USD	18 127 239,53	EUR	(122 614,74)
16/03/2022	13 655 978,59	EUR	100 000 000,00	CNH	(91 722,24)
18/01/2022	24 838 278,08	USD	21 899 979,70	EUR	(64 404,92)
16/03/2022	100 000 000,00	CNH	13 805 966,80	EUR	(58 265,97)
18/01/2022	8 119 985,02	EUR	59 040 411,10	CNY	(37 698,13)
18/01/2022	627 907,24	EUR	4 743 085,71	CNY	(27 450,50)
18/01/2022	589 250,04	EUR	4 445 243,38	CNY	(24 954,47)
18/01/2022	175 546,14	EUR	1 403 842,48	CNY	(18 424,43)
18/01/2022	140 348,38	EUR	1 126 646,62	CNY	(15 321,71)
18/01/2022	7 124 669,52	EUR	51 673 090,63	CNY	(15 062,28)
18/01/2022	311 002,57	EUR	2 347 416,30	CNY	(13 342,71)
18/01/2022	144 319,35	EUR	1 133 859,41	CNY	(12 347,34)
18/01/2022	7 006 406,52	EUR	7 983 618,06	USD	(12 070,71)
18/01/2022	2 561 219,93	EUR	18 604 701,57	CNY	(9 413,60)
16/03/2022	26 112 290,82	EUR	190 000 000,00	CNH	(8 340,75)
18/01/2022	118 991,63	EUR	916 675,82	CNY	(7 666,55)
18/01/2022	59 739,16	EUR	479 633,77	CNY	(6 532,40)
18/01/2022	84 248,09	EUR	652 990,10	CNY	(5 976,32)
18/01/2022	165 992,75	EUR	1 239 069,48	CNY	(5 210,94)
18/01/2022	39 218,09	EUR	316 705,69	CNY	(4 541,51)
18/01/2022	97 637,23	EUR	733 441,11	CNY	(3 703,19)
18/01/2022	101 292,56	EUR	757 303,70	CNY	(3 344,98)
18/01/2022	29 378,61	EUR	236 427,30	CNY	(3 288,83)
18/01/2022	102 338,63	EUR	762 760,51	CNY	(3 052,89)
18/01/2022	29 915,32	EUR	238 416,13	CNY	(3 026,92)
18/01/2022	62 561,62	EUR	471 101,51	CNY	(2 531,03)
18/01/2022	30 306,85	EUR	236 699,53	CNY	(2 398,20)
18/01/2022	19 984,43	EUR	159 903,42	CNY	(2 109,61)
18/01/2022	1 194 502,66	EUR	8 659 188,68	CNY	(1 947,64)
18/01/2022	21 351,54	EUR	167 295,76	CNY	(1 763,91)
18/01/2022	59 477,56	EUR	442 620,11	CNY	(1 679,78)
18/01/2022	15 496,37	EUR	123 749,36	CNY	(1 602,22)
18/01/2022	39 389,17	EUR	46 484,03	USD	(1 475,40)
18/01/2022	11 760,85	EUR	95 242,91	CNY	(1 398,98)
18/01/2022	228 255,02	USD	202 027,77	EUR	(1 366,53)
18/01/2022	185 587,88	EUR	1 353 045,14	CNY	(1 363,96)
18/01/2022	37 951,48	EUR	283 209,12	CNY	(1 179,86)

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



## Eurizon Fund - Bond Aggregate RMB

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
18/01/2022	69 408,57	EUR	510 354,27	CNY	(1 107,68)
18/01/2022	19 381,65	EUR	148 058,40	CNY	(1 075,75)
18/01/2022	15 064,63	EUR	116 482,73	CNY	(1 029,93)
18/01/2022	114 853,93	EUR	838 502,60	CNY	(1 002,96)
18/01/2022	29 887,33	EUR	223 449,63	CNY	(986,97)
18/01/2022	13 080,94	EUR	101 587,86	CNY	(955,57)
18/01/2022	11 265,90	EUR	88 418,17	CNY	(950,94)
18/01/2022	1 083 335,38	EUR	7 846 598,16	CNY	(838,33)
18/01/2022	271 583,58	USD	239 456,01	EUR	(704,21)
18/01/2022	6 075,55	EUR	48 610,48	CNY	(641,02)
18/01/2022	29 832,46	EUR	34 653,80	USD	(632,04)
18/01/2022	31 582,62	EUR	36 635,33	USD	(623,86)
18/01/2022	5 236,67	EUR	41 949,39	CNY	(559,53)
18/01/2022	4 707,75	EUR	37 860,67	CNY	(523,50)
18/01/2022	89 103,95	EUR	647 874,80	CNY	(413,67)
18/01/2022	5 253,48	EUR	40 825,84	CNY	(387,47)
18/01/2022	5 277,72	EUR	40 805,75	CNY	(360,46)
18/01/2022	17 705,70	EUR	20 520,83	USD	(334,36)
18/01/2022	15 337,16	EUR	17 793,33	USD	(305,13)
18/01/2022	4 510,03	EUR	34 820,59	CNY	(301,17)
18/01/2022	5 911,03	EUR	7 006,17	USD	(248,16)
18/01/2022	2 852 632,88	USD	2 508 011,97	EUR	(234,32)
18/01/2022	2 091,05	EUR	16 707,70	CNY	(217,47)
18/01/2022	104 164,21	EUR	755 107,19	CNY	(169,84)
18/01/2022	1 372,01	EUR	11 092,42	CNY	(160,64)
18/01/2022	74 663,58	EUR	85 077,21	USD	(128,63)
18/01/2022	39 728,86	EUR	288 149,45	CNY	(85,09)
18/01/2022	527,66	EUR	641,69	USD	(36,46)
18/01/2022	308,40	EUR	379,72	USD	(25,42)
18/01/2022	361,31	EUR	435,19	USD	(21,27)
18/01/2022	253,06	EUR	308,33	USD	(18,00)
18/01/2022	215,23	EUR	264,08	USD	(16,93)
18/01/2022	81,23	EUR	98,78	USD	(5,61)

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

## Eurizon Fund - Global Bond

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	291 364 410,48	
Banks	(Note 3)	8 244 341,06	
Other banks and broker accounts	(Notes 2, 3, 9)	539 008,99	
Option contracts	(Notes 2, 9)	295 662,96	
Swap premium paid	(Notes 2, 9)	631 279,87	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	964 355,20	
Unrealised profit on future contracts	(Notes 2, 9)	215 717,80	
Unrealised profit on swap contracts	(Notes 2, 9)	312 114,69	
Interest receivable on swap contracts	(Notes 2, 9)	173 649,56	
Other interest receivable		1 632 338,89	
Receivable on subscriptions		21 230,40	
Other assets	(Note 10)	2 321,47	
<b>Total assets</b>		<b>304 396 431,37</b>	
<b>Liabilities</b>			
Swap premium received	(Notes 2, 9)	(172 019,39)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 356 157,21)	
Unrealised loss on future contracts	(Notes 2, 9)	(67 898,77)	
Unrealised loss on swap contracts	(Notes 2, 9)	(783 441,44)	
Interest payable on swap contracts	(Notes 2, 9)	(120 326,05)	
Payable on investments purchased		(446 000,02)	
Payable on redemptions		(46 390,85)	
Other liabilities		(183 696,64)	
<b>Total liabilities</b>		<b>(3 175 930,37)</b>	
<b>Total net assets</b>		<b>301 220 501,00</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	110,76	97 410,359
Class Z Units	EUR	111,51	2 604 607,584

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

## Eurizon Fund - Global Bond

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>242 985 663,74</b>
Net income from investments	(Note 2)	7 021 841,21
Interest received on swap contracts	(Note 2)	794 833,50
Other income	(Note 6)	43 054,40
<b>Total income</b>		<b>7 859 729,11</b>
Management fee	(Note 6)	(1 128 844,38)
Depositary fee	(Note 8)	(66 163,42)
Subscription tax	(Note 4)	(29 167,28)
Interest paid on swap contracts	(Note 2)	(617 909,04)
Other charges and taxes	(Notes 5, 8)	(361 676,76)
<b>Total expenses</b>		<b>(2 203 760,88)</b>
<b>Net investment income / (loss)</b>		<b>5 655 968,23</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(2 717 315,98)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	4 307 251,39
- option contracts	(Notes 2, 9)	84 680,22
- forward foreign exchange contracts	(Notes 2, 9)	(218 984,16)
- foreign currencies	(Note 2)	61 771,60
- future contracts	(Notes 2, 9)	143 991,17
- swap contracts	(Notes 2, 9)	(754 499,98)
<b>Net result of operations for the year</b>		<b>6 562 862,49</b>
Subscriptions for the year		164 589 565,00
Redemptions for the year		(112 917 590,23)
<b>Net assets at the end of the year</b>		<b>301 220 501,00</b>

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

## Eurizon Fund - Global Bond

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>292 982 005,88</b>	<b>291 364 410,48</b>	<b>96,73</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>270 316 886,90</b>	<b>268 623 600,99</b>	<b>89,18</b>
<b>Ordinary Bonds</b>			<b>258 475 460,87</b>	<b>256 502 241,75</b>	<b>85,16</b>
<b>CHINA</b>			<b>43 684 182,19</b>	<b>47 499 804,03</b>	<b>15,77</b>
<b>Government</b>			<b>43 684 182,19</b>	<b>47 499 804,03</b>	<b>15,77</b>
190 000 000,00	CHINA GOVERNMENT BOND 3.22% 06/12/2025	CNY	24 727 628,85	26 838 520,90	8,91
80 000 000,00	CHINA GOVERNMENT BOND 3.54% 16/08/2028	CNY	10 717 949,47	11 549 403,36	3,84
50 000 000,00	CHINA GOVERNMENT BOND 3.97% 23/07/2048	CNY	6 849 344,71	7 603 293,39	2,52
11 000 000,00	CHINA GOVERNMENT BOND 3.39% 16/03/2050	CNY	1 389 259,16	1 508 586,38	0,50
<b>UNITED STATES</b>			<b>43 731 227,68</b>	<b>44 001 416,61</b>	<b>14,61</b>
<b>Government</b>			<b>37 389 498,61</b>	<b>37 954 771,62</b>	<b>12,60</b>
18 000 000,00	UNITED STATES TREASURY NOTE 1.75% 15/11/2029	USD	16 209 778,64	16 224 062,84	5,38
12 000 000,00	UNITED STATES TREASURY NOTE 1.75% 30/04/2022	USD	10 414 848,63	10 607 470,41	3,52
11 000 000,00	UNITED STATES TREASURY NOTE 0.75% 31/05/2026	USD	9 243 934,91	9 477 913,95	3,15
1 700 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	1 520 936,43	1 645 324,42	0,55
<b>Supranational</b>			<b>6 341 729,07</b>	<b>6 046 644,99</b>	<b>2,01</b>
500 000 000,00	INTERNATIONAL FINANCE CORP 6.30% 25/11/2024	INR	6 341 729,07	6 046 644,99	2,01
<b>ITALY</b>			<b>24 532 571,44</b>	<b>24 275 633,69</b>	<b>8,06</b>
<b>Government</b>			<b>22 137 299,44</b>	<b>21 734 465,69</b>	<b>7,22</b>
10 000 000,00	BTP 0.25% 15/03/2028	EUR	9 887 268,00	9 752 500,00	3,24
6 319 500,00	BTP 0.40% 15/05/2030	EUR	6 909 763,16	6 866 958,29	2,28
3 362 000,00	BTP 0.95% 01/03/2037	EUR	3 306 790,58	3 097 410,60	1,03
1 300 000,00	BTP 1.00% 15/07/2022	EUR	1 319 958,96	1 311 193,00	0,44
421 000,00	BTP 1.70% 01/09/2051	EUR	405 428,83	394 464,37	0,13
301 872,00	BTP 0.50% 20/04/2023	EUR	308 089,91	311 939,43	0,10
<b>Finance</b>			<b>2 395 272,00</b>	<b>2 541 168,00</b>	<b>0,84</b>
2 400 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 395 272,00	2 541 168,00	0,84
<b>SOUTH KOREA</b>			<b>21 301 182,72</b>	<b>20 411 991,67</b>	<b>6,78</b>
<b>Government</b>			<b>21 301 182,72</b>	<b>20 411 991,67</b>	<b>6,78</b>
17 000 000 000,00	KOREA TREASURY BOND 1.375% 10/12/2029	KRW	12 323 194,85	11 778 917,17	3,91
10 000 000 000,00	KOREA TREASURY BOND 2.00% 10/09/2022	KRW	7 720 719,02	7 432 642,63	2,47
100 000 000,00	EXPORT-IMPORT BANK OF KOREA 6.90% 07/02/2023	INR	1 257 268,85	1 200 431,87	0,40
<b>JAPAN</b>			<b>18 552 619,78</b>	<b>17 308 046,50</b>	<b>5,75</b>
<b>Government</b>			<b>18 552 619,78</b>	<b>17 308 046,50</b>	<b>5,75</b>
1 000 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.20% 20/06/2036	JPY	8 002 235,94	7 547 140,38	2,51
600 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2028	JPY	4 922 265,07	4 631 969,31	1,54
500 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.30% 20/06/2046	JPY	3 917 845,76	3 576 134,80	1,19
200 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/06/2025	JPY	1 710 273,01	1 552 802,01	0,51
<b>AUSTRALIA</b>			<b>12 464 677,78</b>	<b>12 386 885,89</b>	<b>4,11</b>
<b>Government</b>			<b>12 464 677,78</b>	<b>12 386 885,89</b>	<b>4,11</b>
17 900 000,00	AUSTRALIA GOVERNMENT BOND 0.50% 21/09/2026	AUD	11 110 323,64	11 008 626,28	3,65
2 500 000,00	AUSTRALIA GOVERNMENT BOND 1.75% 21/06/2051	AUD	1 354 354,14	1 378 259,61	0,46

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

## Eurizon Fund - Global Bond

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>RUSSIA</b>			<b>9 974 868,29</b>	<b>9 420 103,51</b>	<b>3,13</b>
<b>Government</b>			<b>9 974 868,29</b>	<b>9 420 103,51</b>	<b>3,13</b>
650 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 23/03/2033	RUB	7 949 854,36	7 337 630,35	2,44
200 000 000,00	RUSSIAN FEDERAL BOND - OFZ 4.50% 16/07/2025	RUB	2 025 013,93	2 082 473,16	0,69
<b>UNITED KINGDOM</b>			<b>8 047 762,11</b>	<b>8 273 224,87</b>	<b>2,75</b>
<b>Government</b>			<b>8 047 762,11</b>	<b>8 273 224,87</b>	<b>2,75</b>
1 700 000,00	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	2 750 754,16	2 830 625,12	0,94
2 150 000,00	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	2 718 175,70	2 699 911,48	0,90
1 200 000,00	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	1 316 481,65	1 464 821,70	0,49
1 000 000,00	UNITED KINGDOM GILT 1.50% 22/07/2047	GBP	1 262 350,60	1 277 866,57	0,42
<b>INDONESIA</b>			<b>7 807 287,45</b>	<b>7 807 358,99</b>	<b>2,59</b>
<b>Government</b>			<b>7 807 287,45</b>	<b>7 807 358,99</b>	<b>2,59</b>
70 000 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2029	IDR	4 857 091,56	4 818 348,52	1,60
25 000 000 000,00	INDONESIA TREASURY BOND 7.50% 15/06/2035	IDR	1 601 272,31	1 619 175,62	0,54
20 000 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2036	IDR	1 348 923,58	1 369 834,85	0,45
<b>PHILIPPINES</b>			<b>6 186 448,63</b>	<b>6 044 950,46</b>	<b>2,01</b>
<b>Supranational</b>			<b>5 205 063,55</b>	<b>5 085 236,13</b>	<b>1,69</b>
220 000 000,00	ASIAN DEVELOPMENT BANK 6.15% 25/02/2030	INR	2 622 647,29	2 668 565,49	0,89
200 000 000,00	ASIAN DEVELOPMENT BANK 6.20% 06/10/2026	INR	2 582 416,26	2 416 670,64	0,80
<b>Government</b>			<b>981 385,08</b>	<b>959 714,33</b>	<b>0,32</b>
56 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.90% 26/11/2022	PHP	981 385,08	959 714,33	0,32
<b>SPAIN</b>			<b>5 764 711,12</b>	<b>5 735 763,54</b>	<b>1,90</b>
<b>Government</b>			<b>5 568 939,12</b>	<b>5 528 317,54</b>	<b>1,83</b>
5 000 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	5 041 457,35	5 067 950,00	1,68
529 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	527 481,77	460 367,54	0,15
<b>Finance</b>			<b>195 772,00</b>	<b>207 446,00</b>	<b>0,07</b>
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	195 772,00	207 446,00	0,07
<b>HUNGARY</b>			<b>6 194 041,45</b>	<b>5 201 594,63</b>	<b>1,73</b>
<b>Government</b>			<b>6 194 041,45</b>	<b>5 201 594,63</b>	<b>1,73</b>
1 500 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.00% 27/10/2027	HUF	4 438 996,57	3 773 920,92	1,25
550 000 000,00	HUNGARY GOVERNMENT BOND 2.50% 24/10/2024	HUF	1 755 044,88	1 427 673,71	0,48
<b>MALAYSIA</b>			<b>5 116 101,70</b>	<b>5 011 275,70</b>	<b>1,66</b>
<b>Government</b>			<b>5 116 101,70</b>	<b>5 011 275,70</b>	<b>1,66</b>
23 000 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	5 116 101,70	5 011 275,70	1,66
<b>CZECH REPUBLIC</b>			<b>4 841 642,93</b>	<b>4 656 873,67</b>	<b>1,55</b>
<b>Government</b>			<b>4 841 642,93</b>	<b>4 656 873,67</b>	<b>1,55</b>
76 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.45% 25/10/2023	CZK	2 919 390,86	2 890 357,85	0,96
20 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 4.85% 26/11/2057	CZK	1 213 772,40	1 110 209,32	0,37
20 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.50% 24/04/2040	CZK	708 479,67	656 306,50	0,22
<b>SOUTH AFRICA</b>			<b>4 649 893,78</b>	<b>4 535 557,87</b>	<b>1,51</b>
<b>Government</b>			<b>4 649 893,78</b>	<b>4 535 557,87</b>	<b>1,51</b>
97 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	4 649 893,78	4 535 557,87	1,51

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

## Eurizon Fund - Global Bond

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ISRAEL</b>			<b>3 557 980,91</b>	<b>3 939 263,54</b>	<b>1,31</b>
<b>Government</b>			<b>3 557 980,91</b>	<b>3 939 263,54</b>	<b>1,31</b>
5 500 000,00	ISRAEL GOVERNMENT BOND - FIXED 2.00% 31/03/2027	ILS	1 579 299,55	1 691 915,40	0,56
3 000 000,00	ISRAEL GOVERNMENT BOND - FIXED 5.50% 31/01/2042	ILS	1 250 438,24	1 391 075,19	0,46
2 300 000,00	ISRAEL GOVERNMENT BOND 3.75% 31/03/2047	ILS	728 243,12	856 272,95	0,29
<b>BRAZIL</b>			<b>3 710 162,64</b>	<b>3 530 529,36</b>	<b>1,17</b>
<b>Government</b>			<b>3 710 162,64</b>	<b>3 530 529,36</b>	<b>1,17</b>
22 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	3 710 162,64	3 530 529,36	1,17
<b>THAILAND</b>			<b>3 938 691,81</b>	<b>3 495 887,99</b>	<b>1,16</b>
<b>Government</b>			<b>3 938 691,81</b>	<b>3 495 887,99</b>	<b>1,16</b>
109 800 000,00	THAILAND GOVERNMENT BOND 4.875% 22/06/2029	THB	3 938 691,81	3 495 887,99	1,16
<b>MEXICO</b>			<b>3 531 185,07</b>	<b>3 142 944,69</b>	<b>1,04</b>
<b>Government</b>			<b>3 531 185,07</b>	<b>3 142 944,69</b>	<b>1,04</b>
40 000 000,00	MEXICAN BONOS 10.00% 05/12/2024	MXN	2 097 346,31	1 842 477,64	0,61
30 000 000,00	MEXICAN BONOS 7.75% 23/11/2034	MXN	1 433 838,76	1 300 467,05	0,43
<b>NEW ZEALAND</b>			<b>3 110 272,25</b>	<b>3 106 185,27</b>	<b>1,03</b>
<b>Government</b>			<b>2 911 472,25</b>	<b>2 909 613,27</b>	<b>0,97</b>
5 000 000,00	NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2024	NZD	2 911 472,25	2 909 613,27	0,97
<b>Industries</b>			<b>198 800,00</b>	<b>196 572,00</b>	<b>0,06</b>
200 000,00	AUCKLAND COUNCIL 0.25% 17/11/2031	EUR	198 800,00	196 572,00	0,06
<b>DENMARK</b>			<b>2 629 007,16</b>	<b>2 594 153,53</b>	<b>0,86</b>
<b>Government</b>			<b>2 629 007,16</b>	<b>2 594 153,53</b>	<b>0,86</b>
10 000 000,00	DENMARK GOVERNMENT BOND 0.01% 15/11/2031	DKK	1 359 341,04	1 334 347,00	0,44
9 000 000,00	DENMARK GOVERNMENT BOND 0.50% 15/11/2027	DKK	1 269 666,12	1 259 806,53	0,42
<b>ROMANIA</b>			<b>2 150 024,88</b>	<b>2 018 569,49</b>	<b>0,67</b>
<b>Government</b>			<b>2 150 024,88</b>	<b>2 018 569,49</b>	<b>0,67</b>
10 000 000,00	ROMANIA GOVERNMENT BOND 4.50% 17/06/2024	RON	2 150 024,88	2 018 569,49	0,67
<b>CANADA</b>			<b>1 745 812,78</b>	<b>1 716 644,09</b>	<b>0,57</b>
<b>Government</b>			<b>1 745 812,78</b>	<b>1 716 644,09</b>	<b>0,57</b>
2 000 000,00	CANADIAN GOVERNMENT BOND 2.75% 01/12/2048	CAD	1 745 812,78	1 716 644,09	0,57
<b>SWEDEN</b>			<b>1 397 155,48</b>	<b>1 328 622,99</b>	<b>0,44</b>
<b>Government</b>			<b>1 397 155,48</b>	<b>1 328 622,99</b>	<b>0,44</b>
12 000 000,00	SWEDEN GOVERNMENT BOND 3.50% 01/06/2022	SEK	1 257 782,81	1 183 842,03	0,39
1 000 000,00	SWEDEN GOVERNMENT BOND 3.50% 30/03/2039	SEK	139 372,67	144 780,96	0,05
<b>BELGIUM</b>			<b>1 301 863,29</b>	<b>1 307 356,83</b>	<b>0,43</b>
<b>Supranational</b>			<b>1 301 863,29</b>	<b>1 307 356,83</b>	<b>0,43</b>
651 000,00	EUROPEAN UNION 0.40% 04/02/2037	EUR	645 915,69	658 636,23	0,22
660 000,00	EUROPEAN UNION 0.45% 02/05/2046	EUR	655 947,60	648 720,60	0,21
<b>SWITZERLAND</b>			<b>1 360 107,80</b>	<b>1 297 074,39</b>	<b>0,43</b>
<b>Government</b>			<b>1 360 107,80</b>	<b>1 297 074,39</b>	<b>0,43</b>
1 200 000,00	SWISS CONFEDERATION GOVERNMENT BOND 0.50% 28/06/2045	CHF	1 360 107,80	1 297 074,39	0,43

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

## Eurizon Fund - Global Bond

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INDIA</b>			<b>1 290 622,73</b>	<b>1 203 919,96</b>	<b>0,40</b>
<b>Finance</b>			<b>625 565,52</b>	<b>609 606,27</b>	<b>0,20</b>
50 000 000,00	HDFC BANK LTD 8.10% 22/03/2025	INR	625 565,52	609 606,27	0,20
<b>Energy</b>			<b>665 057,21</b>	<b>594 313,69</b>	<b>0,20</b>
50 000 000,00	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LTD 7.125% 10/10/2022	INR	665 057,21	594 313,69	0,20
<b>FRANCE</b>			<b>1 183 646,66</b>	<b>1 108 590,00</b>	<b>0,37</b>
<b>Government</b>			<b>1 183 646,66</b>	<b>1 108 590,00</b>	<b>0,37</b>
1 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	1 183 646,66	1 108 590,00	0,37
<b>EGYPT</b>			<b>1 003 741,85</b>	<b>1 085 411,38</b>	<b>0,36</b>
<b>Government</b>			<b>1 003 741,85</b>	<b>1 085 411,38</b>	<b>0,36</b>
10 000 000,00	EGYPT GOVERNMENT BOND 14.35% 10/09/2024	EGP	555 443,66	556 812,21	0,18
9 000 000,00	EGYPT GOVERNMENT BOND 15.70% 07/11/2027	EGP	448 298,19	528 599,17	0,18
<b>NORWAY</b>			<b>829 724,43</b>	<b>794 960,72</b>	<b>0,26</b>
<b>Government</b>			<b>829 724,43</b>	<b>794 960,72</b>	<b>0,26</b>
8 000 000,00	NORWAY GOVERNMENT BOND 1.50% 19/02/2026	NOK	829 724,43	794 960,72	0,26
<b>NIGERIA</b>			<b>750 224,71</b>	<b>662 399,88</b>	<b>0,22</b>
<b>Government</b>			<b>750 224,71</b>	<b>662 399,88</b>	<b>0,22</b>
300 000 000,00	NIGERIA GOVERNMENT BOND 12.50% 22/01/2026	NGN	750 224,71	662 399,88	0,22
<b>SLOVENIA</b>			<b>597 324,00</b>	<b>586 506,00</b>	<b>0,20</b>
<b>Government</b>			<b>597 324,00</b>	<b>586 506,00</b>	<b>0,20</b>
600 000,00	SLOVENIA GOVERNMENT BOND 0.125% 01/07/2031	EUR	597 324,00	586 506,00	0,20
<b>COLOMBIA</b>			<b>709 218,15</b>	<b>492 399,24</b>	<b>0,16</b>
<b>Government</b>			<b>709 218,15</b>	<b>492 399,24</b>	<b>0,16</b>
2 500 000 000,00	COLOMBIAN TES 7.00% 30/06/2032	COP	709 218,15	492 399,24	0,16
<b>TURKEY</b>			<b>473 350,76</b>	<b>220 107,26</b>	<b>0,07</b>
<b>Government</b>			<b>473 350,76</b>	<b>220 107,26</b>	<b>0,07</b>
5 000 000,00	TURKEY GOVERNMENT BOND 10.60% 11/02/2026	TRY	473 350,76	220 107,26	0,07
<b>KAZAKHSTAN</b>			<b>162 523,39</b>	<b>127 193,37</b>	<b>0,04</b>
<b>Finance</b>			<b>162 523,39</b>	<b>127 193,37</b>	<b>0,04</b>
65 000 000,00	DEVELOPMENT BANK OF KAZAKHSTAN JSC 8.95% 04/05/2023	KZT	162 523,39	127 193,37	0,04
<b>IVORY COAST</b>			<b>116 600,00</b>	<b>118 849,50</b>	<b>0,04</b>
<b>Government</b>			<b>116 600,00</b>	<b>118 849,50</b>	<b>0,04</b>
110 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	116 600,00	118 849,50	0,04
<b>CHILE</b>			<b>77 001,07</b>	<b>54 190,64</b>	<b>0,02</b>
<b>Government</b>			<b>77 001,07</b>	<b>54 190,64</b>	<b>0,02</b>
50 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.00% 01/01/2043	CLP	77 001,07	54 190,64	0,02

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

## Eurizon Fund - Global Bond

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>11 841 426,03</b>	<b>12 121 359,24</b>	<b>4,02</b>
<b>BELGIUM</b>			<b>4 839 888,00</b>	<b>4 781 850,00</b>	<b>1,59</b>
<b>Supranational</b>			<b>4 839 888,00</b>	<b>4 781 850,00</b>	<b>1,59</b>
5 000 000,00	EUROPEAN UNION 0.00% 04/07/2035	EUR	4 839 888,00	4 781 850,00	1,59
<b>UNITED STATES</b>			<b>3 401 850,03</b>	<b>3 737 937,24</b>	<b>1,24</b>
<b>Government</b>			<b>3 401 850,03</b>	<b>3 737 937,24</b>	<b>1,24</b>
5 000 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	3 401 850,03	3 737 937,24	1,24
<b>LUXEMBOURG</b>			<b>3 599 688,00</b>	<b>3 601 572,00</b>	<b>1,19</b>
<b>Supranational</b>			<b>3 599 688,00</b>	<b>3 601 572,00</b>	<b>1,19</b>
2 400 000,00	EUROPEAN UNION 0.00% 04/07/2031	EUR	2 379 384,00	2 383 944,00	0,79
1 200 000,00	EUROPEAN UNION 0.00% 06/07/2026	EUR	1 220 304,00	1 217 628,00	0,40
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>773 888,03</b>	<b>565 859,77</b>	<b>0,19</b>
<b>Ordinary Bonds</b>			<b>773 888,03</b>	<b>565 859,77</b>	<b>0,19</b>
<b>PERU</b>			<b>773 888,03</b>	<b>565 859,77</b>	<b>0,19</b>
<b>Government</b>			<b>773 888,03</b>	<b>565 859,77</b>	<b>0,19</b>
3 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND REG 5.35% 12/08/2040	PEN	773 888,03	565 859,77	0,19
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>2 350 046,35</b>	<b>2 693 506,14</b>	<b>0,89</b>
<b>Ordinary Bonds</b>			<b>489 685,48</b>	<b>463 950,53</b>	<b>0,15</b>
<b>MALAYSIA</b>			<b>489 685,48</b>	<b>463 950,53</b>	<b>0,15</b>
<b>Government</b>			<b>489 685,48</b>	<b>463 950,53</b>	<b>0,15</b>
2 000 000,00	MALAYSIA GOVERNMENT BOND 4.893% 08/06/2038	MYR	489 685,48	463 950,53	0,15
<b>Zero-Coupon Bonds</b>			<b>1 860 360,87</b>	<b>2 229 555,61</b>	<b>0,74</b>
<b>EGYPT</b>			<b>1 860 360,87</b>	<b>2 229 555,61</b>	<b>0,74</b>
<b>Government</b>			<b>1 860 360,87</b>	<b>2 229 555,61</b>	<b>0,74</b>
40 000 000,00	EGYPT TREASURY BILLS 0.00% 18/01/2022	EGP	1 860 360,87	2 229 555,61	0,74
<b>INVESTMENT FUNDS</b>			<b>19 541 184,60</b>	<b>19 481 443,58</b>	<b>6,47</b>
<b>UCI Units</b>			<b>19 541 184,60</b>	<b>19 481 443,58</b>	<b>6,47</b>
<b>LUXEMBOURG</b>			<b>19 541 184,60</b>	<b>19 481 443,58</b>	<b>6,47</b>
<b>Finance</b>			<b>19 541 184,60</b>	<b>19 481 443,58</b>	<b>6,47</b>
70 000,00	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	7 000 000,00	6 811 000,00	2,26
61 721,61	EURIZON FUND - BOND SHORT TERM -Z-	EUR	6 044 282,46	6 038 225,20	2,01
58 111,01	EURIZON FUND - MONEY MARKET -Z-	EUR	5 732 023,57	5 726 839,84	1,90
1 400,00	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	700 000,00	840 812,00	0,28
723,21	EURIZON FUND - MONEY MARKET -Z-	USD	64 819,98	64 505,19	0,02
0,14	EURIZON FUND - BOND EMERGING MARKETS -Z-	EUR	58,59	61,35	0,00
<b>Total Portfolio</b>			<b>292 982 005,88</b>	<b>291 364 410,48</b>	<b>96,73</b>

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



## Eurizon Fund - Global Bond

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>147 819,03</b>	<b>63 568 624,78</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>215 717,80</b>	<b>52 224 626,38</b>
100 000	(92)	Sale	EURO BOBL	08/03/2022	EUR	81 880,00	12 258 080,00
100 000	(25)	Sale	LONG GILT	29/03/2022	GBP	71 462,39	3 719 021,68
100 000	(46)	Sale	EURO BUND	08/03/2022	EUR	29 840,00	7 883 020,00
200 000	(78)	Sale	US 2YR NOTE (CBT)	31/03/2022	USD	14 124,50	14 964 307,30
100 000	(15)	Sale	AUSTRALIA 10YR BOND	15/03/2022	AUD	11 700,57	1 334 615,46
100 000	65	Purchase	US 5YR NOTE (CBT)	31/03/2022	USD	3 572,43	6 914 771,74
100 000	(40)	Sale	US 10YR ULTRA	22/03/2022	USD	3 137,91	5 150 810,20
<b>Unrealised loss on future contracts and commitment</b>						<b>(67 898,77)</b>	<b>11 343 998,40</b>
100 000	30	Purchase	EURO BTP	08/03/2022	EUR	(64 601,20)	4 410 300,00
100 000	40	Purchase	US ULTRA BOND	22/03/2022	USD	(3 297,57)	6 933 698,40

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

## Eurizon Fund - Global Bond

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>158 246,31</b>	<b>295 662,96</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>158 246,31</b>	<b>295 662,96</b>	—
15 190 000	PUT	EUR/JPY PUT 126,50 06/01/22	EUR	76 781,14	45,57	—
23 905 000	PUT	USD/CAD PUT 1,28 21/01/22	USD	81 465,17	295 617,39	—

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

## Eurizon Fund - Global Bond

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>(391 802,01)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>964 355,20</b>
17/03/2022	40 000 000,00	BRL 6 078 103,63	EUR 115 779,92
17/03/2022	115 000 000,00	ZAR 7 005 081,55	USD 112 166,09
17/03/2022	6 822 726,74	EUR 580 000 000,00	RUB 108 827,12
17/03/2022	8 925 251,02	EUR 12 000 000 000,00	KRW 91 506,18
17/03/2022	8 920 000,00	AUD 5 617 527,14	EUR 78 273,42
17/03/2022	110 000 000,00	MXN 5 218 463,87	USD 77 352,12
17/03/2022	52 000 000,00	MXN 2 132 535,17	EUR 70 106,24
17/03/2022	6 197 310,69	EUR 7 000 000,00	USD 50 948,03
17/03/2022	6 900 000,00	CAD 4 744 883,43	EUR 50 890,57
17/03/2022	260 000 000,00	INR 2 987 990,58	EUR 50 670,73
17/03/2022	8 005 134,33	EUR 58 000 000,00	CNH 32 196,81
17/03/2022	11 700 000,00	PLN 2 511 379,02	EUR 23 708,42
17/03/2022	1 500 000,00	GBP 1 759 856,34	EUR 23 599,94
17/03/2022	3 969 214,42	EUR 4 500 000,00	USD 17 981,28
17/03/2022	4 460 000,00	AUD 4 719 814,18	NZD 13 498,40
17/03/2022	4 460 000,00	AUD 4 723 006,20	NZD 11 581,48
17/03/2022	4 800 000,00	NOK 466 267,34	EUR 11 031,07
17/03/2022	2 000 000,00	SGD 1 292 826,74	EUR 9 276,72
15/03/2022	2 829 963,88	EUR 10 000 000,00	ILS 7 055,16
17/03/2022	530 120,94	EUR 20 000 000,00	THB 4 539,74
17/03/2022	600 000,00	CHF 575 932,92	EUR 3 365,76
<b>Unrealised loss on forward foreign exchange contracts</b>			<b>(1 356 157,21)</b>
17/03/2022	47 800 000,00	USD 42 294 409,79	EUR (323 533,37)
17/03/2022	6 960 395,35	USD 150 000 000,00	MXN (242 185,59)
17/03/2022	5 099 746,40	USD 110 000 000,00	MXN (181 592,21)
17/03/2022	7 019 561,38	USD 115 000 000,00	ZAR (99 452,05)
17/03/2022	6 438 030,33	EUR 10 200 000,00	AUD (75 104,84)
17/03/2022	427 000 000,00	JPY 3 325 079,30	EUR (67 155,31)
17/03/2022	3 210 120,00	USD 4 500 000,00	AUD (54 790,32)
17/03/2022	3 047 851,26	EUR 20 000 000,00	BRL (49 090,51)
17/03/2022	2 668 989,21	EUR 68 000 000,00	CZK (44 282,22)
17/03/2022	6 000 000 000,00	COP 1 319 696,47	EUR (35 773,27)
17/03/2022	3 236 436,90	USD 4 500 000,00	AUD (31 682,72)
17/03/2022	110 000 000,00	TWD 3 525 076,11	EUR (24 119,41)
17/03/2022	2 087 900,62	EUR 10 000 000,00	MYR (17 689,89)
17/03/2022	4 017 358,20	EUR 1 500 000 000,00	HUF (16 612,51)
17/03/2022	30 000 000,00	PHP 525 578,14	EUR (16 250,08)
17/03/2022	1 000 000 000,00	CLP 1 034 233,12	EUR (15 115,07)
17/03/2022	3 362 063,70	EUR 55 000 000 000,00	IDR (13 137,95)
17/03/2022	9 463 682,92	NZD 8 920 000,00	AUD (12 551,25)
17/03/2022	3 744 146,20	USD 24 000 000,00	CNH (11 592,22)
17/03/2022	1 024 369,76	EUR 19 000 000,00	ZAR (10 385,21)
17/03/2022	30 600 000,00	SEK 2 973 643,26	EUR (4 239,61)
17/03/2022	634 473,40	EUR 1 000 000,00	AUD (4 069,26)
17/03/2022	2 398 259,82	EUR 4 000 000,00	NZD (3 870,24)
17/03/2022	1 200 372,84	EUR 6 000 000,00	RON (1 882,10)

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

## Eurizon Fund - Global Bond

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>559,45</b>	<b>(31 681,84)</b>
CDX.EM.35	USD	L	5 400 000,00	BNP PARIBAS SA	20/06/2026	1 590,46	14 076,33
TURKEY GOVERNMENT INTERNATIONAL BOND	USD	L	3 500 000,00	JP MORGAN AG	20/12/2026	(1 031,01)	(45 758,17)
Counterparty	Currency		Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>						<b>172 059,10</b>	<b>(119 295,04)</b>
BANK OF AMERICA SECURITIES EUROPE SA	INR		320 000 000,00	15/01/2031	88 233,28	(58 503,06)	(127 338,71)
BNP PARIBAS SA	KRW		8 000 000 000,00	09/03/2023	3 756,87	(4 777,08)	(45 629,45)
JP MORGAN AG	MXN		285 000 000,00	21/04/2023	1 678,73	(1 944,06)	(330 192,95)
JP MORGAN AG	NZD		18 500 000,00	09/08/2023	53 353,41	(13 019,59)	(139 828,65)
JP MORGAN AG	KRW		4 500 000 000,00	18/07/2024	8 954,09	(7 345,84)	(40 767,91)
JP MORGAN AG	KRW		7 050 000 000,00	26/08/2024	7 133,75	(6 232,52)	(53 925,60)
JP MORGAN AG	PLN		30 000 000,00	02/11/2026	8 948,97	(27 472,89)	298 038,36

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

## Eurizon Fund - Bond Euro High Yield

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	155 750 450,98	
Banks	(Note 3)	811 892,11	
Other banks and broker accounts	(Notes 2, 3, 9)	810 000,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	35 028,65	
Other interest receivable		2 098 260,96	
Other assets	(Note 10)	3 545,50	
<b>Total assets</b>		<b>159 509 178,20</b>	
<b>Liabilities</b>			
Swap premium received	(Notes 2, 9)	(746 817,88)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(49 359,50)	
Unrealised loss on swap contracts	(Notes 2, 9)	(35 596,48)	
Interest payable on swap contracts	(Notes 2, 9)	(11 000,00)	
Other liabilities		(73 737,94)	
<b>Total liabilities</b>		<b>(916 511,80)</b>	
<b>Total net assets</b>		<b>158 592 666,40</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	101,14	149,310
Class Z Units	EUR	112,10	1 414 641,126

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

## Eurizon Fund - Bond Euro High Yield

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>143 810 053,58</b>
Net income from investments	(Note 2)	5 754 780,68
Interest received on swap contracts	(Note 2)	17 247,09
Other income	(Note 6)	11 623,97
<b>Total income</b>		<b>5 783 651,74</b>
Management fee	(Note 6)	(390 452,10)
Depositary fee	(Note 8)	(39 783,35)
Subscription tax	(Note 4)	(15 335,64)
Interest paid on swap contracts	(Note 2)	(67 661,15)
Other charges and taxes	(Notes 5, 8)	(212 910,01)
<b>Total expenses</b>		<b>(726 142,25)</b>
<b>Net investment income / (loss)</b>		<b>5 057 509,49</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	522 462,50
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(1 608 513,57)
- forward foreign exchange contracts	(Notes 2, 9)	(171 478,26)
- foreign currencies	(Note 2)	12 444,03
- swap contracts	(Notes 2, 9)	(35 596,48)
<b>Net result of operations for the year</b>		<b>3 776 827,71</b>
Subscriptions for the year		73 904 459,85
Redemptions for the year		(62 898 674,74)
<b>Net assets at the end of the year</b>		<b>158 592 666,40</b>

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

## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>154 420 225,89</b>	<b>155 750 450,98</b>	<b>98,21</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>142 040 284,59</b>	<b>143 156 576,54</b>	<b>90,27</b>
<b>Ordinary Bonds</b>			<b>104 915 761,67</b>	<b>105 364 313,02</b>	<b>66,44</b>
<b>FRANCE</b>			<b>18 878 178,17</b>	<b>18 967 932,00</b>	<b>11,96</b>
<b>Consumer Retail</b>			<b>7 860 974,86</b>	<b>7 955 792,00</b>	<b>5,02</b>
1 100 000,00	FAURECIA SE 2.75% 15/02/2027	EUR	1 100 000,00	1 121 340,00	0,71
1 000 000,00	RENAULT SA 2.00% 28/09/2026	EUR	972 300,00	988 210,00	0,62
800 000,00	FAURECIA SA 3.125% 15/06/2026	EUR	841 000,00	820 072,00	0,52
800 000,00	RENAULT SA 2.50% 01/04/2028	EUR	800 000,00	796 384,00	0,50
500 000,00	ELIS SA 2.875% 15/02/2026	EUR	514 934,00	529 970,00	0,34
500 000,00	LA FINANCIERE ATALIAN SASU 5.125% 15/05/2025	EUR	506 000,00	495 700,00	0,31
500 000,00	RENAULT SA 1.125% 04/10/2027	EUR	415 000,00	465 800,00	0,30
400 000,00	FAURECIA SE 3.75% 15/06/2028	EUR	400 000,00	417 864,00	0,26
400 000,00	RENAULT SA 2.50% 02/06/2027	EUR	400 000,00	401 092,00	0,25
400 000,00	FAURECIA SE 2.375% 15/06/2027	EUR	400 098,00	401 000,00	0,25
300 000,00	ELIOR GROUP SA 3.75% 15/07/2026	EUR	300 000,00	307 350,00	0,20
300 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	300 000,00	305 490,00	0,19
300 000,00	RENAULT SA 2.375% 25/05/2026	EUR	300 000,00	302 004,00	0,19
300 000,00	FAURECIA SE 2.375% 15/06/2029	EUR	306 000,00	301 824,00	0,19
200 000,00	BANIJAY ENTERTAINMENT SASU 3.50% 01/03/2025	EUR	205 642,86	201 038,00	0,13
100 000,00	FNAC DARTY SA 1.875% 30/05/2024	EUR	100 000,00	100 654,00	0,06
<b>Telecommunication</b>			<b>4 042 320,00</b>	<b>3 948 352,00</b>	<b>2,49</b>
1 500 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	1 528 720,00	1 458 780,00	0,92
1 200 000,00	ALTICE FRANCE SA 5.875% 01/02/2027	EUR	1 313 600,00	1 253 256,00	0,79
400 000,00	ILIAD HOLDING SASU 5.625% 15/10/2028	EUR	400 000,00	420 884,00	0,27
400 000,00	ILIAD HOLDING SASU 5.125% 15/10/2026	EUR	400 000,00	417 876,00	0,26
400 000,00	ALTICE FRANCE SA 4.25% 15/10/2029	EUR	400 000,00	397 556,00	0,25
<b>Industries</b>			<b>3 140 800,50</b>	<b>3 221 512,00</b>	<b>2,03</b>
1 200 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	1 225 363,00	1 322 088,00	0,83
950 000,00	VALLOUREC SA 8.50% 30/06/2026	EUR	1 011 437,50	979 184,00	0,62
400 000,00	DERICHEBOURG SA 2.25% 15/07/2028	EUR	400 000,00	409 892,00	0,26
300 000,00	PAPREC HOLDING SA 3.50% 01/07/2028	EUR	300 000,00	304 332,00	0,19
200 000,00	GETLINK SE 3.50% 30/10/2025	EUR	204 000,00	206 016,00	0,13
<b>Basic Goods</b>			<b>2 634 832,81</b>	<b>2 635 951,00</b>	<b>1,66</b>
1 100 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	1 178 632,81	1 179 046,00	0,74
900 000,00	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	EUR	900 000,00	853 893,00	0,54
600 000,00	CASINO GUICHARD PERRACHON SA 4.561% 25/01/2023	EUR	556 200,00	603 012,00	0,38
<b>Health</b>			<b>1 199 250,00</b>	<b>1 206 325,00</b>	<b>0,76</b>
700 000,00	CHROME BIDCO SASU 3.50% 31/05/2028	EUR	699 250,00	705 320,00	0,44
500 000,00	CHROME HOLDCO SASU 5.00% 31/05/2029	EUR	500 000,00	501 005,00	0,32
<b>ITALY</b>			<b>15 281 650,54</b>	<b>15 372 764,00</b>	<b>9,69</b>
<b>Industries</b>			<b>3 741 007,14</b>	<b>3 895 005,00</b>	<b>2,45</b>
2 100 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	2 131 950,00	2 289 777,00	1,44
1 200 000,00	SOFIMA HOLDING SPA 3.75% 15/01/2028	EUR	1 207 600,00	1 190 880,00	0,75
200 000,00	REKEEP SPA 7.25% 01/02/2026	EUR	200 000,00	213 032,00	0,13
200 000,00	GAMMA BIDCO SPA 5.125% 15/07/2025	EUR	201 457,14	201 316,00	0,13
<b>Finance</b>			<b>3 739 983,00</b>	<b>3 722 892,00</b>	<b>2,35</b>
1 900 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	2 143 683,00	2 093 173,00	1,32
700 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026	EUR	697 032,00	682 052,00	0,43

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

## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
600 000,00	DOVALUE SPA 3.375% 31/07/2026	EUR	600 000,00	606 894,00	0,38
300 000,00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	299 268,00	340 773,00	0,22
<b>Telecommunication</b>			<b>3 671 726,40</b>	<b>3 610 287,00</b>	<b>2,28</b>
1 300 000,00	TELECOM ITALIA SPA 5.25% 17/03/2055	EUR	1 445 751,90	1 374 347,00	0,87
700 000,00	ZONCOLAN BIDCO SPA 4.875% 21/10/2028	EUR	700 000,00	703 136,00	0,44
650 000,00	TELECOM ITALIA SPA 2.375% 12/10/2027	EUR	667 812,50	640 757,00	0,41
600 000,00	TELECOM ITALIA SPA 3.00% 30/09/2025	EUR	560 940,00	616 854,00	0,39
300 000,00	TELECOM ITALIA SPA 1.625% 18/01/2029	EUR	297 222,00	275 193,00	0,17
<b>Consumer Retail</b>			<b>2 218 254,00</b>	<b>2 249 551,00</b>	<b>1,42</b>
700 000,00	SHIBA BIDCO SPA 4.50% 31/10/2028	EUR	700 000,00	708 421,00	0,45
600 000,00	AUTOSTRADE PER L'ITALIA SPA 2.00% 15/01/2030	EUR	594 594,00	619 434,00	0,39
600 000,00	GAMMA BIDCO SPA 6.25% 15/07/2025	EUR	620 000,00	616 434,00	0,39
300 000,00	PIAGGIO & C SPA 3.625% 30/04/2025	EUR	303 660,00	305 262,00	0,19
<b>Government</b>			<b>905 150,00</b>	<b>883 224,00</b>	<b>0,56</b>
900 000,00	GUALA CLOSURES S 3.25% 15/06/2028	EUR	905 150,00	883 224,00	0,56
<b>Multi-Utilities</b>			<b>505 530,00</b>	<b>510 950,00</b>	<b>0,32</b>
500 000,00	VERDE BIDCO SPA 4.625% 01/10/2026	EUR	505 530,00	510 950,00	0,32
<b>Computing and IT</b>			<b>500 000,00</b>	<b>500 855,00</b>	<b>0,31</b>
500 000,00	ALMAVIVA-THE ITALIAN INNOVATION CO SPA 4.875% 30/10/2026	EUR	500 000,00	500 855,00	0,31
<b>NETHERLANDS</b>			<b>13 456 248,30</b>	<b>13 457 582,00</b>	<b>8,49</b>
<b>Industries</b>			<b>3 752 008,00</b>	<b>3 658 237,00</b>	<b>2,31</b>
900 000,00	OI EUROPEAN GROUP BV 3.125% 15/11/2024	EUR	917 550,00	924 705,00	0,58
900 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	934 458,00	912 582,00	0,58
900 000,00	COMPACT BIDCO BV 5.75% 01/05/2026	EUR	900 000,00	846 378,00	0,53
700 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	700 000,00	676 585,00	0,43
300 000,00	TITAN HOLDINGS II BV 5.125% 15/07/2029	EUR	300 000,00	297 987,00	0,19
<b>Telecommunication</b>			<b>3 176 192,30</b>	<b>3 094 434,00</b>	<b>1,95</b>
1 300 000,00	ZIGGO BOND CO BV 3.375% 28/02/2030	EUR	1 300 000,00	1 267 500,00	0,80
600 000,00	ZIGGO BV 4.25% 15/01/2027	EUR	642 567,30	612 048,00	0,39
600 000,00	UPC HOLDING BV 3.875% 15/06/2029	EUR	630 875,00	611 238,00	0,38
400 000,00	WP/AP TELECOM HOLDINGS IV BV 3.75% 15/01/2029	EUR	400 000,00	404 624,00	0,25
200 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	202 750,00	199 024,00	0,13
<b>Consumer Retail</b>			<b>2 734 048,00</b>	<b>2 786 790,00</b>	<b>1,76</b>
1 300 000,00	DUFREY ONE BV 3.375% 15/04/2028	EUR	1 284 048,00	1 257 945,00	0,79
600 000,00	ZF EUROPE FINANCE BV 3.00% 23/10/2029	EUR	573 000,00	619 812,00	0,39
500 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	477 000,00	502 525,00	0,32
400 000,00	GOODYEAR EUROPE BV 2.75% 15/08/2028	EUR	400 000,00	406 508,00	0,26
<b>Health</b>			<b>2 309 300,00</b>	<b>2 425 892,00</b>	<b>1,53</b>
1 000 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.75% 09/05/2027	EUR	1 000 000,00	996 040,00	0,63
900 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025	EUR	916 800,00	969 777,00	0,61
500 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 31/03/2027	EUR	392 500,00	460 075,00	0,29
<b>Energy</b>			<b>1 484 700,00</b>	<b>1 492 229,00</b>	<b>0,94</b>
700 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	700 000,00	691 208,00	0,44
500 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	500 000,00	499 740,00	0,31
300 000,00	SAIPEM FINANCE INTERNATIONAL BV 2.625% 07/01/2025	EUR	284 700,00	301 281,00	0,19

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



## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>11 445 683,03</b>	<b>11 751 224,00</b>	<b>7,41</b>
<b>Consumer Retail</b>			<b>4 724 310,00</b>	<b>4 810 368,00</b>	<b>3,03</b>
900 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	936 726,00	969 750,00	0,61
900 000,00	DOUGLAS GMBH 6.00% 08/04/2026	EUR	905 850,00	899 829,00	0,57
800 000,00	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	795 088,00	784 328,00	0,49
700 000,00	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	EUR	695 730,00	699 041,00	0,44
400 000,00	SCHAEFFLER AG 3.375% 12/10/2028	EUR	400 000,00	445 736,00	0,28
400 000,00	ZF FINANCE GMBH 3.00% 21/09/2025	EUR	397 720,00	418 068,00	0,26
400 000,00	DEUTSCHE LUFTHANSA AG 3.50% 14/07/2029	EUR	393 196,00	395 516,00	0,25
200 000,00	APCOA PARKING HOLDINGS GMBH 4.625% 15/01/2027	EUR	200 000,00	198 100,00	0,13
<b>Industries</b>			<b>3 230 691,23</b>	<b>3 286 503,00</b>	<b>2,07</b>
800 000,00	HAPAG-LLOYD AG 2.50% 15/04/2028	EUR	800 000,00	828 624,00	0,52
700 000,00	PCF GMBH 4.75% 15/04/2026	EUR	717 000,00	722 232,00	0,46
700 000,00	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	694 722,00	704 879,00	0,44
600 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	618 969,23	619 968,00	0,39
400 000,00	NOVELIS SHEET INGOT GMBH 3.375% 15/04/2029	EUR	400 000,00	410 800,00	0,26
<b>Raw materials</b>			<b>2 500 694,30</b>	<b>2 581 275,00</b>	<b>1,63</b>
1 500 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	1 499 588,00	1 541 445,00	0,97
1 000 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	1 001 106,30	1 039 830,00	0,66
<b>Health</b>			<b>704 987,50</b>	<b>729 869,00</b>	<b>0,46</b>
700 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028	EUR	704 987,50	729 869,00	0,46
<b>Finance</b>			<b>285 000,00</b>	<b>343 209,00</b>	<b>0,22</b>
300 000,00	DEUTSCHE BANK AG 4.50% 19/05/2026	EUR	285 000,00	343 209,00	0,22
<b>UNITED KINGDOM</b>			<b>9 675 241,40</b>	<b>9 987 281,38</b>	<b>6,30</b>
<b>Consumer Retail</b>			<b>4 696 268,43</b>	<b>4 977 400,70</b>	<b>3,14</b>
1 800 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 6.875% 15/11/2026	EUR	1 798 500,00	2 038 716,00	1,29
1 100 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	1 094 052,93	1 078 858,00	0,68
400 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/07/2028	EUR	400 000,00	407 932,00	0,26
400 000,00	TI AUTOMOTIVE FINANCE PLC 3.75% 15/04/2029	EUR	400 000,00	403 724,00	0,25
300 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	323 625,00	323 928,00	0,20
200 000,00	TRAVIS PERKINS PLC 3.75% 17/02/2026	GBP	224 152,96	246 287,97	0,16
200 000,00	MARKS & SPENCER PLC 3.75% 19/05/2026	GBP	222 361,29	243 481,88	0,15
200 000,00	CONSTELLATION AUTOMOTIVE FINANCING PLC 4.875% 15/07/2027	GBP	233 576,25	234 472,85	0,15
<b>Telecommunication</b>			<b>1 802 625,00</b>	<b>1 796 706,00</b>	<b>1,13</b>
1 400 000,00	VIRGIN MEDIA FINANCE PLC 3.75% 15/07/2030	EUR	1 402 625,00	1 399 566,00	0,88
400 000,00	VMED O2 UK FINANCING I PLC 3.25% 31/01/2031	EUR	400 000,00	397 140,00	0,25
<b>Basic Goods</b>			<b>1 467 934,22</b>	<b>1 454 716,53</b>	<b>0,92</b>
1 000 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	1 003 750,00	1 000 130,00	0,63
200 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	228 267,63	229 441,90	0,15
200 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	235 916,59	225 144,63	0,14
<b>Industries</b>			<b>1 091 168,75</b>	<b>1 157 097,15</b>	<b>0,73</b>
1 045 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	1 091 168,75	1 157 097,15	0,73
<b>Raw materials</b>			<b>617 245,00</b>	<b>601 361,00</b>	<b>0,38</b>
500 000,00	INEOS QUATTRO FINANCE 1 PLC 3.75% 15/07/2026	EUR	517 245,00	501 955,00	0,32
100 000,00	INEOS QUATTRO FINANCE 2 PLC 2.50% 15/01/2026	EUR	100 000,00	99 406,00	0,06

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

## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>9 231 683,16</b>	<b>8 871 471,46</b>	<b>5,59</b>
<b>Telecommunication</b>			<b>4 040 392,88</b>	<b>3 887 705,76</b>	<b>2,45</b>
1 400 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	1 499 040,00	1 433 166,00	0,90
1 300 000,00	MATTERHORN TELECOM SA 3.125% 15/09/2026	EUR	1 312 318,00	1 295 489,00	0,82
900 000,00	ALTICE FINANCING SA 4.25% 15/08/2029	EUR	900 000,00	880 047,00	0,55
300 000,00	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034	USD	329 034,88	279 003,76	0,18
<b>Consumer Retail</b>			<b>3 414 284,12</b>	<b>3 337 661,70</b>	<b>2,10</b>
1 500 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	1 483 750,00	1 419 855,00	0,89
1 200 000,00	SUMMER BC HOLDCO B SARL 5.75% 31/10/2026	EUR	1 267 500,00	1 248 648,00	0,79
300 000,00	DANA FINANCING LUXEMBOURG SARL 3.00% 15/07/2029	EUR	300 000,00	303 198,00	0,19
200 000,00	SAMSONITE FINCO SARL 3.50% 15/05/2026	EUR	186 000,00	194 092,00	0,12
169 834,09	CIRSA FINANCE INTERNATIONAL SARL 6.25% 20/12/2023	EUR	177 034,12	171 868,70	0,11
<b>Finance</b>			<b>777 006,16</b>	<b>662 368,00</b>	<b>0,42</b>
800 000,00	ADLER GROUP SA 2.25% 14/01/2029	EUR	777 006,16	662 368,00	0,42
<b>Industries</b>			<b>500 000,00</b>	<b>487 558,00</b>	<b>0,31</b>
400 000,00	INPOST SA 2.25% 15/07/2027	EUR	400 000,00	391 032,00	0,25
100 000,00	KLEOPATRA FINCO SARL 4.25% 01/03/2026	EUR	100 000,00	96 526,00	0,06
<b>Multi-Utilities</b>			<b>300 000,00</b>	<b>295 068,00</b>	<b>0,18</b>
300 000,00	CONTOURGLOBAL POWER HOLDINGS SA 3.125% 01/01/2028	EUR	300 000,00	295 068,00	0,18
<b>Health</b>			<b>200 000,00</b>	<b>201 110,00</b>	<b>0,13</b>
200 000,00	CIDRON AIDA FINCO SARL 5.00% 01/04/2028	EUR	200 000,00	201 110,00	0,13
<b>UNITED STATES</b>			<b>7 341 700,97</b>	<b>7 616 401,09</b>	<b>4,80</b>
<b>Consumer Retail</b>			<b>2 575 841,97</b>	<b>2 830 979,09</b>	<b>1,78</b>
1 100 000,00	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	EUR	896 500,00	1 150 974,00	0,72
700 000,00	WMG ACQUISITION CORP 2.25% 15/08/2031	EUR	700 000,00	691 439,00	0,44
500 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP/ATLAS LUXCO 4 SARL 4.875% 01/06/2028	GBP	579 341,97	577 946,09	0,36
400 000,00	WMG ACQUISITION CORP 2.75% 15/07/2028	EUR	400 000,00	410 620,00	0,26
<b>Industries</b>			<b>2 021 260,00</b>	<b>2 033 640,00</b>	<b>1,28</b>
1 200 000,00	BELDEN INC 3.375% 15/07/2031	EUR	1 205 000,00	1 232 460,00	0,78
600 000,00	SILGAN HOLDINGS INC 3.25% 15/03/2025	EUR	616 260,00	602 700,00	0,38
200 000,00	SILGAN HOLDINGS INC 2.25% 01/06/2028	EUR	200 000,00	198 480,00	0,12
<b>Computing and IT</b>			<b>1 615 449,00</b>	<b>1 613 572,00</b>	<b>1,02</b>
800 000,00	IQVIA INC 2.25% 15/01/2028	EUR	815 449,00	804 288,00	0,51
400 000,00	IQVIA INC 2.875% 15/06/2028	EUR	400 000,00	410 568,00	0,26
400 000,00	IQVIA INC 2.25% 15/03/2029	EUR	400 000,00	398 716,00	0,25
<b>Health</b>			<b>1 129 150,00</b>	<b>1 138 210,00</b>	<b>0,72</b>
900 000,00	AVANTOR FUNDING INC 3.875% 15/07/2028	EUR	929 150,00	936 756,00	0,59
200 000,00	ORGANON & CO VIA ORGANON FOREIGN DEBT CO-ISSUER BV 2.875% 30/04/2028	EUR	200 000,00	201 454,00	0,13
<b>SPAIN</b>			<b>5 531 054,00</b>	<b>5 457 597,00</b>	<b>3,44</b>
<b>Telecommunication</b>			<b>1 518 073,00</b>	<b>1 525 530,00</b>	<b>0,96</b>
1 500 000,00	LORCA TELECOM BONDCO SA 4.00% 18/09/2027	EUR	1 518 073,00	1 525 530,00	0,96
<b>Health</b>			<b>1 339 111,00</b>	<b>1 298 687,00</b>	<b>0,82</b>
1 300 000,00	GRIFOLS SA 2.25% 15/11/2027	EUR	1 339 111,00	1 298 687,00	0,82

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

## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>1 075 120,00</b>	<b>1 055 947,00</b>	<b>0,67</b>
700 000,00	CELLNEX FINANCE CO SA 2.00% 15/02/2033	EUR	675 920,00	665 315,00	0,42
400 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	EUR	399 200,00	390 632,00	0,25
<b>Basic Goods</b>			<b>700 000,00</b>	<b>702 947,00</b>	<b>0,44</b>
700 000,00	GRIFOLS ESCROW ISSUER 3.875% 15/10/2028	EUR	700 000,00	702 947,00	0,44
<b>Finance</b>			<b>593 500,00</b>	<b>572 440,00</b>	<b>0,36</b>
500 000,00	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	593 500,00	572 440,00	0,36
<b>Consumer Retail</b>			<b>305 250,00</b>	<b>302 046,00</b>	<b>0,19</b>
300 000,00	GESTAMP AUTOMOCION SA 3.25% 30/04/2026	EUR	305 250,00	302 046,00	0,19
<b>IRELAND</b>			<b>3 478 442,85</b>	<b>3 464 264,80</b>	<b>2,19</b>
<b>Industries</b>			<b>1 838 532,85</b>	<b>1 855 938,80</b>	<b>1,17</b>
900 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.75% 15/07/2027	GBP	1 033 260,85	1 072 546,80	0,68
600 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	600 000,00	587 544,00	0,37
200 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	205 272,00	195 848,00	0,12
<b>Telecommunication</b>			<b>1 639 910,00</b>	<b>1 608 326,00</b>	<b>1,02</b>
1 000 000,00	EIRCOM FINANCE DAC 3.50% 15/05/2026	EUR	1 040 410,00	1 015 170,00	0,64
400 000,00	EIRCOM FINANCE DAC 2.625% 15/02/2027	EUR	399 500,00	392 956,00	0,25
200 000,00	EIRCOM FINANCE DAC 1.75% 01/11/2024	EUR	200 000,00	200 200,00	0,13
<b>SWEDEN</b>			<b>2 576 269,12</b>	<b>2 618 532,00</b>	<b>1,65</b>
<b>Consumer Retail</b>			<b>1 701 966,00</b>	<b>1 713 720,00</b>	<b>1,08</b>
1 080 000,00	VERISURE MIDHOLDING AB 5.25% 15/02/2029	EUR	1 101 966,00	1 095 930,00	0,69
400 000,00	VERISURE HOLDING AB 3.875% 15/07/2026	EUR	400 000,00	407 536,00	0,26
200 000,00	DOMETIC GROUP AB 3.00% 08/05/2026	EUR	200 000,00	210 254,00	0,13
<b>Finance</b>			<b>874 303,12</b>	<b>904 812,00</b>	<b>0,57</b>
600 000,00	INTRUM AB 3.125% 15/07/2024	EUR	565 200,00	601 224,00	0,38
300 000,00	INTRUM AB 3.50% 15/07/2026	EUR	309 103,12	303 588,00	0,19
<b>AUSTRIA</b>			<b>1 940 160,00</b>	<b>1 901 754,00</b>	<b>1,20</b>
<b>Computing and IT</b>			<b>1 940 160,00</b>	<b>1 901 754,00</b>	<b>1,20</b>
1 800 000,00	AMS AG 6.00% 31/07/2025	EUR	1 940 160,00	1 901 754,00	1,20
<b>JAPAN</b>			<b>1 849 762,50</b>	<b>1 703 376,00</b>	<b>1,07</b>
<b>Telecommunication</b>			<b>1 849 762,50</b>	<b>1 703 376,00</b>	<b>1,07</b>
800 000,00	SOFTBANK GROUP CORP 3.375% 06/07/2029	EUR	800 000,00	745 336,00	0,47
500 000,00	SOFTBANK GROUP CORP 4.00% 19/09/2029	EUR	549 762,50	483 845,00	0,30
500 000,00	SOFTBANK GROUP CORP 2.875% 06/01/2027	EUR	500 000,00	474 195,00	0,30
<b>BELGIUM</b>			<b>1 003 500,00</b>	<b>951 360,00</b>	<b>0,60</b>
<b>Basic Goods</b>			<b>1 003 500,00</b>	<b>951 360,00</b>	<b>0,60</b>
1 000 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	1 003 500,00	951 360,00	0,60
<b>FINLAND</b>			<b>805 505,00</b>	<b>800 952,00</b>	<b>0,51</b>
<b>Raw materials</b>			<b>805 505,00</b>	<b>800 952,00</b>	<b>0,51</b>
800 000,00	AHLSTROM-MUNKSJO HOLDING 3 OY 3.625% 04/02/2028	EUR	805 505,00	800 952,00	0,51

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## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>JERSEY</b>			<b>602 082,63</b>	<b>622 345,29</b>	<b>0,39</b>
<b>Consumer Retail</b>			<b>602 082,63</b>	<b>622 345,29</b>	<b>0,39</b>
500 000,00	ADIANT GLOBAL HOLDINGS LTD 3.50% 15/08/2024	EUR	486 000,00	505 490,00	0,32
100 000,00	WHEEL BIDCO LTD 6.75% 15/07/2026	GBP	116 082,63	116 855,29	0,07
<b>CAYMAN ISLANDS</b>			<b>610 350,00</b>	<b>612 120,00</b>	<b>0,39</b>
<b>Telecommunication</b>			<b>610 350,00</b>	<b>612 120,00</b>	<b>0,39</b>
600 000,00	UPCB FINANCE VII LTD 3.625% 15/06/2029	EUR	610 350,00	612 120,00	0,39
<b>NORWAY</b>			<b>508 250,00</b>	<b>512 385,00</b>	<b>0,32</b>
<b>Telecommunication</b>			<b>508 250,00</b>	<b>512 385,00</b>	<b>0,32</b>
500 000,00	ADEVINTA ASA 3.00% 15/11/2027	EUR	508 250,00	512 385,00	0,32
<b>GREECE</b>			<b>300 000,00</b>	<b>302 079,00</b>	<b>0,19</b>
<b>Multi-Utilities</b>			<b>300 000,00</b>	<b>302 079,00</b>	<b>0,19</b>
300 000,00	PUBLIC POWER CORP 3.375% 31/07/2028	EUR	300 000,00	302 079,00	0,19
<b>SUPRANATIONALS</b>			<b>200 000,00</b>	<b>197 858,00</b>	<b>0,13</b>
<b>Industries</b>			<b>200 000,00</b>	<b>197 858,00</b>	<b>0,13</b>
200 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 2.00% 01/09/2028	EUR	200 000,00	197 858,00	0,13
<b>TURKEY</b>			<b>200 000,00</b>	<b>195 034,00</b>	<b>0,12</b>
<b>Consumer Retail</b>			<b>200 000,00</b>	<b>195 034,00</b>	<b>0,12</b>
200 000,00	ARCELIK AS 3.00% 27/05/2026	EUR	200 000,00	195 034,00	0,12
<b>Floating Rate Notes</b>			<b>37 124 522,92</b>	<b>37 792 263,52</b>	<b>23,83</b>
<b>ITALY</b>			<b>11 381 610,00</b>	<b>11 822 329,20</b>	<b>7,45</b>
<b>Finance</b>			<b>10 579 910,00</b>	<b>11 008 138,20</b>	<b>6,94</b>
2 200 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	1 987 200,00	2 246 310,00	1,42
1 200 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	1 200 000,00	1 288 416,00	0,81
1 000 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	1 108 500,00	1 087 370,00	0,69
1 000 000,00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	1 014 655,00	1 080 610,00	0,68
900 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	1 018 570,00	1 007 046,00	0,63
610 000,00	INTESA SANPAOLO SPA FRN 29/12/2049	EUR	747 250,00	740 491,20	0,47
700 000,00	BANCO BPM SPA FRN 01/10/2029	EUR	699 125,00	727 118,00	0,46
700 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	696 710,00	704 067,00	0,44
700 000,00	INTESA SANPAOLO SPA REG FRN 31/12/2099	EUR	696 125,00	691 656,00	0,44
400 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	411 775,00	444 512,00	0,28
400 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	400 000,00	405 100,00	0,25
400 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	400 000,00	384 152,00	0,24
200 000,00	ICCREA BANCA SPA FRN 18/01/2032	EUR	200 000,00	201 290,00	0,13
<b>Consumer Retail</b>			<b>501 700,00</b>	<b>499 575,00</b>	<b>0,31</b>
500 000,00	SISAL PAY SPA FRN 17/12/2026	EUR	501 700,00	499 575,00	0,31
<b>Energy</b>			<b>300 000,00</b>	<b>314 616,00</b>	<b>0,20</b>
300 000,00	ENI SPA FRN 31/12/2099	EUR	300 000,00	314 616,00	0,20
<b>NETHERLANDS</b>			<b>7 650 614,58</b>	<b>7 677 627,00</b>	<b>4,84</b>
<b>Telecommunication</b>			<b>4 938 224,00</b>	<b>4 885 535,00</b>	<b>3,08</b>
1 500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 494 500,00	1 431 915,00	0,90
1 100 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	1 092 643,00	1 101 342,00	0,70
1 000 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	1 088 480,00	1 096 550,00	0,69

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## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
700 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	763 651,00	752 318,00	0,47
500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	498 950,00	503 410,00	0,32
<b>Energy</b>			<b>2 512 390,58</b>	<b>2 584 480,00</b>	<b>1,63</b>
1 400 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	1 478 640,58	1 502 830,00	0,95
1 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	1 033 750,00	1 081 650,00	0,68
<b>Multi-Utilities</b>			<b>200 000,00</b>	<b>207 612,00</b>	<b>0,13</b>
200 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	200 000,00	207 612,00	0,13
<b>FRANCE</b>			<b>4 880 050,00</b>	<b>4 915 713,07</b>	<b>3,10</b>
<b>Multi-Utilities</b>			<b>3 367 577,00</b>	<b>3 417 612,00</b>	<b>2,16</b>
1 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	1 013 000,00	1 028 650,00	0,65
600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	672 000,00	663 642,00	0,42
500 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	492 749,00	500 760,00	0,32
400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	395 840,00	413 012,00	0,26
400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	397 132,00	410 080,00	0,26
400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	396 856,00	401 468,00	0,25
<b>Raw materials</b>			<b>1 346 814,00</b>	<b>1 321 680,00</b>	<b>0,83</b>
1 200 000,00	SOLVAY FINANCE SA FRN 29/12/2049	EUR	1 346 814,00	1 321 680,00	0,83
<b>Finance</b>			<b>165 659,00</b>	<b>176 421,07</b>	<b>0,11</b>
200 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	165 659,00	176 421,07	0,11
<b>GERMANY</b>			<b>3 466 719,00</b>	<b>3 633 869,00</b>	<b>2,29</b>
<b>Finance</b>			<b>2 495 719,00</b>	<b>2 653 463,00</b>	<b>1,67</b>
1 000 000,00	DEUTSCHE BANK AG FRN 30/04/2027	EUR	1 000 240,00	1 009 170,00	0,63
800 000,00	DEUTSCHE BANK AG FRN 19/05/2031	EUR	795 952,00	937 816,00	0,59
600 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	600 000,00	597 498,00	0,38
100 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	99 527,00	108 979,00	0,07
<b>Computing and IT</b>			<b>971 000,00</b>	<b>980 406,00</b>	<b>0,62</b>
900 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	971 000,00	980 406,00	0,62
<b>UNITED KINGDOM</b>			<b>3 158 396,00</b>	<b>3 137 985,00</b>	<b>1,98</b>
<b>Basic Goods</b>			<b>1 293 670,00</b>	<b>1 274 286,00</b>	<b>0,81</b>
1 300 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	1 293 670,00	1 274 286,00	0,81
<b>Telecommunication</b>			<b>1 236 706,00</b>	<b>1 209 483,00</b>	<b>0,76</b>
1 100 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	1 236 706,00	1 209 483,00	0,76
<b>Finance</b>			<b>628 020,00</b>	<b>654 216,00</b>	<b>0,41</b>
600 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	628 020,00	654 216,00	0,41
<b>SPAIN</b>			<b>2 589 711,54</b>	<b>2 592 415,00</b>	<b>1,64</b>
<b>Finance</b>			<b>2 589 711,54</b>	<b>2 592 415,00</b>	<b>1,64</b>
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	657 750,00	667 170,00	0,42
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	672 000,00	636 828,00	0,40
400 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	400 000,00	402 516,00	0,26
400 000,00	CAIXABANK SA FRN 31/12/2099	EUR	400 000,00	379 132,00	0,24
300 000,00	BANCO DE SABADELL SA FRN 17/01/2030	EUR	259 961,54	294 747,00	0,19
200 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	200 000,00	212 022,00	0,13
<b>PORTUGAL</b>			<b>1 969 150,00</b>	<b>1 989 144,00</b>	<b>1,25</b>
<b>Finance</b>			<b>1 969 150,00</b>	<b>1 989 144,00</b>	<b>1,25</b>
800 000,00	BANCO COMERCIAL PORTUGUES SA FRN 17/05/2032	EUR	800 000,00	785 448,00	0,49
700 000,00	BANCO COMERCIAL PORTUGUES SA FRN 07/12/2027	EUR	669 150,00	708 666,00	0,45
500 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	500 000,00	495 030,00	0,31

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## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>1 130 359,00</b>	<b>1 133 418,00</b>	<b>0,72</b>
<b>Industries</b>			<b>1 130 359,00</b>	<b>1 133 418,00</b>	<b>0,72</b>
1 100 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	1 130 359,00	1 133 418,00	0,72
<b>BELGIUM</b>			<b>627 852,00</b>	<b>624 498,00</b>	<b>0,39</b>
<b>Raw materials</b>			<b>627 852,00</b>	<b>624 498,00</b>	<b>0,39</b>
400 000,00	SOLVAY SA FRN 31/12/2099	EUR	429 100,00	420 508,00	0,26
200 000,00	SOLVAY SA FRN 31/12/2099	EUR	198 752,00	203 990,00	0,13
<b>FINLAND</b>			<b>170 060,80</b>	<b>167 265,25</b>	<b>0,11</b>
<b>Finance</b>			<b>170 060,80</b>	<b>167 265,25</b>	<b>0,11</b>
200 000,00	NORDEA BANK ABP FRN 31/12/2099	USD	170 060,80	167 265,25	0,11
<b>SWEDEN</b>			<b>100 000,00</b>	<b>98 000,00</b>	<b>0,06</b>
<b>Finance</b>			<b>100 000,00</b>	<b>98 000,00</b>	<b>0,06</b>
100 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	100 000,00	98 000,00	0,06
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>2 539 731,16</b>	<b>2 645 616,15</b>	<b>1,67</b>
<b>Ordinary Bonds</b>			<b>1 027 524,00</b>	<b>1 078 697,92</b>	<b>0,68</b>
<b>UNITED STATES</b>			<b>498 698,40</b>	<b>528 775,18</b>	<b>0,33</b>
<b>Consumer Retail</b>			<b>498 698,40</b>	<b>528 775,18</b>	<b>0,33</b>
500 000,00	TENNECO INC 5.125% 15/04/2029	USD	414 096,00	433 384,73	0,27
100 000,00	TENNECO INC 7.875% 15/01/2029	USD	84 602,40	95 390,45	0,06
<b>IRELAND</b>			<b>349 982,80</b>	<b>356 099,27</b>	<b>0,23</b>
<b>Industries</b>			<b>349 982,80</b>	<b>356 099,27</b>	<b>0,23</b>
200 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 5.25% 30/04/2025	USD	185 211,00	182 173,80	0,12
200 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 4.00% 01/09/2029	USD	164 771,80	173 925,47	0,11
<b>MEXICO</b>			<b>178 842,80</b>	<b>193 823,47</b>	<b>0,12</b>
<b>Industries</b>			<b>178 842,80</b>	<b>193 823,47</b>	<b>0,12</b>
200 000,00	CEMEX SAB DE CV 7.375% 05/06/2027	USD	178 842,80	193 823,47	0,12
<b>Floating Rate Notes</b>			<b>1 512 207,16</b>	<b>1 566 918,23</b>	<b>0,99</b>
<b>UNITED KINGDOM</b>			<b>826 049,06</b>	<b>856 711,42</b>	<b>0,54</b>
<b>Telecommunication</b>			<b>826 049,06</b>	<b>856 711,42</b>	<b>0,54</b>
500 000,00	VODAFONE GROUP PLC FRN 04/06/2081	USD	408 330,00	435 561,13	0,27
400 000,00	VODAFONE GROUP PLC FRN 04/04/2079	USD	417 719,06	421 150,29	0,27
<b>ITALY</b>			<b>516 817,30</b>	<b>525 039,69</b>	<b>0,33</b>
<b>Finance</b>			<b>516 817,30</b>	<b>525 039,69</b>	<b>0,33</b>
500 000,00	UNICREDIT SPA FRN 02/04/2034	USD	516 817,30	525 039,69	0,33
<b>FRANCE</b>			<b>169 340,80</b>	<b>185 167,12</b>	<b>0,12</b>
<b>Finance</b>			<b>169 340,80</b>	<b>185 167,12</b>	<b>0,12</b>
200 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	169 340,80	185 167,12	0,12

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

## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>9 840 210,14</b>	<b>9 948 258,29</b>	<b>6,27</b>
<b>UCI Units</b>			<b>9 840 210,14</b>	<b>9 948 258,29</b>	<b>6,27</b>
<b>LUXEMBOURG</b>			<b>9 840 210,14</b>	<b>9 948 258,29</b>	<b>6,27</b>
<b>Finance</b>			<b>9 840 210,14</b>	<b>9 948 258,29</b>	<b>6,27</b>
74 773,27	EURIZON FUND - MONEY MARKET -Z-	EUR	7 375 954,26	7 368 905,96	4,65
3 491,71	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	1 979 356,46	2 097 052,39	1,32
5 407,39	EURIZON FUND - MONEY MARKET -Z2-	USD	484 899,42	482 299,94	0,30
<b>Total Portfolio</b>			<b>154 420 225,89</b>	<b>155 750 450,98</b>	<b>98,21</b>

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

## Eurizon Fund - Bond Euro High Yield

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(14 330,85)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>35 028,65</b>
10/03/2022	4 601 647,74	EUR	5 200 000,00	USD	35 028,65
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(49 359,50)</b>
10/03/2022	2 232 682,40	EUR	1 900 000,00	GBP	(26 843,38)
14/01/2022	1 173 578,61	EUR	1 000 000,00	GBP	(17 234,50)
10/03/2022	700 000,00	USD	620 018,81	EUR	(5 281,62)

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



## Eurizon Fund - Bond Euro High Yield

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(11 000,00)</b>	<b>(35 596,48)</b>
CDX.NA.HY.36	EUR	L	3 300 000,00	BANK OF AMERICA SECURITIES EUROPE S.A.	20/12/2026	(5 500,00)	(8 548,22)
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	1 700 000,00	BNP PARIBAS S.A.	20/12/2026	(2 833,33)	(14 357,05)
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	1 600 000,00	BNP PARIBAS S.A.	20/12/2026	(2 666,67)	(12 691,21)

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

## Eurizon Fund - Bond High Yield

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	4 556 557 236,70	
Banks	(Note 3)	7 304 286,91	
Other banks and broker accounts	(Notes 2, 3, 9)	35 350 000,26	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	2 260 561,76	
Other interest receivable		62 245 315,86	
Receivable on subscriptions		1 120 974,36	
Other assets	(Note 10)	50 485,35	
<b>Total assets</b>		<b>4 664 888 861,20</b>	
<b>Liabilities</b>			
Swap premium received	(Notes 2, 9)	(20 926 039,77)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(13 165 186,37)	
Unrealised loss on swap contracts	(Notes 2, 9)	(993 417,02)	
Interest payable on swap contracts	(Notes 2, 9)	(308 166,67)	
Payable on investments purchased		(1 655 000,02)	
Payable on redemptions		(4 695 699,68)	
Other liabilities		(3 226 307,92)	
<b>Total liabilities</b>		<b>(44 969 817,45)</b>	
<b>Total net assets</b>		<b>4 619 919 043,75</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class D Units	EUR	147,25	381 632,210
Class D2 Units	USD	167,95	6 208,961
Class Du2 Units	USD	104,34	545,261
Class R Units	EUR	242,59	4 530 637,046
Class R2 Units	USD	278,42	2 847,491
Class RD Units	EUR	101,65	27 224,799
Class Ru2 Units	USD	130,63	4 507,599
Class Ru9 Units	HUF	109,67	35 238,617
Class X Units	EUR	112,67	2 090 275,339
Class Z Units	EUR	281,09	10 759 968,224
Class Z2 Units	USD	123,09	983,066
Class Z7 Units	CHF	112,86	100,000
Class ZD Units	EUR	103,33	1 930 438,799
Class Zu2 Units	USD	107,16	92,713

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

## Eurizon Fund - Bond High Yield

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>3 926 834 458,73</b>
Net income from investments	(Note 2)	174 642 803,10
Interest received on swap contracts	(Note 2)	459 922,56
Other income	(Note 6)	271 002,12
<b>Total income</b>		<b>175 373 727,78</b>
Management fee	(Note 6)	(21 084 227,21)
Performance fee	(Note 7)	(11 401,42)
Depositary fee	(Note 8)	(1 114 316,52)
Subscription tax	(Note 4)	(848 528,70)
Interest paid on swap contracts	(Note 2)	(1 942 695,12)
Other charges and taxes	(Notes 5, 8)	(6 303 907,34)
<b>Total expenses</b>		<b>(31 305 076,31)</b>
<b>Net investment income / (loss)</b>		<b>144 068 651,47</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(23 183 351,46)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	2 101 192,42
- forward foreign exchange contracts	(Notes 2, 9)	(35 831 806,97)
- foreign currencies	(Note 2)	539 808,29
- swap contracts	(Notes 2, 9)	(993 417,02)
<b>Net result of operations for the year</b>		<b>86 701 076,73</b>
Subscriptions for the year		2 118 919 971,72
Redemptions for the year		(1 508 645 943,41)
Dividend distributions	(Note 14)	(3 890 520,02)
<b>Net assets at the end of the year</b>		<b>4 619 919 043,75</b>

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>4 503 496 289,57</b>	<b>4 556 557 236,70</b>	<b>98,63</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>3 984 349 630,06</b>	<b>4 025 305 777,35</b>	<b>87,13</b>
<b>Ordinary Bonds</b>			<b>2 848 862 905,91</b>	<b>2 868 106 758,00</b>	<b>62,08</b>
<b>FRANCE</b>			<b>466 522 052,86</b>	<b>469 228 433,96</b>	<b>10,16</b>
<b>Consumer Retail</b>			<b>195 376 632,66</b>	<b>197 839 594,76</b>	<b>4,28</b>
30 800 000,00	FAURECIA SE 2.75% 15/02/2027	EUR	30 800 000,00	31 397 520,00	0,68
29 400 000,00	RENAULT SA 2.50% 01/04/2028	EUR	29 400 000,00	29 267 112,00	0,63
20 900 000,00	FAURECIA SE 2.375% 15/06/2027	EUR	21 025 000,00	20 952 250,00	0,45
16 200 000,00	FAURECIA SE 3.75% 15/06/2028	EUR	16 500 000,00	16 923 492,00	0,37
12 389 000,00	BANIJAY ENTERTAINMENT SASU 3.50% 01/03/2025	EUR	12 293 966,93	12 453 298,91	0,27
11 800 000,00	RENAULT SA 2.50% 02/06/2027	EUR	11 800 000,00	11 832 214,00	0,26
10 000 000,00	ELIS SA 2.875% 15/02/2026	EUR	10 573 000,00	10 599 400,00	0,23
10 600 000,00	ELIS SA 1.625% 03/04/2028	EUR	10 621 358,21	10 552 088,00	0,23
9 500 000,00	FAURECIA SA 3.125% 15/06/2026	EUR	9 867 559,52	9 738 355,00	0,21
7 600 000,00	GOLDSTORY SASU 5.375% 01/03/2026	EUR	7 639 450,38	7 758 004,00	0,17
7 400 000,00	RENAULT SA 2.375% 25/05/2026	EUR	7 400 000,00	7 449 432,00	0,16
7 400 000,00	RENAULT SA 1.125% 04/10/2027	EUR	6 142 000,00	6 893 840,00	0,15
6 000 000,00	ELIOR GROUP SA 3.75% 15/07/2026	EUR	6 000 000,00	6 147 000,00	0,13
5 300 000,00	FNAC DARTY SA 1.875% 30/05/2024	EUR	5 300 000,00	5 334 662,00	0,12
4 300 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	4 300 000,00	4 378 690,00	0,09
2 000 000,00	RENAULT SA 1.25% 24/06/2025	EUR	1 730 000,00	1 963 100,00	0,04
1 700 000,00	FAURECIA SE 2.375% 15/06/2029	EUR	1 733 000,00	1 710 336,00	0,04
1 037 000,00	PSA TRESORERIE GIE 6.00% 19/09/2033	EUR	1 278 997,62	1 500 590,85	0,03
1 000 000,00	RENAULT SA 2.00% 28/09/2026	EUR	972 300,00	988 210,00	0,02
<b>Telecommunication</b>			<b>103 806 012,47</b>	<b>103 419 997,86</b>	<b>2,24</b>
32 500 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	32 496 249,16	31 606 900,00	0,68
28 968 000,00	ALTICE FRANCE SA 5.875% 01/02/2027	EUR	30 344 991,60	30 253 599,84	0,65
15 000 000,00	ALTICE FRANCE SA 5.50% 15/10/2029	USD	12 805 740,00	13 058 392,05	0,28
10 000 000,00	ALTICE FRANCE SA 5.125% 15/07/2029	USD	8 385 390,00	8 578 352,32	0,19
7 400 000,00	ALTICE FRANCE SA 4.125% 15/01/2029	EUR	7 481 250,00	7 346 942,00	0,16
4 800 000,00	ILIAD HOLDING SASU 5.625% 15/10/2028	EUR	4 800 000,00	5 050 608,00	0,11
4 700 000,00	ILIAD HOLDING SASU 5.125% 15/10/2026	EUR	4 700 000,00	4 910 043,00	0,11
3 000 000,00	ALTICE FRANCE SA 5.50% 15/01/2028	USD	2 792 391,71	2 615 160,65	0,06
<b>Industries</b>			<b>85 193 221,49</b>	<b>87 490 300,00</b>	<b>1,89</b>
35 100 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	35 999 525,00	38 671 074,00	0,84
23 000 000,00	VALLOUREC SA 8.50% 30/06/2026	EUR	24 480 050,00	23 706 560,00	0,51
13 000 000,00	GETLINK SE 3.50% 30/10/2025	EUR	13 213 646,49	13 391 040,00	0,29
6 100 000,00	PAPREC HOLDING SA 3.50% 01/07/2028	EUR	6 100 000,00	6 188 084,00	0,13
5 400 000,00	DERICHEBOURG SA 2.25% 15/07/2028	EUR	5 400 000,00	5 533 542,00	0,12
<b>Basic Goods</b>			<b>53 362 436,24</b>	<b>51 524 505,34</b>	<b>1,12</b>
16 400 000,00	CASINO GUICHARD PERRACHON SA 4.498% 07/03/2024	EUR	16 999 539,38	16 514 472,00	0,36
17 100 000,00	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	EUR	17 100 000,00	16 223 967,00	0,35
13 119 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	14 075 371,86	14 061 731,34	0,31
4 900 000,00	CASINO GUICHARD PERRACHON SA 3.58% 07/02/2025	EUR	5 187 525,00	4 724 335,00	0,10
<b>Health</b>			<b>28 783 750,00</b>	<b>28 954 036,00</b>	<b>0,63</b>
17 200 000,00	CHROME BIDCO SASU 3.50% 31/05/2028	EUR	17 183 750,00	17 330 720,00	0,38
11 600 000,00	CHROME HOLDCO SASU 5.00% 31/05/2029	EUR	11 600 000,00	11 623 316,00	0,25

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED KINGDOM</b>			<b>408 044 996,99</b>	<b>418 407 699,16</b>	<b>9,06</b>
<b>Consumer Retail</b>			<b>142 031 472,67</b>	<b>147 880 000,69</b>	<b>3,20</b>
42 605 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 6.875% 15/11/2026	EUR	45 056 600,00	48 255 275,10	1,04
17 566 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	18 190 320,00	18 967 064,16	0,41
18 800 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	18 777 000,00	18 438 664,00	0,40
8 000 000,00	VIRGIN MEDIA SECURED FINANCE PLC 4.25% 15/01/2030	GBP	9 074 700,32	9 458 761,44	0,21
7 700 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/07/2028	EUR	7 700 000,00	7 852 691,00	0,17
6 400 000,00	CONSTELLATION AUTOMOTIVE FINANCING PLC 4.875% 15/07/2027	GBP	7 474 439,92	7 503 131,31	0,16
6 700 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/06/2026	EUR	6 700 000,00	6 834 804,00	0,15
5 400 000,00	MARKS & SPENCER PLC 3.75% 19/05/2026	GBP	6 003 754,94	6 574 010,71	0,14
5 600 000,00	TI AUTOMOTIVE FINANCE PLC 3.75% 15/04/2029	EUR	5 600 000,00	5 652 136,00	0,12
5 000 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/01/2026	EUR	5 187 500,00	5 193 900,00	0,11
3 000 000,00	GKN HOLDINGS LTD 4.625% 12/05/2032	GBP	3 198 633,88	3 812 947,08	0,08
3 000 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 3.875% 01/03/2023	GBP	3 526 198,48	3 602 311,70	0,08
2 750 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.00% 15/02/2022	GBP	3 327 692,33	3 290 982,83	0,07
1 800 000,00	TRAVIS PERKINS PLC 3.75% 17/02/2026	GBP	2 017 376,60	2 216 591,71	0,05
230 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 6.25% 15/01/2027	USD	197 256,20	226 729,65	0,01
<b>Telecommunication</b>			<b>110 388 158,88</b>	<b>112 657 012,77</b>	<b>2,44</b>
49 375 000,00	VIRGIN MEDIA FINANCE PLC 3.75% 15/07/2030	EUR	49 164 480,00	49 359 693,75	1,07
16 000 000,00	VIRGIN MEDIA SECURED FINANCE PLC 5.25% 15/05/2029	GBP	18 630 195,94	19 874 737,73	0,43
17 500 000,00	VMED O2 UK FINANCING I PLC 3.25% 31/01/2031	EUR	17 670 000,00	17 374 875,00	0,38
10 000 000,00	VMED O2 UK FINANCING I PLC 4.00% 31/01/2029	GBP	10 837 781,41	11 672 189,75	0,25
9 000 000,00	VMED O2 UK FINANCING I PLC 4.50% 15/07/2031	GBP	10 602 879,59	10 696 204,12	0,23
3 000 000,00	VIRGIN MEDIA SECURED FINANCE PLC 5.00% 15/04/2027	GBP	3 482 821,94	3 679 312,42	0,08
<b>Industries</b>			<b>84 030 487,32</b>	<b>87 788 912,16</b>	<b>1,90</b>
15 896 000,00	ROLLS-ROYCE PLC 5.75% 15/10/2027	GBP	19 326 300,86	21 074 064,28	0,46
17 600 000,00	GATWICK AIRPORT FINANCE PLC 4.375% 07/04/2026	GBP	20 607 426,88	20 580 995,73	0,44
18 200 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	18 793 500,00	20 152 314,00	0,44
12 200 000,00	HEATHROW FINANCE PLC 4.625% 01/09/2029	GBP	14 286 227,93	14 289 330,52	0,31
5 831 000,00	HEATHROW FINANCE PLC 6.25% 03/03/2025	GBP	7 106 148,30	7 364 775,31	0,16
3 000 000,00	ROLLS-ROYCE PLC 5.75% 15/10/2027	USD	2 551 128,00	2 914 949,67	0,06
1 200 000,00	HEATHROW FINANCE PLC 4.375% 01/03/2027	GBP	1 359 755,35	1 412 482,65	0,03
<b>Basic Goods</b>			<b>64 642 166,26</b>	<b>63 255 185,54</b>	<b>1,37</b>
19 600 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	23 003 133,43	22 064 173,73	0,48
11 000 000,00	PREMIER FOODS FINANCE PLC 3.50% 15/10/2026	GBP	12 780 166,10	12 964 789,48	0,28
10 300 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	11 971 474,70	11 816 257,92	0,26
9 900 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	9 900 000,00	9 901 287,00	0,21
4 100 000,00	ICELAND BONDCO PLC 4.375% 15/05/2028	GBP	4 676 901,49	4 276 859,45	0,09
2 000 000,00	ICELAND BONDCO PLC 4.625% 15/03/2025	GBP	2 310 490,54	2 231 817,96	0,05
<b>Raw materials</b>			<b>6 952 711,86</b>	<b>6 826 588,00</b>	<b>0,15</b>
6 800 000,00	INEOS QUATTRO FINANCE 1 PLC 3.75% 15/07/2026	EUR	6 952 711,86	6 826 588,00	0,15
<b>GERMANY</b>			<b>360 356 700,41</b>	<b>368 303 846,09</b>	<b>7,97</b>
<b>Consumer Retail</b>			<b>135 662 562,89</b>	<b>137 705 601,08</b>	<b>2,98</b>
27 500 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	28 611 954,00	29 631 250,00	0,64
23 600 000,00	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	23 455 096,00	23 137 676,00	0,50
13 716 000,00	CT INVESTMENT GMBH 5.50% 15/04/2026	EUR	13 759 342,56	13 837 798,08	0,30
12 100 000,00	DEUTSCHE LUFTHANSA AG 3.50% 14/07/2029	EUR	11 894 179,00	11 964 359,00	0,26
9 900 000,00	SCHAEFFLER AG 3.375% 12/10/2028	EUR	9 900 000,00	11 031 966,00	0,24

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
10 500 000,00	DOUGLAS GMBH 6.00% 08/04/2026	EUR	10 568 250,00	10 498 005,00	0,23
10 000 000,00	ZF FINANCE GMBH 3.00% 21/09/2025	EUR	9 943 000,00	10 451 700,00	0,23
9 500 000,00	TUI CRUISES GMBH 6.50% 15/05/2026	EUR	9 718 123,33	9 422 005,00	0,20
7 900 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	7 900 000,00	7 678 247,00	0,17
4 900 000,00	APCOA PARKING HOLDINGS GMBH 4.625% 15/01/2027	EUR	4 900 000,00	4 853 450,00	0,10
3 100 000,00	ZF FINANCE GMBH 2.75% 25/05/2027	EUR	3 077 618,00	3 177 965,00	0,07
2 000 000,00	PROGROUP AG 3.00% 31/03/2026	EUR	1 935 000,00	2 021 180,00	0,04
<b>Industries</b>			<b>109 061 181,75</b>	<b>109 722 052,00</b>	<b>2,38</b>
49 200 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	51 051 698,75	50 837 376,00	1,10
25 500 000,00	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	25 428 648,00	25 677 735,00	0,56
11 400 000,00	PCF GMBH 4.75% 15/04/2026	EUR	11 572 915,00	11 762 064,00	0,25
8 800 000,00	NOVELIS SHEET INGOT GMBH 3.375% 15/04/2029	EUR	8 800 000,00	9 037 600,00	0,20
7 400 000,00	HAPAG-LLOYD AG 2.50% 15/04/2028	EUR	7 400 000,00	7 664 772,00	0,17
4 500 000,00	VERTICAL HOLDCO GMBH 6.625% 15/07/2028	EUR	4 807 920,00	4 742 505,00	0,10
<b>Raw materials</b>			<b>59 813 150,50</b>	<b>62 036 369,01</b>	<b>1,34</b>
37 500 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	36 946 397,00	38 536 125,00	0,83
14 683 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	14 703 935,00	15 267 823,89	0,33
8 121 000,00	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	8 162 818,50	8 232 420,12	0,18
<b>Health</b>			<b>29 167 005,27</b>	<b>29 561 658,00</b>	<b>0,64</b>
19 800 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028	EUR	20 492 941,32	20 644 866,00	0,45
5 200 000,00	GRUENTHAL GMBH 4.125% 15/05/2028	EUR	5 314 063,95	5 358 132,00	0,11
3 500 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 3.50% 11/02/2027	EUR	3 360 000,00	3 558 660,00	0,08
<b>Finance</b>			<b>26 652 800,00</b>	<b>29 278 166,00</b>	<b>0,63</b>
16 000 000,00	COMMERZBANK AG 4.00% 23/03/2026	EUR	16 915 000,00	17 680 160,00	0,38
7 200 000,00	DEUTSCHE BANK AG 4.50% 19/05/2026	EUR	6 559 100,00	8 237 016,00	0,18
3 000 000,00	COMMERZBANK AG 4.00% 30/03/2027	EUR	3 178 700,00	3 360 990,00	0,07
<b>ITALY</b>			<b>336 817 007,72</b>	<b>340 103 472,32</b>	<b>7,36</b>
<b>Telecommunication</b>			<b>100 669 016,04</b>	<b>100 172 590,52</b>	<b>2,17</b>
23 000 000,00	TELECOM ITALIA SPA 3.00% 30/09/2025	EUR	23 362 070,00	23 646 070,00	0,51
18 000 000,00	ZONCOLAN BIDCO SPA 4.875% 21/10/2028	EUR	18 116 750,00	18 080 640,00	0,39
16 950 000,00	TELECOM ITALIA SPA 2.375% 12/10/2027	EUR	17 373 287,50	16 708 971,00	0,36
13 900 000,00	TELECOM ITALIA SPA 5.25% 17/03/2055	EUR	14 690 000,00	14 694 941,00	0,32
12 512 000,00	TELECOM ITALIA SPA 3.625% 25/05/2026	EUR	12 575 030,66	13 168 754,88	0,29
9 200 000,00	TELECOM ITALIA SPA 1.625% 18/01/2029	EUR	9 114 808,00	8 439 252,00	0,18
5 100 000,00	TELECOM ITALIA SPA 5.303% 30/05/2024	USD	4 710 119,88	4 718 218,64	0,10
700 000,00	TELECOM ITALIA SPA 2.75% 15/04/2025	EUR	726 950,00	715 743,00	0,02
<b>Industries</b>			<b>93 778 807,37</b>	<b>97 377 655,00</b>	<b>2,11</b>
49 900 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	50 867 175,00	54 409 463,00	1,18
20 300 000,00	SOFIMA HOLDING SPA 3.75% 15/01/2028	EUR	20 478 717,37	20 145 720,00	0,43
12 900 000,00	GAMMA BIDCO SPA 5.125% 15/07/2025	EUR	12 945 900,00	12 984 882,00	0,28
5 300 000,00	INFRASTRUTTURA WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	5 287 015,00	5 363 918,00	0,12
4 200 000,00	REKEEP SPA 7.25% 01/02/2026	EUR	4 200 000,00	4 473 672,00	0,10
<b>Finance</b>			<b>46 367 259,31</b>	<b>46 067 131,30</b>	<b>1,00</b>
21 910 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026	EUR	21 800 207,50	21 348 227,60	0,46
13 100 000,00	DOVALUE SPA 3.375% 31/07/2026	EUR	13 100 000,00	13 250 519,00	0,29
10 410 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	11 467 051,81	11 468 384,70	0,25
<b>Consumer Retail</b>			<b>36 260 375,00</b>	<b>36 907 846,50</b>	<b>0,80</b>
14 500 000,00	SHIBA BIDCO SPA 4.50% 31/10/2028	EUR	14 506 875,00	14 674 435,00	0,32
8 950 000,00	GAMMA BIDCO SPA 6.25% 15/07/2025	EUR	9 080 000,00	9 195 140,50	0,20
7 550 000,00	PIAGGIO & C SPA 3.625% 30/04/2025	EUR	7 590 000,00	7 682 427,00	0,17
5 200 000,00	ATLANTIA SPA 1.875% 13/07/2027	EUR	5 083 500,00	5 355 844,00	0,11

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## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>27 300 000,00</b>	<b>27 512 247,00</b>	<b>0,59</b>
14 700 000,00	ALMAVIVA-THE ITALIAN INNOVATION CO SPA 4.875% 30/10/2026	EUR	14 700 000,00	14 725 137,00	0,32
12 600 000,00	LIBRA GROUPCO SPA 5.00% 15/05/2027	EUR	12 600 000,00	12 787 110,00	0,27
<b>Government</b>			<b>20 829 350,00</b>	<b>20 314 152,00</b>	<b>0,44</b>
20 700 000,00	GUALA CLOSURES S 3.25% 15/06/2028	EUR	20 829 350,00	20 314 152,00	0,44
<b>Multi-Utilities</b>			<b>11 612 200,00</b>	<b>11 751 850,00</b>	<b>0,25</b>
11 500 000,00	VERDE BIDCO SPA 4.625% 01/10/2026	EUR	11 612 200,00	11 751 850,00	0,25
<b>NETHERLANDS</b>			<b>316 655 792,41</b>	<b>312 637 734,15</b>	<b>6,77</b>
<b>Telecommunication</b>			<b>99 832 147,31</b>	<b>98 975 019,97</b>	<b>2,14</b>
25 400 000,00	UPC HOLDING BV 3.875% 15/06/2029	EUR	25 737 625,00	25 875 742,00	0,56
19 300 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	19 607 950,00	19 205 816,00	0,42
14 900 000,00	ZIGGO BOND CO BV 3.375% 28/02/2030	EUR	14 900 000,00	14 527 500,00	0,31
14 132 800,00	ZIGGO BV 4.25% 15/01/2027	EUR	14 934 021,40	14 416 586,62	0,31
11 800 000,00	WP/AP TELECOM HOLDINGS IV BV 3.75% 15/01/2029	EUR	11 800 000,00	11 936 408,00	0,26
8 600 000,00	VEON HOLDINGS BV 3.375% 25/11/2027	USD	7 241 492,40	7 380 483,59	0,16
6 219 000,00	ZIGGO BV 5.50% 15/01/2027	USD	5 611 058,51	5 632 483,76	0,12
<b>Industries</b>			<b>82 574 636,19</b>	<b>79 838 163,99</b>	<b>1,73</b>
42 380 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	44 262 300,00	42 972 472,40	0,93
15 200 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	15 212 527,47	14 691 560,00	0,32
12 200 000,00	COMPACT BIDCO BV 5.75% 01/05/2026	EUR	12 200 000,00	11 473 124,00	0,25
8 000 000,00	TITAN HOLDINGS II BV 5.125% 15/07/2029	EUR	8 000 000,00	7 946 320,00	0,17
3 000 000,00	TRIVIUM PACKAGING FINANCE BV 5.50% 15/08/2026	USD	2 899 808,72	2 754 687,59	0,06
<b>Consumer Retail</b>			<b>75 615 508,91</b>	<b>75 343 878,96</b>	<b>1,63</b>
17 900 000,00	DUFY ONE BV 3.375% 15/04/2028	EUR	17 821 984,60	17 320 935,00	0,38
14 810 000,00	ZIGGO BV 4.875% 15/01/2030	USD	13 878 014,03	13 349 189,07	0,29
9 700 000,00	GOODYEAR EUROPE BV 2.75% 15/08/2028	EUR	9 700 000,00	9 857 819,00	0,21
8 500 000,00	ZIGGO BOND CO BV 5.125% 28/02/2030	USD	7 806 318,62	7 531 157,21	0,16
7 000 000,00	DUFY ONE BV 2.00% 15/02/2027	EUR	7 002 741,67	6 489 910,00	0,14
5 500 000,00	ZF EUROPE FINANCE BV 3.00% 23/10/2029	EUR	4 657 295,00	5 681 610,00	0,12
5 428 000,00	DUFY ONE BV 2.50% 15/10/2024	EUR	5 418 375,28	5 335 289,76	0,12
5 800 000,00	ZIGGO BOND CO BV 6.00% 15/01/2027	USD	5 037 029,71	5 255 243,92	0,11
4 500 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	4 293 750,00	4 522 725,00	0,10
<b>Energy</b>			<b>37 700 000,00</b>	<b>37 435 984,00</b>	<b>0,81</b>
20 300 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	20 300 000,00	20 045 032,00	0,43
17 400 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	17 400 000,00	17 390 952,00	0,38
<b>Health</b>			<b>16 000 000,00</b>	<b>15 936 640,00</b>	<b>0,35</b>
16 000 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.75% 09/05/2027	EUR	16 000 000,00	15 936 640,00	0,35
<b>Government</b>			<b>4 933 500,00</b>	<b>5 108 047,23</b>	<b>0,11</b>
4 933 500,00	OCI NV 3.625% 15/10/2025	EUR	4 933 500,00	5 108 047,23	0,11
<b>LUXEMBOURG</b>			<b>265 996 993,32</b>	<b>256 403 648,10</b>	<b>5,55</b>
<b>Telecommunication</b>			<b>129 354 129,39</b>	<b>125 512 401,44</b>	<b>2,72</b>
30 000 000,00	ALTICE FINANCING SA 4.25% 15/08/2029	EUR	30 111 700,00	29 334 900,00	0,64
13 726 000,00	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	18 951 566,70	18 283 992,82	0,40
17 200 000,00	HSE FINANCE SARL 5.625% 15/10/2026	EUR	17 317 246,67	17 593 192,00	0,38
10 700 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	11 533 835,35	10 953 483,00	0,24
10 500 000,00	MATTERHORN TELECOM SA 3.125% 15/09/2026	EUR	10 590 482,00	10 463 565,00	0,23
10 908 900,00	MILLICOM INTERNATIONAL CELLULAR SA 6.25% 25/03/2029	USD	10 591 502,48	10 369 404,91	0,22
8 300 000,00	ALTICE FRANCE HOLDING SA 4.00% 15/02/2028	EUR	8 300 000,00	7 903 426,00	0,17

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## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
9 000 000,00	ALTICE FRANCE HOLDING SA 6.00% 15/02/2028	USD	8 224 556,17	7 569 752,01	0,16
5 000 000,00	ALTICE FRANCE HOLDING SA 8.00% 15/05/2027	EUR	5 425 000,00	5 289 050,00	0,11
5 000 000,00	MATTERHORN TELECOM SA 4.00% 15/11/2027	EUR	5 168 750,00	5 101 100,00	0,11
2 850 000,00	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034	USD	3 139 490,02	2 650 535,70	0,06
<b>Consumer Retail</b>			<b>75 766 557,93</b>	<b>73 267 892,94</b>	<b>1,58</b>
18 000 000,00	SUMMER BC HOLDCO B SARL 5.75% 31/10/2026	EUR	19 011 900,00	18 729 720,00	0,40
19 110 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	18 860 587,50	18 088 952,70	0,39
20 300 000,00	ALTICE FINANCING SA 5.00% 15/01/2028	USD	18 596 614,67	17 360 145,59	0,37
8 574 923,07	CIRSA FINANCE INTERNATIONAL SARL 6.25% 20/12/2023	EUR	8 580 080,76	8 677 650,65	0,19
5 500 000,00	CIRSA FINANCE INTERNATIONAL SARL 4.75% 22/05/2025	EUR	5 817 375,00	5 459 190,00	0,12
4 900 000,00	DANA FINANCING LUXEMBOURG SARL 3.00% 15/07/2029	EUR	4 900 000,00	4 952 234,00	0,11
<b>Finance</b>			<b>34 417 556,00</b>	<b>31 844 424,72</b>	<b>0,69</b>
20 600 000,00	ADLER GROUP SA 2.25% 14/01/2029	EUR	20 083 054,00	17 055 976,00	0,37
17 000 000,00	ALTICE FINANCING SA 5.75% 15/08/2029	USD	14 334 502,00	14 788 448,72	0,32
<b>Industries</b>			<b>19 958 750,00</b>	<b>19 322 018,00</b>	<b>0,42</b>
10 700 000,00	KLEOPATRA FINCO SARL 4.25% 01/03/2026	EUR	10 758 750,00	10 328 282,00	0,22
9 200 000,00	INPOST SA 2.25% 15/07/2027	EUR	9 200 000,00	8 993 736,00	0,20
<b>Multi-Utilities</b>			<b>3 600 000,00</b>	<b>3 540 816,00</b>	<b>0,08</b>
3 600 000,00	CONTOURGLOBAL POWER HOLDINGS SA 3.125% 01/01/2028	EUR	3 600 000,00	3 540 816,00	0,08
<b>Health</b>			<b>2 900 000,00</b>	<b>2 916 095,00</b>	<b>0,06</b>
2 900 000,00	CIDRON AIDA FINCO SARL 5.00% 01/04/2028	EUR	2 900 000,00	2 916 095,00	0,06
<b>IRELAND</b>			<b>114 597 567,64</b>	<b>113 584 817,43</b>	<b>2,46</b>
<b>Industries</b>			<b>90 366 842,64</b>	<b>89 739 703,43</b>	<b>1,94</b>
26 500 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.75% 15/07/2027	GBP	30 701 940,30	31 580 544,58	0,68
26 000 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.125% 15/08/2026	USD	23 588 640,10	23 373 712,76	0,51
16 600 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	16 600 000,00	16 255 384,00	0,35
17 595 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 5.25% 15/08/2027	USD	16 557 262,24	15 591 352,09	0,34
3 000 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	2 919 000,00	2 938 710,00	0,06
<b>Telecommunication</b>			<b>24 230 725,00</b>	<b>23 845 114,00</b>	<b>0,52</b>
12 000 000,00	EIRCOM FINANCE DAC 2.625% 15/02/2027	EUR	11 982 000,00	11 788 680,00	0,26
10 200 000,00	EIRCOM FINANCE DAC 3.50% 15/05/2026	EUR	10 548 725,00	10 354 734,00	0,22
1 700 000,00	EIRCOM FINANCE DAC 1.75% 01/11/2024	EUR	1 700 000,00	1 701 700,00	0,04
<b>SPAIN</b>			<b>105 240 433,91</b>	<b>104 317 856,57</b>	<b>2,26</b>
<b>Industries</b>			<b>27 550 195,00</b>	<b>26 992 144,00</b>	<b>0,58</b>
21 800 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	EUR	21 757 275,00	21 289 444,00	0,46
6 000 000,00	CELLNEX FINANCE CO SA 2.00% 15/02/2033	EUR	5 792 920,00	5 702 700,00	0,12
<b>Telecommunication</b>			<b>24 055 503,78</b>	<b>24 103 374,00</b>	<b>0,52</b>
23 700 000,00	LORCA TELECOM BONDCO SA 4.00% 18/09/2027	EUR	24 055 503,78	24 103 374,00	0,52
0,00	KAIXO BONDCO TELECOM SAU 5.125% 30/09/2029		0,00	0,00	0,00
<b>Health</b>			<b>17 240 045,00</b>	<b>16 871 748,57</b>	<b>0,37</b>
14 000 000,00	GRIFOLS SA 2.25% 15/11/2027	EUR	14 375 404,00	13 985 860,00	0,30
2 000 000,00	GRIFOLS SA 3.20% 01/05/2025	EUR	2 008 000,00	1 998 340,00	0,05
1 000 000,00	GRIFOLS ESCROW ISSUER SA 4.75% 15/10/2028	USD	856 641,00	887 548,57	0,02

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## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>13 400 000,00</b>	<b>13 456 414,00</b>	<b>0,29</b>
13 400 000,00	GRIFOLS ESCROW ISSUER 3.875% 15/10/2028	EUR	13 400 000,00	13 456 414,00	0,29
<b>Finance</b>			<b>13 006 880,00</b>	<b>12 937 144,00</b>	<b>0,28</b>
11 300 000,00	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	13 006 880,00	12 937 144,00	0,28
<b>Consumer Retail</b>			<b>9 987 810,13</b>	<b>9 957 032,00</b>	<b>0,22</b>
5 000 000,00	GESTAMP AUTOMOCION SA 3.25% 30/04/2026	EUR	5 087 500,00	5 034 100,00	0,11
4 900 000,00	EL CORTE INGLES SA 3.00% 15/03/2024	EUR	4 900 310,13	4 922 932,00	0,11
<b>UNITED STATES</b>			<b>100 052 553,13</b>	<b>101 046 093,43</b>	<b>2,19</b>
<b>Consumer Retail</b>			<b>53 681 138,55</b>	<b>53 952 906,94</b>	<b>1,17</b>
18 000 000,00	WMG ACQUISITION CORP 2.25% 15/08/2031	EUR	18 000 000,00	17 779 860,00	0,39
12 300 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP/ATLAS LUXCO 4 SARL 4.875% 01/06/2028	GBP	14 251 812,55	14 217 473,90	0,31
11 100 000,00	WMG ACQUISITION CORP 2.75% 15/07/2028	EUR	11 100 000,00	11 394 705,00	0,25
7 000 000,00	DANA INC 4.50% 15/02/2032	USD	6 129 326,00	6 193 204,04	0,13
4 200 000,00	FORD MOTOR CREDIT CO LLC 2.33% 25/11/2025	EUR	4 200 000,00	4 367 664,00	0,09
<b>Industries</b>			<b>27 537 764,58</b>	<b>27 959 523,49</b>	<b>0,61</b>
18 500 000,00	BELDEN INC 3.375% 15/07/2031	EUR	18 535 000,00	19 000 425,00	0,41
6 251 000,00	CROWN AMERICAS LLC VIA CROWN AMERICAS CAPITAL CORP V 4.25% 30/09/2026	USD	5 902 764,58	5 882 658,49	0,13
3 100 000,00	SILGAN HOLDINGS INC 2.25% 01/06/2028	EUR	3 100 000,00	3 076 440,00	0,07
<b>Computing and IT</b>			<b>17 300 000,00</b>	<b>17 572 403,00</b>	<b>0,38</b>
10 200 000,00	IQVIA INC 2.875% 15/06/2028	EUR	10 200 000,00	10 469 484,00	0,23
4 100 000,00	IQVIA INC 2.25% 15/03/2029	EUR	4 100 000,00	4 086 839,00	0,09
3 000 000,00	IQVIA INC 2.25% 15/01/2028	EUR	3 000 000,00	3 016 080,00	0,06
<b>Health</b>			<b>1 533 650,00</b>	<b>1 561 260,00</b>	<b>0,03</b>
1 500 000,00	AVANTOR FUNDING INC 3.875% 15/07/2028	EUR	1 533 650,00	1 561 260,00	0,03
<b>SWEDEN</b>			<b>99 751 196,49</b>	<b>99 958 891,60</b>	<b>2,16</b>
<b>Consumer Retail</b>			<b>58 799 607,82</b>	<b>59 068 664,00</b>	<b>1,28</b>
26 000 000,00	VERISURE MIDHOLDING AB 5.25% 15/02/2029	EUR	26 485 470,00	26 383 500,00	0,57
14 900 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	15 014 137,82	14 861 409,00	0,32
11 200 000,00	VERISURE HOLDING AB 3.875% 15/07/2026	EUR	11 200 000,00	11 411 008,00	0,25
6 100 000,00	DOMETIC GROUP AB 3.00% 08/05/2026	EUR	6 100 000,00	6 412 747,00	0,14
<b>Finance</b>			<b>40 951 588,67</b>	<b>40 890 227,60</b>	<b>0,88</b>
24 140 000,00	INTRUM AB 3.125% 15/07/2024	EUR	24 180 332,08	24 189 245,60	0,52
9 200 000,00	INTRUM AB 3.50% 15/07/2026	EUR	9 385 000,00	9 310 032,00	0,20
7 500 000,00	INTRUM AB 3.00% 15/09/2027	EUR	7 386 256,59	7 390 950,00	0,16
<b>TURKEY</b>			<b>87 529 294,83</b>	<b>89 039 561,02</b>	<b>1,93</b>
<b>Consumer Retail</b>			<b>29 466 317,90</b>	<b>29 669 621,16</b>	<b>0,64</b>
16 000 000,00	TURKIYE SISE VE CAM FABRIKALARI AS 6.95% 14/03/2026	USD	13 965 970,83	14 414 072,98	0,31
7 000 000,00	ARCELIK AS 5.00% 03/04/2023	USD	6 321 660,37	6 181 877,97	0,13
5 300 000,00	ARCELIK AS 3.00% 27/05/2026	EUR	5 300 000,00	5 168 401,00	0,11
4 376 000,00	MERSIN ULUSLARARASI LIMAN ISLETMECILIGI AS 5.375% 15/11/2024	USD	3 878 686,70	3 905 269,21	0,09
<b>Industries</b>			<b>23 378 608,26</b>	<b>24 010 109,32</b>	<b>0,52</b>
21 000 000,00	KOC HOLDING AS 6.50% 11/03/2025	USD	18 479 837,04	18 714 416,92	0,41
6 000 000,00	KOC HOLDING AS 5.25% 15/03/2023	USD	4 898 771,22	5 295 692,40	0,11
<b>Finance</b>			<b>20 853 470,10</b>	<b>20 765 982,64</b>	<b>0,45</b>
10 000 000,00	TC ZIRAAT BANKASI AS 5.125% 29/09/2023	USD	8 375 868,65	8 474 676,60	0,18
6 000 000,00	AKBANK TURK AS 5.00% 24/10/2022	USD	5 565 955,98	5 257 493,30	0,11

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 000 000,00	TURKIYE GARANTI BANKASI AS 5.875% 16/03/2023	USD	4 338 334,24	4 394 302,81	0,10
3 000 000,00	TURKIYE GARANTI BANKASI AS 5.25% 13/09/2022	USD	2 573 311,23	2 639 509,93	0,06
<b>Energy</b>			<b>7 945 119,42</b>	<b>8 492 791,27</b>	<b>0,19</b>
10 000 000,00	TUPRAS TURKIYE PETROL RAFINERILERI AS 4.50% 18/10/2024	USD	7 945 119,42	8 492 791,27	0,19
<b>Telecommunication</b>			<b>5 885 779,15</b>	<b>6 101 056,63</b>	<b>0,13</b>
4 000 000,00	TURK TELEKOMUNIKASYON AS 6.875% 28/02/2025	USD	3 495 464,29	3 570 208,35	0,08
3 000 000,00	TURKCELL ILETISIM HIZMETLERI AS 5.80% 11/04/2028	USD	2 390 314,86	2 530 848,28	0,05
<b>FINLAND</b>			<b>70 917 645,78</b>	<b>80 394 026,49</b>	<b>1,74</b>
<b>Telecommunication</b>			<b>42 052 727,11</b>	<b>50 671 004,53</b>	<b>1,10</b>
18 280 000,00	NOKIA OYJ 6.625% 15/05/2039	USD	16 020 217,72	22 239 171,52	0,48
23 000 000,00	NOKIA OYJ 4.375% 12/06/2027	USD	20 215 861,39	21 970 749,01	0,48
5 800 000,00	NOKIA OYJ 3.125% 15/05/2028	EUR	5 816 648,00	6 461 084,00	0,14
<b>Raw materials</b>			<b>28 864 918,67</b>	<b>29 723 021,96</b>	<b>0,64</b>
15 540 000,00	AHLSTROM-MUNKSJO HOLDING 3 OY 3.625% 04/02/2028	EUR	15 649 000,00	15 558 492,60	0,33
10 000 000,00	SPA HOLDINGS 3 OY 4.875% 04/02/2028	USD	8 376 610,00	8 642 896,83	0,19
4 700 000,00	STORA ENSO OYJ 7.25% 15/04/2036	USD	4 839 308,67	5 521 632,53	0,12
<b>AUSTRIA</b>			<b>53 925 898,00</b>	<b>53 150 854,71</b>	<b>1,15</b>
<b>Computing and IT</b>			<b>53 925 898,00</b>	<b>53 150 854,71</b>	<b>1,15</b>
50 307 000,00	AMS AG 6.00% 31/07/2025	EUR	53 925 898,00	53 150 854,71	1,15
<b>BELGIUM</b>			<b>20 912 000,00</b>	<b>19 883 424,00</b>	<b>0,43</b>
<b>Basic Goods</b>			<b>20 912 000,00</b>	<b>19 883 424,00</b>	<b>0,43</b>
20 900 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	20 912 000,00	19 883 424,00	0,43
<b>DENMARK</b>			<b>18 126 704,63</b>	<b>18 106 251,50</b>	<b>0,39</b>
<b>Telecommunication</b>			<b>18 126 704,63</b>	<b>18 106 251,50</b>	<b>0,39</b>
8 467 000,00	TDC A/S 6.875% 23/02/2023	GBP	10 621 129,46	10 693 337,04	0,23
7 318 000,00	DKT FINANCE APS 7.00% 17/06/2023	EUR	7 505 575,17	7 412 914,46	0,16
<b>NORWAY</b>			<b>12 162 250,00</b>	<b>12 297 240,00</b>	<b>0,26</b>
<b>Telecommunication</b>			<b>12 162 250,00</b>	<b>12 297 240,00</b>	<b>0,26</b>
12 000 000,00	ADEVINTA ASA 3.00% 15/11/2027	EUR	12 162 250,00	12 297 240,00	0,26
<b>SUPRANATIONALS</b>			<b>5 000 000,00</b>	<b>4 946 450,00</b>	<b>0,11</b>
<b>Industries</b>			<b>5 000 000,00</b>	<b>4 946 450,00</b>	<b>0,11</b>
5 000 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 2.00% 01/09/2028	EUR	5 000 000,00	4 946 450,00	0,11
<b>GREECE</b>			<b>3 700 000,00</b>	<b>3 725 641,00</b>	<b>0,08</b>
<b>Multi-Utilities</b>			<b>3 700 000,00</b>	<b>3 725 641,00</b>	<b>0,08</b>
3 700 000,00	PUBLIC POWER CORP 3.375% 31/07/2028	EUR	3 700 000,00	3 725 641,00	0,08
<b>JERSEY</b>			<b>2 553 817,79</b>	<b>2 570 816,47</b>	<b>0,05</b>
<b>Consumer Retail</b>			<b>2 553 817,79</b>	<b>2 570 816,47</b>	<b>0,05</b>
2 200 000,00	WHEEL BIDCO LTD 6.75% 15/07/2026	GBP	2 553 817,79	2 570 816,47	0,05

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## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Floating Rate Notes</b>			<b>1 135 486 724,15</b>	<b>1 157 199 019,35</b>	<b>25,05</b>
<b>ITALY</b>			<b>337 699 628,72</b>	<b>348 488 427,63</b>	<b>7,54</b>
<b>Finance</b>			<b>312 643 227,51</b>	<b>322 796 132,63</b>	<b>6,99</b>
33 600 000,00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	35 020 670,17	36 308 496,00	0,79
24 800 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	24 683 440,00	24 944 088,00	0,54
23 510 000,00	BANCO BPM SPA FRN 01/10/2029	EUR	23 101 754,25	24 420 777,40	0,53
20 408 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	21 973 989,40	22 679 002,24	0,49
20 405 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	21 981 385,00	22 187 784,85	0,48
18 500 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	20 180 100,00	20 167 405,00	0,44
17 200 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	17 200 000,00	18 467 296,00	0,40
19 000 000,00	UNICREDIT SPA FRN 19/06/2032	USD	16 498 179,29	18 275 056,99	0,40
18 000 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	17 894 700,00	17 545 140,00	0,38
16 000 000,00	BANCO BPM SPA FRN 14/09/2030	EUR	16 000 000,00	17 081 440,00	0,37
13 100 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	13 100 000,00	13 267 025,00	0,29
10 000 000,00	UNICREDIT SPA FRN 20/02/2029	EUR	10 120 000,00	10 733 800,00	0,23
10 000 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	10 500 000,00	10 596 700,00	0,23
10 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	8 885 975,00	10 079 500,00	0,22
8 900 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	8 900 000,00	8 547 382,00	0,18
7 543 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	6 965 080,91	7 701 780,15	0,17
6 000 000,00	INTESA SANPAOLO SPA FRN 29/12/2049	EUR	7 356 210,00	7 283 520,00	0,16
5 800 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 04/03/2029	EUR	6 338 662,71	6 361 730,00	0,14
6 300 000,00	INTESA SANPAOLO SPA REG FRN 31/12/2099	EUR	6 265 125,00	6 224 904,00	0,13
5 000 000,00	SOCIETA CATTOLICA DI ASSICURAZIONE SPA FRN 14/12/2047	EUR	5 343 750,00	5 670 600,00	0,12
5 000 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	5 661 680,00	5 594 700,00	0,12
4 500 000,00	INTESA SANPAOLO SPA FRN 12/07/2029	EUR	4 872 525,78	4 833 495,00	0,10
3 800 000,00	ICCREA BANCA SPA FRN 18/01/2032	EUR	3 800 000,00	3 824 510,00	0,08
<b>Consumer Retail</b>			<b>10 722 950,00</b>	<b>10 690 905,00</b>	<b>0,23</b>
10 700 000,00	SISAL PAY SPA FRN 17/12/2026	EUR	10 722 950,00	10 690 905,00	0,23
<b>Energy</b>			<b>8 800 000,00</b>	<b>9 228 736,00</b>	<b>0,20</b>
8 800 000,00	ENI SPA FRN 31/12/2099	EUR	8 800 000,00	9 228 736,00	0,20
<b>Multi-Utilities</b>			<b>5 533 451,21</b>	<b>5 772 654,00</b>	<b>0,12</b>
5 300 000,00	ENEL SPA FRN 24/11/2081	EUR	5 533 451,21	5 772 654,00	0,12
<b>NETHERLANDS</b>			<b>205 099 998,03</b>	<b>208 223 144,68</b>	<b>4,51</b>
<b>Telecommunication</b>			<b>121 306 376,81</b>	<b>121 979 973,00</b>	<b>2,64</b>
27 800 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	28 708 900,00	29 468 000,00	0,64
22 300 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	22 190 857,00	22 327 206,00	0,48
22 100 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	22 209 253,60	22 250 722,00	0,48
16 900 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	18 374 289,46	18 531 695,00	0,40
17 400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	17 378 000,00	16 610 214,00	0,36
7 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	7 092 136,75	7 214 480,00	0,16
5 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	5 164 000,00	5 373 700,00	0,12
200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	188 940,00	203 956,00	0,00
<b>Energy</b>			<b>58 171 123,15</b>	<b>60 751 471,10</b>	<b>1,32</b>
35 938 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	37 164 248,15	38 577 646,10	0,84
20 500 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	21 006 875,00	22 173 825,00	0,48
<b>Finance</b>			<b>19 722 498,07</b>	<b>19 367 146,58</b>	<b>0,42</b>
23 400 000,00	ING GROEP NV FRN 31/12/2099	USD	19 722 498,07	19 367 146,58	0,42
<b>Multi-Utilities</b>			<b>5 900 000,00</b>	<b>6 124 554,00</b>	<b>0,13</b>
5 900 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	5 900 000,00	6 124 554,00	0,13

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## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>165 097 914,03</b>	<b>167 513 234,39</b>	<b>3,62</b>
<b>Multi-Utilities</b>			<b>96 762 466,72</b>	<b>98 536 711,74</b>	<b>2,13</b>
24 600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	24 755 160,00	25 400 238,00	0,55
19 600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	19 459 468,00	20 093 920,00	0,43
12 800 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	12 699 392,00	12 846 976,00	0,28
9 600 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	9 448 648,00	9 614 592,00	0,21
8 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	8 519 700,00	8 480 000,00	0,18
6 000 000,00	ELECTRICITE DE FRANCE SA FRN 22/07/2049	GBP	7 543 950,96	7 862 220,27	0,17
5 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	5 025 074,14	5 143 250,00	0,11
4 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	4 584 800,00	4 424 280,00	0,10
3 000 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	EUR	3 356 250,00	3 292 710,00	0,07
1 490 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	USD	1 370 023,62	1 378 525,47	0,03
<b>Finance</b>			<b>28 166 050,76</b>	<b>28 332 820,55</b>	<b>0,61</b>
18 800 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	16 349 102,93	16 583 581,04	0,36
10 000 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	9 636 947,83	9 579 759,51	0,21
2 000 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	EUR	2 180 000,00	2 169 480,00	0,04
<b>Raw materials</b>			<b>19 327 100,00</b>	<b>18 393 380,00</b>	<b>0,40</b>
16 700 000,00	SOLVAY FINANCE SA FRN 29/12/2049	EUR	19 327 100,00	18 393 380,00	0,40
<b>Government</b>			<b>15 203 546,55</b>	<b>16 966 446,10</b>	<b>0,37</b>
13 100 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	GBP	15 203 546,55	16 966 446,10	0,37
<b>Consumer Retail</b>			<b>5 638 750,00</b>	<b>5 283 876,00</b>	<b>0,11</b>
5 200 000,00	ACCOR SA FRN 31/12/2099	EUR	5 638 750,00	5 283 876,00	0,11
<b>GERMANY</b>			<b>111 800 292,21</b>	<b>118 180 350,38</b>	<b>2,56</b>
<b>Finance</b>			<b>99 140 942,21</b>	<b>105 070 432,38</b>	<b>2,28</b>
34 400 000,00	DEUTSCHE BANK AG FRN 30/04/2027	EUR	34 408 256,00	34 715 448,00	0,75
23 200 000,00	DEUTSCHE BANK AG FRN 19/05/2031	EUR	23 082 608,00	27 196 664,00	0,59
16 600 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	16 600 000,00	16 530 778,00	0,36
15 561 000,00	DEUTSCHE BANK AG FRN 24/05/2028	USD	13 082 788,21	14 036 512,38	0,30
7 000 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	6 966 890,00	7 628 530,00	0,17
5 000 000,00	ALLIANZ SE FRN 31/12/2099	EUR	5 000 400,00	4 962 500,00	0,11
<b>Computing and IT</b>			<b>12 659 350,00</b>	<b>13 109 918,00</b>	<b>0,28</b>
8 800 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	9 259 350,00	9 586 192,00	0,21
3 400 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	3 400 000,00	3 523 726,00	0,07
<b>UNITED KINGDOM</b>			<b>109 475 275,28</b>	<b>107 943 086,43</b>	<b>2,34</b>
<b>Telecommunication</b>			<b>69 827 640,90</b>	<b>68 672 119,10</b>	<b>1,49</b>
26 500 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	29 959 509,50	29 137 545,00	0,63
17 000 000,00	VODAFONE GROUP PLC FRN 03/10/2078	USD	16 552 474,79	16 006 493,33	0,35
13 750 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	14 493 997,12	14 185 187,50	0,31
5 000 000,00	VODAFONE GROUP PLC FRN 03/10/2078	GBP	5 821 659,49	6 289 583,27	0,14
3 000 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	3 000 000,00	3 053 310,00	0,06
<b>Basic Goods</b>			<b>28 237 008,00</b>	<b>27 838 248,00</b>	<b>0,60</b>
28 400 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	28 237 008,00	27 838 248,00	0,60
<b>Finance</b>			<b>11 410 626,38</b>	<b>11 432 719,33</b>	<b>0,25</b>
7 800 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	8 540 458,58	8 504 808,00	0,19
3 400 000,00	BARCLAYS PLC FRN 31/12/2099	USD	2 870 167,80	2 927 911,33	0,06
<b>SPAIN</b>			<b>92 677 142,62</b>	<b>92 833 296,26</b>	<b>2,01</b>
<b>Finance</b>			<b>92 677 142,62</b>	<b>92 833 296,26</b>	<b>2,01</b>
18 200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	20 003 390,00	20 237 490,00	0,44
20 000 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	19 755 000,00	18 608 000,00	0,40

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## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
16 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	14 591 515,78	14 898 350,26	0,32
14 200 000,00	CAIXABANK SA FRN 31/12/2099	EUR	14 015 000,00	13 459 186,00	0,29
11 000 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	11 142 500,00	11 661 210,00	0,25
9 000 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	9 000 000,00	9 056 610,00	0,20
5 000 000,00	BANCO DE SABADELL SA FRN 17/01/2030	EUR	4 169 736,84	4 912 450,00	0,11
<b>PORTUGAL</b>			<b>68 398 000,00</b>	<b>68 191 605,00</b>	<b>1,48</b>
<b>Finance</b>			<b>45 624 500,00</b>	<b>45 111 141,00</b>	<b>0,98</b>
21 900 000,00	BANCO COMERCIAL PORTUGUES SA FRN 17/05/2032	EUR	21 900 000,00	21 501 639,00	0,47
17 200 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	17 320 000,00	17 029 032,00	0,37
6 500 000,00	BANCO COMERCIAL PORTUGUES SA FRN 07/12/2027	EUR	6 404 500,00	6 580 470,00	0,14
<b>Multi-Utilities</b>			<b>22 773 500,00</b>	<b>23 080 464,00</b>	<b>0,50</b>
21 600 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	22 773 500,00	23 080 464,00	0,50
<b>LUXEMBOURG</b>			<b>16 167 315,17</b>	<b>16 576 995,00</b>	<b>0,36</b>
<b>Industries</b>			<b>13 167 315,17</b>	<b>13 652 535,00</b>	<b>0,30</b>
13 250 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	13 167 315,17	13 652 535,00	0,30
<b>Consumer Retail</b>			<b>3 000 000,00</b>	<b>2 924 460,00</b>	<b>0,06</b>
3 000 000,00	CIRSA FINANCE INTERNATIONAL SARL FRN 30/09/2025	EUR	3 000 000,00	2 924 460,00	0,06
<b>BELGIUM</b>			<b>13 166 704,00</b>	<b>13 419 082,00</b>	<b>0,29</b>
<b>Raw materials</b>			<b>13 166 704,00</b>	<b>13 419 082,00</b>	<b>0,29</b>
7 900 000,00	SOLVAY SA FRN 31/12/2099	EUR	7 850 704,00	8 057 605,00	0,17
5 100 000,00	SOLVAY SA FRN 31/12/2099	EUR	5 316 000,00	5 361 477,00	0,12
<b>FINLAND</b>			<b>8 493 538,56</b>	<b>8 363 262,57</b>	<b>0,18</b>
<b>Finance</b>			<b>8 493 538,56</b>	<b>8 363 262,57</b>	<b>0,18</b>
10 000 000,00	NORDEA BANK ABP FRN 31/12/2099	USD	8 493 538,56	8 363 262,57	0,18
<b>IRELAND</b>			<b>4 510 915,53</b>	<b>4 624 535,01</b>	<b>0,10</b>
<b>Finance</b>			<b>4 510 915,53</b>	<b>4 624 535,01</b>	<b>0,10</b>
5 200 000,00	BANK OF IRELAND GROUP PLC FRN 19/09/2027	USD	4 510 915,53	4 624 535,01	0,10
<b>SWEDEN</b>			<b>2 900 000,00</b>	<b>2 842 000,00</b>	<b>0,06</b>
<b>Finance</b>			<b>2 900 000,00</b>	<b>2 842 000,00</b>	<b>0,06</b>
2 900 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	2 900 000,00	2 842 000,00	0,06
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>305 816 941,54</b>	<b>311 942 360,17</b>	<b>6,75</b>
<b>Ordinary Bonds</b>			<b>229 705 501,37</b>	<b>232 465 429,20</b>	<b>5,03</b>
<b>UNITED STATES</b>			<b>47 148 045,11</b>	<b>49 284 704,67</b>	<b>1,07</b>
<b>Consumer Retail</b>			<b>47 148 045,11</b>	<b>49 284 704,67</b>	<b>1,07</b>
12 428 000,00	ZF NORTH AMERICA CAPITAL INC 4.75% 29/04/2025	USD	10 680 397,15	11 736 222,55	0,25
12 000 000,00	WMG ACQUISITION CORP 3.75% 01/12/2029	USD	10 521 227,75	10 537 990,48	0,23
9 700 000,00	LEVI STRAUSS & CO 3.50% 01/03/2031	USD	8 064 182,30	8 697 844,96	0,19
9 500 000,00	TENNECO INC 5.125% 15/04/2029	USD	7 867 824,00	8 234 309,85	0,18
8 000 000,00	OWENS-BROCKWAY GLASS CONTAINER INC 6.625% 13/05/2027	USD	7 409 120,00	7 418 292,25	0,16
2 000 000,00	SILGAN HOLDINGS INC 4.125% 01/02/2028	USD	1 843 872,31	1 801 530,49	0,04
900 000,00	TENNECO INC 7.875% 15/01/2029	USD	761 421,60	858 514,09	0,02

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>42 409 623,67</b>	<b>43 150 548,49</b>	<b>0,93</b>
<b>Telecommunication</b>			<b>33 780 753,67</b>	<b>34 238 042,03</b>	<b>0,74</b>
30 485 000,00	UPC HOLDING BV 5.50% 15/01/2028	USD	27 706 169,12	27 928 684,26	0,60
7 000 000,00	UPC BROADBAND FINCO BV 4.875% 15/07/2031	USD	6 074 584,55	6 309 357,77	0,14
<b>Industries</b>			<b>8 628 870,00</b>	<b>8 912 506,46</b>	<b>0,19</b>
10 000 000,00	OI EUROPEAN GROUP BV 4.75% 15/02/2030	USD	8 628 870,00	8 912 506,46	0,19
<b>LUXEMBOURG</b>			<b>37 940 061,26</b>	<b>35 527 485,21</b>	<b>0,77</b>
<b>Telecommunication</b>			<b>37 940 061,26</b>	<b>35 527 485,21</b>	<b>0,77</b>
16 120 000,00	TELECOM ITALIA CAPITAL SA 7.721% 04/06/2038	USD	17 555 914,64	16 661 353,48	0,36
14 000 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 5.50% 01/03/2028	USD	13 698 977,21	12 687 779,93	0,28
6 123 000,00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	6 685 169,41	6 178 351,80	0,13
<b>IRELAND</b>			<b>31 076 211,38</b>	<b>31 626 127,43</b>	<b>0,69</b>
<b>Telecommunication</b>			<b>11 993 780,30</b>	<b>12 073 847,32</b>	<b>0,26</b>
13 200 000,00	C&W SENIOR FINANCING DAC 6.875% 15/09/2027	USD	11 993 780,30	12 073 847,32	0,26
<b>Consumer Retail</b>			<b>11 154 793,23</b>	<b>11 577 914,92</b>	<b>0,25</b>
9 719 000,00	VIRGIN MEDIA VENDOR FINANCING NOTES III DAC 4.875% 15/07/2028	GBP	11 154 793,23	11 577 914,92	0,25
<b>Industries</b>			<b>7 927 637,85</b>	<b>7 974 365,19</b>	<b>0,18</b>
4 800 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 5.25% 30/04/2025	USD	4 445 064,00	4 372 171,25	0,10
2 100 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 4.00% 01/09/2029	USD	1 730 103,90	1 826 217,45	0,04
2 000 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 5.25% 15/08/2027	USD	1 752 469,95	1 775 976,49	0,04
<b>ITALY</b>			<b>22 551 352,14</b>	<b>24 038 292,40</b>	<b>0,52</b>
<b>Finance</b>			<b>22 551 352,14</b>	<b>24 038 292,40</b>	<b>0,52</b>
24 703 000,00	INTESA SANPAOLO SPA 5.71% 15/01/2026	USD	22 551 352,14	24 038 292,40	0,52
<b>FRANCE</b>			<b>14 740 425,23</b>	<b>14 936 989,03</b>	<b>0,32</b>
<b>Telecommunication</b>			<b>14 740 425,23</b>	<b>14 936 989,03</b>	<b>0,32</b>
11 000 000,00	ALTICE FRANCE SA 8.125% 01/02/2027	USD	10 420 585,23	10 314 098,41	0,22
5 000 000,00	ILIAD HOLDING SASU 6.50% 16/10/2026	USD	4 319 840,00	4 622 890,62	0,10
<b>DENMARK</b>			<b>13 090 564,50</b>	<b>12 201 317,40</b>	<b>0,26</b>
<b>Telecommunication</b>			<b>13 090 564,50</b>	<b>12 201 317,40</b>	<b>0,26</b>
13 697 000,00	DKT FINANCE APS 9.375% 17/06/2023	USD	13 090 564,50	12 201 317,40	0,26
<b>UNITED KINGDOM</b>			<b>7 652 088,00</b>	<b>8 538 526,42</b>	<b>0,19</b>
<b>Consumer Retail</b>			<b>7 652 088,00</b>	<b>8 538 526,42</b>	<b>0,19</b>
9 000 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 7.75% 15/10/2025	USD	7 652 088,00	8 538 526,42	0,19
<b>TURKEY</b>			<b>8 804 902,88</b>	<b>8 509 674,85</b>	<b>0,18</b>
<b>Finance</b>			<b>8 804 902,88</b>	<b>8 509 674,85</b>	<b>0,18</b>
10 000 000,00	AKBANK T.A.S. 6.80% 06/02/2026	USD	8 804 902,88	8 509 674,85	0,18
<b>MEXICO</b>			<b>4 292 227,20</b>	<b>4 651 763,30</b>	<b>0,10</b>
<b>Industries</b>			<b>4 292 227,20</b>	<b>4 651 763,30</b>	<b>0,10</b>
4 800 000,00	CEMEX SAB DE CV 7.375% 05/06/2027	USD	4 292 227,20	4 651 763,30	0,10

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Floating Rate Notes</b>			<b>76 111 440,17</b>	<b>79 476 930,97</b>	<b>1,72</b>
<b>ITALY</b>			<b>30 088 975,29</b>	<b>32 201 852,33</b>	<b>0,70</b>
<b>Finance</b>			<b>30 088 975,29</b>	<b>32 201 852,33</b>	<b>0,70</b>
23 000 000,00	UNICREDIT SPA FRN 02/04/2034	USD	22 621 316,49	24 151 825,85	0,52
8 400 000,00	UNICREDIT SPA FRN 30/06/2035	USD	7 467 658,80	8 050 026,48	0,18
<b>UNITED KINGDOM</b>			<b>29 701 032,13</b>	<b>30 216 330,41</b>	<b>0,65</b>
<b>Telecommunication</b>			<b>29 701 032,13</b>	<b>30 216 330,41</b>	<b>0,65</b>
22 600 000,00	VODAFONE GROUP PLC FRN 04/04/2079	USD	23 657 748,13	23 794 991,43	0,52
4 500 000,00	VODAFONE GROUP PLC FRN 04/06/2081	USD	3 674 970,00	3 920 050,15	0,08
2 900 000,00	VODAFONE GROUP PLC FRN 04/06/2081	USD	2 368 314,00	2 501 288,83	0,05
<b>FRANCE</b>			<b>15 476 572,17</b>	<b>16 109 539,43</b>	<b>0,35</b>
<b>Finance</b>			<b>15 476 572,17</b>	<b>16 109 539,43</b>	<b>0,35</b>
17 400 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	15 476 572,17	16 109 539,43	0,35
<b>GERMANY</b>			<b>844 860,58</b>	<b>949 208,80</b>	<b>0,02</b>
<b>Finance</b>			<b>844 860,58</b>	<b>949 208,80</b>	<b>0,02</b>
1 000 000,00	DEUTSCHE BANK AG FRN 01/12/2032	USD	844 860,58	949 208,80	0,02
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>4 319 840,00</b>	<b>4 626 627,87</b>	<b>0,10</b>
<b>Ordinary Bonds</b>			<b>4 319 840,00</b>	<b>4 626 627,87</b>	<b>0,10</b>
<b>FRANCE</b>			<b>4 319 840,00</b>	<b>4 626 627,87</b>	<b>0,10</b>
<b>Telecommunication</b>			<b>4 319 840,00</b>	<b>4 626 627,87</b>	<b>0,10</b>
5 000 000,00	ILIAD HOLDING SASU 7.00% 15/10/2028	USD	4 319 840,00	4 626 627,87	0,10
<b>INVESTMENT FUNDS</b>			<b>209 009 877,97</b>	<b>214 682 471,31</b>	<b>4,65</b>
<b>UCI Units</b>			<b>209 009 877,97</b>	<b>214 682 471,31</b>	<b>4,65</b>
<b>LUXEMBOURG</b>			<b>209 009 877,97</b>	<b>214 682 471,31</b>	<b>4,65</b>
<b>Finance</b>			<b>209 009 877,97</b>	<b>214 682 471,31</b>	<b>4,65</b>
1 629 911,84	EURIZON FUND - MONEY MARKET -Z-	EUR	160 761 316,83	160 627 812,32	3,48
57 692,41	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	30 221 820,89	34 648 905,20	0,75
127 154,17	EURIZON FUND - BOND EURO HIGH YIELD -Z-	EUR	13 026 740,30	14 253 982,34	0,31
49 761,15	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	4 999 999,95	5 151 771,45	0,11
<b>Total Portfolio</b>			<b>4 503 496 289,57</b>	<b>4 556 557 236,70</b>	<b>98,63</b>

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

## Eurizon Fund - Bond High Yield

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(10 904 624,61)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>2 260 561,76</b>
10/03/2022	197 339 893,62	EUR	223 000 000,00	USD	1 502 190,23
18/03/2022	210 547 514,28	EUR	239 000 000,00	USD	698 053,72
18/02/2022	5 312 861,11	EUR	6 000 000,00	USD	41 471,23
18/02/2022	10 561 625,90	EUR	12 000 000,00	USD	18 846,14
18/01/2022	73,37	EUR	26 923,30	HUF	0,44
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(13 165 186,37)</b>
14/01/2022	118 079 701,25	EUR	139 000 000,00	USD	(4 126 361,43)
18/02/2022	151 792 012,50	EUR	176 000 000,00	USD	(2 835 424,04)
14/01/2022	113 865 679,40	EUR	98 000 000,00	GBP	(2 834 005,08)
18/02/2022	98 489 776,53	EUR	84 000 000,00	GBP	(1 459 439,75)
18/03/2022	76 950 023,09	EUR	65 000 000,00	GBP	(330 731,57)
14/01/2022	10 239 807,76	EUR	12 000 000,00	USD	(310 355,92)
14/01/2022	10 318 240,33	EUR	12 000 000,00	USD	(231 923,35)
18/02/2022	8 568 565,44	EUR	10 000 000,00	USD	(217 084,36)
14/01/2022	10 354 709,18	EUR	12 000 000,00	USD	(195 454,50)
14/01/2022	9 477 415,32	EUR	11 000 000,00	USD	(193 568,06)
18/02/2022	11 756 886,85	EUR	10 000 000,00	GBP	(141 829,37)
14/01/2022	4 284 066,88	EUR	5 000 000,00	USD	(111 834,66)
14/01/2022	3 871 680,46	EUR	4 500 000,00	USD	(84 630,92)
18/02/2022	3 874 483,94	EUR	4 500 000,00	USD	(79 058,47)
14/01/2022	2 000 000,00	USD	1 767 376,49	EUR	(9 015,88)
18/01/2022	579 890,81	USD	513 736,91	EUR	(3 949,19)
18/01/2022	54 918,78	USD	48 653,65	EUR	(374,01)
18/01/2022	9 790,73	USD	8 673,80	EUR	(66,67)
18/01/2022	3 862 593,05	HUF	10 527,41	EUR	(64,36)
18/01/2022	1 776,02	USD	1 569,17	EUR	(7,85)
18/01/2022	1 330,16	USD	1 175,24	EUR	(5,88)
18/01/2022	237,14	USD	209,52	EUR	(1,05)

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



## Eurizon Fund - Bond High Yield

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(308 166,67)</b>	<b>(993 417,02)</b>
CDX.NA.HY.36	EUR	L	93 000 000,00	BANK OF AMERICA SECURITIES EUROPE S.A.	20/12/2026	(155 000,00)	(240 904,54)
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	45 900 000,00	BNP PARIBAS S.A.	20/12/2026	(76 500,00)	(387 640,28)
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	46 000 000,00	BNP PARIBAS S.A.	20/12/2026	(76 666,67)	(364 872,20)

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

## Eurizon Fund - Bond Emerging Markets

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	2 133 137 409,68	
Banks	(Note 3)	3 502 601,91	
Other banks and broker accounts	(Notes 2, 3, 9)	3 516 573,87	
Option contracts	(Notes 2, 9)	174 006,58	
Swap premium paid	(Notes 2, 9)	6 912 231,59	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	9 801 278,36	
Unrealised profit on future contracts	(Notes 2, 9)	408 140,06	
Unrealised profit on swap contracts	(Notes 2, 9)	1 519 535,01	
Interest receivable on swap contracts	(Notes 2, 9)	7 392,72	
Other interest receivable		28 852 896,93	
Receivable on investments sold		4 922 150,76	
Receivable on subscriptions		307 791,58	
Other assets	(Note 10)	2 966,16	
<b>Total assets</b>		<b>2 193 064 975,21</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(1 530 721,19)	
Swap premium received	(Notes 2, 9)	(941 429,91)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(720 631,69)	
Unrealised loss on future contracts	(Notes 2, 9)	(17 903,07)	
Interest payable on swap contracts	(Notes 2, 9)	(14 755,99)	
Payable on redemptions		(4 427 951,94)	
Other liabilities		(1 814 678,70)	
<b>Total liabilities</b>		<b>(9 468 072,49)</b>	
<b>Total net assets</b>		<b>2 183 596 902,72</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class D Units	EUR	259,09	716,338
Class D2 Units	USD	294,80	4 552,277
Class R Units	EUR	389,42	959 772,129
Class R2 Units	USD	446,23	517,320
Class RD Units	EUR	96,27	38 669,757
Class RDH Units	EUR	96,46	350 175,123
Class RH Units	EUR	355,79	484 797,865
Class RH9 Units	HUF	102,76	35 098,362
Class X Units	EUR	115,68	240 449,259
Class XH Units	EUR	103,53	879 840,350
Class Z Units	EUR	445,95	1 200 961,490
Class ZD Units	EUR	124,35	107 834,910
Class ZDH Units	EUR	97,84	12 458,840
Class ZH Units	EUR	406,35	2 286 655,171

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

## Eurizon Fund - Bond Emerging Markets

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>2 538 232 145,04</b>
Net income from investments	(Note 2)	105 688 811,82
Interest received on swap contracts	(Note 2)	541 005,65
Other income	(Note 6)	41 535,95
<b>Total income</b>		<b>106 271 353,42</b>
Management fee	(Note 6)	(14 671 619,35)
Depositary fee	(Note 8)	(583 095,85)
Subscription tax	(Note 4)	(476 140,75)
Interest paid on swap contracts	(Note 2)	(206 444,69)
Other charges and taxes	(Notes 5, 8)	(3 624 037,44)
<b>Total expenses</b>		<b>(19 561 338,08)</b>
<b>Net investment income / (loss)</b>		<b>86 710 015,34</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(135 287 210,17)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	30 824 705,30
- option contracts	(Notes 2, 9)	(1 485 399,39)
- forward foreign exchange contracts	(Notes 2, 9)	(2 911 642,51)
- foreign currencies	(Note 2)	1 039 785,57
- future contracts	(Notes 2, 9)	553 644,71
- swap contracts	(Notes 2, 9)	1 519 535,01
<b>Net result of operations for the year</b>		<b>(19 036 566,14)</b>
Subscriptions for the year		1 405 960 488,36
Redemptions for the year		(1 740 619 072,17)
Dividend distributions	(Note 14)	(940 092,37)
<b>Net assets at the end of the year</b>		<b>2 183 596 902,72</b>

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>2 159 194 450,17</b>	<b>2 133 137 409,68</b>	<b>97,69</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>2 102 015 092,33</b>	<b>2 075 133 856,08</b>	<b>95,03</b>
<b>Ordinary Bonds</b>			<b>2 085 349 406,91</b>	<b>2 059 092 630,23</b>	<b>94,30</b>
<b>QATAR</b>			<b>82 095 062,07</b>	<b>86 308 455,59</b>	<b>3,95</b>
<b>Government</b>			<b>82 095 062,07</b>	<b>86 308 455,59</b>	<b>3,95</b>
10 800 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	11 548 427,74	12 838 441,24	0,59
10 000 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	10 572 188,99	11 545 201,40	0,53
10 500 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.40% 16/04/2050	USD	10 927 611,14	11 508 730,24	0,53
10 000 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.00% 14/03/2029	USD	9 426 906,03	9 913 386,04	0,45
9 300 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.50% 23/04/2028	USD	8 831 352,16	9 386 606,99	0,43
8 200 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.75% 16/04/2030	USD	7 978 304,91	8 093 499,94	0,37
7 700 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.25% 02/06/2026	USD	7 019 398,28	7 210 186,33	0,33
6 300 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.375% 14/03/2024	USD	5 834 245,45	5 803 236,48	0,27
4 800 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.625% 02/06/2046	USD	5 331 948,01	5 343 188,01	0,24
5 000 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.40% 16/04/2025	USD	4 624 679,36	4 665 978,92	0,21
<b>INDONESIA</b>			<b>80 946 974,62</b>	<b>85 799 692,07</b>	<b>3,93</b>
<b>Government</b>			<b>72 681 945,29</b>	<b>76 473 488,72</b>	<b>3,50</b>
8 400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.85% 14/02/2030	USD	7 385 025,76	7 705 000,02	0,35
5 100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 11/02/2029	USD	4 968 833,05	5 218 486,96	0,24
5 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.875% 15/01/2024	USD	5 086 691,47	4 815 380,99	0,22
5 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.85% 12/03/2031	USD	4 086 071,78	4 283 548,30	0,20
4 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.35% 08/01/2027	USD	3 747 286,55	3 919 733,58	0,18
4 600 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.20% 23/09/2061	USD	3 825 867,68	3 895 560,17	0,18
4 300 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.05% 12/03/2051	USD	3 553 330,01	3 737 393,58	0,17
3 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.625% 15/04/2043	USD	3 140 021,77	3 633 605,31	0,17
3 700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 08/01/2026	USD	3 442 380,20	3 632 618,67	0,17
3 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.10% 24/04/2028	USD	3 441 756,02	3 430 567,10	0,16
2 400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 6.75% 15/01/2044	USD	2 657 642,70	3 129 687,67	0,14
3 300 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.70% 30/10/2049	USD	2 808 797,90	3 074 177,64	0,14
3 100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.50% 11/01/2028	USD	2 704 243,66	2 940 557,31	0,14
3 000 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.325% 28/05/2025	USD	2 686 564,50	2 889 545,16	0,13

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 7.75% 17/01/2038	USD	2 237 174,55	2 681 235,23	0,12
2 700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.50% 14/02/2050	USD	2 391 640,73	2 461 934,27	0,11
2 400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.40% 18/09/2029	USD	2 237 247,42	2 279 304,08	0,10
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.25% 17/01/2042	USD	2 225 155,38	2 211 432,10	0,10
2 100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 18/07/2027	USD	1 915 137,47	2 024 417,46	0,09
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.35% 11/01/2048	USD	1 966 854,66	2 023 426,43	0,09
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 15/10/2030	USD	1 932 752,17	1 977 295,57	0,09
1 800 000,00	LEMBAGA PEMBIAYAAN EKSPOR INDONESIA 3.875% 06/04/2024	USD	1 674 208,93	1 658 146,71	0,08
1 300 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 3.75% 01/03/2023	USD	1 055 194,40	1 182 849,38	0,05
1 085 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 15/04/2023	USD	868 274,24	983 722,75	0,05
800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.35% 12/03/2071	USD	643 792,29	683 862,28	0,03
<b>Energy</b>			<b>8 265 029,33</b>	<b>9 326 203,35</b>	<b>0,43</b>
3 800 000,00	PERTAMINA PERSERO PT 4.15% 25/02/2060	USD	3 414 890,23	3 374 990,23	0,16
1 800 000,00	PERTAMINA PERSERO PT 6.45% 30/05/2044	USD	1 591 655,05	2 075 097,21	0,10
1 500 000,00	PERTAMINA PERSERO PT 6.00% 03/05/2042	USD	1 314 325,38	1 623 567,03	0,07
1 000 000,00	PERTAMINA PERSERO PT 6.50% 07/11/2048	USD	872 120,68	1 176 442,41	0,05
1 200 000,00	PERTAMINA PERSERO PT 3.10% 27/08/2030	USD	1 072 037,99	1 076 106,47	0,05
<b>SAUDI ARABIA</b>			<b>81 263 562,78</b>	<b>83 939 271,95</b>	<b>3,84</b>
<b>Government</b>			<b>81 263 562,78</b>	<b>83 939 271,95</b>	<b>3,84</b>
9 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.375% 16/04/2029	USD	9 004 061,57	9 085 633,48	0,42
8 600 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 26/10/2046	USD	7 611 804,12	8 886 693,93	0,41
8 400 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.75% 03/02/2032	USD	7 541 688,54	7 604 690,47	0,35
7 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.00% 17/04/2025	USD	6 796 400,15	6 631 350,46	0,30
6 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.625% 04/10/2047	USD	6 136 564,92	6 330 919,51	0,29
6 600 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.75% 21/01/2055	USD	5 825 921,86	6 234 308,51	0,29
4 500 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.25% 16/01/2050	USD	4 714 400,27	5 219 558,01	0,24
4 500 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.00% 17/04/2049	USD	4 962 240,02	5 021 545,30	0,23
5 100 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.625% 04/03/2028	USD	4 875 350,69	4 882 493,21	0,22
5 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 26/10/2026	USD	4 609 835,86	4 683 697,88	0,21
5 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.875% 04/03/2023	USD	4 684 705,58	4 499 781,20	0,21
4 400 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.25% 02/02/2033	USD	3 584 120,04	3 778 228,10	0,17
3 800 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 22/10/2030	USD	3 580 804,74	3 592 557,99	0,17
2 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 17/04/2030	USD	2 061 056,17	2 050 475,32	0,09
2 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.90% 22/10/2025	USD	1 908 837,68	1 841 083,79	0,08

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.50% 03/02/2027	USD	1 787 235,20	1 815 371,51	0,08
2 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.45% 02/02/2061	USD	1 578 535,37	1 780 883,28	0,08
<b>UNITED ARAB EMIRATES</b>			<b>81 322 826,57</b>	<b>83 540 637,50</b>	<b>3,83</b>
<b>Government</b>			<b>70 656 532,21</b>	<b>72 011 923,97</b>	<b>3,30</b>
10 500 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 30/09/2029	USD	9 612 115,88	9 588 961,94	0,44
11 100 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 1.70% 02/03/2031	USD	9 276 538,88	9 495 226,43	0,43
8 300 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	7 315 306,58	7 840 626,15	0,36
8 000 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 03/05/2026	USD	7 481 520,71	7 491 524,77	0,34
7 300 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 16/04/2030	USD	6 828 911,29	6 957 404,88	0,32
7 500 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 30/09/2049	USD	6 767 473,40	6 752 969,38	0,31
6 300 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050	USD	6 383 756,13	6 477 002,03	0,30
7 000 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.125% 30/09/2024	USD	6 334 155,15	6 302 217,43	0,29
4 000 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.125% 11/10/2047	USD	4 137 866,86	4 227 225,74	0,19
4 200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 16/04/2025	USD	3 946 523,89	3 835 843,31	0,18
3 000 000,00	EMIRATE OF DUBAI GOVERNMENT INTERNATIONAL BONDS 5.25% 30/01/2043	USD	2 572 363,44	3 042 921,91	0,14
<b>Energy</b>			<b>6 213 677,04</b>	<b>7 134 234,85</b>	<b>0,33</b>
5 000 000,00	ABU DHABI CRUDE OIL PIPELINE LLC 4.60% 02/11/2047	USD	4 262 251,41	5 198 954,77	0,24
2 000 000,00	ABU DHABI CRUDE OIL PIPELINE LLC 3.65% 02/11/2029	USD	1 951 425,63	1 935 280,08	0,09
<b>Industries</b>			<b>4 452 617,32</b>	<b>4 394 478,68</b>	<b>0,20</b>
5 000 000,00	UAE INTERNATIONAL GOVERNMENT BOND 2.00% 19/10/2031	USD	4 452 617,32	4 394 478,68	0,20
<b>COLOMBIA</b>			<b>79 269 960,30</b>	<b>71 071 244,00</b>	<b>3,25</b>
<b>Government</b>			<b>79 269 960,30</b>	<b>71 071 244,00</b>	<b>3,25</b>
10 700 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.20% 15/05/2049	USD	9 846 399,95	8 656 445,02	0,39
8 700 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/02/2044	USD	8 030 204,11	7 413 133,09	0,34
8 800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.00% 15/06/2045	USD	8 589 585,09	6 982 196,48	0,32
7 400 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	6 997 581,97	6 545 539,68	0,30
7 000 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 28/01/2026	USD	6 510 338,96	6 446 440,11	0,29
6 400 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 15/03/2029	USD	5 941 448,74	5 751 559,54	0,26
6 200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	7 253 689,50	5 611 459,26	0,26
5 980 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.00% 30/01/2030	USD	5 036 169,42	4 788 155,35	0,22
4 000 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 18/09/2037	USD	4 839 358,89	4 089 870,80	0,19
4 500 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/05/2051	USD	4 116 892,27	3 214 540,84	0,15
3 500 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.00% 26/02/2024	USD	3 073 548,01	3 176 407,70	0,14

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.25% 22/04/2032	USD	3 143 199,35	3 008 322,89	0,14
1 900 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 8.125% 21/05/2024	USD	2 185 994,51	1 890 811,20	0,09
2 200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 15/02/2061	USD	1 767 943,68	1 489 565,94	0,07
1 600 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 2.625% 15/03/2023	USD	1 282 058,07	1 418 417,49	0,06
800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 22/02/2042	USD	655 547,78	588 378,61	0,03
<b>PANAMA</b>			<b>71 650 823,55</b>	<b>70 631 326,56</b>	<b>3,23</b>
<b>Government</b>			<b>71 650 823,55</b>	<b>70 631 326,56</b>	<b>3,23</b>
12 200 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.87% 23/07/2060	USD	11 264 762,77	10 729 501,25	0,49
7 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.75% 16/03/2025	USD	6 388 279,18	6 522 521,73	0,30
6 600 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 01/04/2056	USD	7 328 146,48	6 392 634,26	0,29
7 300 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	5 960 706,42	6 104 154,59	0,28
4 800 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 6.70% 26/01/2036	USD	5 435 767,42	5 652 157,48	0,26
5 800 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 16/04/2050	USD	5 758 552,37	5 621 849,70	0,26
4 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 7.125% 29/01/2026	USD	4 430 595,96	4 220 964,75	0,19
4 400 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 5.75% 31/01/2027	USD	3 949 247,36	4 065 822,26	0,19
4 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 15/05/2047	USD	3 982 100,77	3 886 353,34	0,18
4 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	3 813 305,51	3 799 086,35	0,17
4 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.30% 29/04/2053	USD	3 634 072,67	3 785 368,44	0,17
3 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 9.375% 01/04/2029	USD	3 703 019,98	3 780 945,30	0,17
2 500 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 8.875% 30/09/2027	USD	2 888 237,38	2 957 044,30	0,14
2 900 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.16% 23/01/2030	USD	2 644 699,65	2 645 753,34	0,12
500 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.00% 22/09/2024	USD	469 329,63	467 169,47	0,02
<b>BRAZIL</b>			<b>69 372 002,07</b>	<b>68 666 533,64</b>	<b>3,14</b>
<b>Government</b>			<b>69 372 002,07</b>	<b>68 666 533,64</b>	<b>3,14</b>
8 900 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	7 714 841,41	7 942 304,86	0,36
8 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	8 144 036,94	7 933 509,57	0,36
8 600 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.75% 14/01/2050	USD	6 995 695,61	6 722 097,93	0,31
6 700 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	6 180 286,05	5 875 934,35	0,27
6 600 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.00% 27/01/2045	USD	5 551 311,48	5 438 965,38	0,25
6 300 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	5 441 030,80	5 380 097,09	0,25
5 900 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 07/01/2041	USD	4 844 073,25	5 309 430,53	0,24

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	5 174 730,16	5 047 213,62	0,23
5 000 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.00% 07/04/2026	USD	5 212 491,21	4 927 278,66	0,23
3 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.25% 20/01/2034	USD	4 101 966,55	4 018 876,24	0,18
4 000 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.50% 30/05/2029	USD	3 565 821,02	3 602 357,50	0,17
2 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2037	USD	2 579 646,62	2 644 522,24	0,12
3 000 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.75% 12/09/2031	USD	2 510 031,99	2 481 859,53	0,11
1 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.625% 05/01/2023	USD	1 356 038,98	1 342 086,14	0,06
<b>PHILIPPINES</b>			<b>71 155 829,53</b>	<b>68 062 429,39</b>	<b>3,12</b>
<b>Government</b>			<b>67 538 070,82</b>	<b>64 967 537,71</b>	<b>2,98</b>
8 772 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.00% 01/02/2028	USD	8 479 489,98	8 272 155,27	0,38
8 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.75% 14/01/2029	USD	8 295 578,94	7 913 051,43	0,36
7 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.457% 05/05/2030	USD	6 456 034,41	6 346 105,93	0,29
4 800 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 7.75% 14/01/2031	USD	6 331 826,71	6 145 157,95	0,28
7 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.95% 05/05/2045	USD	6 486 656,43	6 082 713,33	0,28
5 700 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.95% 20/01/2040	USD	6 060 521,41	5 611 784,63	0,26
5 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 02/02/2042	USD	5 074 573,53	4 808 170,30	0,22
5 500 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.648% 10/06/2031	USD	4 538 860,05	4 675 920,01	0,21
4 700 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 01/03/2041	USD	5 040 374,49	4 519 225,46	0,21
4 600 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.65% 10/12/2045	USD	3 808 579,20	3 840 062,44	0,18
3 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.50% 30/03/2026	USD	3 247 531,34	3 075 132,61	0,14
1 500 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 6.375% 23/10/2034	USD	1 802 961,90	1 834 809,60	0,08
1 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.00% 13/01/2037	USD	1 184 701,21	1 093 941,51	0,05
800 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.20% 21/01/2024	USD	730 381,22	749 307,24	0,04
<b>Finance</b>			<b>3 617 758,71</b>	<b>3 094 891,68</b>	<b>0,14</b>
3 000 000,00	POWER SECTOR ASSETS & LIABILITIES MANAGEMENT CORP 7.39% 02/12/2024	USD	3 617 758,71	3 094 891,68	0,14
<b>PERU</b>			<b>63 686 151,17</b>	<b>64 030 021,86</b>	<b>2,93</b>
<b>Government</b>			<b>53 267 494,50</b>	<b>53 662 412,18</b>	<b>2,46</b>
20 300 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.783% 23/01/2031	USD	17 134 725,52	17 773 417,77	0,82
9 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.844% 20/06/2030	USD	8 033 005,57	8 034 076,78	0,37
6 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.00% 15/01/2034	USD	5 132 785,15	5 263 349,79	0,24
6 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862% 01/12/2032	USD	4 855 258,62	4 818 150,96	0,22

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



## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 7.35% 21/07/2025	USD	4 466 908,69	4 190 363,26	0,19
3 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.625% 18/11/2050	USD	3 521 101,59	3 709 216,48	0,17
4 700 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.78% 01/12/2060	USD	3 517 130,67	3 634 358,91	0,17
3 200 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.392% 23/01/2026	USD	2 949 502,19	2 856 307,38	0,13
3 200 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.23% 28/07/2121	USD	2 612 085,89	2 425 804,29	0,11
700 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 8.75% 21/11/2033	USD	1 044 990,61	957 366,56	0,04
<b>Energy</b>			<b>8 681 644,05</b>	<b>8 649 002,18</b>	<b>0,39</b>
5 800 000,00	PETROLEOS DEL PERU SA 5.625% 19/06/2047	USD	5 239 933,36	5 086 221,72	0,23
3 900 000,00	PETROLEOS DEL PERU SA 4.75% 19/06/2032	USD	3 441 710,69	3 562 780,46	0,16
<b>Industries</b>			<b>1 737 012,62</b>	<b>1 718 607,50</b>	<b>0,08</b>
2 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.60% 15/01/2072	USD	1 737 012,62	1 718 607,50	0,08
<b>SOUTH AFRICA</b>			<b>62 496 419,98</b>	<b>62 777 137,29</b>	<b>2,87</b>
<b>Government</b>			<b>62 496 419,98</b>	<b>62 777 137,29</b>	<b>2,87</b>
18 600 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	15 823 271,71	15 732 312,82	0,72
8 700 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.30% 12/10/2028	USD	7 523 020,62	7 756 864,26	0,36
8 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	7 687 944,79	7 715 553,14	0,35
6 600 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.65% 27/09/2047	USD	5 738 145,37	5 572 509,20	0,25
4 800 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	4 639 007,80	4 699 374,99	0,22
5 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 30/05/2022	USD	4 562 071,14	4 485 667,59	0,21
4 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.665% 17/01/2024	USD	4 248 154,06	4 164 558,65	0,19
4 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 6.30% 22/06/2048	USD	4 307 158,26	4 113 076,93	0,19
4 300 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.875% 14/04/2026	USD	3 740 431,98	4 028 812,05	0,18
3 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 16/09/2025	USD	2 752 932,72	2 912 206,09	0,13
2 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.00% 12/10/2046	USD	1 474 281,53	1 596 201,57	0,07
<b>DOMINICAN REPUBLIC</b>			<b>60 465 958,38</b>	<b>62 746 782,00</b>	<b>2,87</b>
<b>Government</b>			<b>60 465 958,38</b>	<b>62 746 782,00</b>	<b>2,87</b>
10 000 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 30/01/2060	USD	8 358 981,20	8 451 813,42	0,39
6 200 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.95% 25/01/2027	USD	5 580 299,74	6 081 148,08	0,28
6 600 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.875% 23/09/2032	USD	5 919 789,71	5 914 697,11	0,27
5 700 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.875% 29/01/2026	USD	5 431 197,08	5 715 639,73	0,26
6 300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.50% 30/01/2030	USD	5 251 352,21	5 643 852,87	0,26
5 650 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.40% 05/06/2049	USD	5 313 768,49	5 228 536,65	0,24
5 100 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.00% 19/07/2028	USD	4 823 390,61	5 013 446,46	0,23

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 18/04/2024	USD	3 957 166,65	3 953 943,93	0,18
3 750 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.50% 27/01/2025	USD	3 322 330,27	3 564 974,00	0,16
3 300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 7.45% 30/04/2044	USD	3 246 178,69	3 435 546,87	0,16
3 650 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.50% 15/02/2048	USD	3 268 190,20	3 415 954,01	0,15
3 300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.85% 27/01/2045	USD	2 943 227,54	3 198 754,70	0,15
3 600 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.30% 21/01/2041	USD	3 050 085,99	3 128 474,17	0,14
<b>CHILE</b>			<b>60 624 601,12</b>	<b>61 753 789,36</b>	<b>2,83</b>
<b>Government</b>			<b>34 109 912,33</b>	<b>33 613 359,87</b>	<b>1,54</b>
9 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	8 000 558,46	7 888 218,50	0,36
8 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.24% 06/02/2028	USD	7 147 801,31	7 411 046,39	0,34
8 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 25/01/2050	USD	8 186 534,68	7 313 543,72	0,33
6 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.10% 07/05/2041	USD	5 022 870,20	5 170 279,07	0,24
5 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.45% 31/01/2031	USD	4 291 303,20	4 366 735,09	0,20
1 800 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.25% 21/09/2071	USD	1 460 844,48	1 463 537,10	0,07
<b>Raw materials</b>			<b>26 514 688,79</b>	<b>28 140 429,49</b>	<b>1,29</b>
6 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.70% 30/01/2050	USD	5 501 310,42	5 394 514,09	0,25
4 800 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.25% 17/07/2042	USD	4 046 758,95	4 647 669,03	0,21
4 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.875% 04/11/2044	USD	4 163 126,29	4 198 945,75	0,19
3 500 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	2 884 989,13	3 277 295,87	0,15
3 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.50% 01/08/2047	USD	2 815 604,37	3 045 823,78	0,14
2 800 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.375% 05/02/2049	USD	2 278 442,08	2 810 834,28	0,13
2 700 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.00% 30/09/2029	USD	2 451 768,55	2 407 753,81	0,11
1 300 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031	USD	1 227 309,81	1 217 327,05	0,06
1 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 5.625% 18/10/2043	USD	1 145 379,19	1 140 265,83	0,05
<b>OMAN</b>			<b>54 708 903,19</b>	<b>58 928 474,76</b>	<b>2,70</b>
<b>Government</b>			<b>54 708 903,19</b>	<b>58 928 474,76</b>	<b>2,70</b>
13 000 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.00% 01/08/2029	USD	11 929 004,18	12 298 560,71	0,56
7 800 000,00	OMAN SOVEREIGN SUKUK SAOC 4.397% 01/06/2024	USD	6 159 210,18	7 090 923,20	0,33
6 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 5.375% 08/03/2027	USD	5 597 188,18	6 167 277,19	0,28
6 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 17/01/2048	USD	5 598 580,13	5 998 422,07	0,28
6 500 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.75% 15/06/2026	USD	4 961 326,45	5 879 323,38	0,27
5 000 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 5.625% 17/01/2028	USD	4 515 550,76	4 659 955,35	0,21
4 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.50% 08/03/2047	USD	4 048 962,55	4 100 474,04	0,19
4 700 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 6.50% 08/03/2047	USD	3 950 364,00	4 100 474,04	0,19
3 800 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 7.00% 25/01/2051	USD	3 218 195,51	3 502 470,03	0,16

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 28/10/2027	USD	2 319 478,91	2 659 400,90	0,12
2 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.875% 01/02/2025	USD	2 411 042,34	2 471 193,85	0,11
<b>NIGERIA</b>			<b>59 856 193,96</b>	<b>58 190 206,04</b>	<b>2,66</b>
<b>Government</b>			<b>59 856 193,96</b>	<b>58 190 206,04</b>	<b>2,66</b>
9 400 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.375% 28/09/2033	USD	8 045 808,89	7 874 361,65	0,36
8 600 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.50% 28/11/2027	USD	7 517 352,47	7 526 060,48	0,34
7 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 21/11/2025	USD	6 398 349,08	6 637 115,50	0,30
7 600 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.25% 28/09/2051	USD	6 502 836,43	6 265 189,63	0,29
7 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.143% 23/02/2030	USD	6 302 282,32	6 126 966,77	0,28
6 300 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047	USD	5 474 714,81	4 959 395,27	0,23
5 700 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	4 746 810,69	4 637 942,51	0,21
5 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	4 726 537,01	4 412 003,31	0,20
4 400 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.747% 21/01/2031	USD	4 004 613,49	4 053 015,36	0,19
4 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 9.248% 21/01/2049	USD	4 008 979,20	3 663 970,25	0,17
2 500 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	2 127 909,57	2 034 185,31	0,09
<b>MEXICO</b>			<b>52 382 535,99</b>	<b>53 614 465,67</b>	<b>2,46</b>
<b>Government</b>			<b>44 382 724,32</b>	<b>45 202 428,67</b>	<b>2,07</b>
11 500 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.75% 19/04/2071	USD	8 986 151,53	9 071 977,12	0,42
7 200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.75% 12/10/2110	USD	7 108 369,52	7 296 111,43	0,33
7 200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.50% 31/01/2050	USD	6 351 805,14	6 721 478,87	0,31
6 800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.771% 24/05/2061	USD	5 696 753,69	5 507 869,72	0,25
4 000 000,00	MEXICAN BONOS 5.00% 27/04/2051	USD	3 897 908,35	4 009 005,50	0,18
3 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.125% 21/01/2026	USD	2 863 087,92	2 896 694,30	0,13
2 600 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.25% 16/04/2030	USD	2 279 756,83	2 350 609,06	0,11
2 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.50% 22/04/2029	USD	1 970 835,46	1 958 952,26	0,09
2 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.90% 27/04/2025	USD	1 849 208,10	1 884 998,68	0,09
1 800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.75% 27/04/2032	USD	1 748 992,57	1 790 028,55	0,08
2 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.659% 24/05/2031	USD	1 629 855,21	1 714 703,18	0,08
<b>Multi-Utilities</b>			<b>3 638 646,19</b>	<b>3 636 651,39</b>	<b>0,17</b>
3 900 000,00	COMISION FEDERAL DE ELECTRICIDAD 4.875% 15/01/2024	USD	3 638 646,19	3 636 651,39	0,17
<b>Industries</b>			<b>2 537 272,92</b>	<b>2 849 620,13</b>	<b>0,13</b>
2 326 000,00	MEXICO CITY AIRPORT TRUST 5.50% 31/07/2047	USD	1 804 951,36	2 047 584,08	0,09
878 000,00	MEXICO CITY AIRPORT TRUST 3.875% 30/04/2028	USD	732 321,56	802 036,05	0,04

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>1 823 892,56</b>	<b>1 925 765,48</b>	<b>0,09</b>
2 000 000,00	BANCO NACIONAL DE COMERCIO EXTERIOR SNC 4.375% 14/10/2025	USD	1 823 892,56	1 925 765,48	0,09
<b>UKRAINE</b>			<b>53 763 950,16</b>	<b>50 195 692,35</b>	<b>2,30</b>
<b>Government</b>			<b>53 763 950,16</b>	<b>50 195 692,35</b>	<b>2,30</b>
8 800 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.253% 15/03/2033	USD	7 669 381,43	6 834 549,59	0,31
8 250 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	7 130 313,19	6 479 501,59	0,30
6 328 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2026	USD	5 501 991,76	5 300 675,02	0,24
5 928 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2023	USD	5 058 305,18	5 096 871,81	0,23
5 900 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2024	USD	5 435 351,96	5 032 277,81	0,23
5 628 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2022	USD	5 132 316,49	4 904 111,26	0,23
5 128 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2025	USD	4 357 398,15	4 320 426,68	0,20
4 900 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2027	USD	4 763 837,09	4 082 831,58	0,19
5 000 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 6.876% 21/05/2029	USD	4 243 371,91	3 904 723,03	0,18
2 500 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 8.994% 01/02/2024	USD	2 165 588,30	2 192 820,59	0,10
2 300 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 9.75% 01/11/2028	USD	2 306 094,70	2 046 903,39	0,09
<b>EGYPT</b>			<b>52 802 950,34</b>	<b>50 141 878,12</b>	<b>2,30</b>
<b>Government</b>			<b>49 563 444,64</b>	<b>46 909 728,23</b>	<b>2,15</b>
6 200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.50% 31/01/2047	USD	5 609 436,09	4 834 659,93	0,22
4 800 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 11/06/2025	USD	4 097 139,33	4 342 456,16	0,20
4 720 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.50% 31/01/2027	USD	4 273 250,94	4 322 295,76	0,20
4 700 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.70% 01/03/2049	USD	4 358 748,86	3 676 763,07	0,17
4 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	3 604 639,07	3 422 582,57	0,16
4 400 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	3 804 869,29	3 243 588,51	0,15
4 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.30% 30/09/2033	USD	3 404 400,00	3 237 355,66	0,15
3 800 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.80% 30/09/2027	USD	3 234 180,00	3 212 591,32	0,15
3 300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.60% 01/03/2029	USD	3 055 946,76	2 879 868,76	0,13
3 500 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.053% 15/01/2032	USD	3 083 595,90	2 844 073,82	0,13
3 500 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.875% 29/05/2050	USD	3 183 579,46	2 798 800,33	0,13
2 300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.577% 21/02/2023	USD	1 920 691,53	2 094 149,27	0,10
2 300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.55% 20/11/2023	USD	1 971 401,60	2 069 171,25	0,09
1 700 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.625% 29/05/2032	USD	1 521 127,68	1 417 150,35	0,06
1 200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.20% 01/03/2024	USD	1 058 714,40	1 106 612,99	0,05

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.75% 29/05/2024	USD	883 694,93	913 515,86	0,04
600 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 3.875% 16/02/2026	USD	498 028,80	494 092,62	0,02
<b>Industries</b>			<b>3 239 505,70</b>	<b>3 232 149,89</b>	<b>0,15</b>
4 500 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.50% 16/02/2061	USD	3 239 505,70	3 232 149,89	0,15
<b>RUSSIA</b>			<b>47 698 326,20</b>	<b>49 481 665,04</b>	<b>2,27</b>
<b>Government</b>			<b>47 698 326,20</b>	<b>49 481 665,04</b>	<b>2,27</b>
12 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.25% 23/06/2047	USD	12 677 595,92	13 594 763,96	0,62
8 000 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.625% 04/04/2042	USD	9 072 091,98	9 190 083,03	0,42
6 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 1.85% 20/11/2032	EUR	6 262 000,00	6 162 056,00	0,28
6 000 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.375% 21/03/2029	USD	5 939 589,57	5 810 324,95	0,27
3 600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.875% 16/09/2043	USD	3 503 706,19	4 317 310,18	0,20
4 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.75% 27/05/2026	USD	3 971 410,95	4 036 019,22	0,19
3 800 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.875% 16/09/2023	USD	3 415 994,13	3 518 442,60	0,16
3 000 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.25% 23/06/2027	USD	2 855 937,46	2 852 665,10	0,13
<b>BAHRAIN</b>			<b>48 240 497,69</b>	<b>48 267 152,38</b>	<b>2,21</b>
<b>Government</b>			<b>46 352 786,54</b>	<b>46 266 747,42</b>	<b>2,12</b>
5 700 000,00	CBB INTERNATIONAL SUKUK PROGRAMME CO SPC 3.95% 16/09/2027	USD	4 815 645,78	5 054 415,52	0,23
4 700 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 01/08/2023	USD	4 353 684,89	4 343 905,33	0,20
4 300 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.375% 14/05/2030	USD	4 168 815,20	4 192 954,72	0,19
4 000 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 26/01/2026	USD	4 338 445,85	3 860 711,41	0,18
3 800 000,00	CBB INTERNATIONAL SUKUK CO 6 SPC 5.25% 20/03/2025	USD	3 389 241,81	3 500 431,69	0,16
4 100 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.45% 16/09/2032	USD	3 490 632,26	3 497 511,36	0,16
4 250 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.00% 19/09/2044	USD	3 238 035,30	3 396 188,79	0,16
3 500 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.625% 30/09/2031	USD	3 230 959,25	3 025 567,88	0,14
2 700 000,00	CBB INTERNATIONAL SUKUK PROGRAMME CO SPC 6.25% 14/11/2024	USD	2 509 699,17	2 551 348,64	0,12
2 700 000,00	CBB INTERNATIONAL SUKUK CO 5 SPC 5.624% 12/02/2024	USD	2 424 964,15	2 494 342,82	0,11
2 800 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.50% 20/09/2047	USD	2 517 205,31	2 492 990,38	0,11
2 300 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 12/10/2028	USD	2 106 644,41	2 194 910,81	0,10
2 000 000,00	CBB INTERNATIONAL SUKUK CO 7 SPC 6.875% 05/10/2025	USD	1 937 393,15	1 972 722,93	0,09
2 000 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.75% 20/09/2029	USD	1 939 076,44	1 891 857,63	0,09
2 000 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 05/07/2022	USD	1 892 343,57	1 796 887,51	0,08
<b>Energy</b>			<b>1 887 711,15</b>	<b>2 000 404,96</b>	<b>0,09</b>
2 000 000,00	OIL AND GAS HOLDING CO BSCC 8.375% 07/11/2028	USD	1 887 711,15	2 000 404,96	0,09
<b>KAZAKHSTAN</b>			<b>42 189 396,55</b>	<b>45 965 090,12</b>	<b>2,11</b>
<b>Government</b>			<b>20 150 521,81</b>	<b>20 916 006,41</b>	<b>0,96</b>
6 800 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 4.875% 14/10/2044	USD	6 968 686,97	7 379 125,87	0,34
7 100 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 5.125% 21/07/2025	USD	6 933 828,12	7 032 885,02	0,32

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 400 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 6.50% 21/07/2045	USD	5 354 548,00	5 560 863,05	0,26
1 000 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 3.875% 14/10/2024	USD	893 458,72	943 132,47	0,04
<b>Energy</b>			<b>16 960 733,11</b>	<b>19 183 607,50</b>	<b>0,88</b>
5 000 000,00	KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	4 896 292,39	5 800 915,87	0,26
5 060 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.75% 19/04/2047	USD	4 803 484,76	5 466 198,42	0,25
4 400 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.375% 24/04/2030	USD	3 888 969,70	4 515 533,93	0,21
3 500 000,00	KAZMUNAYGAS NATIONAL CO JSC 4.75% 19/04/2027	USD	3 371 986,26	3 400 959,28	0,16
<b>Industries</b>			<b>2 683 821,27</b>	<b>3 526 161,56</b>	<b>0,16</b>
3 000 000,00	KAZAKHSTAN TEMIR ZHOLY FINANCE BV 6.95% 10/07/2042	USD	2 683 821,27	3 526 161,56	0,16
<b>Finance</b>			<b>2 394 320,36</b>	<b>2 339 314,65</b>	<b>0,11</b>
2 600 000,00	DEVELOPMENT BANK OF KAZAKHSTAN JSC 4.125% 10/12/2022	USD	2 394 320,36	2 339 314,65	0,11
<b>TURKEY</b>			<b>38 212 062,14</b>	<b>37 755 721,89</b>	<b>1,73</b>
<b>Government</b>			<b>38 212 062,14</b>	<b>37 755 721,89</b>	<b>1,73</b>
16 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	11 855 725,23	11 385 018,46	0,52
10 600 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 16/04/2043	USD	7 068 448,04	7 150 061,45	0,33
7 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 09/10/2026	USD	5 760 502,16	5 569 531,71	0,25
4 700 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.00% 25/03/2027	USD	3 927 293,95	3 888 659,89	0,18
4 700 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.25% 14/04/2026	USD	3 468 187,90	3 703 709,97	0,17
3 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.375% 14/10/2025	USD	2 620 830,01	2 569 073,76	0,12
2 200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.75% 26/01/2026	USD	1 802 121,90	1 777 295,52	0,08
2 200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2045	USD	1 708 952,95	1 712 371,13	0,08
<b>ECUADOR</b>			<b>41 150 036,72</b>	<b>37 686 613,68</b>	<b>1,73</b>
<b>Government</b>			<b>41 150 036,72</b>	<b>37 686 613,68</b>	<b>1,73</b>
28 939 620,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 1.00% 31/07/2035	USD	19 858 884,73	16 692 963,01	0,77
19 847 600,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 5.00% 31/07/2030	USD	14 732 614,01	14 441 523,41	0,66
12 798 800,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2040	USD	6 558 537,98	6 552 127,26	0,30
<b>ANGOLA</b>			<b>31 758 227,46</b>	<b>37 599 225,20</b>	<b>1,72</b>
<b>Government</b>			<b>31 758 227,46</b>	<b>37 599 225,20</b>	<b>1,72</b>
10 300 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.125% 26/11/2049	USD	7 610 253,23	8 689 698,63	0,40
8 600 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.50% 12/11/2025	USD	5 810 004,78	8 076 227,69	0,37
9 100 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	7 278 642,90	7 833 107,69	0,36
9 000 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.00% 26/11/2029	USD	7 864 821,13	7 796 651,47	0,35
5 900 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.25% 09/05/2028	USD	3 194 505,42	5 203 539,72	0,24

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>URUGUAY</b>			<b>27 765 139,05</b>	<b>31 127 893,85</b>	<b>1,43</b>
<b>Government</b>			<b>27 765 139,05</b>	<b>31 127 893,85</b>	<b>1,43</b>
5 145 664,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	4 698 666,89	5 938 872,28	0,27
4 400 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.10% 18/06/2050	USD	4 608 536,98	5 129 336,40	0,24
3 500 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.875% 15/01/2033	USD	4 305 576,24	4 538 151,77	0,21
4 300 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.125% 20/11/2045	USD	3 596 426,04	4 480 251,65	0,21
4 300 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 27/10/2027	USD	3 811 020,51	4 248 576,43	0,19
4 085 296,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	4 114 670,19	4 138 536,57	0,19
2 000 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.625% 21/03/2036	USD	2 630 242,20	2 654 168,75	0,12
<b>HUNGARY</b>			<b>31 194 403,84</b>	<b>30 471 274,19</b>	<b>1,40</b>
<b>Government</b>			<b>31 194 403,84</b>	<b>30 471 274,19</b>	<b>1,40</b>
8 800 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.125% 21/09/2051	USD	7 396 332,96	7 619 755,54	0,35
4 800 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 7.625% 29/03/2041	USD	7 032 647,53	6 906 776,13	0,32
6 362 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 25/03/2024	USD	6 427 529,49	6 082 167,39	0,28
4 800 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.75% 22/11/2023	USD	4 952 630,17	4 581 021,11	0,21
3 600 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 2.125% 22/09/2031	USD	3 003 546,57	3 116 033,08	0,14
2 344 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 21/02/2023	USD	2 381 717,12	2 165 520,94	0,10
<b>GHANA</b>			<b>35 206 670,31</b>	<b>30 018 191,95</b>	<b>1,37</b>
<b>Government</b>			<b>35 206 670,31</b>	<b>30 018 191,95</b>	<b>1,37</b>
6 100 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 6.375% 11/02/2027	USD	5 147 389,19	4 514 119,05	0,21
4 800 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	4 309 587,34	3 515 287,48	0,16
4 800 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 11/02/2035	USD	4 136 376,59	3 304 453,81	0,15
4 300 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.95% 26/03/2051	USD	3 803 050,99	3 030 873,02	0,14
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 18/01/2026	USD	2 391 210,32	2 435 245,02	0,11
3 300 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.75% 07/04/2029	USD	2 824 364,62	2 424 885,37	0,11
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 26/03/2027	USD	2 392 167,03	2 317 851,40	0,11
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	2 444 971,24	2 154 476,40	0,10
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.875% 07/05/2042	USD	2 463 271,60	2 141 101,44	0,10
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.75% 11/03/2061	USD	2 893 255,81	2 092 772,20	0,09
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	2 401 025,58	2 087 126,76	0,09

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ARGENTINA</b>			<b>43 643 073,65</b>	<b>29 999 808,43</b>	<b>1,37</b>
<b>Government</b>			<b>43 643 073,65</b>	<b>29 999 808,43</b>	<b>1,37</b>
28 431 959,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.50% 09/07/2030	USD	11 616 494,37	8 756 605,37	0,40
25 941 037,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.125% 09/07/2035	USD	11 731 036,29	7 266 320,65	0,33
18 991 616,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.00% 09/01/2038	USD	10 467 905,01	6 349 133,17	0,29
14 200 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.50% 09/07/2041	USD	4 717 924,00	4 423 578,23	0,20
6 211 961,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.00% 09/07/2029	USD	2 140 259,44	1 987 696,88	0,09
4 289 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.125% 09/07/2046	USD	2 969 454,54	1 216 474,13	0,06
<b>MALAYSIA</b>			<b>27 034 381,45</b>	<b>27 956 779,82</b>	<b>1,28</b>
<b>Energy</b>			<b>20 950 190,52</b>	<b>21 202 504,60</b>	<b>0,97</b>
9 000 000,00	PETRONAS CAPITAL LTD 3.50% 21/04/2030	USD	8 815 752,82	8 565 038,91	0,39
7 800 000,00	PETRONAS CAPITAL LTD 4.55% 21/04/2050	USD	8 308 531,82	8 510 997,97	0,39
2 800 000,00	PETRONAS CAPITAL LTD 3.404% 28/04/2061	USD	2 328 967,20	2 538 614,73	0,12
1 800 000,00	PETRONAS CAPITAL LTD 2.48% 28/01/2032	USD	1 496 938,68	1 587 852,99	0,07
<b>Government</b>			<b>6 084 190,93</b>	<b>6 754 275,22</b>	<b>0,31</b>
7 200 000,00	MALAYSIA SUKUK GLOBAL BHD 3.179% 27/04/2026	USD	6 084 190,93	6 754 275,22	0,31
<b>ROMANIA</b>			<b>27 693 279,16</b>	<b>27 441 101,77</b>	<b>1,26</b>
<b>Government</b>			<b>27 693 279,16</b>	<b>27 441 101,77</b>	<b>1,26</b>
9 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.00% 14/02/2051	USD	7 984 880,95	7 935 940,98	0,36
5 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.375% 22/08/2023	USD	4 619 426,01	4 618 669,73	0,21
4 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	4 169 000,52	4 157 475,46	0,19
3 900 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.00% 14/02/2031	USD	3 355 888,34	3 476 940,66	0,16
3 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.375% 28/01/2050	EUR	3 174 905,25	2 830 980,00	0,13
2 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.875% 22/01/2024	USD	2 415 569,52	2 342 420,52	0,11
1 800 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 6.125% 22/01/2044	USD	1 973 608,57	2 078 674,42	0,10
<b>CHINA</b>			<b>24 898 166,33</b>	<b>25 354 163,13</b>	<b>1,16</b>
<b>Government</b>			<b>21 514 777,95</b>	<b>21 945 970,29</b>	<b>1,00</b>
6 200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.625% 17/11/2033	EUR	6 105 078,00	6 011 520,00	0,27
4 000 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.75% 03/12/2039	USD	3 737 118,49	3 686 458,82	0,17
3 000 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 4.00% 19/10/2048	USD	2 665 398,20	3 471 097,07	0,16
3 600 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.25% 21/10/2050	USD	3 021 770,30	3 037 176,22	0,14
3 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.625% 31/07/2024	USD	2 854 024,04	2 806 736,49	0,13
2 200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.125% 03/12/2029	USD	2 139 794,12	2 008 825,65	0,09
1 000 000,00	EXPORT-IMPORT BANK OF CHINA 2.875% 26/04/2026	USD	991 594,80	924 156,04	0,04
<b>Finance</b>			<b>3 383 388,38</b>	<b>3 408 192,84</b>	<b>0,16</b>
3 600 000,00	CHINA DEVELOPMENT BANK 3.375% 24/01/2027	USD	3 383 388,38	3 408 192,84	0,16

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## Eurizon Fund - Bond Emerging Markets

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AZERBAIJAN</b>			<b>21 265 432,14</b>	<b>22 353 049,92</b>	<b>1,02</b>
<b>Energy</b>			<b>14 006 244,87</b>	<b>14 856 947,68</b>	<b>0,68</b>
6 800 000,00	SOUTHERN GAS CORRIDOR CJSC 6.875% 24/03/2026	USD	6 693 180,07	6 874 088,82	0,31
4 700 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 4.75% 13/03/2023	USD	4 082 586,80	4 272 033,17	0,20
3 500 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 6.95% 18/03/2030	USD	3 230 478,00	3 710 825,69	0,17
<b>Government</b>			<b>7 259 187,27</b>	<b>7 496 102,24</b>	<b>0,34</b>
4 400 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.50% 01/09/2032	USD	3 776 214,92	3 913 725,84	0,18
3 850 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.75% 18/03/2024	USD	3 482 972,35	3 582 376,40	0,16
<b>BRITISH VIRGIN ISLANDS</b>			<b>20 874 181,57</b>	<b>21 200 355,76</b>	<b>0,97</b>
<b>Energy</b>			<b>13 018 478,50</b>	<b>13 314 231,88</b>	<b>0,61</b>
5 600 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 2.95% 12/11/2029	USD	5 062 936,92	5 134 204,49	0,24
4 500 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2013 LTD 4.375% 17/10/2023	USD	4 303 021,31	4 179 912,15	0,19
2 800 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD 3.25% 13/09/2027	USD	2 333 958,09	2 614 105,42	0,12
1 500 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2015 LTD 3.25% 28/04/2025	USD	1 318 562,18	1 386 009,82	0,06
<b>Multi-Utilities</b>			<b>7 855 703,07</b>	<b>7 886 123,88</b>	<b>0,36</b>
3 600 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 3.50% 04/05/2027	USD	3 384 823,16	3 414 935,72	0,16
3 000 000,00	STATE GRID OVERSEAS INVESTMENT 2014 LTD 4.125% 07/05/2024	USD	2 856 086,24	2 810 983,77	0,13
1 800 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 2.875% 18/05/2026	USD	1 614 793,67	1 660 204,39	0,07
<b>COSTA RICA</b>			<b>19 217 476,99</b>	<b>21 045 588,76</b>	<b>0,96</b>
<b>Government</b>			<b>19 217 476,99</b>	<b>21 045 588,76</b>	<b>0,96</b>
5 300 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	4 166 326,10	4 617 880,07	0,21
5 000 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.25% 26/01/2023	USD	4 146 119,17	4 463 332,02	0,21
4 800 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 6.125% 19/02/2031	USD	3 897 738,68	4 275 554,98	0,20
4 000 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.375% 30/04/2025	USD	3 125 202,10	3 581 428,90	0,16
3 900 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.00% 04/04/2044	USD	3 177 145,79	3 361 367,29	0,15
1 000 000,00	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% 15/05/2043	USD	704 945,15	746 025,50	0,03
<b>SRI LANKA</b>			<b>31 631 827,07</b>	<b>20 698 933,73</b>	<b>0,95</b>
<b>Government</b>			<b>31 631 827,07</b>	<b>20 698 933,73</b>	<b>0,95</b>
6 700 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.20% 11/05/2027	USD	5 240 933,97	2 967 513,88	0,14
6 200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.55% 28/03/2030	USD	4 231 095,42	2 758 379,11	0,13
6 000 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.75% 18/04/2028	USD	5 182 178,30	2 656 736,46	0,12
5 600 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.85% 14/03/2029	USD	3 954 781,22	2 479 079,01	0,11
4 500 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.75% 18/04/2023	USD	2 399 102,58	2 198 360,52	0,10

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## Eurizon Fund - Bond Emerging Markets

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 500 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.125% 03/06/2025	USD	3 169 289,72	2 073 079,09	0,10
3 900 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.85% 03/11/2025	USD	2 980 568,23	1 791 935,87	0,08
3 500 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.825% 18/07/2026	USD	1 710 222,21	1 568 383,23	0,07
2 800 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.85% 14/03/2024	USD	1 661 658,91	1 279 894,77	0,06
2 000 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.35% 28/06/2024	USD	1 101 996,51	925 571,79	0,04
<b>INDIA</b>			<b>19 260 000,02</b>	<b>20 464 252,26</b>	<b>0,94</b>
<b>Government</b>			<b>19 260 000,02</b>	<b>20 464 252,26</b>	<b>0,94</b>
7 927 273,00	EXPORT-IMPORT BANK OF INDIA 3.875% 01/02/2028	USD	6 817 614,56	7 454 022,38	0,34
6 400 000,00	EXPORT-IMPORT BANK OF INDIA 3.375% 05/08/2026	USD	5 399 134,55	5 905 537,77	0,27
4 000 000,00	EXPORT-IMPORT BANK OF INDIA 3.25% 15/01/2030	USD	3 532 932,46	3 581 041,98	0,17
3 900 000,00	EXPORT-IMPORT BANK OF INDIA 4.00% 14/01/2023	USD	3 510 318,45	3 523 650,13	0,16
<b>KENYA</b>			<b>18 679 682,37</b>	<b>19 152 862,33</b>	<b>0,88</b>
<b>Government</b>			<b>18 679 682,37</b>	<b>19 152 862,33</b>	<b>0,88</b>
7 100 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	6 167 154,97	6 594 722,77	0,30
5 800 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.25% 28/02/2048	USD	5 249 596,90	5 179 454,24	0,24
3 700 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.25% 28/02/2028	USD	3 470 510,86	3 499 025,61	0,16
2 300 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.00% 22/05/2032	USD	2 128 952,78	2 209 594,25	0,10
1 800 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.00% 22/05/2027	USD	1 663 466,86	1 670 065,46	0,08
<b>JAMAICA</b>			<b>16 891 590,48</b>	<b>18 799 784,51</b>	<b>0,86</b>
<b>Government</b>			<b>16 891 590,48</b>	<b>18 799 784,51</b>	<b>0,86</b>
6 600 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	6 994 917,90	8 047 161,55	0,37
5 500 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 8.00% 15/03/2039	USD	6 027 696,14	6 702 921,00	0,31
4 000 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 6.75% 28/04/2028	USD	3 868 976,44	4 049 701,96	0,18
<b>PARAGUAY</b>			<b>17 973 622,40</b>	<b>18 713 644,49</b>	<b>0,86</b>
<b>Government</b>			<b>17 973 622,40</b>	<b>18 713 644,49</b>	<b>0,86</b>
5 200 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.10% 11/08/2044	USD	5 210 016,65	5 622 878,54	0,26
5 300 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.95% 28/04/2031	USD	5 116 838,12	5 230 092,66	0,24
4 040 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.00% 15/04/2026	USD	3 733 319,87	3 943 867,95	0,18
3 900 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.40% 30/03/2050	USD	3 913 447,76	3 916 805,34	0,18
<b>GUATEMALA</b>			<b>17 254 379,28</b>	<b>17 870 857,10</b>	<b>0,82</b>
<b>Government</b>			<b>17 254 379,28</b>	<b>17 870 857,10</b>	<b>0,82</b>
4 700 000,00	GUATEMALA GOVERNMENT BOND 6.125% 01/06/2050	USD	4 581 467,66	4 740 462,76	0,22
4 500 000,00	GUATEMALA GOVERNMENT BOND 4.875% 13/02/2028	USD	4 047 084,50	4 252 287,30	0,20
4 500 000,00	GUATEMALA GOVERNMENT BOND 4.50% 03/05/2026	USD	3 852 134,54	4 165 270,92	0,19
2 300 000,00	GUATEMALA GOVERNMENT BOND 5.75% 06/06/2022	USD	2 179 881,19	2 055 721,54	0,09
1 200 000,00	GUATEMALA GOVERNMENT BOND 5.375% 24/04/2032	USD	1 162 483,02	1 176 458,24	0,05

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 200 000,00	GUATEMALA GOVERNMENT BOND 3.70% 07/10/2033	USD	1 010 870,19	1 040 302,74	0,05
500 000,00	GUATEMALA GOVERNMENT BOND 4.65% 07/10/2041	USD	420 458,18	440 353,60	0,02
<b>SENEGAL</b>			<b>17 717 886,29</b>	<b>17 801 371,51</b>	<b>0,82</b>
<b>Government</b>			<b>17 717 886,29</b>	<b>17 801 371,51</b>	<b>0,82</b>
11 700 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.75% 13/03/2048	USD	10 081 103,81	10 099 122,98	0,46
8 500 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.25% 23/05/2033	USD	7 636 782,48	7 702 248,53	0,36
<b>MOROCCO</b>			<b>16 603 079,39</b>	<b>16 671 301,79</b>	<b>0,76</b>
<b>Government</b>			<b>16 603 079,39</b>	<b>16 671 301,79</b>	<b>0,76</b>
5 300 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.25% 11/12/2022	USD	4 853 909,33	4 769 954,50	0,22
4 100 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 2.375% 15/12/2027	USD	3 376 630,87	3 513 627,26	0,16
3 500 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 5.50% 11/12/2042	USD	3 346 776,01	3 399 974,41	0,15
3 300 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.00% 15/12/2050	USD	2 724 232,50	2 637 069,73	0,12
2 800 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.00% 15/12/2032	USD	2 301 530,68	2 350 675,89	0,11
<b>IVORY COAST</b>			<b>16 191 255,45</b>	<b>16 506 955,98</b>	<b>0,76</b>
<b>Government</b>			<b>16 191 255,45</b>	<b>16 506 955,98</b>	<b>0,76</b>
10 100 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	9 110 891,28	9 350 495,48	0,43
7 500 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	7 080 364,17	7 156 460,50	0,33
<b>POLAND</b>			<b>16 688 040,03</b>	<b>16 195 670,29</b>	<b>0,74</b>
<b>Government</b>			<b>16 688 040,03</b>	<b>16 195 670,29</b>	<b>0,74</b>
9 300 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.25% 06/04/2026	USD	9 288 617,84	8 772 031,57	0,40
7 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.00% 22/01/2024	USD	6 485 720,82	6 520 244,21	0,30
1 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.00% 17/03/2023	USD	913 701,37	903 394,51	0,04
<b>KUWAIT</b>			<b>14 328 610,04</b>	<b>15 618 878,04</b>	<b>0,72</b>
<b>Government</b>			<b>14 328 610,04</b>	<b>15 618 878,04</b>	<b>0,72</b>
16 300 000,00	KUWAIT INTERNATIONAL GOVERNMENT BOND 3.50% 20/03/2027	USD	14 328 610,04	15 618 878,04	0,72
<b>IRELAND</b>			<b>14 587 185,00</b>	<b>14 826 206,38</b>	<b>0,68</b>
<b>Finance</b>			<b>14 587 185,00</b>	<b>14 826 206,38</b>	<b>0,68</b>
5 700 000,00	GTLK EUROPE CAPITAL DAC 4.80% 26/02/2028	USD	4 907 540,75	5 026 897,93	0,23
4 600 000,00	GTLK EUROPE CAPITAL DAC 4.349% 27/02/2029	USD	3 949 343,80	3 936 698,06	0,18
3 500 000,00	GTLK EUROPE CAPITAL DAC 5.95% 17/04/2025	USD	3 083 832,95	3 255 720,94	0,15
2 900 000,00	GTLK EUROPE CAPITAL DAC 4.949% 18/02/2026	USD	2 646 467,50	2 606 889,45	0,12
<b>EL SALVADOR</b>			<b>21 697 938,22</b>	<b>14 218 154,90</b>	<b>0,65</b>
<b>Government</b>			<b>21 697 938,22</b>	<b>14 218 154,90</b>	<b>0,65</b>
2 700 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.75% 24/01/2023	USD	2 406 779,10	1 865 640,60	0,09
3 200 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 9.50% 15/07/2052	USD	2 683 537,42	1 745 142,86	0,08

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 000 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 5.875% 30/01/2025	USD	2 636 367,51	1 636 783,71	0,08
3 000 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.25% 10/04/2032	USD	2 406 725,28	1 622 248,00	0,07
3 300 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	2 714 228,03	1 611 550,67	0,07
3 000 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	2 388 530,71	1 577 743,95	0,07
2 800 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.625% 28/02/2029	USD	2 421 104,57	1 514 245,87	0,07
2 700 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.65% 15/06/2035	USD	2 037 058,88	1 343 542,34	0,06
2 700 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2050	USD	2 003 606,72	1 301 256,90	0,06
<b>PAKISTAN</b>			<b>12 673 359,60</b>	<b>12 864 501,74</b>	<b>0,59</b>
<b>Government</b>			<b>12 673 359,60</b>	<b>12 864 501,74</b>	<b>0,59</b>
8 900 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	7 869 641,89	7 885 095,03	0,36
3 800 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.25% 15/04/2024	USD	3 440 430,34	3 554 564,66	0,16
1 500 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.25% 30/09/2025	USD	1 363 287,37	1 424 842,05	0,07
<b>IRAQ</b>			<b>12 127 273,90</b>	<b>12 678 141,26</b>	<b>0,58</b>
<b>Government</b>			<b>12 127 273,90</b>	<b>12 678 141,26</b>	<b>0,58</b>
8 165 625,00	IRAQ INTERNATIONAL BOND 5.80% 15/01/2028	USD	6 764 252,20	6 889 298,91	0,32
6 500 000,00	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	5 363 021,70	5 788 842,35	0,26
<b>JORDAN</b>			<b>12 246 932,57</b>	<b>11 981 159,12</b>	<b>0,55</b>
<b>Government</b>			<b>12 246 932,57</b>	<b>11 981 159,12</b>	<b>0,55</b>
5 100 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 5.85% 07/07/2030	USD	4 519 014,39	4 555 154,94	0,21
4 600 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 6.125% 29/01/2026	USD	4 370 033,31	4 312 197,62	0,20
3 500 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	3 357 884,87	3 113 806,56	0,14
<b>GABON</b>			<b>10 773 850,35</b>	<b>10 695 783,34</b>	<b>0,49</b>
<b>Government</b>			<b>10 773 850,35</b>	<b>10 695 783,34</b>	<b>0,49</b>
6 500 000,00	GABON GOVERNMENT INTERNATIONAL BOND 7.00% 24/11/2031	USD	5 748 145,00	5 588 503,75	0,26
3 100 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.625% 06/02/2031	USD	2 713 120,77	2 640 834,24	0,12
2 700 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.95% 16/06/2025	USD	2 312 584,58	2 466 445,35	0,11
<b>MONGOLIA</b>			<b>9 395 311,29</b>	<b>9 590 102,42</b>	<b>0,44</b>
<b>Government</b>			<b>9 395 311,29</b>	<b>9 590 102,42</b>	<b>0,44</b>
4 800 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 8.75% 09/03/2024	USD	4 665 844,23	4 645 347,54	0,21
3 600 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 4.45% 07/07/2031	USD	2 958 812,88	3 000 106,22	0,14
2 153 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.625% 01/05/2023	USD	1 770 654,18	1 944 648,66	0,09

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TRINIDAD AND TOBAGO</b>			<b>8 400 005,69</b>	<b>8 970 622,90</b>	<b>0,41</b>
<b>Government</b>			<b>6 701 667,46</b>	<b>7 184 041,41</b>	<b>0,33</b>
4 000 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.50% 04/08/2026	USD	3 222 606,23	3 606 543,22	0,17
2 000 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.375% 16/01/2024	USD	1 795 932,36	1 805 821,73	0,08
2 000 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.50% 26/06/2030	USD	1 683 128,87	1 771 676,46	0,08
<b>Multi-Utilities</b>			<b>1 698 338,23</b>	<b>1 786 581,49</b>	<b>0,08</b>
2 000 000,00	TRINIDAD GENERATION UNLTD 5.25% 04/11/2027	USD	1 698 338,23	1 786 581,49	0,08
<b>ZAMBIA</b>			<b>8 012 729,92</b>	<b>8 842 592,61</b>	<b>0,41</b>
<b>Government</b>			<b>8 012 729,92</b>	<b>8 842 592,61</b>	<b>0,41</b>
6 000 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.97% 30/07/2027	USD	3 868 331,65	4 065 987,57	0,19
3 600 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.50% 14/04/2024	USD	2 358 813,44	2 483 753,65	0,11
3 500 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 5.375% 20/09/2022	USD	1 785 584,83	2 292 851,39	0,11
<b>BELARUS</b>			<b>9 775 899,73</b>	<b>8 586 341,24</b>	<b>0,39</b>
<b>Government</b>			<b>9 775 899,73</b>	<b>8 586 341,24</b>	<b>0,39</b>
3 000 000,00	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.875% 28/02/2023	USD	2 825 453,53	2 599 754,38	0,12
2 300 000,00	REPUBLIC OF BELARUS INTERNATIONAL BOND 7.625% 29/06/2027	USD	2 121 743,38	1 861 499,73	0,09
2 200 000,00	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.20% 28/02/2030	USD	1 921 259,84	1 533 906,44	0,07
1 800 000,00	REPUBLIC OF BELARUS MINISTRY OF FINANCE 5.875% 24/02/2026	USD	1 490 165,36	1 401 300,01	0,06
1 700 000,00	REPUBLIC OF BELARUS MINISTRY OF FINANCE 6.378% 24/02/2031	USD	1 417 277,62	1 189 880,68	0,05
<b>HONDURAS</b>			<b>7 043 501,47</b>	<b>7 133 536,65</b>	<b>0,33</b>
<b>Government</b>			<b>7 043 501,47</b>	<b>7 133 536,65</b>	<b>0,33</b>
4 000 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 6.25% 19/01/2027	USD	3 697 929,34	3 814 211,22	0,18
2 000 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 5.625% 24/06/2030	USD	1 780 215,80	1 831 586,78	0,08
1 600 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 7.50% 15/03/2024	USD	1 565 356,33	1 487 738,65	0,07
<b>HONG KONG</b>			<b>6 447 547,56</b>	<b>7 057 638,81</b>	<b>0,32</b>
<b>Raw materials</b>			<b>6 447 547,56</b>	<b>7 057 638,81</b>	<b>0,32</b>
3 700 000,00	CNAC HK FINBRIDGE CO LTD 5.125% 14/03/2028	USD	3 363 106,39	3 712 201,88	0,17
3 500 000,00	CNAC HK FINBRIDGE CO LTD 4.125% 19/07/2027	USD	3 084 441,17	3 345 436,93	0,15
<b>BOLIVIA</b>			<b>6 632 022,54</b>	<b>6 848 459,37</b>	<b>0,31</b>
<b>Government</b>			<b>6 632 022,54</b>	<b>6 848 459,37</b>	<b>0,31</b>
4 000 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BOND 4.50% 20/03/2028	USD	3 142 505,37	3 238 235,01	0,15
2 470 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BOND 5.95% 22/08/2023	USD	2 196 979,12	2 266 397,11	0,10
1 500 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BOND 4.875% 29/10/2022	USD	1 292 538,05	1 343 827,25	0,06

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## Eurizon Fund - Bond Emerging Markets

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>6 822 396,41</b>	<b>6 806 051,53</b>	<b>0,31</b>
<b>Finance</b>			<b>6 822 396,41</b>	<b>6 806 051,53</b>	<b>0,31</b>
2 500 000,00	MDGH - GMTN BV 2.875% 07/11/2029	USD	2 315 690,81	2 292 737,08	0,10
2 000 000,00	MDGH - GMTN BV 3.95% 21/05/2050	USD	2 044 799,12	2 037 970,93	0,09
1 500 000,00	MDGH - GMTN BV 3.70% 07/11/2049	USD	1 412 326,32	1 461 933,16	0,07
1 000 000,00	MDGH - GMTN BV 4.50% 07/11/2028	USD	1 049 580,16	1 013 410,36	0,05
<b>ARMENIA</b>			<b>6 499 840,23</b>	<b>6 577 624,63</b>	<b>0,30</b>
<b>Government</b>			<b>6 499 840,23</b>	<b>6 577 624,63</b>	<b>0,30</b>
2 900 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.95% 26/09/2029	USD	2 569 803,20	2 477 878,69	0,11
2 600 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.60% 02/02/2031	USD	2 088 676,11	2 133 934,72	0,10
2 000 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.15% 26/03/2025	USD	1 841 360,92	1 965 811,22	0,09
<b>CROATIA</b>			<b>6 140 039,94</b>	<b>5 711 960,52</b>	<b>0,26</b>
<b>Government</b>			<b>6 140 039,94</b>	<b>5 711 960,52</b>	<b>0,26</b>
4 000 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 6.00% 26/01/2024	USD	4 132 688,86	3 854 380,07	0,18
2 000 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 5.50% 04/04/2023	USD	2 007 351,08	1 857 580,45	0,08
<b>UZBEKISTAN</b>			<b>4 854 388,80</b>	<b>5 015 783,78</b>	<b>0,23</b>
<b>Government</b>			<b>4 854 388,80</b>	<b>5 015 783,78</b>	<b>0,23</b>
3 600 000,00	REPUBLIC OF UZBEKISTAN BOND 5.375% 20/02/2029	USD	3 260 546,26	3 369 318,40	0,15
1 800 000,00	REPUBLIC OF UZBEKISTAN BOND 4.75% 20/02/2024	USD	1 593 842,54	1 646 465,38	0,08
<b>VIETNAM</b>			<b>4 281 252,76</b>	<b>4 472 729,67</b>	<b>0,20</b>
<b>Government</b>			<b>4 281 252,76</b>	<b>4 472 729,67</b>	<b>0,20</b>
4 700 000,00	VIETNAM GOVERNMENT INTERNATIONAL BOND 4.80% 19/11/2024	USD	4 281 252,76	4 472 729,67	0,20
<b>BAHAMAS</b>			<b>4 323 498,00</b>	<b>4 314 791,71</b>	<b>0,20</b>
<b>Government</b>			<b>4 323 498,00</b>	<b>4 314 791,71</b>	<b>0,20</b>
2 800 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.25% 25/01/2051	USD	2 320 297,15	2 256 620,29	0,10
2 400 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 4.25% 25/01/2028	USD	2 003 200,85	2 058 171,42	0,10
<b>CAYMAN ISLANDS</b>			<b>3 713 457,27</b>	<b>4 006 895,05</b>	<b>0,18</b>
<b>Government</b>			<b>3 713 457,27</b>	<b>4 006 895,05</b>	<b>0,18</b>
4 000 000,00	KSA SUKUK LTD 4.303% 19/01/2029	USD	3 713 457,27	4 006 895,05	0,18
<b>LEBANON</b>			<b>16 529 729,97</b>	<b>3 681 464,97</b>	<b>0,17</b>
<b>Government</b>			<b>16 529 729,97</b>	<b>3 681 464,97</b>	<b>0,17</b>
7 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.60% 27/11/2026	USD	3 713 720,88	647 678,66	0,03
5 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.00% 27/01/2023	USD	2 023 976,50	460 780,97	0,02
4 500 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 26/02/2030	USD	2 987 759,62	412 289,05	0,02
4 200 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 7.00% 23/03/2032	USD	1 274 412,25	387 868,54	0,02
4 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.10% 04/10/2022	USD	1 379 405,06	370 242,79	0,02

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 7.25% 23/03/2037	USD	448 814,05	293 668,73	0,01
3 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 03/11/2028	USD	963 628,56	276 283,92	0,01
3 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.75% 29/11/2027	USD	987 497,63	276 046,49	0,01
2 200 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.85% 23/03/2027	USD	1 153 587,01	202 395,40	0,01
2 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.25% 04/11/2024	USD	613 555,99	186 809,75	0,01
1 800 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 22/04/2024	USD	983 372,42	167 400,67	0,01
<b>SERBIA</b>			<b>3 252 324,10</b>	<b>3 298 558,62</b>	<b>0,15</b>
<b>Government</b>			<b>3 252 324,10</b>	<b>3 298 558,62</b>	<b>0,15</b>
4 000 000,00	SERBIA INTERNATIONAL BOND 2.125% 01/12/2030	USD	3 252 324,10	3 298 558,62	0,15
<b>TUNISIA</b>			<b>4 039 987,25</b>	<b>3 276 584,56</b>	<b>0,15</b>
<b>Finance</b>			<b>4 039 987,25</b>	<b>3 276 584,56</b>	<b>0,15</b>
4 890 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.75% 30/01/2025	USD	4 039 987,25	3 276 584,56	0,15
<b>UNITED KINGDOM</b>			<b>3 496 034,10</b>	<b>2 990 057,85</b>	<b>0,14</b>
<b>Energy</b>			<b>3 496 034,10</b>	<b>2 990 057,85</b>	<b>0,14</b>
3 900 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.625% 08/11/2026	USD	3 496 034,10	2 990 057,85	0,14
<b>CANADA</b>			<b>2 470 434,59</b>	<b>2 639 325,27</b>	<b>0,12</b>
<b>Energy</b>			<b>2 470 434,59</b>	<b>2 639 325,27</b>	<b>0,12</b>
3 000 000,00	PETRONAS ENERGY CANADA LTD 2.112% 23/03/2028	USD	2 470 434,59	2 639 325,27	0,12
<b>GEORGIA</b>			<b>2 403 299,30</b>	<b>2 543 022,92</b>	<b>0,12</b>
<b>Government</b>			<b>1 910 364,50</b>	<b>2 015 453,33</b>	<b>0,09</b>
2 300 000,00	GEORGIA GOVERNMENT INTERNATIONAL BOND 2.75% 22/04/2026	USD	1 910 364,50	2 015 453,33	0,09
<b>Industries</b>			<b>492 934,80</b>	<b>527 569,59</b>	<b>0,03</b>
600 000,00	GEORGIAN RAILWAY JSC 4.00% 17/06/2028	USD	492 934,80	527 569,59	0,03
<b>NAMIBIA</b>			<b>1 789 931,28</b>	<b>1 849 138,66</b>	<b>0,08</b>
<b>Government</b>			<b>1 789 931,28</b>	<b>1 849 138,66</b>	<b>0,08</b>
2 000 000,00	NAMIBIA INTERNATIONAL BONDS 5.25% 29/10/2025	USD	1 789 931,28	1 849 138,66	0,08
<b>ETHIOPIA</b>			<b>2 677 893,97</b>	<b>1 769 609,98</b>	<b>0,08</b>
<b>Government</b>			<b>2 677 893,97</b>	<b>1 769 609,98</b>	<b>0,08</b>
3 000 000,00	ETHIOPIA INTERNATIONAL BOND 6.625% 11/12/2024	USD	2 677 893,97	1 769 609,98	0,08
<b>MOZAMBIQUE</b>			<b>1 372 739,13</b>	<b>1 336 324,61</b>	<b>0,06</b>
<b>Government</b>			<b>1 372 739,13</b>	<b>1 336 324,61</b>	<b>0,06</b>
1 800 000,00	MOZAMBIQUE INTERNATIONAL BOND 5.00% 15/09/2031	USD	1 372 739,13	1 336 324,61	0,06
<b>TAJKISTAN</b>			<b>908 648,52</b>	<b>1 008 917,75</b>	<b>0,05</b>
<b>Government</b>			<b>908 648,52</b>	<b>1 008 917,75</b>	<b>0,05</b>
1 300 000,00	REPUBLIC OF TAJIKISTAN INTERNATIONAL BOND 7.125% 14/09/2027	USD	908 648,52	1 008 917,75	0,05

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BARBADOS</b>			<b>834 523,60</b>	<b>884 321,34</b>	<b>0,04</b>
<b>Government</b>			<b>834 523,60</b>	<b>884 321,34</b>	<b>0,04</b>
1 000 000,00	BARBADOS GOVERNMENT INTERNATIONAL BOND 6.50% 01/10/2029	USD	834 523,60	884 321,34	0,04
<b>Floating Rate Notes</b>			<b>9 629 114,43</b>	<b>9 842 440,15</b>	<b>0,45</b>
<b>IVORY COAST</b>			<b>7 646 414,73</b>	<b>7 879 399,62</b>	<b>0,36</b>
<b>Government</b>			<b>7 646 414,73</b>	<b>7 879 399,62</b>	<b>0,36</b>
8 934 451,92	IVORY COAST GOVERNMENT INTERNATIONAL BOND FRN 31/12/2032	USD	7 646 414,73	7 879 399,62	0,36
<b>RUSSIA</b>			<b>1 982 699,70</b>	<b>1 963 040,53</b>	<b>0,09</b>
<b>Government</b>			<b>1 982 699,70</b>	<b>1 963 040,53</b>	<b>0,09</b>
1 969 500,00	RUSSIAN FOREIGN BOND - EUROBOND FRN 31/03/2030	USD	1 982 699,70	1 963 040,53	0,09
<b>Zero-Coupon Bonds</b>			<b>7 036 570,99</b>	<b>6 198 785,70</b>	<b>0,28</b>
<b>GHANA</b>			<b>3 978 407,16</b>	<b>3 679 300,89</b>	<b>0,17</b>
<b>Government</b>			<b>3 978 407,16</b>	<b>3 679 300,89</b>	<b>0,17</b>
6 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 0.00% 07/04/2025	USD	3 978 407,16	3 679 300,89	0,17
<b>ECUADOR</b>			<b>3 058 163,83</b>	<b>2 519 484,81</b>	<b>0,11</b>
<b>Government</b>			<b>3 058 163,83</b>	<b>2 519 484,81</b>	<b>0,11</b>
5 093 070,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.00% 31/07/2030	USD	3 058 163,83	2 519 484,81	0,11
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>35 291 883,82</b>	<b>36 213 912,94</b>	<b>1,66</b>
<b>Ordinary Bonds</b>			<b>35 291 883,82</b>	<b>36 213 912,94</b>	<b>1,66</b>
<b>MALAYSIA</b>			<b>17 944 222,31</b>	<b>18 374 894,57</b>	<b>0,84</b>
<b>Energy</b>			<b>17 944 222,31</b>	<b>18 374 894,57</b>	<b>0,84</b>
6 000 000,00	PETRONAS CAPITAL LTD 4.50% 18/03/2045	USD	6 429 184,07	6 452 164,70	0,30
6 900 000,00	PETRONAS CAPITAL LTD 3.50% 18/03/2025	USD	6 154 729,64	6 433 650,80	0,29
4 700 000,00	PETRONAS CAPITAL LTD 4.80% 21/04/2060	USD	5 360 308,60	5 489 079,07	0,25
<b>BRITISH VIRGIN ISLANDS</b>			<b>8 018 338,17</b>	<b>8 207 929,26</b>	<b>0,38</b>
<b>Energy</b>			<b>5 440 695,86</b>	<b>5 557 339,48</b>	<b>0,26</b>
2 600 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD 3.625% 12/04/2027	USD	2 422 561,16	2 460 786,71	0,11
1 900 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD 2.50% 13/09/2022	USD	1 579 778,38	1 687 077,42	0,08
1 500 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2014 LTD 4.375% 10/04/2024	USD	1 438 356,32	1 409 475,35	0,07
<b>Government</b>			<b>2 577 642,31</b>	<b>2 650 589,78</b>	<b>0,12</b>
3 000 000,00	1MDB GLOBAL INVESTMENTS LTD 4.40% 09/03/2023	USD	2 577 642,31	2 650 589,78	0,12
<b>CHILE</b>			<b>3 635 175,14</b>	<b>3 518 080,31</b>	<b>0,16</b>
<b>Raw materials</b>			<b>1 810 699,66</b>	<b>1 793 932,88</b>	<b>0,08</b>
2 000 000,00	CORP NACIONAL DEL COBRE DE CHILE INC 3.15% 14/01/2030	USD	1 810 699,66	1 793 932,88	0,08
<b>Energy</b>			<b>1 824 475,48</b>	<b>1 724 147,43</b>	<b>0,08</b>
2 000 000,00	EMPRESA NACIONAL DEL PETROLEO 4.50% 14/09/2047	USD	1 824 475,48	1 724 147,43	0,08

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



## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>KAZAKHSTAN</b>			<b>2 582 659,80</b>	<b>2 969 916,27</b>	<b>0,14</b>
<b>Multi-Utilities</b>			<b>2 582 659,80</b>	<b>2 969 916,27</b>	<b>0,14</b>
3 100 000,00	KAZTRANS GAS JSC 4.375% 26/09/2027	USD	2 582 659,80	2 969 916,27	0,14
<b>BAHRAIN</b>			<b>2 148 478,02</b>	<b>2 189 328,68</b>	<b>0,10</b>
<b>Energy</b>			<b>2 148 478,02</b>	<b>2 189 328,68</b>	<b>0,10</b>
2 300 000,00	OIL AND GAS HOLDING CO BSCC 7.50% 25/10/2027	USD	2 148 478,02	2 189 328,68	0,10
<b>TRINIDAD AND TOBAGO</b>			<b>963 010,38</b>	<b>953 763,85</b>	<b>0,04</b>
<b>Energy</b>			<b>963 010,38</b>	<b>953 763,85</b>	<b>0,04</b>
1 000 000,00	TRINIDAD PETROLEUM HOLDINGS LTD 9.75% 15/06/2026	USD	963 010,38	953 763,85	0,04
<b>INVESTMENT FUNDS</b>			<b>21 887 474,02</b>	<b>21 789 640,66</b>	<b>1,00</b>
<b>UCI Units</b>			<b>21 887 474,02</b>	<b>21 789 640,66</b>	<b>1,00</b>
<b>LUXEMBOURG</b>			<b>21 887 474,02</b>	<b>21 789 640,66</b>	<b>1,00</b>
<b>Finance</b>			<b>21 887 474,02</b>	<b>21 789 640,66</b>	<b>1,00</b>
244 298,27	EURIZON FUND - MONEY MARKET -Z2-	USD	21 887 474,02	21 789 640,66	1,00
<b>Total Portfolio</b>			<b>2 159 194 450,17</b>	<b>2 133 137 409,68</b>	<b>97,69</b>

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

## Eurizon Fund - Bond Emerging Markets

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>390 236,99</b>	<b>277 460 672,41</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>408 140,06</b>	<b>203 690 512,67</b>
100 000	(746)	Sale	US 10YR ULTRA	22/03/2022	USD	311 084,87	96 062 610,15
200 000	(561)	Sale	US 2YR NOTE (CBT)	31/03/2022	USD	97 055,19	107 627 902,52
<b>Unrealised loss on future contracts and commitment</b>						<b>(17 903,07)</b>	<b>73 770 159,74</b>
100 000	(643)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(17 903,07)	73 770 159,74

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

## Eurizon Fund - Bond Emerging Markets

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>1 017 413,31</b>	<b>174 006,58</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>1 017 413,31</b>	<b>174 006,58</b>	—
111 600 000	PUT	EUR/JPY PUT 126,50 06/01/22	EUR	564 106,31	334,80	—
74 500 000	PUT	USD/ZAR PUT 15,50 18/01/22	USD	453 307,00	173 671,78	—

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

## Eurizon Fund - Bond Emerging Markets

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>9 080 646,67</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>9 801 278,36</b>
18/01/2022	944 593 422,93	EUR	1 066 360 961,08	USD	7 145 004,30
18/01/2022	177 411 621,59	EUR	200 281 753,73	USD	1 341 960,22
18/01/2022	93 300 670,06	EUR	105 328 059,44	USD	705 736,11
18/01/2022	34 718 075,28	EUR	39 193 582,36	USD	262 611,19
05/01/2022	26 498 058,93	EUR	30 000 000,00	USD	117 982,60
05/01/2022	20 315 178,51	EUR	23 000 000,00	USD	90 453,32
18/01/2022	2 502 027,57	EUR	209 098 935,25	RUB	55 261,25
18/01/2022	4 439 472,73	TRY	276 561,48	EUR	14 006,53
18/01/2022	3 922 494,96	EUR	4 448 772,19	USD	11 535,53
18/01/2022	491 665,96	EUR	41 089 406,91	RUB	10 859,22
18/01/2022	1 236 877,57	EUR	1 396 323,46	USD	9 355,87
18/01/2022	2 147 177,11	EUR	2 435 261,72	USD	6 314,56
18/01/2022	1 111 211,35	EUR	1 257 730,12	USD	5 528,42
18/01/2022	243 722,73	EUR	20 368 345,63	RUB	5 383,01
18/01/2022	131 834,66	EUR	16 914 940,00	JPY	2 688,01
18/01/2022	847 133,37	TRY	52 773,04	EUR	2 672,70
18/01/2022	791 980,66	EUR	898 239,91	USD	2 329,11
18/01/2022	1 219 535,03	PLN	263 581,41	EUR	2 189,83
18/01/2022	92 908,26	EUR	7 764 510,30	RUB	2 052,02
18/01/2022	882 598,05	EUR	1 265 762,99	CAD	1 653,57
18/01/2022	444 458,23	TRY	27 687,98	EUR	1 402,26
18/01/2022	575 745,31	PLN	124 437,39	EUR	1 033,83
18/01/2022	459 024,03	EUR	8 339 314,49	ZAR	575,59
18/01/2022	165 166,10	TRY	10 289,19	EUR	521,10
18/01/2022	19 513,10	EUR	2 503 613,00	JPY	397,85
18/01/2022	198 070,20	EUR	284 059,01	CAD	371,09
18/01/2022	192 036,77	PLN	41 505,43	EUR	344,82
18/01/2022	152 415,17	PLN	32 941,90	EUR	273,68
18/01/2022	14 725,32	EUR	19 616 313,00	KRW	223,33
18/01/2022	4 263,10	EUR	546 973,00	JPY	86,93
18/01/2022	3 833,48	EUR	320 370,71	RUB	84,67
18/01/2022	3 314,33	EUR	425 242,00	JPY	67,58
18/01/2022	31 189,56	EUR	44 729,98	CAD	58,43
18/01/2022	24 754,44	EUR	35 501,16	CAD	46,38
18/01/2022	2 886,38	EUR	3 845 083,00	KRW	43,78
18/01/2022	33 816,66	EUR	614 363,75	ZAR	42,41
18/01/2022	1 431,44	EUR	1 906 893,00	KRW	21,71
18/01/2022	16 867,88	EUR	306 447,07	ZAR	21,15
18/01/2022	5 801,53	TRY	361,41	EUR	18,31
18/01/2022	834,17	EUR	107 027,00	JPY	17,01
18/01/2022	3 722 517,26	HUF	11 452,00	USD	16,04
18/01/2022	545,61	EUR	726 835,00	KRW	8,27
18/01/2022	6 330,29	EUR	115 005,48	ZAR	7,94
18/01/2022	2 483,13	EUR	3 561,14	CAD	4,65
18/01/2022	235,47	EUR	313 683,00	KRW	3,57
18/01/2022	1 537,87	PLN	332,38	EUR	2,77
18/01/2022	341,20	EUR	125 196,06	HUF	2,07
18/01/2022	1 647,61	EUR	29 932,95	ZAR	2,07
18/01/2022	85 388,22	HUF	262,23	USD	0,77
18/01/2022	10 333,22	HUF	2 353,23	RUB	0,45
18/01/2022	45,78	EUR	16 797,06	HUF	0,28
18/01/2022	48,49	TRY	1 108,90	HUF	0,17
18/01/2022	5,08	PLN	402,99	HUF	0,02
18/01/2022	354,64	HUF	124,00	JPY	0,01

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

## Eurizon Fund - Bond Emerging Markets

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
18/01/2022	27,91	HUF	0,12	AUD	0.00
18/01/2022	60,78	HUF	221,00	KRW	0.00
18/01/2022	4,29	HUF	0,01	GBP	0.00
18/01/2022	221,00	KRW	60,77	HUF	0.00

#### Unrealised loss on forward foreign exchange contracts

**(720 631,69)**

17/03/2022	46 900 000,00	USD	41 551 977,89	EUR	(371 348,09)
18/01/2022	29 854 417,14	USD	26 458 003,26	EUR	(212 691,25)
18/01/2022	6 666 475,29	USD	5 908 057,90	EUR	(47 493,84)
18/01/2022	5 222 781,51	USD	4 622 666,89	EUR	(31 268,25)
18/01/2022	3 455 659,94	USD	3 062 523,76	EUR	(24 619,09)
18/01/2022	2 730 471,61	USD	2 416 731,52	EUR	(16 347,05)
18/01/2022	1 284 018,68	USD	1 137 941,17	EUR	(9 147,71)
18/01/2022	1 074 878,82	USD	951 371,74	EUR	(6 435,19)
18/01/2022	27 094,30	EUR	645 647,30	MXN	(574,82)
18/01/2022	35 311,06	USD	31 293,87	EUR	(251,57)
18/01/2022	5 538,04	EUR	131 969,56	MXN	(117,50)
18/01/2022	19 616 313,00	KRW	14 614,39	EUR	(112,40)
18/01/2022	8 571,24	EUR	13 523,79	AUD	(73,16)
18/01/2022	2 759,80	EUR	65 765,14	MXN	(58,56)
18/01/2022	3 845 083,00	KRW	2 864,63	EUR	(22,03)
18/01/2022	1 035,75	EUR	24 681,64	MXN	(21,98)
18/01/2022	1 923,53	EUR	3 034,97	AUD	(16,42)
18/01/2022	1 906 893,00	KRW	1 420,66	EUR	(10,93)
18/01/2022	269,55	EUR	6 423,22	MXN	(5,72)
18/01/2022	726 835,00	KRW	541,50	EUR	(4,16)
18/01/2022	302,89	EUR	477,91	AUD	(2,59)
18/01/2022	374,36	USD	122 367,99	HUF	(2,37)
18/01/2022	240,40	EUR	379,30	AUD	(2,05)
18/01/2022	342,30	USD	111 753,08	HUF	(1,80)
18/01/2022	313 683,00	KRW	233,70	EUR	(1,80)
18/01/2022	254,87	EUR	94 315,03	HUF	(0,61)
18/01/2022	33 238,31	HUF	90,36	EUR	(0,32)
18/01/2022	133 165,45	HUF	360,98	EUR	(0,26)
18/01/2022	91 089,29	HUF	246,88	EUR	(0,14)
18/01/2022	112,53	HUF	0,44	CAD	(0,01)
18/01/2022	695,25	HUF	34,41	ZAR	(0,01)
18/01/2022	113,81	HUF	7,39	MXN	(0,01)

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

## Eurizon Fund - Bond Emerging Markets

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(7 363,27)</b>	<b>1 519 535,01</b>
CDX.EM.36	USD	L	25 100 000,00	BNP PARIBAS S.A.	20/12/2026	7 392,72	50 441,73
TURKEY GOVERNMENT INTERNATIONAL BOND	USD	L	25 000 000,00	BNP PARIBAS S.A.	20/12/2026	(7 363,27)	1 060 174,06
TURKEY GOVERNMENT INTERNATIONAL BOND	USD	L	25 100 000,00	JP MORGAN AG	20/12/2026	(7 392,72)	408 919,22

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

## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	216 010 053,25	
Banks	(Note 3)	6 330 770,67	
Other banks and broker accounts	(Notes 2, 3, 9)	584 429,54	
Option contracts	(Notes 2, 9)	157 794,51	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	628 508,11	
Unrealised profit on swap contracts	(Notes 2, 9)	134 829,69	
Interest receivable on swap contracts	(Notes 2, 9)	70 345,94	
Other interest receivable		2 362 566,62	
Other assets	(Note 10)	9 232,22	
<b>Total assets</b>		<b>226 288 530,55</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(771 775,14)	
Unrealised loss on future contracts	(Notes 2, 9)	(35 690,22)	
Unrealised loss on swap contracts	(Notes 2, 9)	(1 582,00)	
Interest payable on swap contracts	(Notes 2, 9)	(64 925,83)	
Payable on investments purchased		(175 999,99)	
Other liabilities		(137 649,24)	
<b>Total liabilities</b>		<b>(1 187 622,42)</b>	
<b>Total net assets</b>		<b>225 100 908,13</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	97,72	2 303 590,571

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

## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>227 948 239,92</b>
Net income from investments	(Note 2)	13 372 663,17
Interest received on swap contracts	(Note 2)	1 273 102,05
Other income	(Note 6)	20 546,38
<b>Total income</b>		<b>14 666 311,60</b>
Management fee	(Note 6)	(1 036 070,39)
Depository fee	(Note 8)	(65 997,72)
Subscription tax	(Note 4)	(24 550,43)
Interest paid on swap contracts	(Note 2)	(1 153 171,34)
Other charges and taxes	(Notes 5, 8)	(357 824,09)
<b>Total expenses</b>		<b>(2 637 613,97)</b>
<b>Net investment income / (loss)</b>		<b>12 028 697,63</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(11 338 536,24)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(8 972 080,16)
- option contracts	(Notes 2, 9)	(306 452,41)
- forward foreign exchange contracts	(Notes 2, 9)	101 331,60
- foreign currencies	(Note 2)	(66 658,36)
- future contracts	(Notes 2, 9)	(35 690,22)
- swap contracts	(Notes 2, 9)	7 764,51
<b>Net result of operations for the year</b>		<b>(8 581 623,65)</b>
Subscriptions for the year		134 172 329,90
Redemptions for the year		(128 438 038,04)
<b>Net assets at the end of the year</b>		<b>225 100 908,13</b>

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



## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>231 556 341,31</b>	<b>216 010 053,25</b>	<b>95,96</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>207 707 881,51</b>	<b>192 717 432,49</b>	<b>85,61</b>
<b>Ordinary Bonds</b>			<b>207 707 881,51</b>	<b>192 717 432,49</b>	<b>85,61</b>
<b>MEXICO</b>			<b>24 085 255,78</b>	<b>23 230 011,93</b>	<b>10,32</b>
<b>Government</b>			<b>24 085 255,78</b>	<b>23 230 011,93</b>	<b>10,32</b>
200 000 000,00	MEXICAN BONOS 5.75% 05/03/2026	MXN	8 182 678,50	8 111 102,23	3,60
140 000 000,00	MEXICAN BONOS 10.00% 05/12/2024	MXN	7 139 052,74	6 448 671,74	2,87
80 000 000,00	MEXICAN BONOS 7.75% 23/11/2034	MXN	3 834 313,19	3 467 912,14	1,54
50 000 000,00	MEXICAN BONOS 8.50% 31/05/2029	MXN	2 215 853,61	2 275 017,05	1,01
5 000 000,00	MEXICAN UDIBONOS 4.50% 04/12/2025	MXN	1 419 660,32	1 647 608,46	0,73
30 000 000,00	MEXICAN BONOS 8.00% 07/11/2047	MXN	1 293 697,42	1 279 700,31	0,57
<b>BRAZIL</b>			<b>24 849 211,39</b>	<b>22 445 738,02</b>	<b>9,97</b>
<b>Government</b>			<b>24 849 211,39</b>	<b>22 445 738,02</b>	<b>9,97</b>
80 030 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2023	BRL	14 000 949,21	13 043 263,64	5,79
37 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2025	BRL	7 305 529,30	6 030 818,84	2,68
21 010 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	3 542 732,88	3 371 655,54	1,50
<b>INDONESIA</b>			<b>20 688 632,47</b>	<b>21 736 726,95</b>	<b>9,66</b>
<b>Government</b>			<b>20 688 632,47</b>	<b>21 736 726,95</b>	<b>9,66</b>
100 000 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	6 574 969,75	6 947 212,62	3,09
60 000 000 000,00	INDONESIA TREASURY BOND 6.50% 15/06/2025	IDR	3 601 912,45	3 908 232,81	1,74
60 000 000 000,00	INDONESIA TREASURY BOND 5.625% 15/05/2023	IDR	3 656 447,50	3 798 323,71	1,69
40 000 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2029	IDR	2 639 467,89	2 753 342,01	1,22
35 000 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2036	IDR	2 303 463,15	2 397 210,98	1,06
30 000 000 000,00	INDONESIA TREASURY BOND 7.50% 15/04/2040	IDR	1 912 371,73	1 932 404,82	0,86
<b>RUSSIA</b>			<b>20 766 164,01</b>	<b>18 787 820,24</b>	<b>8,35</b>
<b>Government</b>			<b>20 766 164,01</b>	<b>18 787 820,24</b>	<b>8,35</b>
500 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.10% 16/10/2024	RUB	6 385 358,08	5 708 693,38	2,54
500 000 000,00	RUSSIAN FEDERAL BOND - OFZ 4.50% 16/07/2025	RUB	5 062 534,82	5 206 182,90	2,31
300 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 23/03/2033	RUB	4 271 956,95	3 386 598,62	1,51
200 000 000,00	RUSSIAN FEDERAL BOND - OFZ 8.50% 17/09/2031	RUB	2 823 703,03	2 386 670,00	1,06
200 000 000,00	RUSSIAN FEDERAL BOND - OFZ 6.00% 06/10/2027	RUB	2 222 611,13	2 099 675,34	0,93
<b>SOUTH AFRICA</b>			<b>18 881 000,24</b>	<b>18 206 221,47</b>	<b>8,09</b>
<b>Government</b>			<b>18 881 000,24</b>	<b>18 206 221,47</b>	<b>8,09</b>
120 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	5 810 695,53	5 610 999,42	2,49
60 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.50% 21/12/2026	ZAR	4 023 875,58	3 659 992,81	1,63
90 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.50% 28/02/2041	ZAR	3 101 613,01	3 300 549,00	1,47
50 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.00% 31/01/2030	ZAR	2 406 433,92	2 548 002,45	1,13
50 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.875% 28/02/2035	ZAR	2 875 471,93	2 476 678,99	1,10
10 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.50% 21/12/2026	ZAR	662 910,27	609 998,80	0,27

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

## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>THAILAND</b>			<b>16 978 358,61</b>	<b>15 199 364,20</b>	<b>6,75</b>
<b>Government</b>			<b>16 978 358,61</b>	<b>15 199 364,20</b>	<b>6,75</b>
300 000 000,00	THAILAND GOVERNMENT BOND 2.875% 17/12/2028	THB	9 516 072,36	8 495 616,58	3,77
100 000 000,00	THAILAND GOVERNMENT BOND 3.40% 17/06/2036	THB	3 282 241,55	2 931 066,08	1,30
80 000 000,00	THAILAND GOVERNMENT BOND 3.30% 17/06/2038	THB	2 600 859,09	2 317 113,84	1,03
50 000 000,00	THAILAND GOVERNMENT BOND 3.85% 12/12/2025	THB	1 579 185,61	1 455 567,70	0,65
<b>CZECH REPUBLIC</b>			<b>14 260 558,97</b>	<b>13 595 811,34</b>	<b>6,04</b>
<b>Government</b>			<b>14 260 558,97</b>	<b>13 595 811,34</b>	<b>6,04</b>
180 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.00% 26/06/2026	CZK	6 794 739,98	6 564 755,12	2,92
90 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.00% 13/10/2033	CZK	3 597 665,94	3 318 196,51	1,47
60 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.45% 25/10/2023	CZK	2 311 969,28	2 281 861,46	1,01
25 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.50% 24/04/2040	CZK	873 087,72	820 383,12	0,37
11 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 4.85% 26/11/2057	CZK	683 096,05	610 615,13	0,27
<b>COLOMBIA</b>			<b>14 924 211,43</b>	<b>11 783 141,46</b>	<b>5,23</b>
<b>Government</b>			<b>14 924 211,43</b>	<b>11 783 141,46</b>	<b>5,23</b>
29 000 000 000,00	COLOMBIAN TES 5.75% 03/11/2027	COP	7 109 718,39	5 659 833,51	2,51
19 000 000 000,00	COLOMBIAN TES 7.00% 04/05/2022	COP	5 196 426,88	4 149 623,44	1,84
5 000 000 000,00	COLOMBIAN TES 7.25% 18/10/2034	COP	1 268 174,82	988 886,02	0,44
5 000 000 000,00	COLOMBIAN TES 7.00% 30/06/2032	COP	1 349 891,34	984 798,49	0,44
<b>HUNGARY</b>			<b>11 775 198,16</b>	<b>9 825 451,22</b>	<b>4,36</b>
<b>Government</b>			<b>11 775 198,16</b>	<b>9 825 451,22</b>	<b>4,36</b>
3 000 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.00% 27/10/2027	HUF	8 980 764,41	7 547 841,85	3,35
500 000 000,00	HUNGARY GOVERNMENT BOND 2.50% 24/10/2024	HUF	1 547 337,18	1 297 885,19	0,58
400 000 000,00	HUNGARY GOVERNMENT BOND 3.25% 22/10/2031	HUF	1 247 096,57	979 724,18	0,43
<b>PHILIPPINES</b>			<b>7 477 442,91</b>	<b>7 674 125,39</b>	<b>3,41</b>
<b>Government</b>			<b>4 124 537,67</b>	<b>4 345 988,49</b>	<b>1,93</b>
30 000 000,00	ASIAN DEVELOPMENT BANK 2.90% 05/03/2024	CNY	3 927 670,31	4 154 435,36	1,85
10 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 6.25% 14/01/2036	PHP	196 867,36	191 553,13	0,08
<b>Supranational</b>			<b>3 352 905,24</b>	<b>3 328 136,90</b>	<b>1,48</b>
25 000 000,00	ASIAN DEVELOPMENT BANK 2.50% 15/02/2027	CNY	3 352 905,24	3 328 136,90	1,48
<b>MALAYSIA</b>			<b>7 392 285,83</b>	<b>7 190 154,55</b>	<b>3,19</b>
<b>Government</b>			<b>7 392 285,83</b>	<b>7 190 154,55</b>	<b>3,19</b>
18 000 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	3 990 388,84	3 921 867,94	1,74
15 000 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	3 401 896,99	3 268 286,61	1,45
<b>CHINA</b>			<b>5 047 078,61</b>	<b>5 437 974,64</b>	<b>2,42</b>
<b>Government</b>			<b>5 047 078,61</b>	<b>5 437 974,64</b>	<b>2,42</b>
40 000 000,00	CHINA GOVERNMENT BOND 2.20% 27/07/2025	CNY	5 047 078,61	5 437 974,64	2,42
<b>CHILE</b>			<b>7 421 900,23</b>	<b>5 278 636,34</b>	<b>2,34</b>
<b>Government</b>			<b>7 421 900,23</b>	<b>5 278 636,34</b>	<b>2,34</b>
2 800 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/03/2035	CLP	4 035 359,46	2 744 819,89	1,22
2 500 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.50% 01/03/2026	CLP	3 386 540,77	2 533 816,45	1,12

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

## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>3 798 672,42</b>	<b>4 026 616,76</b>	<b>1,79</b>
<b>Government</b>			<b>3 798 672,42</b>	<b>4 026 616,76</b>	<b>1,79</b>
30 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.00% 18/02/2026	CNY	3 798 672,42	4 026 616,76	1,79
<b>POLAND</b>			<b>4 099 781,62</b>	<b>3 457 735,38</b>	<b>1,54</b>
<b>Government</b>			<b>4 099 781,62</b>	<b>3 457 735,38</b>	<b>1,54</b>
17 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/10/2029	PLN	4 099 781,62	3 457 735,38	1,54
<b>PERU</b>			<b>3 031 949,62</b>	<b>2 605 515,83</b>	<b>1,16</b>
<b>Government</b>			<b>3 031 949,62</b>	<b>2 605 515,83</b>	<b>1,16</b>
11 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.95% 12/08/2031	PEN	3 031 949,62	2 605 515,83	1,16
<b>EGYPT</b>			<b>1 619 471,27</b>	<b>1 675 898,55</b>	<b>0,74</b>
<b>Government</b>			<b>1 619 471,27</b>	<b>1 675 898,55</b>	<b>0,74</b>
15 000 000,00	EGYPT GOVERNMENT BOND 14.483% 06/04/2026	EGP	791 887,78	840 680,24	0,37
15 000 000,00	EGYPT GOVERNMENT BOND 14.35% 10/09/2024	EGP	827 583,49	835 218,31	0,37
<b>URUGUAY</b>			<b>554 161,98</b>	<b>487 726,16</b>	<b>0,22</b>
<b>Government</b>			<b>554 161,98</b>	<b>487 726,16</b>	<b>0,22</b>
25 000 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 8.50% 15/03/2028	UYU	554 161,98	487 726,16	0,22
<b>ECUADOR</b>			<b>56 545,96</b>	<b>72 762,06</b>	<b>0,03</b>
<b>Government</b>			<b>56 545,96</b>	<b>72 762,06</b>	<b>0,03</b>
100 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 5.00% 31/07/2030	USD	56 545,96	72 762,06	0,03
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>13 496 350,77</b>	<b>12 954 785,50</b>	<b>5,76</b>
<b>Ordinary Bonds</b>			<b>11 635 989,90</b>	<b>10 725 229,89</b>	<b>4,77</b>
<b>MALAYSIA</b>			<b>9 777 256,57</b>	<b>9 378 671,24</b>	<b>4,17</b>
<b>Government</b>			<b>9 777 256,57</b>	<b>9 378 671,24</b>	<b>4,17</b>
22 000 000,00	MALAYSIA GOVERNMENT BOND 4.893% 08/06/2038	MYR	5 456 318,43	5 103 455,79	2,27
15 000 000,00	MALAYSIA GOVERNMENT BOND 3.502% 31/05/2027	MYR	3 255 171,75	3 204 013,21	1,42
5 000 000,00	MALAYSIA GOVERNMENT BOND 3.48% 15/03/2023	MYR	1 065 766,39	1 071 202,24	0,48
<b>PERU</b>			<b>1 858 733,33</b>	<b>1 346 558,65</b>	<b>0,60</b>
<b>Government</b>			<b>1 858 733,33</b>	<b>1 346 558,65</b>	<b>0,60</b>
6 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.90% 12/08/2037	PEN	1 858 733,33	1 346 558,65	0,60
<b>Zero-Coupon Bonds</b>			<b>1 860 360,87</b>	<b>2 229 555,61</b>	<b>0,99</b>
<b>EGYPT</b>			<b>1 860 360,87</b>	<b>2 229 555,61</b>	<b>0,99</b>
<b>Government</b>			<b>1 860 360,87</b>	<b>2 229 555,61</b>	<b>0,99</b>
40 000 000,00	EGYPT TREASURY BILLS 0.00% 18/01/2022	EGP	1 860 360,87	2 229 555,61	0,99

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

## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>10 352 109,03</b>	<b>10 337 835,26</b>	<b>4,59</b>
<b>UCI Units</b>			<b>10 352 109,03</b>	<b>10 337 835,26</b>	<b>4,59</b>
<b>LUXEMBOURG</b>			<b>10 352 109,03</b>	<b>10 337 835,26</b>	<b>4,59</b>
<b>Finance</b>			<b>10 352 109,03</b>	<b>10 337 835,26</b>	<b>4,59</b>
63 159,19	EURIZON FUND - BOND SHORT TERM -Z-	EUR	6 186 567,37	6 178 863,95	2,74
41 599,10	EURIZON FUND - MONEY MARKET -Z-	EUR	4 105 802,74	4 099 591,40	1,82
665,75	EURIZON FUND - MONEY MARKET -Z-	USD	59 738,92	59 379,91	0,03
<b>Total Portfolio</b>			<b>231 556 341,31</b>	<b>216 010 053,25</b>	<b>95,96</b>

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

## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(35 690,22)</b>	<b>11 589 322,94</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(35 690,22)</b>	<b>11 589 322,94</b>
100 000	(90)	Sale	US 10YR ULTRA	22/03/2022	USD	(35 690,22)	11 589 322,94

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

## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>43 484,43</b>	<b>157 794,51</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>43 484,43</b>	<b>157 794,51</b>	—
12 760 000	PUT	USD/CAD PUT 1,28 21/01/22	USD	43 484,43	157 794,51	—

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

## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>				<b>(143 267,03)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>628 508,11</b>
17/03/2022	140 000 000,00	MXN	6 564 403,27	USD 166 302,26
17/03/2022	81 000 000,00	PLN	17 386 470,10	EUR 164 135,23
17/03/2022	3 739 140,00	EUR	17 000 000 000,00	COP 101 357,60
17/03/2022	4 705 328,78	EUR	400 000 000,00	RUB 75 053,18
17/03/2022	77 000 000,00	CZK	3 022 237,78	EUR 50 143,11
17/03/2022	3 008 388,98	EUR	3 400 000,00	USD 23 012,83
17/03/2022	10 000 000,00	MYR	2 087 900,62	EUR 17 689,89
17/03/2022	1 100 724,01	EUR	20 000 000,00	ZAR 11 508,25
17/03/2022	2 484 352,03	EUR	18 000 000,00	CNH 9 992,11
17/03/2022	40 000 000,00	ZAR	2 470 375,72	USD 9 313,65
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(771 775,14)</b>
17/03/2022	13 977 941,27	USD	301 500 000,00	MXN (497 727,75)
17/03/2022	5 859 807,76	USD	96 000 000,00	ZAR (83 020,84)
17/03/2022	2 255 566,05	EUR	55 000 000,00	MXN (74 150,83)
17/03/2022	3 646 862,18	EUR	24 000 000,00	BRL (69 467,95)
17/03/2022	150 000 000,00	THB	3 975 907,06	EUR (34 048,05)
17/03/2022	56 000 000,00	ZAR	3 483 426,94	USD (8 825,20)
17/03/2022	300 000 000,00	CLP	310 269,93	EUR (4 534,52)

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

## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

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### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>70 345,94</b>	<b>(64 925,83)</b>	<b>133 247,69</b>
BNP PARIBAS SA	CNY	40 000 000,00	29/01/2024	25 278,65	(24 201,19)	50 914,96
BNP PARIBAS SA	CNY	44 800 000,00	27/02/2025	13 897,63	(14 073,47)	34 760,04
JP MORGAN AG	CNY	35 000 000,00	05/06/2025	7 955,82	(7 275,76)	(1 582,00)
JP MORGAN AG	CNY	30 000 000,00	15/07/2025	23 213,84	(19 375,41)	49 154,69

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

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## Eurizon Fund - Euro Emerging Markets Bonds

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	467 599 832,37	
Banks	(Note 3)	952 033,84	
Other banks and broker accounts	(Notes 2, 3, 9)	464 231,90	
Option contracts	(Notes 2, 9)	37 950,94	
Swap premium paid	(Notes 2, 9)	1 439 826,44	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	12 555,13	
Unrealised profit on future contracts	(Notes 2, 9)	304 222,27	
Unrealised profit on swap contracts	(Notes 2, 9)	310 861,47	
Interest receivable on swap contracts	(Notes 2, 9)	1 590,46	
Other interest receivable		6 153 022,33	
Receivable on subscriptions		171 880,93	
<b>Total assets</b>		<b>477 448 008,08</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(837 610,41)	
Swap premium received	(Notes 2, 9)	(202 538,72)	
Interest payable on swap contracts	(Notes 2, 9)	(3 063,12)	
Payable on investments purchased		(144 999,97)	
Payable on redemptions		(25 122,57)	
Other liabilities		(269 960,37)	
<b>Total liabilities</b>		<b>(1 483 295,16)</b>	
<b>Total net assets</b>		<b>475 964 712,92</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	97,90	97 364,892
Class Z Units	EUR	97,24	4 796 771,086

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

## Eurizon Fund - Euro Emerging Markets Bonds

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 23 FEBRUARY 2021 (LAUNCH DATE) UNTIL 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>0,00</b>
Net income from investments	(Note 2)	5 604 653,54
Interest received on swap contracts	(Note 2)	56 363,19
Other income	(Note 6)	8 757,50
<b>Total income</b>		<b>5 669 774,23</b>
Management fee	(Note 6)	(1 079 985,33)
Depositary fee	(Note 8)	(70 151,79)
Subscription tax	(Note 4)	(33 713,59)
Interest paid on swap contracts	(Note 2)	(26 163,49)
Other charges and taxes	(Notes 5, 8)	(380 169,23)
<b>Total expenses</b>		<b>(1 590 183,43)</b>
<b>Net investment income / (loss)</b>		<b>4 079 590,80</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 420 378,61)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(12 160 828,71)
- option contracts	(Notes 2, 9)	(178 042,06)
- forward foreign exchange contracts	(Notes 2, 9)	12 555,13
- foreign currencies	(Note 2)	4 488,21
- future contracts	(Notes 2, 9)	304 222,27
- swap contracts	(Notes 2, 9)	310 861,47
<b>Net result of operations for the period</b>		<b>(9 047 531,50)</b>
Subscriptions for the period		501 955 311,55
Redemptions for the period		(16 943 067,13)
<b>Net assets at the end of the period</b>		<b>475 964 712,92</b>

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

## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>479 760 661,08</b>	<b>467 599 832,37</b>	<b>98,24</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>471 570 688,91</b>	<b>459 428 720,84</b>	<b>96,52</b>
<b>Ordinary Bonds</b>			<b>463 942 673,91</b>	<b>451 897 241,84</b>	<b>94,94</b>
<b>ROMANIA</b>			<b>39 524 374,91</b>	<b>37 116 625,00</b>	<b>7,80</b>
<b>Government</b>			<b>39 524 374,91</b>	<b>37 116 625,00</b>	<b>7,80</b>
5 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.375% 28/01/2050	EUR	5 670 708,33	5 190 130,00	1,09
3 700 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.375% 08/02/2038	EUR	3 968 070,00	3 716 761,00	0,78
3 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 1.75% 13/07/2030	EUR	3 439 250,00	3 266 725,00	0,69
3 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 14/04/2033	EUR	3 433 105,00	3 189 165,00	0,67
3 200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.625% 02/12/2040	EUR	3 149 000,00	2 847 328,00	0,60
2 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.75% 26/02/2026	EUR	2 761 061,00	2 689 625,00	0,56
2 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.875% 28/10/2024	EUR	2 154 000,00	2 131 940,00	0,45
2 200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 28/01/2032	EUR	2 249 829,20	2 041 424,00	0,43
2 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.875% 13/04/2042	EUR	1 978 504,00	1 789 940,00	0,38
2 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.75% 14/04/2041	EUR	1 950 995,00	1 786 320,00	0,37
1 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.625% 24/04/2024	EUR	1 669 880,00	1 613 040,00	0,34
1 400 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.875% 26/05/2028	EUR	1 563 453,38	1 509 144,00	0,32
1 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 1.375% 02/12/2029	EUR	1 453 435,00	1 432 530,00	0,30
1 200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.50% 08/02/2030	EUR	1 299 480,00	1 210 188,00	0,25
1 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.75% 29/10/2025	EUR	1 108 399,00	1 078 520,00	0,23
1 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.375% 19/04/2027	EUR	1 094 500,00	1 059 170,00	0,22
500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.625% 03/04/2049	EUR	580 705,00	564 675,00	0,12
<b>POLAND</b>			<b>29 547 275,00</b>	<b>29 011 572,00</b>	<b>6,10</b>
<b>Government</b>			<b>25 344 850,00</b>	<b>24 944 020,00</b>	<b>5,24</b>
6 500 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 0.01% 10/02/2025	EUR	6 539 530,00	6 496 880,00	1,37
5 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.125% 07/08/2026	EUR	5 262 500,00	5 243 100,00	1,10
3 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.375% 22/10/2027	EUR	3 228 360,00	3 200 040,00	0,67
2 200 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.375% 18/01/2036	EUR	2 772 522,00	2 622 092,00	0,55
2 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.25% 20/01/2025	EUR	2 333 120,00	2 320 620,00	0,49
1 650 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 08/03/2049	EUR	2 028 198,00	1 979 241,00	0,42
1 500 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.00% 25/10/2028	EUR	1 614 750,00	1 584 990,00	0,33

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

## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
800 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 25/10/2046	EUR	1 023 620,00	968 392,00	0,20
500 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.00% 07/03/2029	EUR	542 250,00	528 665,00	0,11
<b>Finance</b>			<b>4 202 425,00</b>	<b>4 067 552,00</b>	<b>0,86</b>
1 600 000,00	BANK GOSPODARSTWA KRAJOWEGO 1.625% 30/04/2028	EUR	1 772 100,00	1 706 064,00	0,36
1 000 000,00	BANK GOSPODARSTWA KRAJOWEGO 1.75% 06/05/2026	EUR	1 081 600,00	1 061 270,00	0,22
900 000,00	BANK GOSPODARSTWA KRAJOWEGO 2.00% 01/06/2030	EUR	1 028 850,00	988 371,00	0,21
300 000,00	BANK GOSPODARSTWA KRAJOWEGO 1.375% 01/06/2025	EUR	319 875,00	311 847,00	0,07
<b>MEXICO</b>			<b>26 924 512,52</b>	<b>26 342 706,00</b>	<b>5,53</b>
<b>Government</b>			<b>26 924 512,52</b>	<b>26 342 706,00</b>	<b>5,53</b>
4 100 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.625% 08/04/2026	EUR	4 323 224,40	4 268 715,00	0,90
3 700 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.75% 17/04/2028	EUR	3 915 874,00	3 829 426,00	0,80
4 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.125% 25/10/2051	EUR	3 427 900,00	3 309 680,00	0,70
2 900 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.125% 17/01/2030	EUR	2 868 364,12	2 812 275,00	0,59
3 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.45% 25/10/2033	EUR	2 809 580,00	2 789 670,00	0,59
2 500 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.35% 18/09/2027	EUR	2 594 230,00	2 547 550,00	0,53
2 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.375% 15/01/2025	EUR	2 071 980,00	2 064 620,00	0,43
1 800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.00% 15/03/2115	EUR	2 004 040,00	1 938 834,00	0,41
1 800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.875% 08/04/2039	EUR	1 907 820,00	1 815 966,00	0,38
1 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.25% 12/08/2036	EUR	1 001 500,00	965 970,00	0,20
<b>LITHUANIA</b>			<b>26 607 268,00</b>	<b>25 942 920,00</b>	<b>5,45</b>
<b>Government</b>			<b>26 607 268,00</b>	<b>25 942 920,00</b>	<b>5,45</b>
6 500 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.50% 28/07/2050	EUR	6 061 050,00	5 850 000,00	1,23
5 500 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.50% 19/06/2029	EUR	5 704 303,00	5 601 420,00	1,18
5 000 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.95% 26/05/2027	EUR	5 267 340,00	5 240 350,00	1,10
3 000 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.75% 06/05/2030	EUR	3 169 500,00	3 112 890,00	0,65
1 800 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 1.625% 19/06/2049	EUR	2 291 245,00	2 159 136,00	0,45
2 000 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.75% 15/07/2051	EUR	1 953 830,00	1 926 840,00	0,41
800 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 2.10% 26/05/2047	EUR	1 133 500,00	1 043 824,00	0,22
1 000 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.25% 06/05/2025	EUR	1 026 500,00	1 008 460,00	0,21
<b>INDONESIA</b>			<b>26 151 569,80</b>	<b>25 818 221,00</b>	<b>5,42</b>
<b>Government</b>			<b>26 151 569,80</b>	<b>25 818 221,00</b>	<b>5,42</b>
3 800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.75% 24/04/2025	EUR	4 001 098,00	3 956 446,00	0,83
3 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 0.90% 14/02/2027	EUR	3 522 555,00	3 501 190,00	0,74
3 100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.40% 30/10/2031	EUR	3 186 625,00	3 108 711,00	0,65

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

## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.45% 18/09/2026	EUR	2 916 546,80	2 895 480,00	0,61
2 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	2 605 100,00	2 589 825,00	0,54
2 300 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 30/07/2025	EUR	2 539 025,00	2 528 919,00	0,53
1 700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.75% 14/06/2028	EUR	2 055 300,00	1 974 771,00	0,41
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.10% 12/03/2033	EUR	1 946 245,00	1 929 540,00	0,41
1 800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.15% 18/07/2024	EUR	1 899 150,00	1 883 214,00	0,40
1 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.30% 23/03/2034	EUR	1 479 925,00	1 450 125,00	0,30
<b>CROATIA</b>			<b>23 367 725,00</b>	<b>23 170 653,00</b>	<b>4,87</b>
<b>Government</b>			<b>23 367 725,00</b>	<b>23 170 653,00</b>	<b>4,87</b>
5 200 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.50% 17/06/2031	EUR	5 465 185,00	5 380 388,00	1,13
4 400 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.125% 19/06/2029	EUR	4 523 750,00	4 479 904,00	0,94
3 600 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 3.00% 20/03/2027	EUR	4 105 580,00	4 065 552,00	0,85
2 600 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 3.00% 11/03/2025	EUR	2 877 583,00	2 842 892,00	0,60
2 750 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.125% 04/03/2033	EUR	2 723 935,00	2 727 092,50	0,57
2 250 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.75% 04/03/2041	EUR	2 290 665,00	2 321 932,50	0,49
1 200 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 2.70% 15/06/2028	EUR	1 381 027,00	1 352 892,00	0,29
<b>HUNGARY</b>			<b>22 507 258,00</b>	<b>22 228 284,00</b>	<b>4,67</b>
<b>Government</b>			<b>20 524 828,00</b>	<b>20 253 464,00</b>	<b>4,25</b>
4 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 0.50% 18/11/2030	EUR	3 939 520,00	3 923 120,00	0,82
3 100 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.50% 17/11/2050	EUR	2 980 370,00	2 933 127,00	0,61
2 700 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 05/06/2035	EUR	2 882 459,00	2 814 669,00	0,59
2 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 10/10/2027	EUR	2 185 055,00	2 176 420,00	0,46
2 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.625% 28/04/2032	EUR	2 162 610,00	2 095 600,00	0,44
2 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.25% 22/10/2025	EUR	2 095 000,00	2 080 160,00	0,44
2 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 0.125% 21/09/2028	EUR	1 972 220,00	1 947 180,00	0,41
1 500 000,00	MFB MAGYAR FEJLESZTESI BANK ZRT 1.375% 24/06/2025	EUR	1 570 144,00	1 556 910,00	0,33
700 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.125% 28/04/2026	EUR	737 450,00	726 278,00	0,15
<b>Finance</b>			<b>997 430,00</b>	<b>993 330,00</b>	<b>0,21</b>
1 000 000,00	MFB MAGYAR FEJLESZTESI BANK ZRT 0.375% 09/06/2026	EUR	997 430,00	993 330,00	0,21
<b>Multi-Utilities</b>			<b>985 000,00</b>	<b>981 490,00</b>	<b>0,21</b>
1 000 000,00	MVM ENERGETIKA ZARTKORUEN MUKODO 0.875% 18/11/2027	EUR	985 000,00	981 490,00	0,21

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

## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>RUSSIA</b>			<b>21 066 148,50</b>	<b>20 837 037,00</b>	<b>4,38</b>
<b>Government</b>			<b>21 066 148,50</b>	<b>20 837 037,00</b>	<b>4,38</b>
6 400 000,00	RUSSIAN FOREIGN BOND - EUROBOND 2.875% 04/12/2025	EUR	7 035 768,50	6 871 616,00	1,44
5 300 000,00	RUSSIAN FOREIGN BOND - EUROBOND 1.85% 20/11/2032	EUR	5 290 720,00	5 267 564,00	1,11
4 700 000,00	RUSSIAN FOREIGN BOND - EUROBOND 1.125% 20/11/2027	EUR	4 685 410,00	4 671 377,00	0,98
4 000 000,00	RUSSIAN FOREIGN BOND - EUROBOND 2.65% 27/05/2036	EUR	4 054 250,00	4 026 480,00	0,85
<b>IVORY COAST</b>			<b>19 997 816,34</b>	<b>19 365 535,40</b>	<b>4,07</b>
<b>Government</b>			<b>19 997 816,34</b>	<b>19 365 535,40</b>	<b>4,07</b>
6 000 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 4.875% 30/01/2032	EUR	5 952 534,33	5 766 840,00	1,21
4 800 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	4 917 088,93	4 763 280,00	1,00
3 680 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.25% 22/03/2030	EUR	3 846 436,00	3 755 734,40	0,79
2 900 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.875% 17/10/2040	EUR	3 123 772,08	3 026 121,00	0,64
2 000 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.875% 17/10/2031	EUR	2 157 985,00	2 053 560,00	0,43
<b>SERBIA</b>			<b>18 076 533,00</b>	<b>17 590 722,00</b>	<b>3,70</b>
<b>Government</b>			<b>18 076 533,00</b>	<b>17 590 722,00</b>	<b>3,70</b>
4 500 000,00	SERBIA INTERNATIONAL BOND 1.50% 26/06/2029	EUR	4 438 356,00	4 355 280,00	0,92
4 500 000,00	SERBIA INTERNATIONAL BOND 1.00% 23/09/2028	EUR	4 383 825,00	4 265 640,00	0,90
3 900 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/05/2027	EUR	4 284 355,00	4 156 893,00	0,87
3 700 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 1.65% 03/03/2033	EUR	3 534 027,00	3 442 554,00	0,72
1 500 000,00	SERBIA INTERNATIONAL BOND 2.05% 23/09/2036	EUR	1 435 970,00	1 370 355,00	0,29
<b>BULGARIA</b>			<b>17 487 500,70</b>	<b>17 260 022,00</b>	<b>3,63</b>
<b>Government</b>			<b>14 495 031,70</b>	<b>14 304 360,00</b>	<b>3,01</b>
3 800 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 0.375% 23/09/2030	EUR	3 755 696,00	3 753 602,00	0,79
3 100 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 3.00% 21/03/2028	EUR	3 658 922,50	3 606 013,00	0,76
3 500 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 1.375% 23/09/2050	EUR	3 392 793,20	3 347 785,00	0,70
2 000 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 3.125% 26/03/2035	EUR	2 541 660,00	2 470 140,00	0,52
1 000 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 2.625% 26/03/2027	EUR	1 145 960,00	1 126 820,00	0,24
<b>Multi-Utilities</b>			<b>2 992 469,00</b>	<b>2 955 662,00</b>	<b>0,62</b>
1 400 000,00	BULGARIAN ENERGY HOLDING EAD 3.50% 28/06/2025	EUR	1 506 846,00	1 482 362,00	0,31
1 500 000,00	BULGARIAN ENERGY HOLDING EAD 2.45% 22/07/2028	EUR	1 485 623,00	1 473 300,00	0,31
<b>LATVIA</b>			<b>16 456 900,00</b>	<b>16 032 408,00</b>	<b>3,37</b>
<b>Government</b>			<b>16 456 900,00</b>	<b>16 032 408,00</b>	<b>3,37</b>
6 000 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 0.375% 07/10/2026	EUR	6 161 300,00	6 089 100,00	1,28
1 700 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 2.25% 15/02/2047	EUR	2 432 510,00	2 318 086,00	0,49
1 800 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 1.875% 19/02/2049	EUR	2 443 230,00	2 313 612,00	0,48
2 000 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 1.375% 16/05/2036	EUR	2 320 000,00	2 224 200,00	0,47

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

## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 1.375% 23/09/2025	EUR	2 110 260,00	2 102 820,00	0,44
1 000 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 0.01% 24/01/2029	EUR	989 600,00	984 590,00	0,21
<b>CHINA</b>			<b>14 210 153,34</b>	<b>13 955 163,00</b>	<b>2,93</b>
<b>Government</b>			<b>11 735 798,34</b>	<b>11 492 213,00</b>	<b>2,41</b>
4 200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.625% 17/11/2033	EUR	4 135 698,00	4 072 320,00	0,85
2 300 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.25% 25/11/2030	EUR	2 274 400,00	2 232 058,00	0,47
1 800 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.125% 12/11/2026	EUR	1 809 233,34	1 802 232,00	0,38
1 600 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 1.00% 12/11/2039	EUR	1 605 925,00	1 546 048,00	0,32
1 000 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.50% 12/11/2031	EUR	1 009 192,00	979 290,00	0,21
900 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.625% 25/11/2035	EUR	901 350,00	860 265,00	0,18
<b>Health</b>			<b>2 474 355,00</b>	<b>2 462 950,00</b>	<b>0,52</b>
2 500 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.125% 17/11/2028	EUR	2 474 355,00	2 462 950,00	0,52
<b>CHILE</b>			<b>14 046 776,11</b>	<b>13 823 746,00</b>	<b>2,90</b>
<b>Government</b>			<b>14 046 776,11</b>	<b>13 823 746,00</b>	<b>2,90</b>
4 500 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 29/01/2040	EUR	4 419 250,00	4 380 480,00	0,92
1 900 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.875% 27/05/2030	EUR	2 122 304,05	2 076 320,00	0,44
2 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 0.555% 21/01/2029	EUR	2 000 000,00	1 983 740,00	0,42
1 900 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 22/01/2051	EUR	1 764 135,00	1 711 786,00	0,36
1 500 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.75% 20/01/2026	EUR	1 628 770,00	1 592 415,00	0,33
1 100 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	1 137 357,06	1 098 405,00	0,23
1 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.30% 26/07/2036	EUR	974 960,00	980 600,00	0,20
<b>SAUDI ARABIA</b>			<b>11 996 465,00</b>	<b>11 963 896,00</b>	<b>2,51</b>
<b>Government</b>			<b>11 996 465,00</b>	<b>11 963 896,00</b>	<b>2,51</b>
6 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.00% 09/07/2039	EUR	6 335 102,00	6 332 700,00	1,33
2 900 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 0.625% 03/03/2030	EUR	2 890 923,00	2 869 231,00	0,60
2 700 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 0.75% 09/07/2027	EUR	2 770 440,00	2 761 965,00	0,58
<b>PHILIPPINES</b>			<b>11 728 452,85</b>	<b>11 675 799,00</b>	<b>2,45</b>
<b>Government</b>			<b>11 728 452,85</b>	<b>11 675 799,00</b>	<b>2,45</b>
3 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	2 996 785,00	2 987 100,00	0,63
3 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.20% 28/04/2033	EUR	2 989 170,00	2 980 440,00	0,62
2 500 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.875% 17/05/2027	EUR	2 555 250,00	2 534 175,00	0,53

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## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.75% 28/04/2041	EUR	2 183 370,00	2 183 214,00	0,46
1 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.70% 03/02/2029	EUR	1 003 877,85	990 870,00	0,21
<b>SOUTH AFRICA</b>			<b>9 845 529,90</b>	<b>9 768 060,00</b>	<b>2,05</b>
<b>Government</b>			<b>9 845 529,90</b>	<b>9 768 060,00</b>	<b>2,05</b>
9 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 3.75% 24/07/2026	EUR	9 845 529,90	9 768 060,00	2,05
<b>EGYPT</b>			<b>10 048 339,53</b>	<b>9 382 030,00</b>	<b>1,97</b>
<b>Government</b>			<b>10 048 339,53</b>	<b>9 382 030,00</b>	<b>1,97</b>
4 100 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.375% 11/04/2031	EUR	4 010 592,31	3 778 724,00	0,80
3 600 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	EUR	3 572 724,15	3 248 964,00	0,68
1 400 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.75% 11/04/2025	EUR	1 422 252,15	1 387 372,00	0,29
1 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.75% 16/04/2026	EUR	1 042 770,92	966 970,00	0,20
<b>SENEGAL</b>			<b>8 468 706,06</b>	<b>8 255 742,00</b>	<b>1,73</b>
<b>Government</b>			<b>8 468 706,06</b>	<b>8 255 742,00</b>	<b>1,73</b>
4 500 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 4.75% 13/03/2028	EUR	4 666 579,64	4 560 570,00	0,96
3 900 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 5.375% 08/06/2037	EUR	3 802 126,42	3 695 172,00	0,77
<b>COLOMBIA</b>			<b>8 128 035,18</b>	<b>7 780 968,00</b>	<b>1,63</b>
<b>Government</b>			<b>8 128 035,18</b>	<b>7 780 968,00</b>	<b>1,63</b>
7 200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 22/03/2026	EUR	8 128 035,18	7 780 968,00	1,63
<b>KAZAKHSTAN</b>			<b>7 187 137,82</b>	<b>7 097 804,00</b>	<b>1,49</b>
<b>Government</b>			<b>7 187 137,82</b>	<b>7 097 804,00</b>	<b>1,49</b>
3 400 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 0.60% 30/09/2026	EUR	3 404 887,82	3 354 780,00	0,70
2 000 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	2 057 400,00	2 045 540,00	0,43
1 700 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.50% 30/09/2034	EUR	1 724 850,00	1 697 484,00	0,36
<b>MOROCCO</b>			<b>6 736 014,55</b>	<b>6 562 411,00</b>	<b>1,38</b>
<b>Government</b>			<b>6 736 014,55</b>	<b>6 562 411,00</b>	<b>1,38</b>
3 300 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 1.50% 27/11/2031	EUR	3 166 504,55	3 032 403,00	0,64
2 000 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.50% 19/06/2024	EUR	2 163 200,00	2 140 080,00	0,45
900 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 1.375% 30/03/2026	EUR	917 040,00	903 978,00	0,19
500 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 2.00% 30/09/2030	EUR	489 270,00	485 950,00	0,10

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## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UKRAINE</b>			<b>7 340 324,51</b>	<b>6 442 064,00</b>	<b>1,35</b>
<b>Government</b>			<b>7 340 324,51</b>	<b>6 442 064,00</b>	<b>1,35</b>
3 900 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 6.75% 20/06/2026	EUR	4 186 100,00	3 710 538,00	0,78
3 400 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND REG 4.375% 27/01/2030	EUR	3 154 224,51	2 731 526,00	0,57
<b>BRITISH VIRGIN ISLANDS</b>			<b>5 524 852,06</b>	<b>5 464 685,00</b>	<b>1,15</b>
<b>Multi-Utilities</b>			<b>4 270 119,56</b>	<b>4 219 035,00</b>	<b>0,89</b>
1 400 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.303% 05/08/2032	EUR	1 455 236,00	1 435 938,00	0,30
1 100 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 0.797% 05/08/2026	EUR	1 132 170,00	1 116 148,00	0,24
900 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.375% 02/05/2025	EUR	939 033,56	932 733,00	0,20
700 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.75% 19/05/2025	EUR	743 680,00	734 216,00	0,15
<b>Finance</b>			<b>749 482,50</b>	<b>744 240,00</b>	<b>0,16</b>
750 000,00	SINOCHEM OFFSHORE CAPITAL CO LTD 0.75% 25/11/2025	EUR	749 482,50	744 240,00	0,16
<b>Energy</b>			<b>505 250,00</b>	<b>501 410,00</b>	<b>0,10</b>
500 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2015 LTD 1.00% 28/04/2022	EUR	505 250,00	501 410,00	0,10
<b>UNITED ARAB EMIRATES</b>			<b>5 430 681,00</b>	<b>5 405 985,00</b>	<b>1,14</b>
<b>Finance</b>			<b>3 188 386,00</b>	<b>3 180 048,00</b>	<b>0,67</b>
2 000 000,00	MDGH GMTN RSC LTD 1.00% 10/03/2034	EUR	1 988 950,00	1 985 940,00	0,42
1 200 000,00	MDGH GMTN RSC LTD 0.375% 10/03/2027	EUR	1 199 436,00	1 194 108,00	0,25
<b>Consumer Retail</b>			<b>2 242 295,00</b>	<b>2 225 937,00</b>	<b>0,47</b>
2 100 000,00	DP WORLD PLC 2.375% 25/09/2026	EUR	2 242 295,00	2 225 937,00	0,47
<b>PERU</b>			<b>5 387 405,00</b>	<b>5 310 300,00</b>	<b>1,12</b>
<b>Government</b>			<b>5 387 405,00</b>	<b>5 310 300,00</b>	<b>1,12</b>
3 500 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.25% 11/03/2033	EUR	3 443 405,00	3 343 900,00	0,70
2 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.95% 17/11/2036	EUR	1 944 000,00	1 966 400,00	0,42
<b>IRELAND</b>			<b>5 410 020,00</b>	<b>5 309 405,00</b>	<b>1,12</b>
<b>Industries</b>			<b>5 410 020,00</b>	<b>5 309 405,00</b>	<b>1,12</b>
3 700 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 2.20% 23/05/2027	EUR	3 918 520,00	3 846 335,00	0,81
1 400 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 4.60% 06/03/2023	EUR	1 491 500,00	1 463 070,00	0,31
<b>MACEDONIA</b>			<b>5 399 820,00</b>	<b>5 231 550,00</b>	<b>1,10</b>
<b>Government</b>			<b>5 399 820,00</b>	<b>5 231 550,00</b>	<b>1,10</b>
2 200 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 3.675% 03/06/2026	EUR	2 399 231,80	2 330 790,00	0,49
2 000 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 1.625% 10/03/2028	EUR	1 944 896,00	1 876 620,00	0,39
1 000 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 2.75% 18/01/2025	EUR	1 055 692,20	1 024 140,00	0,22

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## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>MONTENEGRO</b>			<b>5 022 722,00</b>	<b>4 916 025,50</b>	<b>1,03</b>
<b>Government</b>			<b>5 022 722,00</b>	<b>4 916 025,50</b>	<b>1,03</b>
2 500 000,00	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.875% 16/12/2027	EUR	2 368 710,00	2 312 625,00	0,49
1 450 000,00	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 3.375% 21/04/2025	EUR	1 469 065,00	1 455 669,50	0,30
1 300 000,00	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.55% 03/10/2029	EUR	1 184 947,00	1 147 731,00	0,24
<b>ALBANIA</b>			<b>4 789 975,00</b>	<b>4 708 592,00</b>	<b>0,99</b>
<b>Government</b>			<b>4 789 975,00</b>	<b>4 708 592,00</b>	<b>0,99</b>
1 700 000,00	ALBANIA GOVERNMENT INTERNATIONAL BOND 3.50% 16/06/2027	EUR	1 825 600,00	1 767 881,00	0,37
1 500 000,00	REPUBLIC OF ALBANIA 3.50% 23/11/2031	EUR	1 470 900,00	1 477 515,00	0,31
1 400 000,00	ALBANIA GOVERNMENT INTERNATIONAL BOND REG 3.50% 09/10/2025	EUR	1 493 475,00	1 463 196,00	0,31
<b>TUNISIA</b>			<b>4 789 468,00</b>	<b>4 201 555,00</b>	<b>0,88</b>
<b>Finance</b>			<b>4 789 468,00</b>	<b>4 201 555,00</b>	<b>0,88</b>
2 200 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.625% 17/02/2024	EUR	1 973 075,00	1 705 000,00	0,36
1 800 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 6.375% 15/07/2026	EUR	1 599 270,00	1 370 034,00	0,29
1 350 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 6.75% 31/10/2023	EUR	1 217 123,00	1 126 521,00	0,23
<b>TURKEY</b>			<b>3 273 445,00</b>	<b>3 088 712,00</b>	<b>0,65</b>
<b>Government</b>			<b>3 273 445,00</b>	<b>3 088 712,00</b>	<b>0,65</b>
2 300 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 3.25% 14/06/2025	EUR	2 332 315,00	2 184 149,00	0,46
900 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.125% 11/04/2023	EUR	941 130,00	904 563,00	0,19
<b>ANGOLA</b>			<b>3 036 649,05</b>	<b>2 998 079,31</b>	<b>0,63</b>
<b>Government</b>			<b>3 036 649,05</b>	<b>2 998 079,31</b>	<b>0,63</b>
2 000 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.00% 26/11/2029	USD	1 730 422,43	1 732 589,22	0,36
1 500 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.125% 26/11/2049	USD	1 306 226,62	1 265 490,09	0,27
<b>ARGENTINA</b>			<b>2 800 306,18</b>	<b>2 644 924,00</b>	<b>0,56</b>
<b>Government</b>			<b>2 800 306,18</b>	<b>2 644 924,00</b>	<b>0,56</b>
4 400 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.50% 09/07/2041	EUR	1 431 426,02	1 368 884,00	0,29
4 000 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2030	EUR	1 368 880,16	1 276 040,00	0,27
<b>NIGERIA</b>			<b>2 536 056,54</b>	<b>2 493 097,65</b>	<b>0,52</b>
<b>Government</b>			<b>2 536 056,54</b>	<b>2 493 097,65</b>	<b>0,52</b>
1 500 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.375% 28/09/2033	USD	1 251 491,37	1 256 547,07	0,26
1 500 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.25% 28/09/2051	USD	1 284 565,17	1 236 550,58	0,26

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## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CAMEROON</b>			<b>2 246 635,00</b>	<b>2 154 410,00</b>	<b>0,45</b>
<b>Government</b>			<b>2 246 635,00</b>	<b>2 154 410,00</b>	<b>0,45</b>
2 300 000,00	REPUBLIC OF CAMEROON INTERNATIONAL BOND 5.95% 07/07/2032	EUR	2 246 635,00	2 154 410,00	0,45
<b>BENIN</b>			<b>2 090 355,00</b>	<b>2 051 490,00</b>	<b>0,43</b>
<b>Government</b>			<b>2 090 355,00</b>	<b>2 051 490,00</b>	<b>0,43</b>
2 100 000,00	BENIN GOVERNMENT INTERNATIONAL BOND 4.875% 19/01/2032	EUR	2 090 355,00	2 051 490,00	0,43
<b>HONG KONG</b>			<b>1 606 317,00</b>	<b>1 609 744,00</b>	<b>0,34</b>
<b>Raw materials</b>			<b>1 606 317,00</b>	<b>1 609 744,00</b>	<b>0,34</b>
1 200 000,00	CNAC HK FINBRIDGE CO LTD 1.125% 22/09/2024	EUR	1 202 341,00	1 207 200,00	0,25
400 000,00	CNAC HK FINBRIDGE CO LTD 1.75% 14/06/2022	EUR	403 976,00	402 544,00	0,09
<b>ESTONIA</b>			<b>1 581 989,50</b>	<b>1 553 790,00</b>	<b>0,33</b>
<b>Multi-Utilities</b>			<b>1 581 989,50</b>	<b>1 553 790,00</b>	<b>0,33</b>
1 500 000,00	EESTI ENERGIA AS 2.384% 22/09/2023	EUR	1 581 989,50	1 553 790,00	0,33
<b>BAHRAIN</b>			<b>1 465 000,00</b>	<b>1 430 280,00</b>	<b>0,30</b>
<b>Finance</b>			<b>1 465 000,00</b>	<b>1 430 280,00</b>	<b>0,30</b>
1 500 000,00	BENIN GOVERNMENT INTERNATIONAL BOND 4.95% 22/01/2035	EUR	1 465 000,00	1 430 280,00	0,30
<b>CZECH REPUBLIC</b>			<b>1 363 122,00</b>	<b>1 353 053,00</b>	<b>0,28</b>
<b>Industries</b>			<b>1 363 122,00</b>	<b>1 353 053,00</b>	<b>0,28</b>
1 300 000,00	CESKE DRAHY AS 1.50% 23/05/2026	EUR	1 363 122,00	1 353 053,00	0,28
<b>UNITED KINGDOM</b>			<b>1 327 240,00</b>	<b>1 171 651,00</b>	<b>0,25</b>
<b>Energy</b>			<b>1 327 240,00</b>	<b>1 171 651,00</b>	<b>0,25</b>
1 300 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.125% 19/07/2024	EUR	1 327 240,00	1 171 651,00	0,25
<b>SLOVAKIA</b>			<b>991 310,00</b>	<b>979 440,00</b>	<b>0,21</b>
<b>Government</b>			<b>991 310,00</b>	<b>979 440,00</b>	<b>0,21</b>
1 000 000,00	SLOVAKIA GOVERNMENT BOND 0.375% 21/04/2036	EUR	991 310,00	979 440,00	0,21
<b>ITALY</b>			<b>418 488,96</b>	<b>396 084,98</b>	<b>0,08</b>
<b>Government</b>			<b>418 488,96</b>	<b>396 084,98</b>	<b>0,08</b>
422 000,00	BTP 1.50% 30/04/2045	EUR	418 488,96	396 084,98	0,08
<b>Floating Rate Notes</b>			<b>787 965,00</b>	<b>760 311,00</b>	<b>0,16</b>
<b>ARGENTINA</b>			<b>787 965,00</b>	<b>760 311,00</b>	<b>0,16</b>
<b>Government</b>			<b>787 965,00</b>	<b>760 311,00</b>	<b>0,16</b>
2 300 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/01/2038	EUR	787 965,00	760 311,00	0,16
<b>Zero-Coupon Bonds</b>			<b>5 641 298,00</b>	<b>5 574 072,00</b>	<b>1,17</b>
<b>LATVIA</b>			<b>3 941 860,00</b>	<b>3 876 600,00</b>	<b>0,82</b>
<b>Government</b>			<b>3 941 860,00</b>	<b>3 876 600,00</b>	<b>0,82</b>
4 000 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 0.00% 17/03/2031	EUR	3 941 860,00	3 876 600,00	0,82

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

## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PHILIPPINES</b>			<b>1 300 250,00</b>	<b>1 298 024,00</b>	<b>0,27</b>
<b>Government</b>			<b>1 300 250,00</b>	<b>1 298 024,00</b>	<b>0,27</b>
1 300 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.00% 03/02/2023	EUR	1 300 250,00	1 298 024,00	0,27
<b>CHINA</b>			<b>399 188,00</b>	<b>399 448,00</b>	<b>0,08</b>
<b>Government</b>			<b>399 188,00</b>	<b>399 448,00</b>	<b>0,08</b>
400 000,00	EXPORT-IMPORT BANK OF CHINA 0.00% 15/10/2024	EUR	399 188,00	399 448,00	0,08
<b>Asset and Mortgage Backed Securities</b>			<b>1 198 752,00</b>	<b>1 197 096,00</b>	<b>0,25</b>
<b>LATVIA</b>			<b>1 198 752,00</b>	<b>1 197 096,00</b>	<b>0,25</b>
<b>Government</b>			<b>1 198 752,00</b>	<b>1 197 096,00</b>	<b>0,25</b>
1 200 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 0.25% 23/01/2030	EUR	1 198 752,00	1 197 096,00	0,25
<b>INVESTMENT FUNDS</b>			<b>8 189 972,17</b>	<b>8 171 111,53</b>	<b>1,72</b>
<b>UCI Units</b>			<b>8 189 972,17</b>	<b>8 171 111,53</b>	<b>1,72</b>
<b>LUXEMBOURG</b>			<b>8 189 972,17</b>	<b>8 171 111,53</b>	<b>1,72</b>
<b>Finance</b>			<b>8 189 972,17</b>	<b>8 171 111,53</b>	<b>1,72</b>
82 913,36	EURIZON FUND - MONEY MARKET -Z-	EUR	8 189 972,17	8 171 111,53	1,72
<b>Total Portfolio</b>			<b>479 760 661,08</b>	<b>467 599 832,37</b>	<b>98,24</b>

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

## Eurizon Fund - Euro Emerging Markets Bonds

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>304 222,27</b>	<b>77 807 058,72</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>304 222,27</b>	<b>77 807 058,72</b>
100 000	(150)	Sale	EURO BOBL	08/03/2022	EUR	120 000,00	19 986 000,00
100 000	(45)	Sale	EURO BUND	08/03/2022	EUR	119 700,00	7 711 650,00
100 000	(120)	Sale	US 10YR ULTRA	22/03/2022	USD	50 219,25	15 452 430,59
100 000	(100)	Sale	US 5YR NOTE (CBT)	31/03/2022	USD	11 678,86	10 638 110,36
200 000	(124)	Sale	US 2YR NOTE (CBT)	31/03/2022	USD	2 555,46	23 789 411,60
100 000	(2)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	68,70	229 456,17

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

## Eurizon Fund - Euro Emerging Markets Bonds

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>215 993,00</b>	<b>37 950,94</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>215 993,00</b>	<b>37 950,94</b>	—
23 170 000	PUT	EUR/JPY PUT 126,50 06/01/22	EUR	117 117,77	69,51	—
16 250 000	PUT	USD/ZAR PUT 15,50 18/01/22	USD	98 875,23	37 881,43	—

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

## Eurizon Fund - Euro Emerging Markets Bonds

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### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>12 555,13</b>
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>12 555,13</b>
17/03/2022	4 402 814,17 EUR	5 000 000,00 USD	12 555,13

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

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## Eurizon Fund - Euro Emerging Markets Bonds

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### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(1 472,66)</b>	<b>310 861,47</b>
CDX.EM.36	USD	L	5 400 000,00	BNP PARIBAS S.A.	20/12/2026	1 590,46	10 852,01
TURKEY GOVERNMENT INTERNATIONAL BOND	USD	L	5 000 000,00	BNP PARIBAS S.A.	20/12/2026	(1 472,66)	212 034,81
TURKEY GOVERNMENT INTERNATIONAL BOND	USD	L	5 400 000,00	JP MORGAN AG	20/12/2026	(1 590,46)	87 974,65

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

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## Eurizon Fund - SLJ Local Emerging Markets Debt

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	836 497 020,92	
Banks	(Note 3)	107 191 171,49	
Option contracts	(Notes 2, 9)	587 890,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	4 195 864,56	
Other interest receivable		12 157 073,82	
Receivable on subscriptions		45 382,63	
<b>Total assets</b>		<b>960 674 403,42</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 124 499,23)	
Payable on investments purchased		(463 000,00)	
Payable on redemptions		(78 913,02)	
Other liabilities		(736 955,39)	
<b>Total liabilities</b>		<b>(2 403 367,64)</b>	
<b>Total net assets</b>		<b>958 271 035,78</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	102,90	130 156,160
Class RD Units	EUR	89,60	218,893
Class Z Units	EUR	99,12	9 532 787,301

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

## Eurizon Fund - SLJ Local Emerging Markets Debt

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>1 241 958 046,48</b>
Net income from investments	(Note 2)	50 594 257,58
Other income	(Note 6)	314 323,09
<b>Total income</b>		<b>50 908 580,67</b>
Management fee	(Note 6)	(6 606 907,62)
Depository fee	(Note 8)	(274 889,23)
Subscription tax	(Note 4)	(102 324,88)
Other charges and taxes	(Notes 5, 8)	(1 779 600,11)
<b>Total expenses</b>		<b>(8 763 721,84)</b>
<b>Net investment income / (loss)</b>		<b>42 144 858,83</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(37 817 734,09)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(18 469 986,43)
- option contracts	(Notes 2, 9)	(1 320 010,05)
- forward foreign exchange contracts	(Notes 2, 9)	1 420 540,15
- foreign currencies	(Note 2)	(8 389,70)
- future contracts	(Notes 2, 9)	(121 438,70)
<b>Net result of operations for the year</b>		<b>(14 172 159,99)</b>
Subscriptions for the year		409 329 431,99
Redemptions for the year		(678 841 101,79)
Dividend distributions	(Note 14)	(3 180,91)
<b>Net assets at the end of the year</b>		<b>958 271 035,78</b>

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

## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>885 560 747,79</b>	<b>836 497 020,92</b>	<b>87,29</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>825 119 995,66</b>	<b>770 032 297,79</b>	<b>80,35</b>
<b>Ordinary Bonds</b>			<b>804 501 906,66</b>	<b>749 369 041,94</b>	<b>78,20</b>
<b>INDONESIA</b>			<b>90 723 833,10</b>	<b>98 668 595,42</b>	<b>10,30</b>
<b>Government</b>			<b>90 723 833,10</b>	<b>98 668 595,42</b>	<b>10,30</b>
300 000 000 000,00	INDONESIA TREASURY BOND 6.50% 15/06/2025	IDR	18 086 483,17	19 541 164,07	2,04
300 000 000 000,00	INDONESIA TREASURY BOND 7.00% 15/09/2030	IDR	19 713 422,04	19 212 436,28	2,00
300 000 000 000,00	INDONESIA TREASURY BOND 6.625% 15/05/2033	IDR	16 000 223,52	18 640 679,45	1,95
230 000 000 000,00	INDONESIA TREASURY BOND 7.50% 15/05/2038	IDR	12 773 584,75	14 822 340,85	1,55
200 000 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	12 670 903,80	13 894 425,23	1,45
200 000 000 000,00	INDONESIA TREASURY BOND 6.125% 15/05/2028	IDR	11 479 215,82	12 557 549,54	1,31
<b>SOUTH AFRICA</b>			<b>92 118 774,25</b>	<b>82 130 938,71</b>	<b>8,57</b>
<b>Government</b>			<b>92 118 774,25</b>	<b>82 130 938,71</b>	<b>8,57</b>
700 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.00% 28/02/2031	ZAR	37 161 575,12	32 517 933,99	3,39
300 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 28/02/2048	ZAR	16 284 181,37	13 815 429,03	1,44
300 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.50% 28/02/2041	ZAR	13 386 647,96	11 001 830,01	1,15
10 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 3.75% 24/07/2026	EUR	10 661 250,00	10 853 400,00	1,13
150 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.50% 21/12/2026	ZAR	9 791 993,94	9 149 982,02	0,96
100 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 9.00% 31/01/2040	ZAR	4 833 125,86	4 792 363,66	0,50
<b>MEXICO</b>			<b>76 537 717,01</b>	<b>72 563 904,28</b>	<b>7,57</b>
<b>Government</b>			<b>74 196 959,45</b>	<b>70 743 740,56</b>	<b>7,38</b>
350 000 000,00	MEXICAN BONOS 7.75% 29/05/2031	MXN	16 602 924,95	15 212 269,79	1,59
13 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.625% 08/04/2026	EUR	12 974 500,00	13 534 950,00	1,41
320 000 000,00	MEXICAN BONOS 7.75% 13/11/2042	MXN	14 270 470,37	13 352 312,51	1,39
300 000 000,00	MEXICAN BONOS 7.50% 03/06/2027	MXN	13 999 193,02	12 932 225,41	1,35
195 000 000,00	MEXICAN BONOS 8.50% 18/11/2038	MXN	9 453 568,36	8 824 387,92	0,92
4 250 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.75% 17/04/2028	EUR	4 430 625,00	4 398 665,00	0,46
55 000 000,00	MEXICAN BONOS 8.50% 18/11/2038	MXN	2 465 677,75	2 488 929,93	0,26
<b>Telecommunication</b>			<b>2 340 757,56</b>	<b>1 820 163,72</b>	<b>0,19</b>
60 000 000,00	GRUPO TELEvisa SAB 7.25% 14/05/2043	MXN	2 340 757,56	1 820 163,72	0,19
<b>CHINA</b>			<b>53 853 809,14</b>	<b>59 862 227,69</b>	<b>6,25</b>
<b>Government</b>			<b>40 770 204,02</b>	<b>45 614 510,76</b>	<b>4,76</b>
160 000 000,00	CHINA GOVERNMENT BOND 2.85% 04/06/2027	CNY	20 031 272,97	22 283 892,56	2,32
90 000 000,00	CHINA GOVERNMENT BOND 2.68% 21/05/2030	CNY	11 056 964,20	12 229 482,48	1,28
75 000 000,00	CHINA GOVERNMENT BOND 3.81% 14/09/2050	CNY	9 681 966,85	11 101 135,72	1,16
<b>Finance</b>			<b>13 083 605,12</b>	<b>14 247 716,93</b>	<b>1,49</b>
70 000 000,00	CHINA CONSTRUCTION BANK CORP 4.20% 14/09/2030	CNY	9 125 102,46	9 999 652,39	1,05
30 000 000,00	CHINA CONSTRUCTION BANK CORP 4.70% 29/10/2028	CNY	3 958 502,66	4 248 064,54	0,44

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

## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>RUSSIA</b>			<b>75 818 714,01</b>	<b>59 133 189,22</b>	<b>6,17</b>
<b>Government</b>			<b>75 818 714,01</b>	<b>59 133 189,22</b>	<b>6,17</b>
2 000 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.05% 19/01/2028	RUB	29 961 640,61	22 042 018,66	2,30
1 050 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 23/03/2033	RUB	14 153 785,85	11 853 095,18	1,24
1 050 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.25% 10/05/2034	RUB	15 473 996,37	11 392 827,42	1,19
900 000 000,00	RUSSIAN FEDERAL BOND - OFZ 8.15% 03/02/2027	RUB	12 684 889,85	10 500 116,17	1,09
300 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 16/03/2039	RUB	3 544 401,33	3 345 131,79	0,35
<b>BRAZIL</b>			<b>62 864 672,79</b>	<b>52 246 182,45</b>	<b>5,45</b>
<b>Government</b>			<b>54 340 204,37</b>	<b>43 615 156,89</b>	<b>4,55</b>
100 000 000,00	BRAZIL NOTAS DO TESOUREO NACIONAL SERIE F 10.00% 01/01/2027	BRL	21 118 060,06	16 158 024,54	1,69
100 000 000,00	BRAZIL NOTAS DO TESOUREO NACIONAL SERIE F 10.00% 01/01/2029	BRL	21 366 675,14	16 047 860,72	1,67
45 000 000,00	BRAZIL NOTAS DO TESOUREO NACIONAL SERIE F 10.00% 01/01/2025	BRL	7 559 522,20	7 334 779,68	0,77
25 000 000,00	BRAZIL NOTAS DO TESOUREO NACIONAL SERIE F 10.00% 01/01/2023	BRL	4 295 946,97	4 074 491,95	0,42
<b>Consumer Retail</b>			<b>8 524 468,42</b>	<b>8 631 025,56</b>	<b>0,90</b>
10 000 000,00	NATURA COSMETICOS SA 4.125% 03/05/2028	USD	8 524 468,42	8 631 025,56	0,90
<b>THAILAND</b>			<b>45 997 649,13</b>	<b>44 460 056,49</b>	<b>4,64</b>
<b>Government</b>			<b>45 997 649,13</b>	<b>44 460 056,49</b>	<b>4,64</b>
1 000 000 000,00	THAILAND GOVERNMENT BOND 3.40% 17/06/2036	THB	29 986 150,36	29 310 660,80	3,06
500 000 000,00	THAILAND GOVERNMENT BOND 3.65% 20/06/2031	THB	16 011 498,77	15 149 395,69	1,58
<b>POLAND</b>			<b>51 346 217,39</b>	<b>43 843 352,82</b>	<b>4,57</b>
<b>Government</b>			<b>40 663 518,88</b>	<b>34 620 989,87</b>	<b>3,61</b>
90 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/10/2029	PLN	21 791 121,02	18 305 657,92	1,91
40 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2026	PLN	9 348 988,19	8 214 567,34	0,86
40 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2027	PLN	9 523 409,67	8 100 764,61	0,84
<b>Supranational</b>			<b>10 682 698,51</b>	<b>9 222 362,95</b>	<b>0,96</b>
50 000 000,00	EIB 1.00% 25/02/2028	PLN	10 682 698,51	9 222 362,95	0,96
<b>COLOMBIA</b>			<b>40 480 826,10</b>	<b>31 712 044,28</b>	<b>3,31</b>
<b>Government</b>			<b>40 480 826,10</b>	<b>31 712 044,28</b>	<b>3,31</b>
60 000 000 000,00	COLOMBIAN TES 7.00% 30/06/2032	COP	14 784 466,11	11 817 581,84	1,23
60 000 000 000,00	COLOMBIAN TES 6.00% 28/04/2028	COP	13 691 818,89	11 717 490,90	1,22
30 000 000 000,00	COLOMBIAN TES 7.75% 18/09/2030	COP	9 539 794,16	6 318 555,12	0,66
10 000 000 000,00	COLOMBIAN TES 7.25% 26/10/2050	COP	2 464 746,94	1 858 416,42	0,20
<b>MALAYSIA</b>			<b>32 118 543,54</b>	<b>31 104 600,55</b>	<b>3,25</b>
<b>Government</b>			<b>32 118 543,54</b>	<b>31 104 600,55</b>	<b>3,25</b>
100 000 000,00	MALAYSIA GOVERNMENT BOND 3.885% 15/08/2029	MYR	22 525 910,76	21 543 093,11	2,25
25 000 000,00	MALAYSIA GOVERNMENT BOND 3.828% 05/07/2034	MYR	5 409 209,44	5 242 609,29	0,55
10 000 000,00	MALAYSIA GOVERNMENT BOND 4.762% 07/04/2037	MYR	2 214 319,87	2 299 214,70	0,24
10 000 000,00	MALAYSIA GOVERNMENT BOND 3.757% 22/05/2040	MYR	1 969 103,47	2 019 683,45	0,21
<b>UNITED KINGDOM</b>			<b>29 082 977,89</b>	<b>30 347 043,60</b>	<b>3,17</b>
<b>Government</b>			<b>29 082 977,89</b>	<b>30 347 043,60</b>	<b>3,17</b>
25 000 000,00	INTER-AMERICAN DEVELOPMENT BANK 0.875% 20/04/2026	USD	20 773 555,64	21 630 984,60	2,26
10 000 000,00	INTER-AMERICAN DEVELOPMENT BANK 0.25% 15/11/2023	USD	8 309 422,25	8 716 059,00	0,91

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

## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ROMANIA</b>			<b>26 510 959,93</b>	<b>24 984 728,39</b>	<b>2,61</b>
<b>Government</b>			<b>26 510 959,93</b>	<b>24 984 728,39</b>	<b>2,61</b>
12 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 08/12/2026	EUR	12 393 250,00	12 593 160,00	1,32
50 000 000,00	ROMANIA GOVERNMENT BOND 4.15% 26/01/2028	RON	11 001 797,75	9 714 772,35	1,01
15 000 000,00	ROMANIA GOVERNMENT BOND 3.65% 24/09/2031	RON	3 115 912,18	2 676 796,04	0,28
<b>EGYPT</b>			<b>13 521 886,88</b>	<b>13 963 854,34</b>	<b>1,46</b>
<b>Government</b>			<b>13 521 886,88</b>	<b>13 963 854,34</b>	<b>1,46</b>
150 000 000,00	EGYPT GOVERNMENT BOND 14.556% 13/10/2027	EGP	8 142 214,40	8 438 211,22	0,88
100 000 000,00	EGYPT GOVERNMENT BOND 14.06% 12/01/2026	EGP	5 379 672,48	5 525 643,12	0,58
<b>MACEDONIA</b>			<b>12 895 010,00</b>	<b>12 576 855,00</b>	<b>1,31</b>
<b>Government</b>			<b>12 895 010,00</b>	<b>12 576 855,00</b>	<b>1,31</b>
7 000 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 3.675% 03/06/2026	EUR	7 481 250,00	7 416 150,00	0,77
5 500 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 1.625% 10/03/2028	EUR	5 413 760,00	5 160 705,00	0,54
<b>GERMANY</b>			<b>14 598 598,39</b>	<b>12 410 758,80</b>	<b>1,29</b>
<b>Supranational</b>			<b>14 598 598,39</b>	<b>12 410 758,80</b>	<b>1,29</b>
10 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.375% 20/04/2028	USD	8 323 866,97	8 758 531,75	0,91
45 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 13.25% 22/02/2023	TRY	5 157 185,84	2 537 798,95	0,26
26 120 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 7.00% 24/01/2023	MXN	1 117 545,58	1 114 428,10	0,12
<b>BENIN</b>			<b>11 167 130,00</b>	<b>11 671 660,00</b>	<b>1,22</b>
<b>Government</b>			<b>11 167 130,00</b>	<b>11 671 660,00</b>	<b>1,22</b>
7 000 000,00	BENIN GOVERNMENT INTERNATIONAL BOND 4.875% 19/01/2032	EUR	6 865 880,00	6 838 300,00	0,71
4 500 000,00	BENIN GOVERNMENT INTERNATIONAL BOND 5.75% 26/03/2026	EUR	4 301 250,00	4 833 360,00	0,51
<b>OMAN</b>			<b>8 222 185,44</b>	<b>9 045 112,89</b>	<b>0,94</b>
<b>Government</b>			<b>8 222 185,44</b>	<b>9 045 112,89</b>	<b>0,94</b>
10 000 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.75% 15/06/2026	USD	8 222 185,44	9 045 112,89	0,94
<b>SERBIA</b>			<b>9 040 205,27</b>	<b>8 953 308,00</b>	<b>0,93</b>
<b>Government</b>			<b>9 040 205,27</b>	<b>8 953 308,00</b>	<b>0,93</b>
8 400 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/05/2027	EUR	9 040 205,27	8 953 308,00	0,93
<b>UNITED STATES</b>			<b>8 009 716,94</b>	<b>7 995 612,83</b>	<b>0,83</b>
<b>Supranational</b>			<b>8 009 716,94</b>	<b>7 995 612,83</b>	<b>0,83</b>
450 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 6.75% 14/11/2022	RUB	5 082 938,06	5 181 032,69	0,54
243 500 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 6.14% 27/06/2022	RUB	2 926 778,88	2 814 580,14	0,29

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

## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>9 903 560,59</b>	<b>7 351 709,53</b>	<b>0,77</b>
<b>Supranational</b>			<b>6 383 453,38</b>	<b>3 717 449,10</b>	<b>0,39</b>
40 000 000,00	EIB 12.00% 12/05/2022	TRY	5 151 676,60	2 480 139,99	0,26
28 800 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 8.15% 28/01/2022	MXN	1 231 776,78	1 237 309,11	0,13
<b>Energy</b>			<b>3 520 107,21</b>	<b>3 634 260,43</b>	<b>0,38</b>
4 000 000,00	ULTRAPAR INTERNATIONAL SA 5.25% 06/06/2029	USD	3 520 107,21	3 634 260,43	0,38
<b>MONTENEGRO</b>			<b>5 621 875,00</b>	<b>5 517 937,50</b>	<b>0,58</b>
<b>Government</b>			<b>5 621 875,00</b>	<b>5 517 937,50</b>	<b>0,58</b>
6 250 000,00	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.55% 03/10/2029	EUR	5 621 875,00	5 517 937,50	0,58
<b>ALBANIA</b>			<b>5 390 000,00</b>	<b>5 121 186,00</b>	<b>0,53</b>
<b>Government</b>			<b>5 390 000,00</b>	<b>5 121 186,00</b>	<b>0,53</b>
4 900 000,00	ALBANIA GOVERNMENT INTERNATIONAL BOND REG 3.50% 09/10/2025	EUR	5 390 000,00	5 121 186,00	0,53
<b>SENEGAL</b>			<b>5 392 500,00</b>	<b>5 067 300,00</b>	<b>0,53</b>
<b>Government</b>			<b>5 392 500,00</b>	<b>5 067 300,00</b>	<b>0,53</b>
5 000 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 4.75% 13/03/2028	EUR	5 392 500,00	5 067 300,00	0,53
<b>URUGUAY</b>			<b>4 503 530,66</b>	<b>4 786 911,94</b>	<b>0,50</b>
<b>Government</b>			<b>4 503 530,66</b>	<b>4 786 911,94</b>	<b>0,50</b>
3 750 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	3 562 479,09	3 798 870,91	0,40
1 000 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 27/10/2027	USD	941 051,57	988 041,03	0,10
<b>NAMIBIA</b>			<b>4 366 260,10</b>	<b>4 622 846,65</b>	<b>0,48</b>
<b>Government</b>			<b>4 366 260,10</b>	<b>4 622 846,65</b>	<b>0,48</b>
5 000 000,00	NAMIBIA INTERNATIONAL BONDS 5.25% 29/10/2025	USD	4 366 260,10	4 622 846,65	0,48
<b>HONG KONG</b>			<b>4 146 397,07</b>	<b>4 194 540,19</b>	<b>0,44</b>
<b>Computing and IT</b>			<b>4 146 397,07</b>	<b>4 194 540,19</b>	<b>0,44</b>
4 700 000,00	LENOVO GROUP LTD 3.421% 02/11/2030	USD	4 146 397,07	4 194 540,19	0,44
<b>CANADA</b>			<b>3 980 437,22</b>	<b>2 554 648,02</b>	<b>0,27</b>
<b>Government</b>			<b>3 980 437,22</b>	<b>2 554 648,02</b>	<b>0,27</b>
40 000 000,00	EXPORT DEVELOPMENT CANADA 20.00% 08/04/2022	TRY	3 980 437,22	2 554 648,02	0,27
<b>ARGENTINA</b>			<b>2 028 258,35</b>	<b>1 350 038,95</b>	<b>0,14</b>
<b>Industries</b>			<b>2 028 258,35</b>	<b>1 350 038,95</b>	<b>0,14</b>
3 221 960,00	CIA LATINOAMERICANA DE INFRAESTRUCTURA & SERVICIOS SA 5.25% 25/07/2027	USD	2 028 258,35	1 350 038,95	0,14
<b>TURKEY</b>			<b>4 259 660,47</b>	<b>1 127 897,40</b>	<b>0,12</b>
<b>Government</b>			<b>4 259 660,47</b>	<b>1 127 897,40</b>	<b>0,12</b>
20 000 000,00	TURKEY GOVERNMENT BOND 7.10% 08/03/2023	TRY	4 259 660,47	1 127 897,40	0,12

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

## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Floating Rate Notes</b>			<b>11 617 788,77</b>	<b>12 109 975,79</b>	<b>1,26</b>
<b>UNITED STATES</b>			<b>8 505 970,52</b>	<b>8 794 585,22</b>	<b>0,92</b>
<b>Government</b>			<b>8 505 970,52</b>	<b>8 794 585,22</b>	<b>0,92</b>
10 000 000,00	INTER-AMERICAN DEVELOPMENT BANK FRN 15/03/2022	USD	8 505 970,52	8 794 585,22	0,92
<b>PHILIPPINES</b>			<b>3 111 818,25</b>	<b>3 315 390,57</b>	<b>0,34</b>
<b>Supranational</b>			<b>3 111 818,25</b>	<b>3 315 390,57</b>	<b>0,34</b>
24 000 000,00	ASIAN DEVELOPMENT BANK FRN 16/01/2023	CNH	3 111 818,25	3 315 390,57	0,34
<b>Zero-Coupon Bonds</b>			<b>9 000 300,23</b>	<b>8 553 280,06</b>	<b>0,89</b>
<b>GERMANY</b>			<b>4 478 417,92</b>	<b>4 500 012,94</b>	<b>0,47</b>
<b>Supranational</b>			<b>4 478 417,92</b>	<b>4 500 012,94</b>	<b>0,47</b>
82 800 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.00% 01/04/2022	ZAR	4 478 417,92	4 500 012,94	0,47
<b>UNITED STATES</b>			<b>4 521 882,31</b>	<b>4 053 267,12</b>	<b>0,42</b>
<b>Supranational</b>			<b>4 521 882,31</b>	<b>4 053 267,12</b>	<b>0,42</b>
200 000 000,00	INTERNATIONAL FINANCE CORP 0.00% 23/03/2038	MXN	2 464 736,20	2 479 354,80	0,26
232 000 000,00	INTERNATIONAL FINANCE CORP 0.00% 24/01/2050	ZAR	2 057 146,11	1 573 912,32	0,16
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>30 706 526,72</b>	<b>30 646 921,14</b>	<b>3,20</b>
<b>Ordinary Bonds</b>			<b>25 290 106,97</b>	<b>24 832 437,46</b>	<b>2,59</b>
<b>MALAYSIA</b>			<b>22 554 508,37</b>	<b>22 058 968,95</b>	<b>2,30</b>
<b>Government</b>			<b>22 554 508,37</b>	<b>22 058 968,95</b>	<b>2,30</b>
35 000 000,00	MALAYSIA GOVERNMENT BOND 3.906% 15/07/2026	MYR	7 886 608,87	7 623 416,38	0,80
25 000 000,00	MALAYSIA GOVERNMENT BOND 4.893% 08/06/2038	MYR	6 078 516,79	5 799 381,58	0,60
20 000 000,00	MALAYSIA GOVERNMENT BOND 3.502% 31/05/2027	MYR	4 323 030,09	4 272 017,61	0,45
10 000 000,00	MALAYSIA GOVERNMENT BOND 4.921% 06/07/2048	MYR	2 278 184,79	2 304 998,25	0,24
10 000 000,00	MALAYSIA GOVERNMENT BOND 4.065% 15/06/2050	MYR	1 988 167,83	2 059 155,13	0,21
<b>UNITED KINGDOM</b>			<b>1 688 937,92</b>	<b>1 715 737,87</b>	<b>0,18</b>
<b>Supranational</b>			<b>1 688 937,92</b>	<b>1 715 737,87</b>	<b>0,18</b>
40 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 7.55% 28/03/2022	MXN	1 688 937,92	1 715 737,87	0,18
<b>LUXEMBOURG</b>			<b>1 046 660,68</b>	<b>1 057 730,64</b>	<b>0,11</b>
<b>Supranational</b>			<b>1 046 660,68</b>	<b>1 057 730,64</b>	<b>0,11</b>
24 700 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 7.16% 25/04/2022	MXN	1 046 660,68	1 057 730,64	0,11
<b>Zero-Coupon Bonds</b>			<b>5 416 419,75</b>	<b>5 814 483,68</b>	<b>0,61</b>
<b>UNITED STATES</b>			<b>5 416 419,75</b>	<b>5 814 483,68</b>	<b>0,61</b>
<b>Supranational</b>			<b>5 416 419,75</b>	<b>5 814 483,68</b>	<b>0,61</b>
500 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.00% 16/02/2022	RUB	5 416 419,75	5 814 483,68	0,61

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

## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>29 734 225,41</b>	<b>35 817 801,99</b>	<b>3,74</b>
<b>UCI Units</b>			<b>29 734 225,41</b>	<b>35 817 801,99</b>	<b>3,74</b>
<b>LUXEMBOURG</b>			<b>29 734 225,41</b>	<b>35 817 801,99</b>	<b>3,74</b>
<b>Finance</b>			<b>29 734 225,41</b>	<b>35 817 801,99</b>	<b>3,74</b>
239 152,91	EURIZON FUND - BOND AGGREGATE RMB -Z-	EUR	25 593 631,26	31 238 153,63	3,26
43 388,43	EURIZON FUND - SLJ FLEXIBLE GLOBAL MACRO -Z-	EUR	4 140 594,15	4 579 648,36	0,48
<b>Total Portfolio</b>			<b>885 560 747,79</b>	<b>836 497 020,92</b>	<b>87,29</b>

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



## Eurizon Fund - SLJ Local Emerging Markets Debt

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>1 907 900,05</b>	<b>587 890,00</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>1 907 900,05</b>	<b>587 890,00</b>	—
150 000 000	PUT	EUR/RUB PUT 80,00 14/01/22	EUR	1 180 000,05	12 900,00	—
30 000 000	PUT	EUR/USD PUT 1,15 28/01/22	EUR	264 900,00	282 690,00	—
100 000 000	PUT	EUR/USD PUT 1,12 01/03/22	EUR	463 000,00	292 300,00	—

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

## Eurizon Fund - SLJ Local Emerging Markets Debt

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>3 071 365,33</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>4 195 864,56</b>
16/03/2022	1 085 000 000,00	CZK	42 291 307,99	EUR	1 006 739,90
16/03/2022	320 000 000,00	BRL	48 712 819,31	EUR	853 624,67
16/03/2022	320 000 000,00	MXN	13 100 467,07	EUR	457 153,14
16/03/2022	89 500 000,00	PEN	19 248 139,69	EUR	372 488,28
16/03/2022	115 000 000,00	MYR	23 913 495,53	EUR	302 300,04
16/03/2022	2 000 000 000,00	INR	23 113 371,09	EUR	265 565,90
16/03/2022	57 327 732,14	EUR	65 000 000,00	USD	253 026,06
16/03/2022	2 650 000 000,00	INR	30 766 480,09	EUR	210 611,42
16/03/2022	1 100 000 000,00	THB	28 731 879,32	EUR	175 804,05
16/03/2022	78 500 000,00	PLN	16 888 951,80	EUR	121 822,00
16/03/2022	9 366 400,69	EUR	800 000 000,00	RUB	103 323,92
16/03/2022	7 673 166,94	EUR	140 000 000,00	ZAR	47 434,51
16/03/2022	40 750 000,00	RON	8 140 391,73	EUR	25 970,67
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 124 499,23)</b>
16/03/2022	45 000 000 000,00	COP	10 017 398,98	EUR	(386 658,73)
16/03/2022	13 720 000 000,00	HUF	37 243 199,71	EUR	(340 412,65)
16/03/2022	20 500 000 000,00	CLP	21 131 842,07	EUR	(236 224,10)
16/03/2022	56 765 685,00	USD	50 000 000,00	EUR	(155 618,66)
16/03/2022	10 000 000,00	CNY	1 376 124,23	EUR	(5 585,09)

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

## Eurizon Fund - Italian Equity Opportunities

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>	
Investments in securities	(Note 2)	290 674 672,60
Banks	(Note 3)	351 241,61
Other banks and broker accounts	(Notes 2, 3, 9)	18,75
Receivable on subscriptions		199 917,30
Other assets	(Note 10)	27 576,71
<b>Total assets</b>		<b>291 253 426,97</b>

<b>Liabilities</b>		
Payable on redemptions		(89 135,01)
Other liabilities		(278 810,81)
<b>Total liabilities</b>		<b>(367 945,82)</b>

**Total net assets** **290 885 481,15**

	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	141,12	504 642,858
Class RD Units	EUR	132,50	3 803,157
Class X Units	EUR	143,07	95,147
Class Z Units	EUR	162,81	1 346 069,929

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

## Eurizon Fund - Italian Equity Opportunities

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>78 206 643,26</b>
Net income from investments	(Note 2)	5 114 081,23
Other income	(Note 6)	4 483,13
<b>Total income</b>		<b>5 118 564,36</b>
Management fee	(Note 6)	(1 506 749,93)
Depository fee	(Note 8)	(45 154,65)
Subscription tax	(Note 4)	(38 374,88)
Other charges and taxes	(Notes 5, 8)	(253 758,95)
<b>Total expenses</b>		<b>(1 844 038,41)</b>
<b>Net investment income / (loss)</b>		<b>3 274 525,95</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	19 559 170,00
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	19 603 521,62
- option contracts	(Notes 2, 9)	12 465,00
- foreign currencies	(Note 2)	1 060,30
- future contracts	(Notes 2, 9)	(26 550,00)
<b>Net result of operations for the year</b>		<b>42 424 192,87</b>
Subscriptions for the year		238 860 027,63
Redemptions for the year		(68 598 977,89)
Dividend distributions	(Note 14)	(6 404,72)
<b>Net assets at the end of the year</b>		<b>290 885 481,15</b>

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

## Eurizon Fund - Italian Equity Opportunities

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>262 933 292,23</b>	<b>290 674 672,60</b>	<b>99,93</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>261 557 413,03</b>	<b>289 298 993,21</b>	<b>99,46</b>
<b>Shares</b>			<b>261 557 413,03</b>	<b>289 097 586,81</b>	<b>99,39</b>
<b>ITALY</b>			<b>217 801 092,22</b>	<b>238 642 083,07</b>	<b>82,04</b>
<b>Finance</b>			<b>70 836 387,71</b>	<b>74 483 525,00</b>	<b>25,60</b>
7 200 000,00	INTESA SANPAOLO SPA	EUR	15 961 618,76	16 372 800,00	5,63
850 000,00	UNICREDIT SPA	EUR	9 146 504,39	11 512 400,00	3,96
480 000,00	ASSICURAZIONI GENERALI SPA	EUR	8 328 756,86	8 942 400,00	3,07
420 000,00	NEXI SPA	EUR	6 876 548,85	5 875 800,00	2,02
700 000,00	BFF BANK SPA	EUR	5 203 775,62	4 963 000,00	1,71
1 000 000,00	ANIMA HOLDING SPA	EUR	4 166 765,07	4 490 000,00	1,54
1 200 000,00	BANCA POPOLARE DI SONDRIO SCPA	EUR	3 742 046,27	4 437 600,00	1,52
1 250 000,00	UNIPOLSAI ASSICURAZIONI SPA	EUR	3 130 897,58	3 100 000,00	1,07
245 000,00	POSTE ITALIANE SPA	EUR	2 644 140,08	2 827 300,00	0,97
1 000 000,00	BANCO BPM SPA	EUR	2 738 520,13	2 640 000,00	0,91
310 000,00	DOVALUE SPA	EUR	2 819 650,44	2 600 900,00	0,89
250 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	2 406 273,97	2 527 500,00	0,87
115 000,00	FINCOBANK BANCA FINECO SPA	EUR	1 405 226,39	1 775 025,00	0,61
200 000,00	BANCA MEDIOLANUM SPA	EUR	1 587 757,10	1 736 000,00	0,60
40 000,00	BANCA IFIS SPA	EUR	677 906,20	682 800,00	0,23
<b>Industries</b>			<b>35 586 180,94</b>	<b>41 417 739,95</b>	<b>14,24</b>
170 000,00	PRYSMIAN SPA	EUR	4 568 861,36	5 628 700,00	1,94
1 800 000,00	WEBUILD SPA	EUR	3 457 395,73	3 744 000,00	1,29
800 114,00	MAIRE TECNIMONT SPA	EUR	1 939 574,69	3 328 474,24	1,14
175 000,00	BUZZI UNICEM SPA	EUR	3 706 087,41	3 320 625,00	1,14
260 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	2 433 047,48	2 776 800,00	0,96
105 000,00	SALCEF SPA	EUR	1 231 195,67	2 593 500,00	0,89
210 000,00	GVS SPA	EUR	2 642 056,65	2 215 500,00	0,76
115 000,00	DANIELI & C OFFICINE MECCANICHE SPA -PREF-	EUR	1 871 706,23	1 978 000,00	0,68
220 000,00	SECO SPA	EUR	904 043,11	1 969 000,00	0,68
70 000,00	DANIELI & C OFFICINE MECCANICHE SPA	EUR	1 310 530,05	1 893 500,00	0,65
25 000,00	INTERPUMP GROUP SPA	EUR	1 531 593,95	1 611 250,00	0,55
400 000,00	ENAV SPA	EUR	1 582 602,30	1 572 000,00	0,54
2 549 813,00	FINCANTIERI SPA	EUR	1 840 680,52	1 538 812,15	0,53
145 000,00	SERI INDUSTRIAL SPA	EUR	1 089 528,30	1 405 050,00	0,48
55 000,00	BIESSE SPA	EUR	1 507 030,48	1 343 100,00	0,46
49 000,00	LU-VE SPA	EUR	661 451,81	1 176 000,00	0,40
75 000,00	DATALOGIC SPA	EUR	1 148 957,82	1 147 500,00	0,40
80 000,00	AVIO SPA	EUR	955 136,11	936 000,00	0,32
120 000,00	OMER SPA	EUR	408 000,00	460 800,00	0,16
700 000,00	FNM SPA	EUR	461 286,99	429 800,00	0,15
53 578,00	FINLOGIC SPA	EUR	335 414,28	349 328,56	0,12
<b>Multi-Utilities</b>			<b>36 401 466,97</b>	<b>36 121 300,00</b>	<b>12,42</b>
3 000 000,00	ENEL SPA	EUR	22 234 362,90	21 138 000,00	7,27
950 000,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	6 223 391,85	6 758 300,00	2,32
2 500 000,00	IREN SPA	EUR	6 479 772,60	6 635 000,00	2,28
300 000,00	SNAM SPA	EUR	1 463 939,62	1 590 000,00	0,55
<b>Consumer Retail</b>			<b>32 244 968,21</b>	<b>33 974 523,66</b>	<b>11,68</b>
220 000,00	DE' LONGHI SPA	EUR	7 397 259,70	6 934 400,00	2,38
300 000,00	ATLANTIA SPA	EUR	4 881 355,60	5 236 500,00	1,80
53 000,00	MONCLER SPA	EUR	2 796 462,30	3 393 060,00	1,17
250 000,00	ESPRINET SPA	EUR	3 114 060,72	3 225 000,00	1,11
125 000,00	SALVATORE FERRAGAMO SPA	EUR	2 215 296,79	2 816 250,00	0,97

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

## Eurizon Fund - Italian Equity Opportunities

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
120 000,00	UNIEURO SPA	EUR	2 503 854,04	2 520 000,00	0,87
400 000,00	RAI WAY SPA	EUR	2 061 775,96	2 088 000,00	0,72
80 000,00	MARR SPA	EUR	1 626 501,99	1 512 000,00	0,52
110 000,00	BREMBO SPA	EUR	1 153 935,54	1 378 300,00	0,47
135 000,00	FILA SPA	EUR	1 359 445,01	1 312 200,00	0,45
400 000,00	PIAGGIO & C SPA	EUR	1 180 878,85	1 149 600,00	0,39
400 000,00	OVS SPA	EUR	627 389,95	1 024 000,00	0,35
57 661,00	INTERCOS SPA	EUR	749 604,78	810 713,66	0,28
75 000,00	AQUAFIL SPA	EUR	577 146,98	574 500,00	0,20
<b>Energy</b>			<b>15 883 659,23</b>	<b>18 186 400,00</b>	<b>6,25</b>
850 000,00	ENI SPA	EUR	9 102 545,03	10 387 000,00	3,57
210 000,00	ERG SPA	EUR	4 981 330,68	5 972 400,00	2,05
750 000,00	SAIPEM SPA	EUR	1 596 774,92	1 383 750,00	0,48
15 000,00	ALERION CLEANPOWER SPA	EUR	203 008,60	443 250,00	0,15
<b>Telecommunication</b>			<b>10 782 523,74</b>	<b>13 346 400,00</b>	<b>4,59</b>
40 000,00	REPLY SPA	EUR	4 877 057,04	7 148 000,00	2,46
8 000 000,00	TELECOM ITALIA SPA -PREF-	EUR	3 600 642,31	3 342 400,00	1,15
1 400 000,00	ARNOLDO MONDADORI EDITORE SPA	EUR	2 304 824,39	2 856 000,00	0,98
<b>Computing and IT</b>			<b>6 097 399,56</b>	<b>8 868 578,21</b>	<b>3,05</b>
145 000,00	EL.EN. SPA	EUR	2 259 839,20	2 259 100,00	0,78
48 436,00	TINEXTA SPA	EUR	881 863,22	1 848 317,76	0,64
13 051,00	DIGITAL VALUE SPA	EUR	258 243,40	1 487 814,00	0,51
5 000,00	SESA SPA	EUR	600 938,07	867 000,00	0,30
170 000,00	ALMAWAVE SPA	EUR	770 659,85	825 350,00	0,28
65 000,00	CY4GATE SPA	EUR	769 828,47	800 800,00	0,27
133 481,00	DEFENCE TECH HOLDING SPA	EUR	556 027,35	780 196,45	0,27
<b>Health</b>			<b>7 136 648,24</b>	<b>7 952 955,50</b>	<b>2,73</b>
70 000,00	RECORDATI SPA	EUR	3 535 170,03	3 955 000,00	1,36
10 000,00	DIASORIN SPA	EUR	1 694 647,40	1 674 500,00	0,58
21 000,00	AMPLIFON SPA	EUR	661 851,15	996 450,00	0,34
70 000,00	LABOMAR SPA	EUR	813 654,35	700 000,00	0,24
114 001,00	GAROFALO HEALTH CARE SPA	EUR	431 325,31	627 005,50	0,21
<b>Basic Goods</b>			<b>2 135 596,95</b>	<b>2 901 000,00</b>	<b>1,00</b>
84 000,00	ORSERO SPA	EUR	692 887,89	995 400,00	0,34
22 000,00	GRUPPO MUTUIONLINE SPA	EUR	542 755,17	974 600,00	0,34
140 000,00	NEWLAT FOOD SPA	EUR	899 953,89	931 000,00	0,32
<b>Raw materials</b>			<b>696 260,67</b>	<b>1 389 660,75</b>	<b>0,48</b>
65 705,00	SOL SPA	EUR	696 260,67	1 389 660,75	0,48
<b>NETHERLANDS</b>			<b>40 495 837,05</b>	<b>47 232 003,74</b>	<b>16,24</b>
<b>Consumer Retail</b>			<b>19 613 498,91</b>	<b>21 800 290,00</b>	<b>7,49</b>
840 000,00	STELLANTIS NV	EUR	12 874 354,09	14 016 240,00	4,82
28 000,00	FERRARI NV	EUR	5 385 536,05	6 370 000,00	2,19
110 000,00	DAVIDE CAMPARI-MILANO NV	EUR	1 353 608,77	1 414 050,00	0,48
<b>Computing and IT</b>			<b>7 594 533,22</b>	<b>10 064 800,00</b>	<b>3,46</b>
230 000,00	STMICROELECTRONICS NV	EUR	7 594 533,22	10 064 800,00	3,46
<b>Industries</b>			<b>6 130 038,15</b>	<b>7 510 800,00</b>	<b>2,58</b>
440 000,00	CNH INDUSTRIAL NV	EUR	6 130 038,15	7 510 800,00	2,58
<b>Finance</b>			<b>5 202 671,52</b>	<b>5 922 000,00</b>	<b>2,04</b>
75 000,00	EXOR NV	EUR	5 202 671,52	5 922 000,00	2,04
<b>Energy</b>			<b>1 955 095,25</b>	<b>1 934 113,74</b>	<b>0,67</b>
190 741,00	ARISTON HOLDING NV	EUR	1 955 095,25	1 934 113,74	0,67

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

## Eurizon Fund - Italian Equity Opportunities

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>3 260 483,76</b>	<b>3 223 500,00</b>	<b>1,11</b>
<b>Industries</b>			<b>3 260 483,76</b>	<b>3 223 500,00</b>	<b>1,11</b>
350 000,00	TENARIS SA	EUR	3 260 483,76	3 223 500,00	1,11
<b>Warrants</b>			<b>0,00</b>	<b>201 406,40</b>	<b>0,07</b>
<b>ITALY</b>			<b>0,00</b>	<b>201 406,40</b>	<b>0,07</b>
<b>Industries</b>			<b>0,00</b>	<b>201 406,40</b>	<b>0,07</b>
96 830,00	WEBUILD SPA 02/08/2030	EUR	0,00	201 406,40	0,07
<b>INVESTMENT FUNDS</b>			<b>1 375 879,20</b>	<b>1 375 679,39</b>	<b>0,47</b>
<b>UCI Units</b>			<b>1 375 879,20</b>	<b>1 375 679,39</b>	<b>0,47</b>
<b>LUXEMBOURG</b>			<b>1 375 879,20</b>	<b>1 375 679,39</b>	<b>0,47</b>
<b>Finance</b>			<b>1 375 879,20</b>	<b>1 375 679,39</b>	<b>0,47</b>
13 956,37	EURIZON FUND - MONEY MARKET -Z-	EUR	1 375 879,20	1 375 679,39	0,47
<b>Total Portfolio</b>			<b>262 933 292,23</b>	<b>290 674 672,60</b>	<b>99,93</b>

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

## Eurizon Fund - Top European Research

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 803 628 678,92	
Banks	(Note 3)	7 205 596,41	
Other banks and broker accounts	(Notes 2, 3, 9)	1 737 013,01	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	300 720,04	
Unrealised profit on future contracts	(Notes 2, 9)	3 401 425,75	
Other interest receivable		151 047,94	
Receivable on investments sold		10 463 539,84	
Receivable on subscriptions		1 345 187,07	
Other assets	(Note 10)	117 880,60	
<b>Total assets</b>		<b>1 828 351 089,58</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 807 284,94)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 520 493,27)	
Payable on investments purchased		(9 448 643,50)	
Payable on redemptions		(1 024 447,83)	
Other liabilities		(9 537 002,87)	
<b>Total liabilities</b>		<b>(23 337 872,41)</b>	
<b>Total net assets</b>		<b>1 805 013 217,17</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	136,27	4 683 905,057
Class X Units	EUR	132,31	32 774,575
Class Z Units	EUR	157,78	7 367 118,640
Class ZD Units	EUR	134,68	94,760

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



## Eurizon Fund - Top European Research

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>1 021 318 955,94</b>
Net income from investments	(Note 2)	29 933 434,57
Other income	(Note 6)	68 941,91
<b>Total income</b>		<b>30 002 376,48</b>
Management fee	(Note 6)	(13 205 136,63)
Performance fee	(Note 7)	(7 577 973,53)
Depositary fee	(Note 8)	(362 103,22)
Subscription tax	(Note 4)	(320 845,38)
Other charges and taxes	(Notes 5, 8)	(2 058 117,20)
<b>Total expenses</b>		<b>(23 524 175,96)</b>
<b>Net investment income / (loss)</b>		<b>6 478 200,52</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	125 992 940,22
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	222 475 292,77
- forward foreign exchange contracts	(Notes 2, 9)	(1 765 119,85)
- foreign currencies	(Note 2)	5 843,32
- future contracts	(Notes 2, 9)	218 318,15
<b>Net result of operations for the year</b>		<b>353 405 475,13</b>
Subscriptions for the year		1 141 472 630,01
Redemptions for the year		(711 183 725,46)
Dividend distributions	(Note 14)	(118,45)
<b>Net assets at the end of the year</b>		<b>1 805 013 217,17</b>

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

## Eurizon Fund - Top European Research

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 487 269 148,58</b>	<b>1 803 628 678,92</b>	<b>99,92</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 435 536 978,79</b>	<b>1 750 982 311,63</b>	<b>97,00</b>
<b>Shares</b>			<b>1 417 660 400,44</b>	<b>1 733 272 851,63</b>	<b>96,02</b>
<b>FRANCE</b>			<b>321 372 170,24</b>	<b>409 956 873,06</b>	<b>22,71</b>
<b>Consumer Retail</b>			<b>79 622 083,91</b>	<b>113 687 026,80</b>	<b>6,30</b>
92 129,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	44 428 272,56	66 977 783,00	3,71
72 817,00	L'OREAL SA	EUR	21 520 618,14	30 361 048,15	1,68
113 411,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	13 673 193,21	16 348 195,65	0,91
<b>Industries</b>			<b>57 363 093,65</b>	<b>70 361 423,51</b>	<b>3,90</b>
189 421,00	SCHNEIDER ELECTRIC SE	EUR	22 426 994,98	32 667 545,66	1,81
350 563,00	CIE DE SAINT-GOBAIN	EUR	19 637 357,69	21 689 332,81	1,20
176 924,00	EIFFAGE SA	EUR	15 298 740,98	16 004 545,04	0,89
<b>Finance</b>			<b>52 294 089,13</b>	<b>65 227 441,04</b>	<b>3,61</b>
954 478,00	AXA SA	EUR	19 665 238,19	24 993 006,43	1,38
379 535,00	BNP PARIBAS SA	EUR	17 796 523,57	23 064 341,95	1,28
568 452,00	SOCIETE GENERALE SA	EUR	14 832 327,37	17 170 092,66	0,95
<b>Health</b>			<b>50 478 022,54</b>	<b>56 453 163,30</b>	<b>3,13</b>
365 225,00	SANOFI	EUR	31 318 752,13	32 351 630,50	1,79
128 720,00	ESSILORLUXOTTICA SA	EUR	19 159 270,41	24 101 532,80	1,34
<b>Energy</b>			<b>33 297 921,39</b>	<b>38 339 446,13</b>	<b>2,13</b>
859 051,00	TOTALENERGIES SE	EUR	33 297 921,39	38 339 446,13	2,13
<b>Computing and IT</b>			<b>19 778 248,80</b>	<b>32 016 130,35</b>	<b>1,77</b>
53 746,00	TELEPERFORMANCE	EUR	12 625 207,45	21 068 432,00	1,17
209 285,00	DASSAULT SYSTEMES SE	EUR	7 153 041,35	10 947 698,35	0,60
<b>Multi-Utilities</b>			<b>16 338 924,81</b>	<b>21 371 959,66</b>	<b>1,18</b>
662 491,00	VEOLIA ENVIRONNEMENT SA	EUR	16 338 924,81	21 371 959,66	1,18
<b>Basic Goods</b>			<b>12 199 786,01</b>	<b>12 500 282,27</b>	<b>0,69</b>
776 174,00	CARREFOUR SA	EUR	12 199 786,01	12 500 282,27	0,69
<b>UNITED KINGDOM</b>			<b>320 164 900,87</b>	<b>353 684 193,71</b>	<b>19,60</b>
<b>Finance</b>			<b>105 636 294,22</b>	<b>119 260 954,75</b>	<b>6,61</b>
6 320 610,00	HSBC HOLDINGS PLC	GBP	30 652 504,89	33 774 811,17	1,87
1 571 889,00	SEGRO PLC	GBP	16 343 886,10	26 893 898,95	1,49
8 698 662,00	BARCLAYS PLC	GBP	19 270 190,56	19 374 045,98	1,07
1 018 217,00	PRUDENTIAL PLC	GBP	15 728 100,88	15 456 332,33	0,86
5 702 691,00	NATWEST GROUP PLC	GBP	14 525 714,95	15 329 841,43	0,85
102 158,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	9 115 896,84	8 432 024,89	0,47
<b>Basic Goods</b>			<b>42 432 277,92</b>	<b>53 351 471,60</b>	<b>2,96</b>
1 109 862,00	DIAGEO PLC	GBP	42 432 277,92	53 351 471,60	2,96
<b>Health</b>			<b>47 420 007,26</b>	<b>50 762 633,08</b>	<b>2,81</b>
491 132,00	ASTRAZENECA PLC	GBP	47 420 007,26	50 762 633,08	2,81
<b>Raw materials</b>			<b>40 588 807,58</b>	<b>38 631 418,12</b>	<b>2,14</b>
663 022,00	RIO TINTO PLC	GBP	40 588 807,58	38 631 418,12	2,14
<b>Energy</b>			<b>27 145 753,89</b>	<b>34 652 667,00</b>	<b>1,92</b>
1 793 298,00	ROYAL DUTCH SHELL PLC -B-	GBP	27 145 753,89	34 652 667,00	1,92

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## Eurizon Fund - Top European Research

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>32 205 169,90</b>	<b>31 960 403,13</b>	<b>1,77</b>
512 253,00	WHITBREAD PLC	GBP	17 746 525,01	18 272 905,18	1,01
291 270,00	UNILEVER PLC	GBP	14 458 644,89	13 687 497,95	0,76
<b>Multi-Utilities</b>			<b>24 736 590,10</b>	<b>25 064 646,03</b>	<b>1,39</b>
1 276 188,00	SSE PLC	GBP	24 736 590,10	25 064 646,03	1,39
<b>SWITZERLAND</b>			<b>196 897 099,16</b>	<b>258 664 895,81</b>	<b>14,33</b>
<b>Basic Goods</b>			<b>85 435 070,31</b>	<b>104 942 069,43</b>	<b>5,81</b>
727 337,00	NESTLE SA REG	CHF	71 076 303,12	89 457 099,70	4,95
508 854,00	COCA-COLA HBC AG	GBP	14 358 767,19	15 484 969,73	0,86
<b>Health</b>			<b>74 707 297,66</b>	<b>98 155 755,82</b>	<b>5,44</b>
105 474,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	31 423 410,10	38 589 803,84	2,14
48 630,00	LONZA GROUP AG REG	CHF	27 790 240,34	35 744 117,17	1,98
8 935,00	STRAUMANN HOLDING AG REG	CHF	8 552 633,41	16 703 117,94	0,93
91 880,00	NOVARTIS AG REG	CHF	6 941 013,81	7 118 716,87	0,39
<b>Industries</b>			<b>19 746 000,60</b>	<b>35 459 566,00</b>	<b>1,97</b>
96 638,00	SIKA AG REG	CHF	19 746 000,60	35 459 566,00	1,97
<b>Finance</b>			<b>17 008 730,59</b>	<b>20 107 504,56</b>	<b>1,11</b>
1 268 854,00	UBS GROUP AG REG	CHF	17 008 730,59	20 107 504,56	1,11
<b>GERMANY</b>			<b>163 431 555,63</b>	<b>191 302 945,93</b>	<b>10,60</b>
<b>Industries</b>			<b>50 621 712,01</b>	<b>65 720 010,16</b>	<b>3,64</b>
217 043,00	SIEMENS AG REG	EUR	23 046 521,94	33 138 125,24	1,83
398 770,00	DEUTSCHE POST AG REG	EUR	17 835 150,52	22 546 455,80	1,25
168 606,00	HEIDELBERGCEMENT AG	EUR	9 740 039,55	10 035 429,12	0,56
<b>Computing and IT</b>			<b>29 308 054,63</b>	<b>31 664 398,20</b>	<b>1,75</b>
253 518,00	SAP SE	EUR	29 308 054,63	31 664 398,20	1,75
<b>Multi-Utilities</b>			<b>27 271 802,08</b>	<b>27 817 378,64</b>	<b>1,54</b>
778 762,00	RWE AG	EUR	27 271 802,08	27 817 378,64	1,54
<b>Telecommunication</b>			<b>23 166 883,43</b>	<b>24 657 971,70</b>	<b>1,37</b>
1 512 759,00	DEUTSCHE TELEKOM AG REG	EUR	23 166 883,43	24 657 971,70	1,37
<b>Consumer Retail</b>			<b>17 382 043,36</b>	<b>24 357 239,33</b>	<b>1,35</b>
290 885,00	DAIMLER AG	EUR	14 484 456,73	19 660 917,15	1,09
145 442,00	DAIMLER TRUCK HOLDING AG	EUR	2 897 586,63	4 696 322,18	0,26
<b>Finance</b>			<b>10 396 417,15</b>	<b>11 658 716,90</b>	<b>0,65</b>
56 146,00	ALLIANZ SE REG	EUR	10 396 417,15	11 658 716,90	0,65
<b>Health</b>			<b>5 284 642,97</b>	<b>5 427 231,00</b>	<b>0,30</b>
115 473,00	BAYER AG REG	EUR	5 284 642,97	5 427 231,00	0,30
<b>NETHERLANDS</b>			<b>113 778 848,61</b>	<b>156 020 772,15</b>	<b>8,64</b>
<b>Computing and IT</b>			<b>34 191 441,44</b>	<b>68 077 824,40</b>	<b>3,77</b>
96 332,00	ASML HOLDING NV	EUR	34 191 441,44	68 077 824,40	3,77
<b>Consumer Retail</b>			<b>32 553 763,51</b>	<b>38 354 410,70</b>	<b>2,13</b>
992 524,00	STELLANTIS NV	EUR	15 779 653,03	16 561 255,46	0,92
495 708,00	UNIVERSAL MUSIC GROUP INC	EUR	9 448 643,50	12 283 644,24	0,68
4 114,00	ADYEN NV	EUR	7 325 466,98	9 509 511,00	0,53
<b>Industries</b>			<b>29 632 229,88</b>	<b>32 833 951,56</b>	<b>1,82</b>
292 221,00	AIRBUS SE	EUR	29 632 229,88	32 833 951,56	1,82

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

## Eurizon Fund - Top European Research

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>11 857 496,28</b>	<b>11 270 163,69</b>	<b>0,62</b>
153 273,00	PROSUS NV	EUR	11 857 496,28	11 270 163,69	0,62
<b>Energy</b>			<b>5 543 917,50</b>	<b>5 484 421,80</b>	<b>0,30</b>
540 870,00	ARISTON HOLDING NV	EUR	5 543 917,50	5 484 421,80	0,30
<b>JERSEY</b>			<b>64 227 155,20</b>	<b>88 119 510,91</b>	<b>4,88</b>
<b>Consumer Retail</b>			<b>39 323 409,83</b>	<b>55 830 164,16</b>	<b>3,09</b>
217 710,00	FERGUSON PLC	GBP	23 992 652,25	33 981 431,23	1,88
505 073,00	EXPERIAN PLC	GBP	15 330 757,58	21 848 732,93	1,21
<b>Finance</b>			<b>12 151 825,79</b>	<b>17 156 021,67</b>	<b>0,95</b>
6 334 318,00	MAN GROUP PLC	GBP	12 151 825,79	17 156 021,67	0,95
<b>Telecommunication</b>			<b>12 751 919,58</b>	<b>15 133 325,08</b>	<b>0,84</b>
1 134 969,00	WPP PLC	GBP	12 751 919,58	15 133 325,08	0,84
<b>ITALY</b>			<b>47 608 724,65</b>	<b>53 977 082,27</b>	<b>2,99</b>
<b>Finance</b>			<b>33 273 962,83</b>	<b>39 761 051,53</b>	<b>2,20</b>
1 257 632,00	UNICREDIT SPA	EUR	11 596 997,25	17 033 367,81	0,94
6 109 594,00	INTESA SANPAOLO SPA	EUR	13 552 022,21	13 893 216,76	0,77
3 346 389,00	BANCO BPM SPA	EUR	8 124 943,37	8 834 466,96	0,49
<b>Multi-Utilities</b>			<b>14 334 761,82</b>	<b>14 216 030,74</b>	<b>0,79</b>
2 017 603,00	ENEL SPA	EUR	14 334 761,82	14 216 030,74	0,79
<b>DENMARK</b>			<b>37 565 801,24</b>	<b>52 045 155,81</b>	<b>2,88</b>
<b>Health</b>			<b>27 474 371,66</b>	<b>40 837 151,31</b>	<b>2,26</b>
413 237,00	NOVO NORDISK A/S -B-	DKK	27 474 371,66	40 837 151,31	2,26
<b>Finance</b>			<b>10 091 429,58</b>	<b>11 208 004,50</b>	<b>0,62</b>
516 163,00	TRYG A/S	DKK	10 091 429,58	11 208 004,50	0,62
<b>SWEDEN</b>			<b>34 692 500,80</b>	<b>35 956 243,18</b>	<b>1,99</b>
<b>Consumer Retail</b>			<b>20 361 609,36</b>	<b>21 621 282,37</b>	<b>1,20</b>
1 061 834,00	VOLVO AB -B-	SEK	20 361 609,36	21 621 282,37	1,20
<b>Industries</b>			<b>14 330 891,44</b>	<b>14 334 960,81</b>	<b>0,79</b>
534 371,00	ASSA ABLOY AB -B-	SEK	14 330 891,44	14 334 960,81	0,79
<b>IRELAND</b>			<b>26 304 664,20</b>	<b>31 828 590,00</b>	<b>1,76</b>
<b>Raw materials</b>			<b>26 304 664,20</b>	<b>31 828 590,00</b>	<b>1,76</b>
104 015,00	LINDE PLC GERMANY TRADED	EUR	26 304 664,20	31 828 590,00	1,76
<b>NORWAY</b>			<b>23 572 243,63</b>	<b>31 557 611,12</b>	<b>1,75</b>
<b>Energy</b>			<b>23 572 243,63</b>	<b>31 557 611,12</b>	<b>1,75</b>
1 341 522,00	EQUINOR ASA	NOK	23 572 243,63	31 557 611,12	1,75
<b>BERMUDA</b>			<b>20 231 329,09</b>	<b>19 670 896,66</b>	<b>1,09</b>
<b>Computing and IT</b>			<b>10 679 347,33</b>	<b>10 710 766,10</b>	<b>0,59</b>
3 087 807,00	AUTOSTORE HOLDINGS LTD	NOK	10 679 347,33	10 710 766,10	0,59
<b>Finance</b>			<b>9 551 981,76</b>	<b>8 960 130,56</b>	<b>0,50</b>
1 739 410,00	CONDUIT HOLDINGS LTD	GBP	9 551 981,76	8 960 130,56	0,50
<b>SPAIN</b>			<b>16 296 891,60</b>	<b>16 871 110,05</b>	<b>0,94</b>
<b>Telecommunication</b>			<b>10 472 263,36</b>	<b>11 248 596,30</b>	<b>0,63</b>
219 785,00	CELLNEX TELECOM SA	EUR	10 472 263,36	11 248 596,30	0,63

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## Eurizon Fund - Top European Research

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>5 824 628,24</b>	<b>5 622 513,75</b>	<b>0,31</b>
1 070 955,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	5 824 628,24	5 622 513,75	0,31
<b>LUXEMBOURG</b>			<b>15 024 548,60</b>	<b>16 816 243,47</b>	<b>0,93</b>
<b>Raw materials</b>			<b>15 024 548,60</b>	<b>16 816 243,47</b>	<b>0,93</b>
597 486,00	ARCELORMITTAL	EUR	15 024 548,60	16 816 243,47	0,93
<b>FINLAND</b>			<b>16 491 966,78</b>	<b>16 800 727,36</b>	<b>0,93</b>
<b>Industries</b>			<b>16 491 966,78</b>	<b>16 800 727,36</b>	<b>0,93</b>
266 509,00	KONE OYJ -B-	EUR	16 491 966,78	16 800 727,36	0,93
<b>PORTUGAL</b>			<b>0,14</b>	<b>0,14</b>	<b>0,00</b>
<b>Finance</b>			<b>0,14</b>	<b>0,14</b>	<b>0,00</b>
1 419,00	BANCO ESPIRITO SANTO SA REG	EUR	0,14	0,14	0,00
<b>Ordinary Bonds</b>			<b>11 861 689,50</b>	<b>11 702 740,00</b>	<b>0,65</b>
<b>NETHERLANDS</b>			<b>4 177 952,50</b>	<b>4 087 540,00</b>	<b>0,23</b>
<b>Multi-Utilities</b>			<b>2 103 152,50</b>	<b>2 073 180,00</b>	<b>0,12</b>
2 000 000,00	EDP FINANCE BV 1.875% 29/09/2023	EUR	2 103 152,50	2 073 180,00	0,12
<b>Telecommunication</b>			<b>2 074 800,00</b>	<b>2 014 360,00</b>	<b>0,11</b>
2 000 000,00	KONINKLIJKE KPN NV 4.25% 01/03/2022	EUR	2 074 800,00	2 014 360,00	0,11
<b>SPAIN</b>			<b>4 087 200,00</b>	<b>4 052 200,00</b>	<b>0,22</b>
<b>Finance</b>			<b>4 087 200,00</b>	<b>4 052 200,00</b>	<b>0,22</b>
4 000 000,00	CAIXABANK SA 1.125% 12/01/2023	EUR	4 087 200,00	4 052 200,00	0,22
<b>SWEDEN</b>			<b>2 587 837,00</b>	<b>2 560 650,00</b>	<b>0,14</b>
<b>Consumer Retail</b>			<b>2 587 837,00</b>	<b>2 560 650,00</b>	<b>0,14</b>
2 500 000,00	ESSITY AB 1.125% 27/03/2024	EUR	2 587 837,00	2 560 650,00	0,14
<b>FRANCE</b>			<b>1 008 700,00</b>	<b>1 002 350,00</b>	<b>0,06</b>
<b>Computing and IT</b>			<b>1 008 700,00</b>	<b>1 002 350,00</b>	<b>0,06</b>
1 000 000,00	ATOS SE 0.75% 07/05/2022	EUR	1 008 700,00	1 002 350,00	0,06
<b>Zero-Coupon Bonds</b>			<b>6 014 888,85</b>	<b>6 006 720,00</b>	<b>0,33</b>
<b>ITALY</b>			<b>6 014 888,85</b>	<b>6 006 720,00</b>	<b>0,33</b>
<b>Government</b>			<b>6 014 888,85</b>	<b>6 006 720,00</b>	<b>0,33</b>
6 000 000,00	BOT 0.00% 28/02/2022	EUR	6 014 888,85	6 006 720,00	0,33
<b>INVESTMENT FUNDS</b>			<b>51 732 169,79</b>	<b>52 646 367,29</b>	<b>2,92</b>
<b>UCI Units</b>			<b>51 732 169,79</b>	<b>52 646 367,29</b>	<b>2,92</b>
<b>LUXEMBOURG</b>			<b>51 732 169,79</b>	<b>52 646 367,29</b>	<b>2,92</b>
<b>Finance</b>			<b>51 732 169,79</b>	<b>52 646 367,29</b>	<b>2,92</b>
350 091,32	EURIZON FUND - MONEY MARKET -Z-	EUR	34 574 829,67	34 501 499,98	1,91
15 587,70	EURIZON FUND - EQUITY SMALL MID CAP EUROPE -Z-	EUR	15 802 650,33	16 791 066,13	0,93
13 838,30	EURIZON FUND - BOND SHORT TERM -Z-	EUR	1 354 689,79	1 353 801,18	0,08
<b>Total Portfolio</b>			<b>1 487 269 148,58</b>	<b>1 803 628 678,92</b>	<b>99,92</b>

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

## Eurizon Fund - Top European Research

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>1 880 932,48</b>	<b>174 362 860,00</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>3 401 425,75</b>	<b>119 257 965,00</b>
50	4 069	Purchase	STOXX EUROPE 600	18/03/2022	EUR	2 702 515,75	98 978 425,00
50	468	Purchase	STOXX 600 UTILITIES	18/03/2022	EUR	355 680,00	9 444 240,00
50	673	Purchase	STOXX 600 INSURANCE	18/03/2022	EUR	343 230,00	10 835 300,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 520 493,27)</b>	<b>55 104 895,00</b>
50	(2 486)	Sale	STOXX 600 OIL	18/03/2022	EUR	(754 274,77)	34 132 780,00
50	(2 459)	Sale	EURO STOXX BANKS	18/03/2022	EUR	(470 898,50)	12 356 475,00
50	(214)	Sale	STOXX 600 TECHNOLOGY	18/03/2022	EUR	(295 320,00)	8 615 640,00

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

## Eurizon Fund - Top European Research

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(1 506 564,90)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>300 720,04</b>
10/06/2022	41 597 303,00	CHF	39 989 612,60	EUR	189 911,38
10/06/2022	2 828 421,00	GBP	3 303 037,81	EUR	49 960,83
10/06/2022	36 140 553,00	NOK	3 554 584,96	EUR	25 237,01
10/06/2022	4 253 747,00	CHF	4 086 122,02	EUR	22 642,67
10/06/2022	876 677,00	GBP	1 028 506,46	EUR	10 764,85
10/06/2022	223 057,00	CHF	214 163,15	EUR	1 291,30
10/06/2022	67 929 543,00	DKK	9 134 061,10	EUR	668,94
10/06/2022	102 246,00	NOK	9 927,51	EUR	200,24
10/06/2022	14 485,00	NOK	1 407,15	EUR	27,63
10/06/2022	74 770 346,00	DKK	10 054 622,83	EUR	14,60
10/06/2022	54 659,00	DKK	7 349,60	EUR	0,59
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 807 284,94)</b>
10/06/2022	69 749 789,98	EUR	59 613 611,00	GBP	(920 154,97)
10/06/2022	25 762 699,39	EUR	266 274 244,00	NOK	(612 502,68)
10/06/2022	11 384 318,57	EUR	9 718 548,00	GBP	(136 695,52)
10/06/2022	17 738 339,73	EUR	18 415 437,00	CHF	(49 435,90)
10/06/2022	646 794 787,00	SEK	62 732 416,31	EUR	(44 701,11)
10/06/2022	3 321 393,91	EUR	2 815 624,00	GBP	(16 434,31)
10/06/2022	2 113 149,00	USD	1 866 657,94	EUR	(15 381,47)
10/06/2022	6 749 252,55	EUR	5 703 194,00	GBP	(11 693,47)
10/06/2022	61 460,00	USD	54 129,06	EUR	(285,51)

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

## Eurizon Fund - Equity Small Mid Cap Europe

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	174 109 032,35	
Banks	(Note 3)	628 638,59	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	45 521,18	
Unrealised profit on future contracts	(Notes 2, 9)	268 920,00	
Receivable on subscriptions		47 651,49	
Other assets	(Note 10)	63 395,72	
<b>Total assets</b>		<b>175 163 159,33</b>	
<b>Liabilities</b>			
Amounts due to brokers	(Notes 2, 9)	(49 369,02)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(117 351,20)	
Payable on redemptions		(75 778,97)	
Other liabilities		(432 362,85)	
<b>Total liabilities</b>		<b>(674 862,04)</b>	
<b>Total net assets</b>		<b>174 488 297,29</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	908,50	60 830,584
Class R2 Units	USD	1 038,52	477,612
Class RH2 Units	USD	157,32	1 037,943
Class RH9 Units	HUF	138,22	35 313,509
Class X Units	EUR	142,45	98,697
Class Z Units	EUR	1 075,30	110 310,625

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



## Eurizon Fund - Equity Small Mid Cap Europe

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>137 471 337,44</b>
Net income from investments	(Note 2)	2 939 550,11
Other income	(Note 6)	2 962,85
<b>Total income</b>		<b>2 942 512,96</b>
Management fee	(Note 6)	(1 396 749,03)
Performance fee	(Note 7)	(247 103,13)
Depositary fee	(Note 8)	(39 846,34)
Subscription tax	(Note 4)	(33 201,71)
Other charges and taxes	(Notes 5, 8)	(224 168,17)
<b>Total expenses</b>		<b>(1 941 068,38)</b>
<b>Net investment income / (loss)</b>		<b>1 001 444,58</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	16 226 284,12
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	13 372 088,69
- forward foreign exchange contracts	(Notes 2, 9)	(111 397,76)
- foreign currencies	(Note 2)	1 677,30
- future contracts	(Notes 2, 9)	97 170,00
<b>Net result of operations for the year</b>		<b>30 587 266,93</b>
Subscriptions for the year		59 449 716,40
Redemptions for the year		(53 020 023,48)
<b>Net assets at the end of the year</b>		<b>174 488 297,29</b>

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

## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>142 489 745,09</b>	<b>174 109 032,35</b>	<b>99,78</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>139 531 788,00</b>	<b>171 154 843,84</b>	<b>98,09</b>
<b>Shares</b>			<b>138 727 865,44</b>	<b>170 351 635,84</b>	<b>97,63</b>
<b>UNITED KINGDOM</b>			<b>25 571 014,25</b>	<b>31 763 085,23</b>	<b>18,20</b>
<b>Consumer Retail</b>			<b>10 909 662,64</b>	<b>12 861 232,37</b>	<b>7,37</b>
105 924,00	BURBERRY GROUP PLC	GBP	2 105 152,93	2 292 952,49	1,31
470 877,00	KINGFISHER PLC	GBP	1 254 097,22	1 897 298,83	1,09
23 812,00	ASHTREAD GROUP PLC	GBP	1 196 467,10	1 685 212,94	0,97
187 926,00	BARRATT DEVELOPMENTS PLC	GBP	1 414 240,33	1 674 228,50	0,96
223 153,00	RENTOKIL INITIAL PLC	GBP	1 384 089,64	1 552 179,13	0,89
44 741,00	PERSIMMON PLC	GBP	1 513 673,54	1 521 914,14	0,87
29 053,00	WHITBREAD PLC	GBP	1 003 634,60	1 036 368,19	0,59
11 451,00	INTERTEK GROUP PLC	GBP	685 023,10	767 852,98	0,44
78 223,00	PETS AT HOME GROUP PLC	GBP	353 284,18	433 225,17	0,25
<b>Finance</b>			<b>7 418 770,33</b>	<b>10 516 271,18</b>	<b>6,03</b>
296 865,00	SEGRO PLC	GBP	2 393 045,31	5 079 148,28	2,91
33 999,00	SCHRODERS PLC	GBP	1 256 218,75	1 441 592,14	0,83
67 425,00	ST JAMES'S PLACE PLC	GBP	1 020 673,86	1 351 949,10	0,77
154 196,00	PHOENIX GROUP HOLDINGS PLC	GBP	1 203 992,18	1 199 625,11	0,69
246 372,00	DIRECT LINE INSURANCE GROUP PLC	GBP	935 146,84	818 694,39	0,47
217 921,00	STANDARD LIFE ABERDEEN PLC	GBP	609 693,39	625 262,16	0,36
<b>Industries</b>			<b>2 230 556,70</b>	<b>2 611 402,35</b>	<b>1,49</b>
783 431,00	ROLLS-ROYCE HOLDINGS PLC	GBP	1 100 362,09	1 146 590,18	0,66
27 230,00	HALMA PLC	GBP	697 973,17	1 037 824,41	0,59
100 000,00	BIFFA PLC	GBP	432 221,44	426 987,76	0,24
<b>Telecommunication</b>			<b>1 067 543,41</b>	<b>1 502 038,60</b>	<b>0,86</b>
170 421,00	AUTO TRADER GROUP PLC	GBP	1 067 543,41	1 502 038,60	0,86
<b>Basic Goods</b>			<b>1 176 873,94</b>	<b>1 165 443,04</b>	<b>0,67</b>
58 314,00	OCADO GROUP PLC	GBP	1 176 873,94	1 165 443,04	0,67
<b>Health</b>			<b>1 063 742,39</b>	<b>1 068 901,45</b>	<b>0,61</b>
40 444,00	HIKMA PHARMACEUTICALS PLC	GBP	1 063 742,39	1 068 901,45	0,61
<b>Multi-Utilities</b>			<b>718 900,70</b>	<b>1 027 059,40</b>	<b>0,59</b>
29 261,00	SEVERN TRENT PLC	GBP	718 900,70	1 027 059,40	0,59
<b>Computing and IT</b>			<b>984 964,14</b>	<b>1 010 736,84</b>	<b>0,58</b>
24 930,00	AVEVA GROUP PLC	GBP	984 964,14	1 010 736,84	0,58
<b>FRANCE</b>			<b>24 260 341,28</b>	<b>29 311 293,13</b>	<b>16,80</b>
<b>Computing and IT</b>			<b>4 382 476,49</b>	<b>7 933 739,00</b>	<b>4,55</b>
14 701,00	TELEPERFORMANCE	EUR	3 122 197,87	5 762 792,00	3,30
10 074,00	CAPGEMINI SE	EUR	1 260 278,62	2 170 947,00	1,25
<b>Consumer Retail</b>			<b>4 546 541,52</b>	<b>4 788 793,01</b>	<b>2,75</b>
9 258,00	TRIGANO SA	EUR	1 480 389,20	1 583 118,00	0,91
15 309,00	SODEXO SA	EUR	1 136 125,90	1 179 711,54	0,68
43 535,00	VALEO SA	EUR	1 144 844,53	1 157 160,30	0,66
12 710,00	ACCOR SA	EUR	340 961,51	361 599,50	0,21
8 061,00	FAURECIA	EUR	321 682,19	337 191,63	0,19
4 366,00	LA FRANCAISE DES JEUX SAEM	EUR	122 538,19	170 012,04	0,10

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

## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>4 564 396,46</b>	<b>4 646 648,67</b>	<b>2,66</b>
181 193,00	CARREFOUR SA	EUR	3 022 561,02	2 918 113,27	1,67
113 570,00	ELIS SA	EUR	1 541 835,44	1 728 535,40	0,99
<b>Multi-Utilities</b>			<b>3 810 531,40</b>	<b>4 228 007,60</b>	<b>2,42</b>
100 863,00	VEOLIA ENVIRONNEMENT SA	EUR	2 313 774,05	3 253 840,38	1,86
37 097,00	RUBIS SCA	EUR	1 496 757,35	974 167,22	0,56
<b>Industries</b>			<b>3 082 546,81</b>	<b>3 606 247,18</b>	<b>2,07</b>
16 296,00	LEGRAND SA	EUR	1 092 488,41	1 676 858,40	0,96
13 261,00	IEFFAGE SA	EUR	1 153 440,48	1 199 590,06	0,69
23 376,00	ALSTOM SA	EUR	836 617,92	729 798,72	0,42
<b>Finance</b>			<b>2 434 912,09</b>	<b>2 814 508,77</b>	<b>1,61</b>
11 440,00	EURAZEO SE	EUR	690 684,28	878 592,00	0,50
26 463,00	SCOR SE	EUR	676 570,15	726 144,72	0,42
18 571,00	ANTIN INFRASTRUCTURE PARTNERS SA	EUR	445 704,00	640 699,50	0,37
6 390,00	UNIBAIL-RODAMCO-WESTFIELD SE	EUR	452 138,46	393 751,80	0,22
4 345,00	ROTHSCHILD & CO	EUR	169 815,20	175 320,75	0,10
<b>Health</b>			<b>1 438 936,51</b>	<b>1 293 348,90</b>	<b>0,74</b>
9 279,00	ORPEA	EUR	1 013 353,95	817 479,90	0,47
3 810,00	BIOMERIEUX	EUR	425 582,56	475 869,00	0,27
<b>GERMANY</b>			<b>18 192 517,79</b>	<b>21 418 661,02</b>	<b>12,28</b>
<b>Raw materials</b>			<b>5 097 090,14</b>	<b>6 263 979,32</b>	<b>3,59</b>
46 304,00	BRENNTAG AG	EUR	2 742 666,94	3 684 872,32	2,11
47 585,00	COVESTRO AG	EUR	2 354 423,20	2 579 107,00	1,48
<b>Finance</b>			<b>3 986 898,88</b>	<b>4 280 595,41</b>	<b>2,45</b>
264 161,00	COMMERZBANK AG	EUR	1 189 674,01	1 766 972,93	1,01
25 133,00	DWS GROUP GMBH & CO KGAA	EUR	750 325,78	891 718,84	0,51
50 971,00	INSTONE REAL ESTATE GROUP AG	EUR	1 204 715,59	848 157,44	0,49
6 306,00	LEG IMMOBILIEN AG	EUR	842 183,50	773 746,20	0,44
<b>Consumer Retail</b>			<b>2 832 031,24</b>	<b>3 548 770,34</b>	<b>2,03</b>
16 778,00	PUMA SE	EUR	1 458 526,69	1 803 635,00	1,03
24 531,00	ZALANDO SE	EUR	1 373 504,55	1 745 135,34	1,00
<b>Industries</b>			<b>2 677 135,40</b>	<b>2 905 779,57</b>	<b>1,67</b>
24 234,00	HEIDELBERGCEMENT AG	EUR	1 282 174,67	1 442 407,68	0,83
15 381,00	GEA GROUP AG	EUR	694 681,36	739 672,29	0,42
4 034,00	MTU AERO ENGINES AG	EUR	700 279,37	723 699,60	0,42
<b>Telecommunication</b>			<b>1 233 456,77</b>	<b>1 414 283,38</b>	<b>0,81</b>
41 463,00	FLATEXDEGIRO AG	EUR	844 770,55	839 211,12	0,48
3 986,00	DELIVERY HERO AG	EUR	198 083,29	390 628,00	0,22
3 003,00	SCOUT24 AG	EUR	190 602,93	184 444,26	0,11
<b>Multi-Utilities</b>			<b>988 408,29</b>	<b>1 025 556,92</b>	<b>0,59</b>
28 711,00	RWE AG	EUR	988 408,29	1 025 556,92	0,59
<b>Computing and IT</b>			<b>531 460,40</b>	<b>906 799,80</b>	<b>0,52</b>
21 642,00	PVA TEPLA AG	EUR	531 460,40	906 799,80	0,52
<b>Health</b>			<b>675 000,00</b>	<b>885 000,00</b>	<b>0,51</b>
37 500,00	SYNLAB AG	EUR	675 000,00	885 000,00	0,51
<b>Basic Goods</b>			<b>171 036,67</b>	<b>187 896,28</b>	<b>0,11</b>
2 782,00	HELLOFRESH SE	EUR	171 036,67	187 896,28	0,11

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## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>10 816 140,25</b>	<b>13 213 570,85</b>	<b>7,57</b>
<b>Finance</b>			<b>2 185 388,28</b>	<b>2 925 240,33</b>	<b>1,68</b>
48 448,00	NN GROUP NV	EUR	1 593 827,48	2 306 609,28	1,32
140 822,00	AEGON NV	EUR	591 560,80	618 631,05	0,36
<b>Health</b>			<b>1 935 515,20</b>	<b>2 362 009,59</b>	<b>1,35</b>
36 861,00	QIAGEN NV	EUR	1 406 470,72	1 805 820,39	1,03
1 764,00	ARGENX SE	EUR	529 044,48	556 189,20	0,32
<b>Telecommunication</b>			<b>2 258 126,06</b>	<b>2 332 274,49</b>	<b>1,34</b>
854 313,00	KONINKLIJKE KPN NV	EUR	2 258 126,06	2 332 274,49	1,34
<b>Industries</b>			<b>1 448 502,84</b>	<b>2 074 414,68</b>	<b>1,19</b>
121 524,00	CNH INDUSTRIAL NV	EUR	1 448 502,84	2 074 414,68	1,19
<b>Computing and IT</b>			<b>1 165 372,88</b>	<b>2 049 164,29</b>	<b>1,17</b>
46 958,00	STMICROELECTRONICS NV	EUR	1 165 372,88	2 049 164,29	1,17
<b>Raw materials</b>			<b>1 022 810,25</b>	<b>1 020 617,40</b>	<b>0,58</b>
5 242,00	IMCD GROUP NV	EUR	1 022 810,25	1 020 617,40	0,58
<b>Basic Goods</b>			<b>800 424,74</b>	<b>449 850,07</b>	<b>0,26</b>
9 281,00	JUST EAT TAKEAWAY	EUR	800 424,74	449 850,07	0,26
<b>SWITZERLAND</b>			<b>8 677 258,52</b>	<b>12 962 307,08</b>	<b>7,43</b>
<b>Industries</b>			<b>1 596 049,68</b>	<b>3 859 389,84</b>	<b>2,21</b>
10 518,00	SIKA AG REG	CHF	1 596 049,68	3 859 389,84	2,21
<b>Finance</b>			<b>2 106 624,78</b>	<b>2 957 742,38</b>	<b>1,70</b>
30 211,00	JULIUS BAER GROUP LTD	CHF	1 379 453,27	1 783 807,33	1,02
2 176,00	SWISS LIFE HOLDING AG REG	CHF	727 171,51	1 173 935,05	0,68
<b>Health</b>			<b>1 654 918,01</b>	<b>2 671 658,17</b>	<b>1,53</b>
6 742,00	SONOVA HOLDING AG REG	CHF	1 352 862,45	2 328 104,42	1,33
2 194,00	VIFOR PHARMA AG	CHF	302 055,56	343 553,75	0,20
<b>Basic Goods</b>			<b>2 173 004,59</b>	<b>2 596 442,22</b>	<b>1,49</b>
74 218,00	COCA-COLA HBC AG	GBP	1 839 218,90	2 258 532,87	1,30
158,00	BARRY CALLEBAUT AG REG	CHF	333 785,69	337 909,35	0,19
<b>Consumer Retail</b>			<b>764 018,38</b>	<b>556 839,92</b>	<b>0,32</b>
2 450,00	ZUR ROSE GROUP AG	CHF	764 018,38	556 839,92	0,32
<b>Computing and IT</b>			<b>382 643,08</b>	<b>320 234,55</b>	<b>0,18</b>
4 316,00	LOGITECH INTERNATIONAL SA REG	CHF	382 643,08	320 234,55	0,18
<b>SWEDEN</b>			<b>8 158 099,78</b>	<b>11 113 732,89</b>	<b>6,37</b>
<b>Industries</b>			<b>3 084 797,54</b>	<b>5 342 842,75</b>	<b>3,06</b>
130 335,00	INWIDO AB	SEK	1 297 652,39	2 369 719,02	1,36
158 763,00	HEXAGON AB	SEK	1 248 022,02	2 215 056,87	1,27
21 419,00	ALFA LAVAL AB	SEK	539 123,13	758 066,86	0,43
<b>Telecommunication</b>			<b>1 848 948,11</b>	<b>1 941 247,05</b>	<b>1,11</b>
72 168,00	HEMNET GROUP AB	SEK	1 171 421,33	1 172 655,83	0,67
61 297,00	TELE2 AB -B-	SEK	677 526,78	768 591,22	0,44
<b>Health</b>			<b>831 174,15</b>	<b>870 552,39</b>	<b>0,50</b>
22 686,00	GETINGE AB -B-	SEK	831 174,15	870 552,39	0,50
<b>Basic Goods</b>			<b>829 979,64</b>	<b>864 726,64</b>	<b>0,50</b>
123 622,00	SWEDISH MATCH AB	SEK	829 979,64	864 726,64	0,50

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## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>491 972,55</b>	<b>823 037,20</b>	<b>0,47</b>
10 680,00	EQT AB	SEK	234 419,28	511 385,17	0,29
9 942,00	KINNEVIK AB -B-	SEK	257 553,27	311 652,03	0,18
<b>Energy</b>			<b>582 752,08</b>	<b>719 280,62</b>	<b>0,41</b>
22 822,00	LUNDIN PETROLEUM AB	SEK	582 752,08	719 280,62	0,41
<b>Consumer Retail</b>			<b>488 475,71</b>	<b>552 046,24</b>	<b>0,32</b>
20 997,00	LIFCO AB	SEK	488 475,71	552 046,24	0,32
<b>ITALY</b>			<b>7 862 024,19</b>	<b>9 271 808,10</b>	<b>5,31</b>
<b>Industries</b>			<b>3 280 349,00</b>	<b>3 491 323,96</b>	<b>2,00</b>
38 645,00	PRYSMIAN SPA	EUR	1 173 016,66	1 279 535,95	0,73
304 753,00	ENAV SPA	EUR	1 196 372,28	1 197 679,29	0,69
94 954,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	910 960,06	1 014 108,72	0,58
<b>Consumer Retail</b>			<b>1 712 676,28</b>	<b>1 733 396,48</b>	<b>0,99</b>
37 426,00	DE' LONGHI SPA	EUR	1 134 871,48	1 179 667,52	0,67
56 968,00	FILA SPA	EUR	577 804,80	553 728,96	0,32
<b>Finance</b>			<b>1 330 056,03</b>	<b>1 490 221,41</b>	<b>0,86</b>
57 746,00	FINCOBANK BANCA FINECO SPA	EUR	597 236,34	891 309,51	0,51
42 810,00	NEXI SPA	EUR	732 819,69	598 911,90	0,35
<b>Computing and IT</b>			<b>636 741,31</b>	<b>1 486 643,20</b>	<b>0,85</b>
41 480,00	WIIT SPA	EUR	636 741,31	1 486 643,20	0,85
<b>Multi-Utilities</b>			<b>902 201,57</b>	<b>1 070 223,05</b>	<b>0,61</b>
150 439,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	902 201,57	1 070 223,05	0,61
<b>JERSEY</b>			<b>6 161 241,36</b>	<b>8 185 989,14</b>	<b>4,69</b>
<b>Consumer Retail</b>			<b>4 827 504,81</b>	<b>6 481 036,84</b>	<b>3,71</b>
27 530,00	FERGUSON PLC	GBP	2 406 761,85	4 297 041,03	2,46
36 430,00	WIZZ AIR HOLDINGS PLC	GBP	1 829 886,17	1 817 155,56	1,04
250 000,00	BOOHOO GROUP PLC	GBP	590 856,79	366 840,25	0,21
<b>Telecommunication</b>			<b>1 333 736,55</b>	<b>1 704 952,30</b>	<b>0,98</b>
127 868,00	WPP PLC	GBP	1 333 736,55	1 704 952,30	0,98
<b>DENMARK</b>			<b>5 849 464,06</b>	<b>6 923 927,64</b>	<b>3,97</b>
<b>Finance</b>			<b>1 880 555,50</b>	<b>2 111 206,01</b>	<b>1,21</b>
69 346,00	TRYG A/S	DKK	1 365 234,55	1 505 784,57	0,86
39 866,00	DANSKE BANK A/S	DKK	515 320,95	605 421,44	0,35
<b>Health</b>			<b>1 326 567,79</b>	<b>1 992 592,86</b>	<b>1,14</b>
5 635,00	GENMAB A/S	DKK	1 326 567,79	1 992 592,86	1,14
<b>Industries</b>			<b>1 147 140,03</b>	<b>1 501 990,45</b>	<b>0,86</b>
3 906,00	ROCKWOOL INTERNATIONAL A/S -B-	DKK	1 147 140,03	1 501 990,45	0,86
<b>Telecommunication</b>			<b>1 495 200,74</b>	<b>1 318 138,32</b>	<b>0,76</b>
23 836,00	GN STORE NORD A/S	DKK	1 495 200,74	1 318 138,32	0,76
<b>LUXEMBOURG</b>			<b>4 970 013,46</b>	<b>6 031 927,44</b>	<b>3,46</b>
<b>Raw materials</b>			<b>2 295 227,70</b>	<b>2 865 498,36</b>	<b>1,64</b>
60 149,00	APERAM SA	EUR	2 295 227,70	2 865 498,36	1,64
<b>Health</b>			<b>1 106 652,63</b>	<b>1 646 796,80</b>	<b>0,95</b>
15 136,00	EUROFINS SCIENTIFIC SE	EUR	1 106 652,63	1 646 796,80	0,95

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## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>1 043 912,97</b>	<b>1 029 920,08</b>	<b>0,59</b>
193 594,00	AROUNDTOWN SA	EUR	1 043 912,97	1 029 920,08	0,59
<b>Computing and IT</b>			<b>524 220,16</b>	<b>489 712,20</b>	<b>0,28</b>
17 565,00	MAJOREL GROUP LUXEMBOURG SA	EUR	524 220,16	489 712,20	0,28
<b>NORWAY</b>			<b>4 964 281,50</b>	<b>5 113 013,81</b>	<b>2,93</b>
<b>Raw materials</b>			<b>2 990 281,44</b>	<b>3 492 912,22</b>	<b>2,00</b>
53 287,00	YARA INTERNATIONAL ASA	NOK	2 049 294,35	2 364 610,76	1,35
162 756,00	NORSK HYDRO ASA	NOK	940 987,09	1 128 301,46	0,65
<b>Health</b>			<b>1 158 738,25</b>	<b>736 806,35</b>	<b>0,42</b>
136 074,00	AKER BIOMARINE ASA	NOK	1 158 738,25	736 806,35	0,42
<b>Telecommunication</b>			<b>390 942,53</b>	<b>483 431,35</b>	<b>0,28</b>
16 323,00	SCHIBSTED ASA	NOK	390 942,53	483 431,35	0,28
<b>Energy</b>			<b>424 319,28</b>	<b>399 863,89</b>	<b>0,23</b>
14 764,00	AKER BP ASA	NOK	424 319,28	399 863,89	0,23
<b>IRELAND</b>			<b>3 835 819,01</b>	<b>4 958 269,00</b>	<b>2,84</b>
<b>Raw materials</b>			<b>1 178 481,88</b>	<b>1 992 579,40</b>	<b>1,14</b>
41 135,00	SMURFIT KAPPA GROUP PLC	EUR	1 178 481,88	1 992 579,40	1,14
<b>Basic Goods</b>			<b>1 357 363,98</b>	<b>1 595 334,60</b>	<b>0,91</b>
129 702,00	GLANBIA PLC	EUR	1 357 363,98	1 595 334,60	0,91
<b>Industries</b>			<b>1 299 973,15</b>	<b>1 370 355,00</b>	<b>0,79</b>
13 051,00	KINGSPAN GROUP PLC	EUR	1 299 973,15	1 370 355,00	0,79
<b>SPAIN</b>			<b>3 552 992,88</b>	<b>4 155 133,67</b>	<b>2,38</b>
<b>Energy</b>			<b>2 575 642,99</b>	<b>3 006 632,47</b>	<b>1,72</b>
288 102,00	REPSOL SA	EUR	2 575 642,99	3 006 632,47	1,72
<b>Multi-Utilities</b>			<b>977 349,89</b>	<b>1 148 501,20</b>	<b>0,66</b>
60 368,00	RED ELECTRICA CORP SA	EUR	977 349,89	1 148 501,20	0,66
<b>BERMUDA</b>			<b>2 512 102,02</b>	<b>2 467 119,18</b>	<b>1,41</b>
<b>Computing and IT</b>			<b>1 312 528,40</b>	<b>1 345 100,31</b>	<b>0,77</b>
387 779,00	AUTOSTORE HOLDINGS LTD	NOK	1 312 528,40	1 345 100,31	0,77
<b>Finance</b>			<b>1 199 573,62</b>	<b>1 122 018,87</b>	<b>0,64</b>
217 815,00	CONDUIT HOLDINGS LTD	GBP	1 199 573,62	1 122 018,87	0,64
<b>FINLAND</b>			<b>1 111 277,70</b>	<b>1 266 705,88</b>	<b>0,73</b>
<b>Raw materials</b>			<b>488 446,32</b>	<b>648 990,16</b>	<b>0,37</b>
19 396,00	UPM-KYMMENE OYJ	EUR	488 446,32	648 990,16	0,37
<b>Industries</b>			<b>622 831,38</b>	<b>617 715,72</b>	<b>0,36</b>
49 977,00	WARTSILA OYJ ABP	EUR	622 831,38	617 715,72	0,36
<b>AUSTRIA</b>			<b>857 655,37</b>	<b>945 136,95</b>	<b>0,54</b>
<b>Finance</b>			<b>857 655,37</b>	<b>945 136,95</b>	<b>0,54</b>
22 857,00	ERSTE GROUP BANK AG	EUR	857 655,37	945 136,95	0,54
<b>ISLE OF MAN</b>			<b>202 456,48</b>	<b>532 340,36</b>	<b>0,31</b>
<b>Consumer Retail</b>			<b>202 456,48</b>	<b>532 340,36</b>	<b>0,31</b>
26 557,00	GVC HOLDINGS PLC	GBP	202 456,48	532 340,36	0,31

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## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTUGAL</b>			<b>894 344,73</b>	<b>365 194,12</b>	<b>0,21</b>
<b>Energy</b>			<b>429 087,26</b>	<b>365 133,12</b>	<b>0,21</b>
42 856,00	GALP ENERGIA SGPS SA	EUR	429 087,26	365 133,12	0,21
<b>Finance</b>			<b>465 257,47</b>	<b>61,00</b>	<b>0,00</b>
610 033,00	BANCO ESPIRITO SANTO SA REG	EUR	465 257,47	61,00	0,00
<b>BELGIUM</b>			<b>278 820,81</b>	<b>352 420,35</b>	<b>0,20</b>
<b>Finance</b>			<b>278 820,81</b>	<b>352 420,35</b>	<b>0,20</b>
7 737,00	AGEAS	EUR	278 820,81	352 420,35	0,20
<b>Zero-Coupon Bonds</b>			<b>803 922,56</b>	<b>803 208,00</b>	<b>0,46</b>
<b>ITALY</b>			<b>803 922,56</b>	<b>803 208,00</b>	<b>0,46</b>
<b>Government</b>			<b>803 922,56</b>	<b>803 208,00</b>	<b>0,46</b>
800 000,00	BOT 0.00% 12/08/2022	EUR	803 922,56	803 208,00	0,46
<b>INVESTMENT FUNDS</b>			<b>2 957 957,09</b>	<b>2 954 188,51</b>	<b>1,69</b>
<b>UCI Units</b>			<b>2 957 957,09</b>	<b>2 954 188,51</b>	<b>1,69</b>
<b>LUXEMBOURG</b>			<b>2 957 957,09</b>	<b>2 954 188,51</b>	<b>1,69</b>
<b>Finance</b>			<b>2 957 957,09</b>	<b>2 954 188,51</b>	<b>1,69</b>
29 976,55	EURIZON FUND - MONEY MARKET -Z-	EUR	2 957 957,09	2 954 188,51	1,69
<b>Total Portfolio</b>			<b>142 489 745,09</b>	<b>174 109 032,35</b>	<b>99,78</b>

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

## Eurizon Fund - Equity Small Mid Cap Europe

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>268 920,00</b>	<b>6 651 620,00</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>268 920,00</b>	<b>6 651 620,00</b>
50	332	Purchase	STOXX EUR SMALL 20	18/03/2022	EUR	268 920,00	6 651 620,00

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



## Eurizon Fund - Equity Small Mid Cap Europe

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(71 830,02)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>45 521,18</b>
10/06/2022	5 526 468,00	CHF	5 312 876,04	EUR	25 230,94
10/06/2022	4 769 125,00	NOK	463 055,34	EUR	9 339,71
10/06/2022	339 897,00	GBP	398 155,75	EUR	4 780,79
10/06/2022	512 919,12	EUR	5 258 983,00	SEK	3 215,52
10/06/2022	446 888,00	CHF	429 945,44	EUR	1 711,08
10/06/2022	952 833,00	NOK	93 715,39	EUR	665,36
10/06/2022	62 360,67	EUR	70 585,00	USD	522,93
10/06/2022	1 115,00	GBP	1 304,07	EUR	17,73
18/01/2022	2 160,07	EUR	2 440,53	USD	14,58
10/06/2022	1 876 604,00	DKK	252 339,17	EUR	14,52
10/06/2022	10 863,00	NOK	1 071,70	EUR	4,31
10/06/2022	1 529,00	NOK	149,42	EUR	2,03
18/01/2022	48 153,94	HUF	129,93	EUR	0,51
18/01/2022	74,96	EUR	27 506,23	HUF	0,45
10/06/2022	3 156,00	SEK	305,49	EUR	0,39
18/01/2022	51 851,70	HUF	140,25	EUR	0,21
18/01/2022	36 768,13	HUF	83,57	GBP	0,09
10/06/2022	123,00	SEK	11,89	EUR	0,03
18/01/2022	990,71	USD	8 968,10	SEK	0,00
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(117 351,20)</b>
10/06/2022	2 748 797,32	EUR	28 410 607,00	NOK	(65 352,07)
10/06/2022	2 508 702,69	EUR	2 144 133,00	GBP	(33 095,37)
10/06/2022	349 535,04	EUR	299 310,00	GBP	(5 286,97)
10/06/2022	249 983,84	EUR	2 573 302,00	NOK	(4 908,86)
10/06/2022	49 691 607,00	SEK	4 821 043,16	EUR	(4 904,61)
10/06/2022	334 380,70	EUR	348 098,00	CHF	(1 852,92)
18/01/2022	37 161,85	USD	28 142,04	GBP	(839,78)
18/01/2022	73 939,63	USD	65 504,60	EUR	(503,54)
18/01/2022	14 000,96	USD	12 924,01	CHF	(165,63)
10/06/2022	181 461,00	SEK	17 668,84	EUR	(81,54)
18/01/2022	1 166 790,42	HUF	2 717,40	GBP	(75,03)
18/01/2022	3 947,18	USD	35 468,59	NOK	(65,00)
18/01/2022	7 512,70	USD	49 507,67	DKK	(52,05)
18/01/2022	2 367 842,07	HUF	6 453,50	EUR	(39,45)
18/01/2022	14 642,03	USD	132 825,58	SEK	(26,59)
18/01/2022	1 046,03	USD	791,22	GBP	(22,54)
18/01/2022	4 027,47	USD	3 558,40	EUR	(17,81)
18/01/2022	451 532,84	HUF	1 282,15	CHF	(14,39)
18/01/2022	888,76	USD	818,66	CHF	(8,84)
18/01/2022	1 761,66	USD	1 557,01	EUR	(8,32)
18/01/2022	835,92	USD	622,81	GBP	(6,72)
18/01/2022	99 858,59	HUF	2 761,24	NOK	(4,70)
18/01/2022	1 848,52	USD	1 629,60	EUR	(4,55)
18/01/2022	221 577,34	HUF	4 491,39	DKK	(3,68)
18/01/2022	1 165,25	USD	863,13	GBP	(3,36)
18/01/2022	922,25	USD	843,30	CHF	(3,18)
10/06/2022	5 663 141,00	DKK	761 545,07	EUR	(2,13)
10/06/2022	3 408,00	SEK	331,21	EUR	(0,90)
18/01/2022	139,38	EUR	51 595,24	HUF	(0,38)
18/01/2022	472 823,56	HUF	13 192,18	SEK	(0,29)

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

## Eurizon Fund - Equity USA

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	3 508 311 639,21	
Banks	(Note 3)	11 269 669,92	
Other banks and broker accounts	(Notes 2, 3, 9)	12 187 837,74	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	6 058 254,76	
Unrealised profit on future contracts	(Notes 2, 9)	11 198 220,72	
Unrealised profit on swap contracts	(Notes 2, 9)	399 797,84	
Other interest receivable		8 494,34	
Receivable on subscriptions		4 233 127,94	
Other assets	(Note 10)	1 805 264,87	
<b>Total assets</b>		<b>3 555 472 307,34</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(2 743 801,55)	
Unrealised loss on future contracts	(Notes 2, 9)	(126 932,41)	
Unrealised loss on swap contracts	(Notes 2, 9)	(1 543 087,59)	
Payable on investments purchased		(4 314 000,04)	
Payable on redemptions		(1 033 334,44)	
Other liabilities		(3 401 508,14)	
<b>Total liabilities</b>		<b>(13 162 664,17)</b>	
<b>Total net assets</b>		<b>3 542 309 643,17</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	223,83	3 143 671,596
Class RH Units	EUR	192,08	305 799,768
Class RH9 Units	HUF	147,04	35 431,718
Class X Units	EUR	201,21	113 895,951
Class XH Units	EUR	170,31	16 575,109
Class Z Units	EUR	252,64	8 264 341,071
Class ZH Units	EUR	172,08	3 872 134,548

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

## Eurizon Fund - Equity USA

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>2 087 621 644,55</b>
Net income from investments	(Note 2)	20 812 866,01
Other income	(Note 6)	129 101,50
<b>Total income</b>		<b>20 941 967,51</b>
Management fee	(Note 6)	(23 628 548,74)
Depository fee	(Note 8)	(714 232,26)
Subscription tax	(Note 4)	(531 836,92)
Interest paid on swap contracts	(Note 2)	(208 298,75)
Other charges and taxes	(Notes 5, 8)	(4 878 925,91)
<b>Total expenses</b>		<b>(29 961 842,58)</b>
<b>Net investment income / (loss)</b>		<b>(9 019 875,07)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	365 208 871,01
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	381 583 965,00
- forward foreign exchange contracts	(Notes 2, 9)	(462 585,97)
- foreign currencies	(Note 2)	145 433,16
- future contracts	(Notes 2, 9)	4 906 555,58
- swap contracts	(Notes 2, 9)	(276 917,25)
<b>Net result of operations for the year</b>		<b>742 085 446,46</b>
Subscriptions for the year		2 101 681 183,91
Redemptions for the year		(1 389 078 631,75)
<b>Net assets at the end of the year</b>		<b>3 542 309 643,17</b>

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

## Eurizon Fund - Equity USA

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>2 891 775 423,13</b>	<b>3 508 311 639,21</b>	<b>99,04</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>2 509 503 726,75</b>	<b>3 122 993 053,99</b>	<b>88,16</b>
<b>Shares</b>			<b>2 509 286 641,97</b>	<b>3 122 727 929,06</b>	<b>88,15</b>
<b>UNITED STATES</b>			<b>2 381 447 954,14</b>	<b>2 969 512 417,78</b>	<b>83,83</b>
<b>Computing and IT</b>			<b>476 879 015,73</b>	<b>701 388 606,51</b>	<b>19,80</b>
677 666,00	MICROSOFT CORP	USD	115 472 813,66	200 415 654,09	5,66
1 183 589,00	APPLE INC	USD	109 286 106,43	184 813 530,90	5,22
764 939,00	MARVELL TECHNOLOGY INC	USD	23 143 883,95	58 850 271,36	1,66
220 798,00	NVIDIA CORP	USD	41 399 477,63	57 104 216,32	1,61
166 447,00	SALESFORCE.COM INC	USD	34 307 932,03	37 195 907,40	1,05
982 992,00	PING IDENTITY HOLDING CORP	USD	23 898 194,25	19 777 402,53	0,56
46 869,00	KLA CORP	USD	10 038 864,75	17 726 723,75	0,50
31 547,00	MSCI INC	USD	15 563 683,84	16 996 602,09	0,48
86 554,00	CROWDSTRIKE HOLDINGS INC -A-	USD	17 789 811,71	15 583 833,63	0,44
251 295,00	ACTIVISION BLIZZARD INC	USD	16 354 768,12	14 701 600,61	0,42
233 668,00	INTEL CORP	USD	12 148 144,97	10 582 047,82	0,30
17 697,00	SERVICENOW INC	USD	9 164 683,55	10 101 391,42	0,29
17 288,00	ADOBE INC	USD	3 511 183,67	8 620 590,53	0,24
89 316,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	10 131 202,65	8 572 672,93	0,24
47 577,00	QUALCOMM INC	USD	4 271 701,01	7 650 728,11	0,22
53 482,00	LIBERTY BROADBAND CORP -A-	USD	7 229 503,98	7 567 055,74	0,21
76 756,00	MICRON TECHNOLOGY INC	USD	5 939 960,21	6 287 216,90	0,18
79 469,00	ORACLE CORP	USD	3 452 211,81	6 094 348,48	0,17
30 598,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	4 843 624,15	4 781 813,07	0,13
37 863,00	ELECTRONIC ARTS INC	USD	4 724 538,68	4 391 602,93	0,12
15 906,00	VEEVA SYSTEMS INC -A-	USD	4 206 724,68	3 573 395,90	0,10
<b>Telecommunication</b>			<b>451 017 060,87</b>	<b>527 168 363,69</b>	<b>14,88</b>
63 316,00	ALPHABET INC -A-	USD	124 600 388,94	161 298 827,88	4,55
40 131,00	AMAZON.COM INC	USD	99 055 397,09	117 666 575,35	3,32
213 616,00	META PLATFORMS INC -A-	USD	53 498 640,47	63 181 285,80	1,78
330 994,00	T-MOBILE US INC	USD	32 306 873,51	33 757 204,54	0,95
14 587,00	BOOKING HOLDINGS INC	USD	29 108 925,51	30 775 216,41	0,87
212 240,00	WALT DISNEY CO	USD	31 333 649,38	28 907 721,78	0,82
379 778,00	COMCAST CORP -A-	USD	15 228 165,48	16 808 152,62	0,47
6 392,00	ALPHABET INC -C-	USD	7 605 500,24	16 264 361,20	0,46
25 219,00	CHARTER COMMUNICATIONS INC -A-	USD	16 737 154,63	14 458 349,66	0,41
226 621,00	VERIZON COMMUNICATIONS INC	USD	10 380 158,86	10 354 581,33	0,29
326 987,00	ENDEAVOR GROUP HOLDINGS INC -A-	USD	7 503 784,34	10 032 165,91	0,28
17 751,00	NETFLIX INC	USD	8 818 109,43	9 403 723,98	0,27
138 618,00	CISCO SYSTEMS INC	USD	6 458 238,70	7 724 432,55	0,22
177 259,00	UBER TECHNOLOGIES INC	USD	8 382 074,29	6 535 764,68	0,19
<b>Finance</b>			<b>402 586 584,35</b>	<b>486 119 407,66</b>	<b>13,72</b>
1 123 846,00	WELLS FARGO & CO	USD	39 382 874,39	47 416 587,72	1,34
235 356,00	CME GROUP INC	USD	39 923 216,49	47 282 311,11	1,33
1 115 337,00	BANK OF AMERICA CORP	USD	36 285 272,21	43 634 676,93	1,23
568 183,00	CHARLES SCHWAB CORP	USD	33 054 379,10	42 019 171,08	1,19
257 892,00	PROLOGIS INC	USD	19 646 773,56	38 180 361,56	1,08
199 501,00	VISA INC -A-	USD	36 544 312,32	38 017 825,98	1,07
239 857,00	MARSH & MCLENNAN COS INC	USD	25 190 804,27	36 661 935,79	1,03
102 306,00	BERKSHIRE HATHAWAY INC -B-	USD	25 884 884,74	26 898 963,31	0,76
100 560,00	AMERICAN TOWER CORP	USD	18 815 794,50	25 865 113,26	0,73
477 019,00	BANK OF NEW YORK MELLON CORP	USD	22 080 086,99	24 362 706,58	0,69
278 389,00	MORGAN STANLEY	USD	14 465 939,89	24 029 784,17	0,68
161 272,00	JPMORGAN CHASE & CO	USD	21 033 494,82	22 456 407,94	0,63

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

## Eurizon Fund - Equity USA

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
58 543,00	SBA COMMUNICATIONS CORP	USD	17 988 791,48	20 026 735,07	0,57
120 294,00	PAYPAL HOLDINGS INC	USD	25 612 264,72	19 948 160,19	0,56
758 846,00	REGIONS FINANCIAL CORP	USD	12 479 005,19	14 546 998,44	0,41
55 803,00	AMERICAN EXPRESS CO	USD	7 821 946,43	8 027 939,60	0,23
21 343,00	MASTERCARD INC -A-	USD	6 376 743,25	6 743 728,93	0,19
<b>Consumer Retail</b>			<b>313 322 235,61</b>	<b>375 445 075,53</b>	<b>10,60</b>
67 663,00	TESLA INC	USD	43 233 787,51	62 878 052,83	1,78
109 060,00	UNITED RENTALS INC	USD	26 269 550,41	31 867 354,71	0,90
134 521,00	LOWE'S COS INC	USD	20 925 364,76	30 575 972,67	0,86
270 312,00	TRANSUNION	USD	21 569 233,86	28 186 426,64	0,80
165 456,00	NIKE INC -B-	USD	18 192 772,81	24 249 523,30	0,68
186 518,00	WALMART INC	USD	21 824 582,70	23 731 353,91	0,67
154 274,00	PROCTER & GAMBLE CO	USD	16 738 410,65	22 191 476,22	0,63
176 971,00	STARBUCKS CORP	USD	14 444 889,57	18 202 869,03	0,51
88 899,00	TARGET CORP	USD	20 083 923,03	18 092 498,52	0,51
88 851,00	VERISK ANALYTICS INC	USD	16 771 738,70	17 870 993,61	0,50
71 427,00	MCDONALD'S CORP	USD	14 009 090,65	16 837 355,19	0,48
157 991,00	ROSS STORES INC	USD	15 585 455,08	15 876 904,38	0,45
36 334,00	LULULEMON ATHLETICA INC	USD	14 020 488,06	12 506 988,73	0,35
32 176,00	HOME DEPOT INC	USD	9 907 869,16	11 742 318,72	0,33
31 371,00	ESTEE LAUDER COS INC -A-	USD	8 271 134,89	10 212 404,93	0,29
172 376,00	GENERAL MOTORS CO	USD	8 449 505,58	8 887 097,45	0,25
213 881,00	SOUTHWEST AIRLINES CO	USD	9 414 450,41	8 057 214,35	0,23
53 667,00	DARDEN RESTAURANTS INC	USD	7 239 065,17	7 109 038,65	0,20
196 556,00	ARAMARK	USD	6 370 922,61	6 369 231,69	0,18
<b>Health</b>			<b>270 343 007,65</b>	<b>337 504 179,14</b>	<b>9,53</b>
67 194,00	THERMO FISHER SCIENTIFIC INC	USD	25 751 226,07	39 425 373,66	1,11
136 326,00	ELI LILLY & CO	USD	26 099 715,02	33 112 888,17	0,94
484 151,00	GILEAD SCIENCES INC	USD	27 735 833,73	30 912 954,84	0,87
576 573,00	PFIZER INC	USD	21 871 925,32	29 939 011,19	0,85
184 583,00	JOHNSON & JOHNSON	USD	23 460 511,23	27 766 990,07	0,78
367 515,00	CENTENE CORP	USD	20 240 820,99	26 629 654,42	0,75
366 175,00	MERCK & CO INC	USD	24 668 537,44	24 677 856,57	0,70
649 320,00	BOSTON SCIENTIFIC CORP	USD	21 377 982,44	24 255 293,69	0,69
172 028,00	ABBOTT LABORATORIES	USD	15 407 468,18	21 290 209,57	0,60
42 783,00	HUMANA INC	USD	14 085 180,81	17 451 043,77	0,49
52 163,00	INTUITIVE SURGICAL INC	USD	10 445 601,43	16 480 979,81	0,47
71 264,00	HCA HEALTHCARE INC	USD	9 317 614,10	16 100 203,23	0,45
20 906,00	UNITEDHEALTH GROUP INC	USD	5 576 742,36	9 231 218,14	0,26
85 637,00	CVS HEALTH CORP	USD	7 359 244,28	7 768 479,57	0,22
27 377,00	MODERNA INC	USD	7 183 511,61	6 114 326,48	0,17
59 383,00	TELADOC HEALTH INC	USD	7 719 736,24	4 794 713,61	0,14
7 361,00	BIOGEN INC	USD	2 041 356,40	1 552 982,35	0,04
<b>Industries</b>			<b>190 684 100,25</b>	<b>215 882 019,89</b>	<b>6,09</b>
94 352,00	PARKER-HANNIFIN CORP	USD	26 881 248,82	26 394 007,37	0,74
66 556,00	MARTIN MARIETTA MATERIALS INC	USD	17 316 364,92	25 781 969,66	0,73
71 115,00	ROCKWELL AUTOMATION INC	USD	16 503 748,16	21 815 400,53	0,61
77 383,00	NORFOLK SOUTHERN CORP	USD	14 845 863,58	20 258 264,38	0,57
46 438,00	ROPER TECHNOLOGIES INC	USD	18 434 600,07	20 085 297,19	0,57
289 405,00	XPO LOGISTICS INC	USD	21 015 053,44	19 705 095,26	0,56
1 103 012,00	GRAPHIC PACKAGING HOLDING CO	USD	16 417 261,99	18 913 769,76	0,53
168 392,00	OWENS CORNING	USD	13 672 041,23	13 400 878,93	0,38
52 357,00	UNITED PARCEL SERVICE INC -B-	USD	9 206 562,66	9 868 274,69	0,28
67 967,00	AMETEK INC	USD	8 488 069,70	8 788 137,52	0,25
106 620,00	RAYTHEON TECHNOLOGIES CORP	USD	7 874 075,52	8 068 694,44	0,23
88 954,00	GENERAL ELECTRIC CO	USD	7 549 417,00	7 389 629,20	0,21
10 159,00	BROADCOM INC	USD	5 274 458,26	5 944 338,51	0,17

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

## Eurizon Fund - Equity USA

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
121 346,00	HEXCEL CORP	USD	4 954 173,15	5 527 369,20	0,15
17 789,00	UNION PACIFIC CORP	USD	2 251 161,75	3 940 893,25	0,11
<b>Basic Goods</b>			<b>92 377 353,56</b>	<b>115 033 722,29</b>	<b>3,25</b>
343 304,00	PEPSICO INC	USD	40 342 672,88	52 440 513,22	1,48
885 571,00	MONDELEZ INTERNATIONAL INC -A-	USD	41 229 278,98	51 637 554,16	1,46
271 492,00	PERFORMANCE FOOD GROUP CO	USD	10 805 401,70	10 955 654,91	0,31
<b>Energy</b>			<b>88 842 848,31</b>	<b>93 603 425,32</b>	<b>2,64</b>
445 763,00	CONOCOPHILLIPS	USD	25 524 131,53	28 293 335,19	0,80
1 297 618,00	BAKER HUGHES A GE CO	USD	24 477 892,09	27 454 006,60	0,77
1 913 119,00	KINDER MORGAN INC	USD	28 407 879,01	26 681 387,93	0,75
169 190,00	VALERO ENERGY CORP	USD	10 432 945,68	11 174 695,60	0,32
<b>Multi-Utilities</b>			<b>68 906 578,48</b>	<b>83 405 676,42</b>	<b>2,36</b>
588 437,00	NEXTERA ENERGY INC	USD	36 904 316,03	48 308 557,00	1,36
205 913,00	DUKE ENERGY CORP	USD	16 954 863,86	18 994 265,47	0,54
205 824,00	AMERICAN ELECTRIC POWER CO INC	USD	15 047 398,59	16 102 853,95	0,46
<b>Raw materials</b>			<b>26 489 169,33</b>	<b>33 961 941,33</b>	<b>0,96</b>
501 826,00	MOSAIC CO	USD	12 969 519,10	17 337 977,58	0,49
125 488,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	13 519 650,23	16 623 963,75	0,47
<b>IRELAND</b>			<b>44 678 417,90</b>	<b>49 369 268,81</b>	<b>1,39</b>
<b>Industries</b>			<b>23 590 310,37</b>	<b>26 121 880,29</b>	<b>0,74</b>
365 340,00	JOHNSON CONTROLS INTERNATIONAL	USD	23 590 310,37	26 121 880,29	0,74
<b>Computing and IT</b>			<b>15 836 044,23</b>	<b>17 583 019,10</b>	<b>0,49</b>
48 234,00	ACCENTURE PLC -A-	USD	15 836 044,23	17 583 019,10	0,49
<b>Raw materials</b>			<b>5 252 063,30</b>	<b>5 664 369,42</b>	<b>0,16</b>
18 594,00	LINDE PLC US TRADED	USD	5 252 063,30	5 664 369,42	0,16
<b>NETHERLANDS</b>			<b>32 388 299,15</b>	<b>43 464 600,10</b>	<b>1,23</b>
<b>Computing and IT</b>			<b>18 085 347,51</b>	<b>24 677 841,53</b>	<b>0,70</b>
123 205,00	NXP SEMICONDUCTORS NV	USD	18 085 347,51	24 677 841,53	0,70
<b>Consumer Retail</b>			<b>14 302 951,64</b>	<b>18 786 758,57</b>	<b>0,53</b>
82 545,00	FERRARI NV	USD	14 302 951,64	18 786 758,57	0,53
<b>SWITZERLAND</b>			<b>22 314 244,75</b>	<b>28 827 198,93</b>	<b>0,81</b>
<b>Finance</b>			<b>22 314 244,75</b>	<b>28 827 198,93</b>	<b>0,81</b>
169 584,00	CHUBB LTD	USD	22 314 244,75	28 827 198,93	0,81
<b>JERSEY</b>			<b>14 719 039,44</b>	<b>16 779 010,30</b>	<b>0,47</b>
<b>Consumer Retail</b>			<b>14 719 039,44</b>	<b>16 779 010,30</b>	<b>0,47</b>
115 678,00	APTIV PLC	USD	14 719 039,44	16 779 010,30	0,47
<b>BRITISH VIRGIN ISLANDS</b>			<b>6 042 928,62</b>	<b>5 775 472,84</b>	<b>0,16</b>
<b>Finance</b>			<b>6 042 928,62</b>	<b>5 775 472,84</b>	<b>0,16</b>
407 942,00	DIGITAL LANDSCAPE GROUP INC	USD	6 042 928,62	5 775 472,84	0,16
<b>BERMUDA</b>			<b>4 112 165,25</b>	<b>4 852 931,55</b>	<b>0,14</b>
<b>Raw materials</b>			<b>4 112 165,25</b>	<b>4 852 931,55</b>	<b>0,14</b>
166 629,00	AXALTA COATING SYSTEMS LTD	USD	4 112 165,25	4 852 931,55	0,14

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

## Eurizon Fund - Equity USA

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>3 583 592,72</b>	<b>4 147 028,75</b>	<b>0,12</b>
<b>Consumer Retail</b>			<b>3 583 592,72</b>	<b>4 147 028,75</b>	<b>0,12</b>
450 000,00	ERMENEGILDO ZEGNA HOLDITALIA SPA	USD	3 583 592,72	4 147 028,75	0,12
<b>Warrants</b>			<b>217 084,78</b>	<b>265 124,93</b>	<b>0,01</b>
<b>ITALY</b>			<b>217 084,78</b>	<b>265 124,93</b>	<b>0,01</b>
<b>Industries</b>			<b>217 084,78</b>	<b>265 124,93</b>	<b>0,01</b>
150 000,00	ERMENEGILDO ZEGNA HOLDITALIA SPA 30/10/2027	USD	217 084,78	265 124,93	0,01
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>146 151 544,72</b>	<b>149 613 753,11</b>	<b>4,22</b>
<b>Zero-Coupon Bonds</b>			<b>146 151 544,72</b>	<b>149 613 753,11</b>	<b>4,22</b>
<b>UNITED STATES</b>			<b>146 151 544,72</b>	<b>149 613 753,11</b>	<b>4,22</b>
<b>Government</b>			<b>146 151 544,72</b>	<b>149 613 753,11</b>	<b>4,22</b>
170 161 300,00	UNITED STATES TREASURY BILL 0.00% 24/03/2022	USD	146 151 544,72	149 613 753,11	4,22
<b>INVESTMENT FUNDS</b>			<b>236 120 151,66</b>	<b>235 704 832,11</b>	<b>6,66</b>
<b>UCI Units</b>			<b>236 120 151,66</b>	<b>235 704 832,11</b>	<b>6,66</b>
<b>LUXEMBOURG</b>			<b>236 120 151,66</b>	<b>235 704 832,11</b>	<b>6,66</b>
<b>Finance</b>			<b>236 120 151,66</b>	<b>235 704 832,11</b>	<b>6,66</b>
2 193 805,28	EURIZON FUND - MONEY MARKET -Z-	EUR	216 511 896,10	216 199 510,64	6,11
218 687,24	EURIZON FUND - MONEY MARKET -Z2-	USD	19 608 255,56	19 505 321,47	0,55
<b>Total Portfolio</b>			<b>2 891 775 423,13</b>	<b>3 508 311 639,21</b>	<b>99,04</b>

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

## Eurizon Fund - Equity USA

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>11 071 288,31</b>	<b>514 040 903,26</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>11 198 220,72</b>	<b>507 973 521,45</b>
100	1 151	Purchase	XAV HEALTH CARE	18/03/2022	USD	5 638 824,40	143 976 246,80
100	1 377	Purchase	XAK TECHNOLOGY	18/03/2022	USD	2 542 825,07	211 998 958,63
20	365	Purchase	NASDAQ 100 EMINI	18/03/2022	USD	1 543 962,75	104 767 413,43
100	583	Purchase	XAP CONS STAPLES	18/03/2022	USD	1 250 897,23	39 736 493,54
50	76	Purchase	EMINI RUSSELL	18/03/2022	USD	221 711,27	7 494 409,05
<b>Unrealised loss on future contracts and commitment</b>						<b>(126 932,41)</b>	<b>6 067 381,81</b>
50	(29)	Sale	S&P 500 EMINI	18/03/2022	USD	(126 932,41)	6 067 381,81

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



## Eurizon Fund - Equity USA

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>3 314 453,21</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>6 058 254,76</b>
18/01/2022	671 710 995,41	EUR	758 207 220,29	USD	5 163 563,91
18/01/2022	59 871 161,27	EUR	67 580 770,71	USD	460 240,44
10/06/2022	13 765 678,72	EUR	15 569 748,00	USD	125 415,72
18/01/2022	51 329 288,76	EUR	58 251 043,35	USD	120 223,10
18/01/2022	22 914 728,35	EUR	25 977 854,66	USD	77 340,58
10/06/2022	17 087 890,82	EUR	19 421 960,00	USD	72 802,18
18/01/2022	2 950 985,05	EUR	3 330 983,39	USD	22 684,76
18/01/2022	3 839 797,66	EUR	4 357 594,38	USD	8 993,54
18/01/2022	1 804 541,66	EUR	2 045 763,77	USD	6 090,59
18/01/2022	224 889,26	EUR	255 215,58	USD	526,73
18/01/2022	94 736,13	EUR	107 399,98	USD	319,75
18/01/2022	5 342 134,08	HUF	16 434,61	USD	23,02
18/01/2022	1 697,30	EUR	5 934,81	ILS	20,91
18/01/2022	173 311,03	HUF	530,23	USD	3,34
18/01/2022	346 769,38	HUF	1 064,94	USD	3,13
18/01/2022	464,57	EUR	170 465,54	HUF	2,81
18/01/2022	29 766,91	HUF	80,46	EUR	0,17
18/01/2022	3,59	EUR	12,54	ILS	0,05
18/01/2022	2,59	EUR	950,29	HUF	0,02
18/01/2022	186,85	HUF	1,78	ILS	0,01
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(2 743 801,55)</b>
10/06/2022	264 762 066,00	USD	233 878 544,52	EUR	(1 927 185,19)
18/01/2022	67 664 268,22	USD	59 963 195,08	EUR	(478 870,77)
18/01/2022	14 981 079,50	USD	13 292 883,32	EUR	(122 868,85)
18/01/2022	7 184 730,61	USD	6 375 263,41	EUR	(59 096,00)
10/06/2022	8 744 589,00	USD	7 711 228,14	EUR	(50 314,57)
10/06/2022	12 478 824,00	USD	10 976 781,04	EUR	(44 398,49)
18/01/2022	5 926 134,65	USD	5 251 663,51	EUR	(41 940,20)
18/01/2022	1 719 526,09	USD	1 521 920,00	EUR	(10 267,69)
10/06/2022	1 263 405,00	USD	1 112 360,86	EUR	(5 523,65)
18/01/2022	299 320,83	USD	265 254,23	EUR	(2 118,34)
18/01/2022	135 112,41	USD	119 394,17	EUR	(615,52)
18/01/2022	71 499,55	USD	63 442,37	EUR	(586,41)
18/01/2022	1 447,01	USD	472 987,78	HUF	(9,16)
18/01/2022	520,53	USD	169 941,07	HUF	(2,74)
18/01/2022	932,05	EUR	344 906,50	HUF	(2,24)
18/01/2022	150,49	EUR	55 869,61	HUF	(0,85)
18/01/2022	366 338,48	HUF	992,89	EUR	(0,55)
18/01/2022	170 066,50	HUF	461,01	EUR	(0,33)

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

## Eurizon Fund - Equity USA

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						<b>—</b>	<b>(1 143 289,75)</b>
USD SOFR FOXA US	USD	L	270 000,00	SOCIÉTÉ GÉNÉRALE S.A.	20/12/2022	—	(51 901,18)
USD SOFR T UN	USD	L	436 000,00	SOCIÉTÉ GÉNÉRALE S.A.	20/12/2022	—	(411 692,67)
USD LIBOR CHTR	USD	L	30 000,00	GOLDMAN SACHS BANK EUROPE SE	10/02/2022	—	(261 167,84)
USD LIBOR DISCA US	USD	L	283 000,00	SOCIÉTÉ GÉNÉRALE S.A.	21/01/2022	—	(161 756,98)
USD LIBOR FOXA	USD	L	270 000,00	JP MORGAN AG	31/10/2022	—	99 718,63
USD LIBOR TGT	USD	L	125 000,00	SOCIÉTÉ GÉNÉRALE S.A.	14/04/2022	—	300 079,21
USD LIBOR VIAC	USD	L	230 000,00	SOCIÉTÉ GÉNÉRALE S.A.	21/01/2022	—	(303 376,78)
USD SOFR NKE	USD	L	145 000,00	GOLDMAN SACHS BANK EUROPE SE	16/11/2022	—	(353 192,14)

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

## Eurizon Fund - Sustainable Japan Equity

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	711 935 532,72	
Banks	(Note 3)	18 139 880,51	
Other banks and broker accounts	(Notes 2, 3, 9)	1 143 796,94	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 772 601,35	
Unrealised profit on future contracts	(Notes 2, 9)	551 838,24	
Receivable on investments sold		1 276 664,18	
Receivable on subscriptions		791 087,02	
Other assets	(Note 10)	584 071,01	
<b>Total assets</b>		<b>736 195 471,97</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(59 737,79)	
Payable on investments purchased		(2 071 348,29)	
Payable on redemptions		(1 272 053,18)	
Other liabilities		(964 029,75)	
<b>Total liabilities</b>		<b>(4 367 169,01)</b>	
<b>Total net assets</b>		<b>731 828 302,96</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	115,54	3 733 474,915
Class X Units	EUR	124,45	15 481,698
Class Z Units	EUR	266,43	728 068,497
Class ZH Units	EUR	102,84	1 016 824,247

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

## Eurizon Fund - Sustainable Japan Equity

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>366 035 685,27</b>
Net income from investments	(Note 2)	12 142 983,42
Other income	(Note 6)	349 923,53
<b>Total income</b>		<b>12 492 906,95</b>
Management fee	(Note 6)	(7 160 493,49)
Depositary fee	(Note 8)	(145 046,22)
Subscription tax	(Note 4)	(199 103,96)
Other charges and taxes	(Notes 5, 8)	(885 689,22)
<b>Total expenses</b>		<b>(8 390 332,89)</b>
<b>Net investment income / (loss)</b>		<b>4 102 574,06</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	45 182 928,50
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(23 891 255,66)
- forward foreign exchange contracts	(Notes 2, 9)	1 763 374,26
- foreign currencies	(Note 2)	132 309,29
- future contracts	(Notes 2, 9)	158 370,28
<b>Net result of operations for the year</b>		<b>27 448 300,73</b>
Subscriptions for the year		718 467 897,13
Redemptions for the year		(380 123 580,17)
<b>Net assets at the end of the year</b>		<b>731 828 302,96</b>

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

## Eurizon Fund - Sustainable Japan Equity

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>708 991 024,73</b>	<b>711 935 532,72</b>	<b>97,28</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>687 876 393,43</b>	<b>690 836 354,17</b>	<b>94,40</b>
<b>Shares</b>			<b>687 876 393,43</b>	<b>690 836 354,17</b>	<b>94,40</b>
<b>JAPAN</b>			<b>687 876 393,43</b>	<b>690 836 354,17</b>	<b>94,40</b>
<b>Consumer Retail</b>			<b>195 422 405,35</b>	<b>203 677 781,43</b>	<b>27,83</b>
2 100 000,00	TOYOTA MOTOR CORP	JPY	27 235 463,43	33 886 263,12	4,63
300 000,00	SONY CORP	JPY	24 830 428,14	33 280 432,79	4,55
57 500,00	NINTENDO CO LTD	JPY	23 350 294,70	23 642 135,89	3,23
300 000,00	SECOM CO LTD	JPY	20 878 616,05	18 361 142,40	2,51
1 750 000,00	MARUBENI CORP	JPY	10 924 183,93	15 014 514,19	2,05
1 000 000,00	SEKISUI CHEMICAL CO LTD	JPY	15 081 739,28	14 729 992,36	2,01
1 250 000,00	LION CORP	JPY	18 707 756,96	14 724 244,44	2,01
900 000,00	SUBARU CORP	JPY	14 846 266,21	14 188 155,49	1,94
275 000,00	KOITO MANUFACTURING CO LTD	JPY	15 401 325,54	12 835 096,10	1,75
275 000,00	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	9 689 593,89	8 978 244,56	1,23
100 000,00	RECRUIT HOLDINGS CO LTD	JPY	3 541 356,10	5 343 262,58	0,73
150 000,00	DAIICHIKOSHO CO LTD	JPY	5 026 784,47	4 000 549,43	0,55
250 000,00	FCC CO LTD	JPY	3 453 565,50	2 868 210,01	0,39
200 000,00	TOPRE CORP	JPY	2 455 031,15	1 825 538,07	0,25
<b>Industries</b>			<b>172 186 483,29</b>	<b>170 703 520,95</b>	<b>23,33</b>
325 000,00	MURATA MANUFACTURING CO LTD	JPY	21 302 572,01	22 807 921,70	3,12
112 500,00	FANUC CORP	JPY	19 948 747,06	21 020 128,27	2,87
950 000,00	KOMATSU LTD	JPY	19 924 160,47	19 610 547,71	2,68
750 000,00	KUBOTA CORP	JPY	13 421 927,60	14 677 303,13	2,01
1 250 000,00	mitsubishi electric corp	JPY	15 427 145,44	13 972 225,45	1,91
500 000,00	KEISEI ELECTRIC RAILWAY CO LTD	JPY	13 743 145,31	11 917 345,53	1,63
600 000,00	KYOWA EXEO CORP	JPY	12 796 328,81	11 146 358,42	1,52
410 000,00	TAISEI CORP	JPY	12 079 520,97	10 981 968,03	1,50
1 000 000,00	SANWA HOLDINGS CORP	JPY	10 338 931,26	9 403 590,33	1,29
475 000,00	KAMIGUMI CO LTD	JPY	7 727 956,27	7 928 675,13	1,08
37 500,00	DAIKIN INDUSTRIES LTD	JPY	6 577 012,07	7 498 156,23	1,02
150 000,00	SHO - BOND HOLDINGS CO LTD	JPY	5 526 042,92	5 943 344,99	0,81
800 000,00	HAZAMA ANDO CORP	JPY	5 080 394,13	5 303 410,36	0,73
225 000,00	AMANO CORP	JPY	4 401 489,85	4 564 419,98	0,62
450 000,00	AMADA HOLDINGS CO LTD	JPY	3 891 109,12	3 928 125,69	0,54
<b>Finance</b>			<b>114 378 039,89</b>	<b>113 879 337,45</b>	<b>15,56</b>
4 500 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	20 133 730,91	21 551 235,70	2,94
1 600 000,00	MIZUHO FINANCIAL GROUP INC	JPY	19 586 844,81	17 939 628,57	2,45
900 000,00	JAPAN EXCHANGE GROUP INC	JPY	16 969 606,82	17 367 902,54	2,37
300 000,00	TOKIO MARINE HOLDINGS INC	JPY	12 447 852,69	14 696 271,25	2,01
375 000,00	ZENKOKU HOSHO CO LTD	JPY	14 561 541,63	14 398 529,21	1,97
1 000 000,00	JAPAN POST INSURANCE CO LTD	JPY	16 644 287,18	14 178 192,44	1,94
1 125 000,00	MITSUBISHI ESTATE CO LTD	JPY	14 034 175,85	13 747 577,74	1,88
<b>Computing and IT</b>			<b>58 570 028,50</b>	<b>61 240 594,65</b>	<b>8,37</b>
275 000,00	TOKYO OHKA KOGYO CO LTD	JPY	13 923 312,33	14 331 470,19	1,96
275 000,00	OTSUKA CORP	JPY	10 762 885,85	11 570 554,61	1,58
22 500,00	TOKYO ELECTRON LTD	JPY	6 543 765,31	11 429 155,88	1,56
162 500,00	ORACLE CORP JAPAN	JPY	13 312 820,48	10 884 636,65	1,49
300 000,00	NS SOLUTIONS CORP	JPY	7 739 933,22	8 150 544,68	1,11
100 000,00	FREEE KK	JPY	6 287 311,31	4 874 232,64	0,67

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

## Eurizon Fund - Sustainable Japan Equity

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>47 463 252,73</b>	<b>41 089 742,85</b>	<b>5,61</b>
800 000,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	23 668 643,17	19 233 292,83	2,63
500 000,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	15 678 093,17	14 312 310,47	1,95
175 000,00	NIHON KOHDEN CORP	JPY	4 422 837,95	4 231 424,05	0,58
350 000,00	SOLASTO CORP	JPY	3 693 678,44	3 312 715,50	0,45
<b>Telecommunication</b>			<b>40 859 195,54</b>	<b>38 394 545,12</b>	<b>5,25</b>
750 000,00	KDDI CORP	JPY	19 364 957,79	19 324 493,10	2,64
175 000,00	TREND MICRO INC	JPY	8 983 456,04	8 570 142,54	1,17
925 000,00	NIPPON TELEVISION HOLDINGS INC	JPY	9 753 044,11	8 280 064,38	1,13
50 000,00	M3 INC	JPY	2 757 737,60	2 219 845,10	0,31
<b>Raw materials</b>			<b>31 645 768,92</b>	<b>34 660 890,57</b>	<b>4,74</b>
250 000,00	NITTO DENKO CORP	JPY	17 118 959,01	17 032 990,64	2,33
337 500,00	SUMITOMO BAKELITE CO LTD	JPY	11 597 615,13	15 079 657,24	2,06
100 000,00	AICA KOGYO CO LTD	JPY	2 929 194,78	2 548 242,69	0,35
<b>Basic Goods</b>			<b>27 351 219,21</b>	<b>27 189 941,15</b>	<b>3,71</b>
400 000,00	TOYO SUISAN KAISHA LTD	JPY	14 341 119,43	14 944 581,22	2,04
600 000,00	NICHIREI CORP	JPY	13 010 099,78	12 245 359,93	1,67
<b>INVESTMENT FUNDS</b>			<b>21 114 631,30</b>	<b>21 099 178,55</b>	<b>2,88</b>
<b>UCI Units</b>			<b>21 114 631,30</b>	<b>21 099 178,55</b>	<b>2,88</b>
<b>LUXEMBOURG</b>			<b>21 114 631,30</b>	<b>21 099 178,55</b>	<b>2,88</b>
<b>Finance</b>			<b>21 114 631,30</b>	<b>21 099 178,55</b>	<b>2,88</b>
133 955,97	EURIZON FUND - MONEY MARKET -Z-	EUR	13 212 698,41	13 204 040,06	1,80
80 702,63	EURIZON FUND - BOND SHORT TERM -Z-	EUR	7 901 932,89	7 895 138,49	1,08
<b>Total Portfolio</b>			<b>708 991 024,73</b>	<b>711 935 532,72</b>	<b>97,28</b>

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

## Eurizon Fund - Sustainable Japan Equity

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>551 838,24</b>	<b>38 166 161,26</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>551 838,24</b>	<b>38 166 161,26</b>
10 000	250	Purchase	TOPIX INDEX	10/03/2022	JPY	551 838,24	38 166 161,26

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

## Eurizon Fund - Sustainable Japan Equity

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>1 712 863,56</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>1 772 601,35</b>
18/01/2022	103 172 397,21	EUR	13 237 018 562,00	JPY	1 741 856,01
18/01/2022	1 056 316,49	EUR	135 932 088,00	JPY	14 717,49
18/01/2022	856 384,44	EUR	109 876 693,00	JPY	14 438,62
18/01/2022	520 735,65	EUR	67 750 312,00	JPY	1 589,23
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(59 737,79)</b>
18/01/2022	437 790 888,00	JPY	3 414 372,86	EUR	(59 737,79)

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



## Eurizon Fund - Equity China A

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	485 483 182,84	
Banks	(Note 3)	39 446 549,08	
Other banks and broker accounts	(Notes 2, 3, 9)	1 790 000,00	
Unrealised profit on swap contracts	(Notes 2, 9)	210 369,99	
Other interest receivable		2 658,58	
Receivable on subscriptions		601 565,26	
<b>Total assets</b>		<b>527 534 325,75</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(4 396 492,89)	
Unrealised loss on swap contracts	(Notes 2, 9)	(1 500 966,00)	
Interest payable on swap contracts	(Notes 2, 9)	(2 658,58)	
Payable on investments purchased		(2 696 933,69)	
Payable on redemptions		(325 082,80)	
Other liabilities		(654 165,76)	
<b>Total liabilities</b>		<b>(9 576 299,72)</b>	
<b>Total net assets</b>		<b>517 958 026,03</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	141,30	1 961 159,395
Class Z Units	EUR	150,59	1 599 329,781

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

## Eurizon Fund - Equity China A

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>186 063 743,71</b>
Net income from investments	(Note 2)	4 907 258,88
Interest received on swap contracts	(Note 2)	121 691,21
Other income		69,78
<b>Total income</b>		<b>5 029 019,87</b>
Management fee	(Note 6)	(4 948 832,67)
Performance fee	(Note 7)	(28 012,53)
Depositary fee	(Note 8)	(89 266,60)
Subscription tax	(Note 4)	(147 521,58)
Interest paid on swap contracts	(Note 2)	(131 546,00)
Other charges and taxes	(Notes 5, 8)	(564 387,47)
<b>Total expenses</b>		<b>(5 909 566,85)</b>
<b>Net investment income / (loss)</b>		<b>(880 546,98)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	24 010 881,16
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(21 144 899,97)
- foreign currencies	(Note 2)	(328 978,60)
- swap contracts	(Notes 2, 9)	(1 290 596,01)
<b>Net result of operations for the year</b>		<b>365 859,60</b>
Subscriptions for the year		499 745 187,61
Redemptions for the year		(168 216 764,89)
<b>Net assets at the end of the year</b>		<b>517 958 026,03</b>

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

## Eurizon Fund - Equity China A

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>466 220 729,33</b>	<b>485 483 182,84</b>	<b>93,73</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>466 220 729,33</b>	<b>485 483 182,84</b>	<b>93,73</b>
<b>Shares</b>			<b>466 220 729,33</b>	<b>485 483 182,84</b>	<b>93,73</b>
<b>CHINA</b>			<b>421 521 716,18</b>	<b>436 436 819,70</b>	<b>84,26</b>
<b>Industries</b>			<b>95 866 735,27</b>	<b>106 615 887,13</b>	<b>20,59</b>
204 616,00	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD -A-	CNH	11 826 471,67	16 637 494,56	3,21
2 729 232,00	SHENGYI TECHNOLOGY CO LTD -A-	CNH	8 337 459,90	8 887 965,82	1,72
1 593 275,00	ANHUI CONCH CEMENT CO LTD	CNH	8 805 265,24	8 879 056,05	1,72
7 924 039,00	BAOSHAN IRON & STEEL CO LTD -A-	CNH	8 223 118,24	7 845 680,83	1,52
9 064 140,00	CHINA RAILWAY GROUP LTD -A-	CNH	6 995 573,09	7 257 318,42	1,40
1 260 687,00	NARI TECHNOLOGY CO LTD -A-	CNH	4 950 304,60	6 978 528,79	1,35
856 732,00	GOERTEK INC -A-	CNH	4 327 107,77	6 409 339,31	1,24
2 031 034,00	SANY HEAVY INDUSTRY CO LTD -A-	CNH	7 155 596,15	6 403 583,11	1,24
2 687 970,00	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD	CNH	5 324 251,47	6 121 939,40	1,18
1 814 305,00	LENS TECHNOLOGY CO LTD	CNH	5 998 862,19	5 765 425,06	1,11
2 008 280,00	COSCO SHIPPING HOLDINGS CO LTD -A-	CNH	4 493 173,19	5 190 444,77	1,00
261 727,00	WINGTECH TECHNOLOGY CO LTD -A-	CNH	3 882 644,96	4 679 700,53	0,90
641 431,00	BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD	CNH	3 705 527,68	4 672 687,33	0,90
3 311 723,00	ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD -A-	CNH	3 518 252,83	3 283 554,05	0,63
1 921 500,00	FOXCONN INDUSTRIAL INTERNET CO LTD -A-	CNH	3 045 856,87	3 165 863,97	0,61
1 167 000,00	HAINAN MEILAN INTERNATIONAL AIRPORT CO LTD -H-	HKD	3 911 099,98	3 165 633,58	0,61
220 266,00	TIANJIN ZHONGHUAN SEMICONDUCTOR CO LTD -A-	CNH	1 366 169,44	1 271 671,55	0,25
<b>Finance</b>			<b>97 652 917,00</b>	<b>97 169 027,31</b>	<b>18,76</b>
2 386 856,00	CHINA MERCHANTS BANK CO LTD -A-	CNH	15 150 822,75	16 077 383,01	3,10
1 918 164,00	PING AN INSURANCE GROUP CO OF CHINA LTD -A-	CNH	16 805 448,50	13 371 294,16	2,58
4 904 266,00	INDUSTRIAL BANK OF KOREA	CNH	13 196 331,28	12 912 548,67	2,49
3 423 330,00	CITIC SECURITIES CO LTD -A-	CNH	11 805 277,65	12 502 249,94	2,41
1 942 795,00	EAST MONEY INFORMATION CO LTD	CNH	7 627 241,63	9 969 857,28	1,93
12 079 700,00	POSTAL SAVINGS BANK OF CHINA CO LTD -A-	CNH	8 925 732,02	8 519 170,98	1,65
3 226 307,00	HUATAI SECURITIES CO LTD -H-	CNH	7 349 536,33	7 923 547,42	1,53
9 398 772,00	CHINA CONSTRUCTION BANK CORP -A-	CNH	7 657 872,68	7 616 224,56	1,47
3 019 855,00	PING AN BANK CO LTD -A-	CNH	7 745 902,71	6 881 994,29	1,33
162 288,00	HUNDSUN TECHNOLOGIES INC -A-	CNH	1 388 751,45	1 394 757,00	0,27
<b>Consumer Retail</b>			<b>83 346 278,17</b>	<b>89 619 330,19</b>	<b>17,30</b>
44 456,00	KWEICHOW MOUTAI CO LTD	CNH	9 543 872,96	12 602 457,88	2,43
1 110 461,00	MIDEA GROUP CO LTD	CNH	10 833 822,03	11 334 164,87	2,19
288 276,00	BYD CO LTD -A-	CNH	10 419 983,36	10 688 301,79	2,06
1 676 480,00	ZHONGJI INNOLIGHT CO LTD	CNH	8 640 482,49	9 852 769,36	1,90
308 883,00	WULIANGYE YIBIN CO LTD	CNH	10 037 460,26	9 510 584,78	1,84
868 047,00	WUXI LEAD INTELLIGENT EQUIPMENT CO LTD	CNH	7 148 570,93	8 927 133,55	1,72
270 460,00	CHINA INTERNATIONAL TRAVEL -A-	CNH	8 538 367,49	8 205 980,32	1,58
1 109 226,00	FUYAO GLASS INDUSTRY GROUP CO LTD -A-	CNH	6 752 303,05	7 230 704,76	1,40
1 412 952,00	QINGDAO HAIER CO LTD -A-	CNH	5 829 749,06	5 840 154,46	1,13
373 380,00	FOSHAN HAITIAN FLAVOURING -A-	CNH	5 601 666,54	5 427 078,42	1,05
<b>Health</b>			<b>52 923 390,08</b>	<b>49 206 236,12</b>	<b>9,50</b>
2 977 266,00	SHANGHAI PHARMACEUTICALS -A-	CNH	7 578 853,85	8 180 625,56	1,58
149 648,00	SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	CNH	7 641 628,94	7 880 229,51	1,52
2 064 839,00	BY-HEALTH CO LTD -A-	CNH	8 298 366,55	7 697 985,56	1,49
423 065,00	WUXI APPTTEC CO LTD -A-	CNH	8 347 681,75	6 934 164,90	1,34
381 346,00	YUNNAN BAIYAO GROUP CO LTD -A-	CNH	5 435 465,39	5 518 606,62	1,07
828 715,00	AIER EYE HOSPITAL GROUP CO -A-	CNH	5 696 452,06	4 845 194,19	0,93

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

## Eurizon Fund - Equity China A

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
262 920,00	CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD	CNH	5 987 563,88	4 530 150,97	0,87
516 128,00	JIANGSU HENGRUI MEDICINE -A-	CNH	3 937 377,66	3 619 278,81	0,70
<b>Energy</b>			<b>25 778 998,35</b>	<b>27 722 454,86</b>	<b>5,35</b>
1 005 770,00	LONGI GREEN ENERGY TECHNOLOGY CO LTD -A-	CNH	9 407 460,13	11 988 834,17	2,31
14 382 300,00	CHINA PETROLEUM & CHEMICAL CORP	CNH	8 542 297,52	8 408 998,90	1,62
261 822,00	SUNGROW POWER SUPPLY CO LTD -A-	CNH	4 737 047,31	5 278 793,46	1,02
88 600,00	WUXI SHANGJI AUTOMATION CO LTD -A-	CNH	3 092 193,39	2 045 828,33	0,40
<b>Raw materials</b>			<b>29 035 706,12</b>	<b>26 973 085,15</b>	<b>5,21</b>
693 013,00	WANHUA CHEMICAL GROUP CO LTD -A-	CNH	9 689 627,72	9 679 072,99	1,87
471 473,00	GANFENG LITHIUM CO LTD -A-	CNH	11 092 913,89	9 313 396,26	1,80
7 342 976,00	CHINA MOLYBDENUM CO LTD -A-	CNH	5 948 672,55	5 666 009,75	1,09
145 993,00	GUANGZHOU TINCI MATERIALS TECHNOLOGY CO LTD -A-	CNH	2 304 491,96	2 314 606,15	0,45
<b>Basic Goods</b>			<b>20 785 626,68</b>	<b>21 609 336,91</b>	<b>4,17</b>
177 200,00	SHANXI XINGHUACUN FEN WINE FACTORY CO LTD -A-	CNH	7 643 088,69	7 734 352,46	1,49
290 911,00	CHONGQING BREWERY CO LTD -A-	CNH	5 656 172,93	6 087 338,97	1,18
154 800,00	LUZHOU LAOJIAO CO LTD -A-	CNH	4 860 532,85	5 434 421,87	1,05
378 500,00	TONGWEI CO LTD -A-	CNH	2 625 832,21	2 353 223,61	0,45
<b>Computing and IT</b>			<b>16 132 064,51</b>	<b>17 521 462,03</b>	<b>3,38</b>
824 177,00	SHENZHEN INOVANCE TECHNOLOGY CO LTD	CNH	6 698 220,52	7 818 359,14	1,51
131 848,00	MAXSCEND MICROELECTRONICS CO LTD	CNH	5 998 431,86	5 958 358,14	1,15
2 496 900,00	WANGSU SCIENCE & TECHNOLOGY CO LTD -A-	CNH	1 906 968,20	2 309 927,12	0,44
29 900,00	NAURA TECHNOLOGY GROUP CO LTD -A-	CNH	1 528 443,93	1 434 817,63	0,28
<b>HONG KONG</b>			<b>33 759 757,52</b>	<b>38 273 602,36</b>	<b>7,39</b>
<b>Industries</b>			<b>9 470 050,06</b>	<b>11 885 008,09</b>	<b>2,29</b>
1 175 051,00	HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO -A-	CNH	6 515 009,42	8 774 481,97	1,69
476 300,00	CHERVON HOLDINGS LTD	HKD	2 955 040,64	3 110 526,12	0,60
<b>Basic Goods</b>			<b>10 149 901,87</b>	<b>11 169 399,74</b>	<b>2,16</b>
1 948 182,00	INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD -A-	CNH	10 149 901,87	11 169 399,74	2,16
<b>Consumer Retail</b>			<b>8 869 144,79</b>	<b>9 133 669,28</b>	<b>1,76</b>
3 629 133,00	CHINA JUSHI CO LTD -A-	CNH	8 869 144,79	9 133 669,28	1,76
<b>Multi-Utilities</b>			<b>5 270 660,80</b>	<b>6 085 525,25</b>	<b>1,18</b>
1 938 658,00	CHINA YANGTZE POWER CO LTD	CNH	5 270 660,80	6 085 525,25	1,18
<b>CAYMAN ISLANDS</b>			<b>10 939 255,63</b>	<b>10 772 760,78</b>	<b>2,08</b>
<b>Computing and IT</b>			<b>7 682 928,56</b>	<b>7 598 882,26</b>	<b>1,47</b>
524 600,00	ASM PACIFIC TECHNOLOGY LTD	HKD	5 370 690,09	4 985 088,85	0,96
147 135,00	NETEASE INC	HKD	2 312 238,47	2 613 793,41	0,51
<b>Consumer Retail</b>			<b>3 256 327,07</b>	<b>3 173 878,52</b>	<b>0,61</b>
194 602,00	BAIDU INC	HKD	3 256 327,07	3 173 878,52	0,61
<b>Total Portfolio</b>			<b>466 220 729,33</b>	<b>485 483 182,84</b>	<b>93,73</b>

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

## Eurizon Fund - Equity China A

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						<b>(2 658,58)</b>	<b>(1 290 596,01)</b>
USD SOFR 000538	USD	L	801 639,54	MORGAN STANLEY BANK AG	25/05/2023	(55,03)	102 211,49
USD SOFR 000858	USD	L	4 166 285,20	MORGAN STANLEY BANK AG	25/05/2023	(285,98)	(315 028,38)
USD SOFR 002129	USD	L	3 143 395,15	MORGAN STANLEY BANK AG	25/05/2023	(215,76)	10 850,99
USD SOFR 002371	USD	L	3 408 515,84	MORGAN STANLEY BANK AG	25/05/2023	(233,97)	(114 269,92)
USD SOFR 002709	USD	L	2 406 753,20	MORGAN STANLEY BANK AG	25/05/2023	(165,20)	(154 872,57)
USD SOFR 300017	USD	L	3 448 758,90	MORGAN STANLEY BANK AG	25/05/2023	(236,73)	6 900,48
USD SOFR 300274	USD	L	1 152 426,94	MORGAN STANLEY BANK AG	25/05/2023	(79,10)	(21 645,32)
USD SOFR 300433	USD	L	1 299 511,04	MORGAN STANLEY BANK AG	25/05/2023	(89,20)	(63 446,65)
USD SOFR 300450	USD	L	1 183 284,61	MORGAN STANLEY BANK AG	25/05/2023	(81,22)	(130 366,72)
USD SOFR 600019	USD	L	829 710,00	MORGAN STANLEY BANK AG	25/05/2023	(56,95)	17 236,70
USD SOFR 600036	USD	L	1 399 247,50	MORGAN STANLEY BANK AG	25/05/2023	(96,05)	(54 312,49)
USD SOFR 600519	USD	L	1 234 459,90	MORGAN STANLEY BANK AG	25/05/2023	(84,74)	(42 391,65)
USD SOFR 600570	USD	L	3 768 115,20	MORGAN STANLEY BANK AG	25/05/2023	(258,65)	(20 684,74)
USD SOFR 600882	USD	L	2 610 030,36	MORGAN STANLEY BANK AG	25/05/2023	(179,15)	(133 260,08)
USD SOFR 600882	USD	L	1 732 246,74	MORGAN STANLEY BANK AG	25/05/2023	(118,90)	(88 443,16)
USD SOFR 600882 CH	USD	L	419 769,00	MORGAN STANLEY BANK AG	25/05/2023	(28,81)	(21 432,10)
USD SOFR 600882 CH	USD	L	238 852,24	MORGAN STANLEY BANK AG	25/05/2023	—	(14 554,69)
USD SOFR 600882 CH	USD	L	1 444 096,00	MORGAN STANLEY BANK AG	25/05/2023	—	(33 628,29)
USD SOFR BD5CGB4	USD	L	135 579,64	MORGAN STANLEY BANK AG	17/05/2023	(9,30)	(2 546,51)
USD SOFR BD5CP17	USD	L	588 616,66	MORGAN STANLEY BANK AG	17/05/2023	(40,40)	(28 738,32)
USD SOFR BD5CP95	USD	L	504 029,07	MORGAN STANLEY BANK AG	17/05/2023	(34,60)	64 265,25
USD SOFR BD5CPG2	USD	L	1 298 734,30	MORGAN STANLEY BANK AG	17/05/2023	(89,14)	(98 202,15)
USD SOFR BD5LR63	USD	L	122 278,59	MORGAN STANLEY BANK AG	17/05/2023	(8,39)	(7 868,52)
USD SOFR BD6QWJ5	USD	L	903 378,44	MORGAN STANLEY BANK AG	17/05/2023	(62,01)	(99 528,45)
USD SOFR BP3R273	USD	L	1 385 063,13	MORGAN STANLEY BANK AG	17/05/2023	(95,08)	(53 761,92)
USD SOFR BP3R2Y0	USD	L	428 657,16	MORGAN STANLEY BANK AG	17/05/2023	(29,42)	8 905,08
USD SOFR BP3R6B5	USD	L	361 307,30	MORGAN STANLEY BANK AG	17/05/2023	(24,80)	(1 983,37)

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

## Eurizon Fund - Asian Equity Opportunities

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	98 624 567,81	
Banks	(Note 3)	31 671 701,18	
Other banks and broker accounts	(Notes 2, 3, 9)	281 000,00	
Unrealised profit on swap contracts	(Notes 2, 9)	616 341,33	
Other interest receivable		4 509,27	
Receivable on investments sold		594 487,15	
Receivable on subscriptions		63 171,91	
Other assets	(Note 10)	36 620,82	
<b>Total assets</b>		<b>131 892 399,47</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(15 021 512,60)	
Unrealised loss on swap contracts	(Notes 2, 9)	(445 659,17)	
Interest payable on swap contracts	(Notes 2, 9)	(4 485,39)	
Payable on investments purchased		(1 138 012,88)	
Payable on redemptions		(11 651,17)	
Other liabilities		(135 643,49)	
<b>Total liabilities</b>		<b>(16 756 964,70)</b>	
<b>Total net assets</b>		<b>115 135 434,77</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	95,72	445 689,528
Class Z Units	EUR	100,51	721 034,823

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

## Eurizon Fund - Asian Equity Opportunities

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 14 MAY 2021 (LAUNCH DATE) UNTIL 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>0,00</b>
Net income from investments	(Note 2)	408 053,18
Interest received on swap contracts	(Note 2)	56 402,87
Other income		24,92
<b>Total income</b>		<b>464 480,97</b>
Management fee	(Note 6)	(516 294,89)
Depositary fee	(Note 8)	(12 726,49)
Subscription tax	(Note 4)	(15 537,75)
Interest paid on swap contracts	(Note 2)	(145 572,49)
Other charges and taxes	(Notes 5, 8)	(91 017,16)
<b>Total expenses</b>		<b>(781 148,78)</b>
<b>Net investment income / (loss)</b>		<b>(316 667,81)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	459 256,72
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(3 374 016,18)
- foreign currencies	(Note 2)	35 252,70
- swap contracts	(Notes 2, 9)	170 682,16
<b>Net result of operations for the period</b>		<b>(3 025 492,41)</b>
Subscriptions for the period		127 145 615,04
Redemptions for the period		(8 984 687,86)
<b>Net assets at the end of the period</b>		<b>115 135 434,77</b>

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

## Eurizon Fund - Asian Equity Opportunities

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>101 998 583,99</b>	<b>98 624 567,81</b>	<b>85,66</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>100 375 575,05</b>	<b>96 560 228,67</b>	<b>83,87</b>
<b>Shares</b>			<b>100 375 575,05</b>	<b>96 560 228,67</b>	<b>83,87</b>
<b>CHINA</b>			<b>26 225 185,15</b>	<b>25 189 643,12</b>	<b>21,88</b>
<b>Finance</b>			<b>8 428 810,98</b>	<b>7 673 472,86</b>	<b>6,66</b>
238 000,00	CHINA MERCHANTS BANK CO LTD -H-	HKD	1 714 459,87	1 631 194,85	1,42
539 500,00	CITIC SECURITIES CO LTD -H-	HKD	1 168 854,37	1 249 894,12	1,08
1 925 000,00	CHINA CONSTRUCTION BANK CORP -H-	HKD	1 117 083,81	1 189 272,13	1,03
172 000,00	PING AN INSURANCE GROUP CO OF CHINA LTD -H-	HKD	1 255 615,86	1 088 992,60	0,94
1 700 000,00	POSTAL SAVINGS BANK OF CHINA CO LTD -H-	HKD	1 079 221,84	1 069 572,67	0,93
177 980,00	EAST MONEY INFORMATION CO LTD -A-	CNY	756 512,34	917 748,45	0,80
370 500,00	A-LIVING SERVICES CO LTD -H-	HKD	1 337 062,89	526 798,04	0,46
<b>Consumer Retail</b>			<b>5 780 348,96</b>	<b>5 888 999,74</b>	<b>5,12</b>
492 800,00	HAIER SMART HOME CO LTD	HKD	1 603 713,35	1 827 281,66	1,59
495 000,00	GREAT WALL MOTOR CO LTD -H-	HKD	1 677 473,04	1 506 577,93	1,31
42 300,00	CHINA INTERNATIONAL TRAVEL SERVICE CORP LTD -A-	CNY	1 458 260,04	1 289 609,69	1,12
214 300,00	ZHONGJI INNOLIGHT CO LTD -A-	CNY	1 040 902,53	1 265 530,46	1,10
<b>Industries</b>			<b>5 217 415,07</b>	<b>4 988 668,75</b>	<b>4,33</b>
75 400,00	SUNGROW POWER SUPPLY CO LTD -A-	CNY	1 447 329,09	1 527 532,19	1,33
468 758,00	CHINA JUSHI CO LTD	CNY	1 179 270,86	1 185 445,47	1,03
356 000,00	HAINAN MEILAN INTERNATIONAL AIRPORT CO LTD -H-	HKD	1 217 055,42	950 100,33	0,82
912 300,00	ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD	CNY	1 000 798,79	908 904,67	0,79
5 100,00	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD -A-	CNY	372 960,91	416 686,09	0,36
<b>Raw materials</b>			<b>3 818 309,31</b>	<b>3 440 450,51</b>	<b>2,99</b>
58 600,00	GANFENG LITHIUM CO LTD -A-	CNY	1 288 836,21	1 163 159,74	1,01
81 492,00	WANHUA CHEMICAL GROUP CO LTD -A-	CNY	1 247 309,08	1 143 662,42	0,99
1 462 093,00	CHINA MOLYBDENUM CO LTD	CNY	1 282 164,02	1 133 628,35	0,99
<b>Health</b>			<b>2 289 930,91</b>	<b>2 470 776,46</b>	<b>2,15</b>
89 498,00	YUNNAN BAIYAO GROUP CO LTD -A-	CNY	1 116 480,79	1 301 409,78	1,13
22 100,00	SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	CNY	1 173 450,12	1 169 366,68	1,02
<b>Computing and IT</b>			<b>525 888,16</b>	<b>566 202,87</b>	<b>0,49</b>
59 400,00	SHENZHEN INOVANCE TECHNOLOGY CO LTD	CNY	525 888,16	566 202,87	0,49
<b>Basic Goods</b>			<b>164 481,76</b>	<b>161 071,93</b>	<b>0,14</b>
20 700,00	SHANGHAI MILKGROUND FOOD TECH CO LTD -A-	CNY	164 481,76	161 071,93	0,14
<b>CAYMAN ISLANDS</b>			<b>23 233 143,08</b>	<b>19 323 770,88</b>	<b>16,78</b>
<b>Telecommunication</b>			<b>8 554 139,09</b>	<b>7 647 603,56</b>	<b>6,64</b>
114 100,00	TENCENT HOLDINGS LTD	HKD	6 669 738,19	5 880 330,63	5,11
57 550,00	JD.COM INC	HKD	1 884 400,90	1 767 272,93	1,53
<b>Consumer Retail</b>			<b>10 325 786,98</b>	<b>7 325 379,11</b>	<b>6,36</b>
305 200,00	ALIBABA GROUP HOLDING LTD	HKD	6 104 588,17	3 985 969,57	3,46
110 000,00	ANTA SPORTS PRODUCTS LTD	HKD	1 780 996,39	1 432 873,04	1,25
7 000,00	SEA LTD	USD	1 811 302,13	1 386 796,41	1,20
323 200,00	TONGCHENG-ELONG HOLDINGS LTD	HKD	628 900,29	519 740,09	0,45
<b>Basic Goods</b>			<b>2 292 463,63</b>	<b>2 353 184,79</b>	<b>2,04</b>
462 000,00	CHINA MENGNIU DAIRY CO LTD	HKD	2 292 463,63	2 353 184,79	2,04
<b>Health</b>			<b>1 478 104,12</b>	<b>1 193 315,11</b>	<b>1,04</b>
120 500,00	WUXI BIOLOGICS CAYMAN INC	HKD	1 478 104,12	1 193 315,11	1,04

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



## Eurizon Fund - Asian Equity Opportunities

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>582 649,26</b>	<b>804 288,31</b>	<b>0,70</b>
12 000,00	PARADE TECHNOLOGIES LTD	TWD	582 649,26	804 288,31	0,70
<b>TAIWAN</b>			<b>15 978 655,51</b>	<b>17 399 292,27</b>	<b>15,11</b>
<b>Computing and IT</b>			<b>10 737 330,20</b>	<b>11 788 708,37</b>	<b>10,24</b>
500 000,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	9 012 166,21	10 117 741,68	8,79
139 000,00	LANDMARK OPTOELECTRONICS CORP	TWD	925 665,35	866 999,07	0,75
23 000,00	WIWYNN CORP	TWD	799 498,64	803 967,62	0,70
<b>Industries</b>			<b>3 359 532,61</b>	<b>3 553 379,74</b>	<b>3,08</b>
183 000,00	DELTA ELECTRONICS INC	TWD	1 487 444,68	1 654 948,26	1,43
439 000,00	TAIWAN UNION TECHNOLOGY CORP	TWD	1 429 361,63	1 428 942,61	1,24
120 000,00	ALL RING TECH CO LTD	TWD	442 726,30	469 488,87	0,41
<b>Consumer Retail</b>			<b>1 049 026,34</b>	<b>1 162 850,81</b>	<b>1,01</b>
158 000,00	FENG TAY ENTERPRISE CO LTD	TWD	1 049 026,34	1 162 850,81	1,01
<b>Finance</b>			<b>832 766,36</b>	<b>894 353,35</b>	<b>0,78</b>
370 365,00	FUBON FINANCIAL HOLDING CO LTD	TWD	832 766,36	894 353,35	0,78
<b>SOUTH KOREA</b>			<b>15 488 566,86</b>	<b>15 233 035,90</b>	<b>13,23</b>
<b>Computing and IT</b>			<b>5 967 783,53</b>	<b>6 081 831,53</b>	<b>5,28</b>
86 677,00	SAMSUNG ELECTRONICS CO LTD	KRW	4 921 585,77	5 062 351,62	4,40
33 793,00	DOOSAN BOBCAT INC	KRW	1 046 197,76	1 019 479,91	0,88
<b>Consumer Retail</b>			<b>2 972 860,51</b>	<b>2 856 105,64</b>	<b>2,48</b>
7 763,00	HYUNDAI MOTOR CO	KRW	1 244 819,26	1 214 248,50	1,05
8 539,00	E-MART INC	KRW	1 024 040,04	954 925,31	0,83
11 192,00	KIA MOTORS CORP	KRW	704 001,21	686 931,83	0,60
<b>Telecommunication</b>			<b>2 789 773,22</b>	<b>2 663 339,98</b>	<b>2,31</b>
6 395,00	NAVER CORP	KRW	1 819 826,80	1 786 710,89	1,55
1 815,00	SAMSUNG SDI CO LTD	KRW	969 946,42	876 629,09	0,76
<b>Finance</b>			<b>2 095 573,17</b>	<b>2 026 710,68</b>	<b>1,76</b>
44 667,00	HANA FINANCIAL GROUP INC	KRW	1 472 718,57	1 405 614,05	1,22
15 115,00	KB FINANCIAL GROUP INC	KRW	622 854,60	621 096,63	0,54
<b>Industries</b>			<b>884 291,75</b>	<b>960 485,13</b>	<b>0,84</b>
54 311,00	KOH YOUNG TECHNOLOGY INC	KRW	884 291,75	960 485,13	0,84
<b>Raw materials</b>			<b>778 284,68</b>	<b>644 562,94</b>	<b>0,56</b>
3 098,00	POSCO	KRW	778 284,68	644 562,94	0,56
<b>HONG KONG</b>			<b>7 156 301,41</b>	<b>6 911 289,43</b>	<b>6,00</b>
<b>Finance</b>			<b>5 055 831,19</b>	<b>4 710 548,84</b>	<b>4,09</b>
277 600,00	AIA GROUP LTD	HKD	2 852 217,91	2 490 566,62	2,16
43 000,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	2 203 613,28	2 219 982,22	1,93
<b>Basic Goods</b>			<b>1 484 040,28</b>	<b>1 511 574,88</b>	<b>1,31</b>
220 000,00	CHINA RESOURCES BEER HOLDINGS CO LTD	HKD	1 484 040,28	1 511 574,88	1,31
<b>Industries</b>			<b>616 429,94</b>	<b>689 165,71</b>	<b>0,60</b>
99 400,00	CHERVON HOLDINGS LTD	HKD	616 429,94	689 165,71	0,60
<b>INDONESIA</b>			<b>5 138 343,79</b>	<b>5 018 508,81</b>	<b>4,36</b>
<b>Telecommunication</b>			<b>2 045 412,38</b>	<b>1 874 659,48</b>	<b>1,63</b>
5 489 300,00	TELEKOMUNIKASI INDONESIA PERSERO TBK PT	IDR	1 085 193,45	1 424 361,74	1,24
17 108 300,00	BUKALAPAK.COM PT TBK	IDR	960 218,93	450 297,74	0,39

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

## Eurizon Fund - Asian Equity Opportunities

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>1 573 273,24</b>	<b>1 711 402,56</b>	<b>1,49</b>
6 595 517,00	BANK RAKYAT INDONESIA PERSERO TBK PT	IDR	1 573 273,24	1 711 402,56	1,49
<b>Consumer Retail</b>			<b>1 519 658,17</b>	<b>1 432 446,77</b>	<b>1,24</b>
4 030 658,00	ASTRA INTERNATIONAL TBK PT	IDR	1 519 658,17	1 432 446,77	1,24
<b>THAILAND</b>			<b>2 364 562,81</b>	<b>2 352 956,65</b>	<b>2,05</b>
<b>Raw materials</b>			<b>1 208 272,10</b>	<b>1 228 559,18</b>	<b>1,07</b>
1 071 500,00	INDORAMA VENTURES PCL	THB	1 208 272,10	1 228 559,18	1,07
<b>Industries</b>			<b>1 156 290,71</b>	<b>1 124 397,47</b>	<b>0,98</b>
695 300,00	AIRPORTS OF THAILAND PCL	THB	1 156 290,71	1 124 397,47	0,98
<b>SINGAPORE</b>			<b>1 479 873,68</b>	<b>1 706 028,45</b>	<b>1,48</b>
<b>Finance</b>			<b>1 479 873,68</b>	<b>1 706 028,45</b>	<b>1,48</b>
498 400,00	CAPITALAND INVESTMENT LTD	SGD	921 744,49	1 135 033,06	0,98
32 400,00	UNITED OVERSEAS BANK LTD	SGD	558 129,19	570 995,39	0,50
<b>INDIA</b>			<b>1 342 028,41</b>	<b>1 470 405,19</b>	<b>1,28</b>
<b>Finance</b>			<b>1 342 028,41</b>	<b>1 470 405,19</b>	<b>1,28</b>
83 900,00	ICICI BANK LTD ADR	USD	1 342 028,41	1 470 405,19	1,28
<b>LUXEMBOURG</b>			<b>1 297 891,74</b>	<b>1 342 675,75</b>	<b>1,17</b>
<b>Consumer Retail</b>			<b>1 297 891,74</b>	<b>1 342 675,75</b>	<b>1,17</b>
756 900,00	SAMSONITE INTERNATIONAL SA	HKD	1 297 891,74	1 342 675,75	1,17
<b>BERMUDA</b>			<b>671 022,61</b>	<b>612 622,22</b>	<b>0,53</b>
<b>Finance</b>			<b>671 022,61</b>	<b>612 622,22</b>	<b>0,53</b>
262 500,00	KERRY PROPERTIES LTD	HKD	671 022,61	612 622,22	0,53
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>1 623 008,94</b>	<b>2 064 339,14</b>	<b>1,79</b>
<b>Shares</b>			<b>1 623 008,94</b>	<b>2 064 339,14</b>	<b>1,79</b>
<b>INDIA</b>			<b>1 623 008,94</b>	<b>2 064 339,14</b>	<b>1,79</b>
<b>Computing and IT</b>			<b>1 623 008,94</b>	<b>2 064 339,14</b>	<b>1,79</b>
92 100,00	INFOSYS LTD	USD	1 623 008,94	2 064 339,14	1,79
<b>Total Portfolio</b>			<b>101 998 583,99</b>	<b>98 624 567,81</b>	<b>85,66</b>

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

## Eurizon Fund - Asian Equity Opportunities

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						<b>(4 485,39)</b>	<b>170 682,16</b>
USD SOFR GCPL IN	USD	L	264 492,90	MORGAN STANLEY BANK AG	17/05/2023	(222,02)	5 589,40
USD SOFR HPCL IN	USD	L	321 213,60	MORGAN STANLEY BANK AG	17/05/2023	(269,64)	2 337,18
USD SOFR MSIL IN	USD	L	330 923,02	MORGAN STANLEY BANK AG	17/05/2023	(277,78)	12 013,06
USD SOFR NYKAA IN	USD	L	310 396,32	MORGAN STANLEY BANK AG	17/05/2023	(260,56)	(6 179,18)
USD SOFR NYKAA IN	USD	L	255 754,48	MORGAN STANLEY BANK AG	17/05/2023	(214,69)	2 402,91
USD SOFR 1003622D	USD	L	65 865,10	MORGAN STANLEY BANK AG	17/05/2023	(13,78)	49 151,99
USD SOFR 2881	USD	L	168 267,99	MORGAN STANLEY BANK AG	17/05/2023	(12,35)	2 391,95
USD SOFR 300059	USD	L	316 467,72	MORGAN STANLEY BANK AG	17/05/2023	(32,53)	(11 090,75)
USD SOFR 300124	USD	L	191 057,34	MORGAN STANLEY BANK AG	17/05/2023	(19,64)	(480,12)
USD SOFR 300308	USD	L	194 990,81	MORGAN STANLEY BANK AG	17/05/2023	(20,04)	5 072,43
USD SOFR 300750	USD	L	752 947,78	MORGAN STANLEY BANK AG	17/05/2023	(77,39)	(62 194,41)
USD SOFR 4966	USD	L	419 829,60	MORGAN STANLEY BANK AG	17/05/2023	(30,81)	30 350,19
USD SOFR 600882	USD	L	709 876,02	MORGAN STANLEY BANK AG	17/05/2023	(72,96)	(36 500,86)
USD SOFR 600882	USD	L	256 525,50	MORGAN STANLEY BANK AG	17/05/2023	(26,37)	(13 190,19)
USD SOFR 601888	USD	L	280 057,60	MORGAN STANLEY BANK AG	17/05/2023	(28,78)	(4 116,44)
USD SOFR 6099626	USD	L	1 750 783,41	MORGAN STANLEY BANK AG	17/05/2023	(366,32)	168 894,69
USD SOFR 6099626	USD	L	629 789,50	MORGAN STANLEY BANK AG	17/05/2023	(131,77)	(38 850,11)
USD SOFR 6099626	USD	L	255 999,32	MORGAN STANLEY BANK AG	17/05/2023	(53,56)	(17 436,30)
USD SOFR 6100476	USD	L	697 443,12	MORGAN STANLEY BANK AG	17/05/2023	(145,92)	64 299,29
USD SOFR 6100476	USD	L	255 178,36	MORGAN STANLEY BANK AG	17/05/2023	(53,39)	(17 433,09)
USD SOFR 6171900	USD	L	1 147 908,65	MORGAN STANLEY BANK AG	17/05/2023	(240,19)	(70 201,75)
USD SOFR 6171900	USD	L	187 695,00	MORGAN STANLEY BANK AG	17/05/2023	(39,27)	(9 015,74)
USD SOFR 6442327	USD	L	786 775,76	MORGAN STANLEY BANK AG	17/05/2023	(164,61)	71 603,57
USD SOFR 6442327	USD	L	187 921,44	MORGAN STANLEY BANK AG	17/05/2023	(39,32)	3 410,35
USD SOFR 6442327	USD	L	378 042,79	MORGAN STANLEY BANK AG	17/05/2023	(79,10)	2 399,24
USD SOFR 6633712	USD	L	1 034 908,35	MORGAN STANLEY BANK AG	17/05/2023	(216,54)	25 639,52
USD SOFR 6633712	USD	L	193 859,66	MORGAN STANLEY BANK AG	17/05/2023	(40,56)	(1 196,93)
USD SOFR 6633712	USD	L	369 662,86	MORGAN STANLEY BANK AG	17/05/2023	(77,34)	13 596,63
USD SOFR 6633712	USD	L	194 574,20	MORGAN STANLEY BANK AG	17/05/2023	(40,71)	7 143,02
USD SOFR APH	USD	L	629 360,61	MORGAN STANLEY BANK AG	17/05/2023	(131,68)	116 490,82
USD SOFR B1BDGY0	USD	L	919 213,55	MORGAN STANLEY BANK AG	17/05/2023	(192,32)	26 916,85
USD SOFR B1BDGY0	USD	L	282 215,36	MORGAN STANLEY BANK AG	17/05/2023	(59,04)	5 882,67
USD SOFR BGSQG47	USD	L	603 566,90	MORGAN STANLEY BANK AG	17/05/2023	(126,29)	(47 008,59)
USD SOFR BGSQG47	USD	L	320 668,92	MORGAN STANLEY BANK AG	17/05/2023	(67,10)	755,57
USD SOFR BHARTI	USD	L	264 542,02	MORGAN STANLEY BANK AG	17/05/2023	(55,35)	(5 085,35)
USD SOFR BRIT	USD	L	240 798,24	MORGAN STANLEY BANK AG	17/05/2023	(50,38)	(6 167,18)
USD SOFR BRIT	USD	L	195 265,98	MORGAN STANLEY BANK AG	17/05/2023	(40,85)	(4 672,01)
USD SOFR GCPL	USD	L	191 581,20	MORGAN STANLEY BANK AG	17/05/2023	(40,09)	(2 929,18)
USD SOFR HDFC	USD	L	424 284,30	MORGAN STANLEY BANK AG	17/05/2023	(88,77)	(29 890,68)
USD SOFR HPCL	USD	L	258 343,56	MORGAN STANLEY BANK AG	17/05/2023	(54,05)	(12 092,47)
USD SOFR MSIL	USD	L	188 232,66	MORGAN STANLEY BANK AG	17/05/2023	(39,38)	(5 186,48)
USD SOFR NYKAA	USD	L	1 114 532,40	MORGAN STANLEY BANK AG	17/05/2023	(233,19)	(41 576,16)
USD SOFR NYKAA	USD	L	186 187,30	MORGAN STANLEY BANK AG	17/05/2023	(38,96)	(3 165,20)

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

## Eurizon Fund - Equity Emerging Markets New Frontiers

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	74 701 092,34	
Banks	(Note 3)	749 657,58	
Receivable on investments sold		112 065,75	
Receivable on subscriptions		63 612,50	
Other assets	(Note 10)	82 875,64	
<b>Total assets</b>		<b>75 709 303,81</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(4 817,72)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(3 991,51)	
Payable on investments purchased		(114 326,54)	
Payable on redemptions		(96 143,65)	
Other liabilities		(99 475,48)	
<b>Total liabilities</b>		<b>(318 754,90)</b>	
<b>Total net assets</b>		<b>75 390 548,91</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	145,10	263 939,430
Class Z Units	EUR	183,94	201 654,607

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

## Eurizon Fund - Equity Emerging Markets New Frontiers

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>51 735 950,15</b>
Net income from investments	(Note 2)	1 726 053,65
Other income		67,83
<b>Total income</b>		<b>1 726 121,48</b>
Management fee	(Note 6)	(753 912,04)
Depositary fee	(Note 8)	(16 388,46)
Subscription tax	(Note 4)	(19 238,12)
Other charges and taxes	(Notes 5, 8)	(100 785,57)
<b>Total expenses</b>		<b>(890 324,19)</b>
<b>Net investment income / (loss)</b>		<b>835 797,29</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	2 469 810,93
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	12 360 610,92
- forward foreign exchange contracts	(Notes 2, 9)	(37 331,99)
- foreign currencies	(Note 2)	8 817,75
- future contracts	(Notes 2, 9)	(68 117,25)
<b>Net result of operations for the year</b>		<b>15 569 587,65</b>
Subscriptions for the year		55 462 875,77
Redemptions for the year		(47 377 864,66)
<b>Net assets at the end of the year</b>		<b>75 390 548,91</b>

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

## Eurizon Fund - Equity Emerging Markets New Frontiers

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>62 289 424,70</b>	<b>74 701 092,34</b>	<b>99,09</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>61 613 252,45</b>	<b>74 042 557,52</b>	<b>98,21</b>
<b>Shares</b>			<b>61 613 252,45</b>	<b>74 042 545,17</b>	<b>98,21</b>
<b>VIETNAM</b>			<b>18 998 551,29</b>	<b>23 770 115,03</b>	<b>31,53</b>
<b>Finance</b>			<b>10 008 199,02</b>	<b>13 118 222,90</b>	<b>17,40</b>
835 722,00	VINGROUP JSC	VND	3 026 742,56	3 066 629,27	4,07
368 950,00	MASAN GROUP CORP	VND	1 172 715,89	2 434 347,37	3,23
491 615,00	NO VA LAND INVESTMENT GROUP CORP	VND	1 078 924,55	1 726 177,46	2,29
437 872,00	BANK FOR FOREIGN TRADE OF VIETNAM JSC	VND	1 072 700,44	1 331 350,23	1,77
122 152,00	THAIHOLDINGS JSC	VND	888 449,11	1 305 567,33	1,73
640 132,00	VINCOM RETAIL JSC	VND	803 465,83	743 455,46	0,99
469 290,00	SAIGON THUONG TIN COMMERCIAL JSB	VND	297 518,97	570 388,52	0,76
118 800,00	PHAT DAT REAL ESTATE DEVELOPMENT CORP	VND	436 800,32	436 387,51	0,58
318 700,00	VIETNAM JOINT STOCK COMMERCIAL BANK FOR INDUSTRY AND TRADE	VND	390 564,61	416 870,04	0,55
233 858,00	BANK FOR INVESTMENT AND DEVELOPMENT OF VIETNAM JSC	VND	221 880,85	334 768,87	0,44
345 414,00	SAIGON - HANOI COMMERCIAL JOINT STOCK BANK	VND	277 265,41	297 210,21	0,39
247 737,00	HO CHI MINH CITY DEVELOPMENT JOINT STOCK COMMERCIAL BANK	VND	143 083,68	294 893,34	0,39
74 130,00	BAO VIET HOLDINGS	VND	198 086,80	160 177,29	0,21
<b>Consumer Retail</b>			<b>3 303 236,15</b>	<b>3 698 067,43</b>	<b>4,90</b>
933 121,00	VINHOMES JSC	VND	2 573 405,84	2 952 369,70	3,91
150 632,00	VIETJET AVIATION JSC	VND	729 830,31	745 697,73	0,99
<b>Industries</b>			<b>1 837 510,25</b>	<b>3 620 010,90</b>	<b>4,80</b>
1 977 606,00	HOA PHAT GROUP JSC	VND	1 759 524,26	3 540 598,46	4,70
55 700,00	VIETNAM RUBBER GROUP LTD	VND	77 985,99	79 412,44	0,10
<b>Basic Goods</b>			<b>3 276 312,89</b>	<b>2 600 208,14</b>	<b>3,45</b>
673 584,00	VIETNAM DAIRY PRODUCTS JSC	VND	2 778 506,70	2 245 558,79	2,98
60 870,00	SAIGON BEER ALCOHOL BEVERAGE CORP	VND	497 806,19	354 649,35	0,47
<b>Energy</b>			<b>360 025,17</b>	<b>404 440,57</b>	<b>0,54</b>
85 090,00	PETROVIETNAM GAS JSC	VND	278 647,22	315 843,92	0,42
42 600,00	VIETNAM NATIONAL PETROLEUM GROUP	VND	81 377,95	88 596,65	0,12
<b>Multi-Utilities</b>			<b>213 267,81</b>	<b>329 165,09</b>	<b>0,44</b>
487 480,00	PETROVIETNAM POWER CORP	VND	213 267,81	329 165,09	0,44
<b>MOROCCO</b>			<b>6 412 813,59</b>	<b>7 505 906,29</b>	<b>9,96</b>
<b>Finance</b>			<b>2 437 801,42</b>	<b>2 863 514,50</b>	<b>3,80</b>
39 347,00	ATTIJARIWABA BANK	MAD	1 546 165,30	1 820 821,20	2,42
32 523,00	BANK OF AFRICA	MAD	499 361,64	580 998,70	0,77
16 431,00	BANQUE CENTRALE POPULAIRE	MAD	376 788,91	438 651,63	0,58
50,00	WABA ASSURANCE	MAD	15 485,57	23 042,97	0,03
<b>Telecommunication</b>			<b>2 081 176,14</b>	<b>2 150 752,87</b>	<b>2,85</b>
162 310,00	MAROC TELECOM	MAD	2 081 176,14	2 150 752,87	2,85
<b>Industries</b>			<b>1 389 479,13</b>	<b>1 909 145,71</b>	<b>2,53</b>
6 615,00	LAFARGEHOLCIM MAROC SA	MAD	986 544,33	1 382 863,28	1,83
2 915,00	CIMENTS DU MAROC	MAD	402 934,80	526 282,43	0,70
<b>Basic Goods</b>			<b>397 962,94</b>	<b>470 026,42</b>	<b>0,63</b>
18 952,00	COSUMAR	MAD	397 962,94	470 026,42	0,63

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## Eurizon Fund - Equity Emerging Markets New Frontiers

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>105 197,27</b>	<b>110 974,94</b>	<b>0,15</b>
679,00	TOTAL MAROC SA	MAD	105 197,27	110 974,94	0,15
<b>Raw materials</b>			<b>1 196,69</b>	<b>1 491,85</b>	<b>0,00</b>
10,00	MANAGEM SA	MAD	1 196,69	1 491,85	0,00
<b>KAZAKHSTAN</b>			<b>4 229 550,42</b>	<b>6 631 546,12</b>	<b>8,80</b>
<b>Computing and IT</b>			<b>2 292 575,91</b>	<b>3 428 284,30</b>	<b>4,55</b>
33 609,00	KASPI.KZ JSC -GDR-	USD	2 292 575,91	3 428 284,30	4,55
<b>Raw materials</b>			<b>864 978,10</b>	<b>1 646 382,28</b>	<b>2,18</b>
50 946,00	NAC KAZATOMPROM JSC -GDR-	USD	864 978,10	1 646 382,28	2,18
<b>Finance</b>			<b>1 071 996,41</b>	<b>1 556 879,54</b>	<b>2,07</b>
107 302,00	HALYK SAVINGS BANK OF KAZAKHSTAN JSC -GDR- REG	USD	1 071 996,41	1 556 879,54	2,07
<b>ICELAND</b>			<b>4 610 059,24</b>	<b>4 785 732,00</b>	<b>6,35</b>
<b>Industries</b>			<b>2 778 759,00</b>	<b>2 740 871,25</b>	<b>3,64</b>
305 774,00	MAREL HF	ISK	1 833 440,71	1 810 578,15	2,40
156 615,00	MAREL HF	EUR	945 318,29	930 293,10	1,24
<b>Finance</b>			<b>1 105 753,89</b>	<b>1 397 231,86</b>	<b>1,85</b>
594 310,00	ARION BANKI HF -SDR-	SEK	543 092,73	773 477,69	1,03
287 949,00	ARION BANKI HF	ISK	311 969,02	371 634,34	0,49
294 878,00	ISLANDSBANKI HF	ISK	250 692,14	252 119,83	0,33
<b>Health</b>			<b>725 546,35</b>	<b>647 628,89</b>	<b>0,86</b>
113 872,00	OSSUR HF	DKK	725 546,35	647 628,89	0,86
<b>ROMANIA</b>			<b>3 414 535,35</b>	<b>4 573 147,86</b>	<b>6,07</b>
<b>Finance</b>			<b>1 923 102,87</b>	<b>2 691 046,91</b>	<b>3,57</b>
3 919 042,00	BANCA TRANSILVANIA SA	RON	1 427 993,87	2 043 167,28	2,71
181 141,00	BRD-GROUPE SOCIETE GENERALE SA	RON	495 109,00	647 879,63	0,86
<b>Energy</b>			<b>1 491 432,48</b>	<b>1 882 100,95</b>	<b>2,50</b>
10 264 489,00	OMV PETROM SA	RON	803 913,62	1 035 004,36	1,37
107 489,00	SOCIETATEA NATIONALA DE GAZE	RON	687 518,86	847 096,59	1,13
<b>SLOVENIA</b>			<b>2 977 616,65</b>	<b>4 470 316,90</b>	<b>5,93</b>
<b>Health</b>			<b>1 672 015,55</b>	<b>2 671 520,00</b>	<b>3,54</b>
22 640,00	KRKA DD NOVO MESTO	EUR	1 672 015,55	2 671 520,00	3,54
<b>Finance</b>			<b>1 193 358,28</b>	<b>1 715 373,30</b>	<b>2,28</b>
16 744,00	NOVA LJUBLJANSKA BANKA DD	EUR	884 211,15	1 275 892,80	1,70
7 185,00	ZAVAROVALNICA TRIGLAV DD	EUR	196 382,34	264 408,00	0,35
6 275,00	POZAVAROVALNICA SAVA DD	EUR	112 764,79	175 072,50	0,23
<b>Consumer Retail</b>			<b>112 242,82</b>	<b>83 423,60</b>	<b>0,11</b>
3 419,00	LUKA KOPER	EUR	112 242,82	83 423,60	0,11
<b>KENYA</b>			<b>3 637 227,89</b>	<b>4 427 967,58</b>	<b>5,87</b>
<b>Telecommunication</b>			<b>2 276 621,45</b>	<b>2 942 874,64</b>	<b>3,90</b>
9 978 179,00	SAFARICOM PLC	KES	2 276 621,45	2 942 874,64	3,90
<b>Finance</b>			<b>789 917,71</b>	<b>1 054 716,75</b>	<b>1,40</b>
2 476 725,00	EQUITY GROUP HOLDINGS LTD	KES	755 976,97	1 015 334,03	1,35
111 497,00	KCB GROUP LTD	KES	33 940,74	39 382,72	0,05
<b>Basic Goods</b>			<b>570 688,73</b>	<b>430 376,19</b>	<b>0,57</b>
335 626,00	EAST AFRICAN BREWERIES LTD	KES	570 688,73	430 376,19	0,57

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BAHRAIN</b>			<b>3 049 906,47</b>	<b>4 366 973,15</b>	<b>5,79</b>
<b>Finance</b>			<b>3 048 762,42</b>	<b>4 364 938,81</b>	<b>5,79</b>
5 396 729,00	AHLI UNITED BANK BSC	KWD	3 048 725,51	4 364 880,38	5,79
47,00	BBK BSC	BHD	36,91	58,43	0,00
<b>Telecommunication</b>			<b>1 144,05</b>	<b>2 034,34</b>	<b>0,00</b>
1 496,00	BAHRAIN TELECOMMUNICATIONS CO BSC	BHD	1 144,05	2 034,34	0,00
<b>NIGERIA</b>			<b>5 317 234,83</b>	<b>4 017 448,70</b>	<b>5,33</b>
<b>Finance</b>			<b>1 789 016,16</b>	<b>1 364 068,82</b>	<b>1,81</b>
10 885 771,00	ZENITH BANK PLC	NGN	654 567,52	581 865,26	0,77
10 079 797,00	GUARANTY TRUST HOLDING CO PLC	NGN	889 184,96	556 993,82	0,74
2 624 963,00	STANBIC IBTC HOLDINGS PLC	NGN	214 417,13	200 840,33	0,27
474 808,00	ACCESS BANK PLC	NGN	12 762,61	9 384,83	0,01
517 524,00	AFRICA PRUDENTIAL PLC	NGN	3 110,70	6 984,41	0,01
139 672,00	FBN HOLDINGS PLC	NGN	2 787,46	3 384,07	0,01
2 654 755,00	WAPIC INSURANCE PLC	NGN	10 279,04	3 159,64	0,00
85 129,00	UNITED BANK FOR AFRICA PLC	NGN	1 906,74	1 456,46	0,00
<b>Industries</b>			<b>987 396,95</b>	<b>919 615,02</b>	<b>1,22</b>
1 683 634,00	DANGOTE CEMENT PLC	NGN	987 396,95	919 615,02	1,22
<b>Basic Goods</b>			<b>1 651 232,94</b>	<b>798 952,01</b>	<b>1,06</b>
167 894,00	NESTLE NIGERIA PLC	NGN	612 519,96	555 404,69	0,74
2 198 104,00	NIGERIAN BREWERIES PLC	NGN	992 285,01	233 584,21	0,31
323 297,00	UNILEVER NIGERIA PLC	NGN	46 427,97	9 963,11	0,01
<b>Telecommunication</b>			<b>516 489,98</b>	<b>664 456,81</b>	<b>0,88</b>
1 586 994,00	MTN NIGERIA COMMUNICATIONS PLC	NGN	516 489,98	664 456,81	0,88
<b>Energy</b>			<b>373 098,80</b>	<b>270 356,04</b>	<b>0,36</b>
195 703,00	SEPLAT PETROLEUM DEVELOPMENT CO PLC	NGN	373 098,80	270 356,04	0,36
<b>BANGLADESH</b>			<b>3 907 603,50</b>	<b>4 001 233,48</b>	<b>5,31</b>
<b>Health</b>			<b>1 874 638,09</b>	<b>1 981 716,47</b>	<b>2,63</b>
783 925,00	SQUARE PHARMACEUTICALS LTD	BDT	1 674 948,12	1 716 136,09	2,28
17 944,00	RENATA LTD	BDT	189 696,84	239 684,32	0,32
12 813,00	BEXIMCO PHARMACEUTICALS LTD	BDT	9 993,13	25 896,06	0,03
<b>Telecommunication</b>			<b>811 033,52</b>	<b>823 989,96</b>	<b>1,09</b>
197 644,00	GRAMEENPHONE LTD	BDT	667 397,17	708 159,39	0,94
325 700,00	ROBI AXIATA LTD	BDT	143 636,35	115 830,57	0,15
<b>Consumer Retail</b>			<b>466 441,23</b>	<b>437 745,50</b>	<b>0,58</b>
277 168,00	BANGLADESH EXPORT IMPORT CO LTD	BDT	466 441,23	437 745,50	0,58
<b>Basic Goods</b>			<b>296 804,58</b>	<b>338 386,95</b>	<b>0,45</b>
51 102,00	BRITISH AMERICAN TOBACCO BANGLADESH CO LTD	BDT	296 804,58	338 386,95	0,45
<b>Finance</b>			<b>183 306,39</b>	<b>184 322,24</b>	<b>0,25</b>
326 182,00	BRAC BANK LTD	BDT	182 249,03	183 196,22	0,25
3 263,00	ISLAMI BANK BANGLADESH LTD	BDT	1 005,66	1 083,52	0,00
192,00	PRIME BANK LTD	BDT	51,70	42,50	0,00
<b>Multi-Utilities</b>			<b>173 446,85</b>	<b>145 510,23</b>	<b>0,19</b>
56 641,00	UNITED POWER GENERATION AND DISTRIBUTION CO LTD	BDT	168 484,30	142 804,53	0,19
7 071,00	DHAKA ELECTRIC SUPPLY CO LTD	BDT	4 933,23	2 674,13	0,00
50,00	POWER GRID CO OF BANGLADESH LTD	BDT	29,32	31,57	0,00
<b>Industries</b>			<b>101 845,47</b>	<b>89 510,98</b>	<b>0,12</b>
117 547,00	LAFARGEHOLCIM BANGLADESH LTD	BDT	101 845,47	89 510,98	0,12

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>87,37</b>	<b>51,15</b>	<b>0,00</b>
136,00	TITAS GAS TRANSMISSION & DISTRIBUTION CO LTD	BDT	87,37	51,15	0,00
<b>MAURITIUS</b>			<b>1 377 134,04</b>	<b>1 577 039,60</b>	<b>2,09</b>
<b>Finance</b>			<b>1 377 134,04</b>	<b>1 577 039,60</b>	<b>2,09</b>
220 538,00	MCB GROUP LTD	MUR	1 216 201,91	1 408 224,68	1,87
306 906,00	LIGHTHOUSE CAPITAL LTD	ZAR	141 371,75	152 187,24	0,20
193 319,00	SBM HOLDINGS LTD	MUR	19 560,38	16 627,68	0,02
<b>OMAN</b>			<b>746 399,02</b>	<b>978 711,42</b>	<b>1,30</b>
<b>Finance</b>			<b>712 792,56</b>	<b>943 249,99</b>	<b>1,25</b>
832 805,00	BANK MUSCAT SAOG	OMR	708 283,75	939 664,44	1,25
6 200,00	NATIONAL BANK OF OMAN SAOG	OMR	3 233,68	2 775,56	0,00
2 837,00	BANK DHOFAR SAOG	OMR	1 275,13	809,99	0,00
<b>Telecommunication</b>			<b>33 606,46</b>	<b>35 461,43</b>	<b>0,05</b>
20 646,00	OMAN TELECOMMUNICATIONS CO SAOG	OMR	33 606,46	35 461,43	0,05
<b>CROATIA</b>			<b>530 627,52</b>	<b>560 958,65</b>	<b>0,74</b>
<b>Telecommunication</b>			<b>530 580,99</b>	<b>560 903,45</b>	<b>0,74</b>
22 731,00	HRVATSKI TELEKOM DD	HRK	530 580,99	560 903,45	0,74
<b>Basic Goods</b>			<b>46,53</b>	<b>55,20</b>	<b>0,00</b>
1,00	ADRIJSKA GRUPA DD -PREF-	HRK	46,53	55,20	0,00
<b>LITHUANIA</b>			<b>383 867,67</b>	<b>488 956,43</b>	<b>0,65</b>
<b>Finance</b>			<b>195 491,21</b>	<b>295 475,75</b>	<b>0,39</b>
388 273,00	SIAULIU BANKAS AB	EUR	195 491,21	295 475,75	0,39
<b>Multi-Utilities</b>			<b>161 844,49</b>	<b>160 755,00</b>	<b>0,21</b>
7 655,00	AB IGNITIS GRUPE	EUR	161 844,49	160 755,00	0,21
<b>Telecommunication</b>			<b>26 531,97</b>	<b>32 725,68</b>	<b>0,05</b>
16 042,00	TELIA LIETUVA AB	EUR	26 531,97	32 725,68	0,05
<b>ESTONIA</b>			<b>406 156,69</b>	<b>386 377,60</b>	<b>0,51</b>
<b>Industries</b>			<b>257 058,41</b>	<b>195 275,25</b>	<b>0,26</b>
330 975,00	TALLINK GRUPP AS	EUR	257 058,41	195 275,25	0,26
<b>Finance</b>			<b>107 750,97</b>	<b>149 472,00</b>	<b>0,20</b>
3 460,00	LHV GROUP AS	EUR	107 750,97	149 472,00	0,20
<b>Consumer Retail</b>			<b>41 347,31</b>	<b>41 630,35</b>	<b>0,05</b>
22 406,00	TALLINNA SADAM AS	EUR	41 347,31	41 630,35	0,05
<b>SOUTH KOREA</b>			<b>302 852,60</b>	<b>314 661,52</b>	<b>0,42</b>
<b>Computing and IT</b>			<b>302 852,60</b>	<b>314 661,52</b>	<b>0,42</b>
217,00	SAMSUNG ELECTRONICS CO LTD -S-	USD	302 852,60	314 661,52	0,42
<b>SRI LANKA</b>			<b>258 206,30</b>	<b>248 953,51</b>	<b>0,33</b>
<b>Consumer Retail</b>			<b>115 444,15</b>	<b>181 464,53</b>	<b>0,24</b>
111 592,00	EXPOLANKA HOLDINGS PLC	LKR	115 444,15	181 464,53	0,24
<b>Finance</b>			<b>142 762,15</b>	<b>67 488,98</b>	<b>0,09</b>
196 508,00	COMMERCIAL BANK OF CEYLON PLC	LKR	142 762,15	67 488,98	0,09

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<b>JORDAN</b>			<b>233 779,09</b>	<b>238 462,08</b>	<b>0,32</b>
<b>Finance</b>			<b>233 779,09</b>	<b>238 462,08</b>	<b>0,32</b>
40 392,00	ARAB BANK PLC	JOD	233 779,09	238 462,08	0,32
<b>QATAR</b>			<b>224 162,63</b>	<b>229 214,24</b>	<b>0,30</b>
<b>Finance</b>			<b>224 162,63</b>	<b>229 214,24</b>	<b>0,30</b>
47 241,00	QATAR NATIONAL BANK QPSC	QAR	224 162,63	229 214,24	0,30
<b>SERBIA</b>			<b>287 350,70</b>	<b>227 059,73</b>	<b>0,30</b>
<b>Energy</b>			<b>199 069,64</b>	<b>146 247,66</b>	<b>0,19</b>
27 734,00	NIS AD NOVI SAD	RSD	199 069,64	146 247,66	0,19
<b>Industries</b>			<b>88 281,06</b>	<b>80 812,07</b>	<b>0,11</b>
8 291,00	AERODROM NIKOLA TESLA AD BEOGRAD	RSD	88 281,06	80 812,07	0,11
<b>UNITED STATES</b>			<b>96 725,81</b>	<b>98 195,20</b>	<b>0,13</b>
<b>Industries</b>			<b>96 725,81</b>	<b>98 195,20</b>	<b>0,13</b>
5 092,00	BLOOM ENERGY CORP -A-	USD	96 725,81	98 195,20	0,13
<b>RUSSIA</b>			<b>71 476,98</b>	<b>70 346,63</b>	<b>0,09</b>
<b>Raw materials</b>			<b>71 476,98</b>	<b>70 346,63</b>	<b>0,09</b>
1 880,00	SEVERSTAL PAO -GDR- REG	USD	35 953,21	35 609,58	0,05
1 288,00	MMC NORILSK NICKEL PJSC -ADR-	USD	35 523,77	34 737,05	0,04
<b>JERSEY</b>			<b>36 775,10</b>	<b>31 506,53</b>	<b>0,04</b>
<b>Raw materials</b>			<b>36 775,10</b>	<b>31 506,53</b>	<b>0,04</b>
2 017,00	POLYMETAL INTERNATIONAL PLC	GBP	36 775,10	31 506,53	0,04
<b>TOGO</b>			<b>90 705,74</b>	<b>29 878,25</b>	<b>0,04</b>
<b>Finance</b>			<b>90 705,74</b>	<b>29 878,25</b>	<b>0,04</b>
1 615 886,00	ECOBANK TRANSNATIONAL INC	NGN	90 705,74	29 878,25	0,04
<b>CYPRUS</b>			<b>11 003,59</b>	<b>10 086,19</b>	<b>0,01</b>
<b>Basic Goods</b>			<b>11 003,59</b>	<b>10 086,19</b>	<b>0,01</b>
3 475,00	AGROTON PUBLIC LTD	PLN	2 564,38	5 155,60	0,01
827,00	MHP SE -GDR-	USD	8 439,21	4 930,59	0,00
<b>TUNISIA</b>			<b>929,74</b>	<b>1 750,48</b>	<b>0,00</b>
<b>Finance</b>			<b>929,74</b>	<b>1 750,48</b>	<b>0,00</b>
56,00	BANQUE INTERNATIONALE ARABE DE TUNISIE	TND	929,74	1 014,70	0,00
437,00	BANQUE DE TUNISIE	TND	0,00	735,78	0,00
<b>Rights</b>			<b>0,00</b>	<b>12,35</b>	<b>0,00</b>
<b>TUNISIA</b>			<b>0,00</b>	<b>12,35</b>	<b>0,00</b>
<b>Finance</b>			<b>0,00</b>	<b>12,35</b>	<b>0,00</b>
14,00	BANQUE INTERNATIONALE ARABE DE TUNISIE 29/06/2050	TND	0,00	12,04	0,00
1,00	BANQUE DE TUNISIE 04/05/2048	TND	0,00	0,31	0,00

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

## Eurizon Fund - Equity Emerging Markets New Frontiers

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>676 172,25</b>	<b>658 534,82</b>	<b>0,88</b>
<b>UCI Units</b>			<b>676 172,25</b>	<b>658 534,82</b>	<b>0,88</b>
<b>LUXEMBOURG</b>			<b>676 172,25</b>	<b>658 534,82</b>	<b>0,88</b>
<b>Finance</b>			<b>676 172,25</b>	<b>658 534,82</b>	<b>0,88</b>
786 968,00	XTRACKERS MSCI PAKISTAN SWAP UCITS ETF	EUR	676 172,25	658 534,82	0,88
<b>Total Portfolio</b>			<b>62 289 424,70</b>	<b>74 701 092,34</b>	<b>99,09</b>

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

## Eurizon Fund - Equity Emerging Markets New Frontiers

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### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>(3 991,51)</b>
<b>Unrealised loss on forward foreign exchange contracts</b>			<b>(3 991,51)</b>
24/02/2022	750 000,00 USD	662 836,36 EUR	(3 991,51)

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

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## Eurizon Fund - Sustainable Global Equity

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	776 487 139,81	
Banks	(Note 3)	13 345 551,07	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 978 158,76	
Unrealised profit on future contracts	(Notes 2, 9)	1 758 044,14	
Receivable on investments sold		1 682,39	
Receivable on subscriptions		596 452,47	
Other assets	(Note 10)	277 092,80	
<b>Total assets</b>		<b>796 444 121,44</b>	
<b>Liabilities</b>			
Amounts due to brokers	(Notes 2, 9)	(404 944,25)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 424 874,63)	
Payable on investments purchased		(249 999,97)	
Payable on redemptions		(2 000 992,71)	
Other liabilities		(846 905,75)	
<b>Total liabilities</b>		<b>(4 927 717,31)</b>	
<b>Total net assets</b>		<b>791 516 404,13</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class A Units	EUR	143,73	48 352,430
Class R Units	EUR	145,88	1 754 205,688
Class X Units	EUR	139,00	58 281,177
Class Z Units	EUR	155,90	3 339 029,985

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

## Eurizon Fund - Sustainable Global Equity

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>555 436 594,86</b>
Net income from investments	(Note 2)	8 493 110,21
Other income	(Note 6)	27 688,08
<b>Total income</b>		<b>8 520 798,29</b>
Management fee	(Note 6)	(6 089 032,09)
Depositary fee	(Note 8)	(171 620,48)
Subscription tax	(Note 4)	(146 001,85)
Other charges and taxes	(Notes 5, 8)	(974 606,60)
<b>Total expenses</b>		<b>(7 381 261,02)</b>
<b>Net investment income / (loss)</b>		<b>1 139 537,27</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	10 141 998,18
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	119 197 687,11
- forward foreign exchange contracts	(Notes 2, 9)	1 050 843,16
- foreign currencies	(Note 2)	5 340,26
- future contracts	(Notes 2, 9)	1 472 244,60
<b>Net result of operations for the year</b>		<b>133 007 650,58</b>
Subscriptions for the year		273 578 613,23
Redemptions for the year		(170 506 454,54)
<b>Net assets at the end of the year</b>		<b>791 516 404,13</b>

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

## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>620 658 862,86</b>	<b>776 487 139,81</b>	<b>98,10</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>582 109 960,62</b>	<b>738 015 414,05</b>	<b>93,24</b>
<b>Shares</b>			<b>567 415 884,59</b>	<b>723 327 917,30</b>	<b>91,38</b>
<b>UNITED STATES</b>			<b>341 335 750,20</b>	<b>456 301 526,56</b>	<b>57,65</b>
<b>Computing and IT</b>			<b>102 116 898,40</b>	<b>143 638 807,07</b>	<b>18,15</b>
146 189,00	MICROSOFT CORP	USD	31 134 421,92	43 234 519,74	5,46
89 512,00	NVIDIA CORP	USD	9 915 594,93	23 150 176,23	2,92
33 022,00	ADOBE INC	USD	12 807 190,03	16 466 285,31	2,08
102 980,00	APPLE INC	USD	10 732 539,50	16 079 988,42	2,03
60 912,00	AUTODESK INC	USD	15 157 339,25	15 061 422,13	1,90
17 457,00	INTUIT INC	USD	4 954 888,75	9 873 983,59	1,25
40 820,00	QUALCOMM INC	USD	4 775 492,61	6 564 153,29	0,83
114 764,00	INTEL CORP	USD	5 036 889,01	5 197 280,48	0,66
37 139,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	2 516 175,20	2 897 443,58	0,37
13 475,00	ANALOG DEVICES INC	USD	1 599 272,70	2 082 748,24	0,26
19 779,00	CITRIX SYSTEMS INC	USD	1 955 711,66	1 645 177,67	0,21
13 598,00	VMWARE INC -A-	USD	1 531 382,84	1 385 628,39	0,18
<b>Health</b>			<b>64 540 783,86</b>	<b>84 574 442,19</b>	<b>10,68</b>
39 574,00	ZOETIS INC	USD	5 994 482,77	8 492 125,79	1,07
30 390,00	ELI LILLY & CO	USD	3 414 540,47	7 381 575,57	0,93
19 176,00	DANAHER CORP	USD	3 840 830,22	5 547 922,28	0,70
143 885,00	BOSTON SCIENTIFIC CORP	USD	4 267 480,60	5 374 812,01	0,68
46 691,00	EDWARDS LIFESCIENCES CORP	USD	3 268 102,08	5 319 047,18	0,67
73 182,00	MERCK & CO INC	USD	5 076 813,28	4 931 999,45	0,62
39 453,00	ABBVIE INC	USD	3 375 687,32	4 697 447,62	0,59
14 719,00	INTUITIVE SURGICAL INC	USD	2 872 593,94	4 650 490,61	0,59
8 040,00	DEXCOM INC	USD	2 280 812,11	3 796 235,49	0,48
18 710,00	VERTEX PHARMACEUTICALS INC	USD	3 375 621,48	3 613 011,74	0,46
6 356,00	REGENERON PHARMACEUTICALS INC	USD	3 083 698,28	3 529 671,16	0,45
17 609,00	AMGEN INC	USD	3 259 316,06	3 483 554,03	0,44
61 700,00	BRISTOL-MYERS SQUIBB CO	USD	3 243 757,64	3 382 866,59	0,43
26 263,00	ABBOTT LABORATORIES	USD	2 326 328,45	3 250 312,59	0,41
13 951,00	BECTON DICKINSON & CO	USD	2 905 749,30	3 085 119,85	0,39
42 255,00	GILEAD SCIENCES INC	USD	2 532 062,93	2 697 974,20	0,34
32 573,00	BAXTER INTERNATIONAL INC	USD	2 245 679,91	2 458 729,31	0,31
10 412,00	RESMED INC	USD	1 880 912,69	2 384 908,89	0,30
28 975,00	HOLOGIC INC	USD	1 152 793,18	1 950 691,62	0,25
6 070,00	ABIOMED INC	USD	1 382 640,84	1 917 131,91	0,24
4 920,00	TELEFLEX INC	USD	1 396 425,25	1 421 141,38	0,18
4 556,00	BIOGEN INC	USD	1 072 475,91	961 199,24	0,12
1 813,00	SEAGEN INC	USD	291 979,15	246 473,68	0,03
<b>Consumer Retail</b>			<b>54 656 238,60</b>	<b>65 995 462,93</b>	<b>8,34</b>
119 138,00	PROCTER & GAMBLE CO	USD	13 421 149,87	17 137 353,63	2,17
84 019,00	MOHAWK INDUSTRIES INC	USD	11 968 198,62	13 459 888,29	1,70
105 634,00	AUTOLIV INC	USD	7 204 094,37	9 605 710,93	1,21
41 910,00	ETSY INC	USD	10 499 940,21	8 068 745,62	1,02
26 602,00	UNITED RENTALS INC	USD	4 544 650,70	7 773 109,94	0,98
71 806,00	COLGATE-PALMOLIVE CO	USD	4 492 332,97	5 388 608,39	0,68
3 557,00	TESLA INC	USD	1 283 383,51	3 305 458,43	0,42
14 040,00	HASBRO INC	USD	1 242 488,35	1 256 587,70	0,16
<b>Finance</b>			<b>48 964 319,50</b>	<b>56 090 855,89</b>	<b>7,09</b>
87 825,00	CAPITAL ONE FINANCIAL CORP	USD	10 377 361,69	11 205 181,32	1,42
200 352,00	CITIGROUP INC	USD	11 316 844,54	10 639 518,18	1,35

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

## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
51 390,00	JPMORGAN CHASE & CO	USD	4 881 150,53	7 155 828,69	0,90
7 599,00	EQUINIX INC	USD	4 875 999,83	5 652 074,96	0,71
38 191,00	BOSTON PROPERTIES INC	USD	3 436 061,82	3 868 132,60	0,49
17 952,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	3 125 326,75	3 519 678,90	0,45
76 004,00	VENTAS INC	USD	2 771 996,20	3 416 571,74	0,43
91 999,00	WEYERHAEUSER CO	USD	2 522 618,01	3 331 445,39	0,42
25 325,00	WELLTOWER INC	USD	1 840 904,03	1 910 064,85	0,24
9 972,00	SUN COMMUNITIES INC	USD	1 654 390,12	1 841 207,64	0,23
15 774,00	DISCOVER FINANCIAL SERVICES	USD	932 458,91	1 602 922,85	0,20
33 003,00	SYNCHRONY FINANCIAL	USD	753 587,59	1 346 297,51	0,17
1 517,00	MASTERCARD INC -A-	USD	385 362,33	479 325,15	0,06
9 042,00	HUNTINGTON BANCSHARES INC	USD	90 257,15	122 606,11	0,02
<b>Industries</b>			<b>22 996 902,94</b>	<b>36 304 006,29</b>	<b>4,59</b>
91 888,00	WASTE MANAGEMENT INC	USD	9 045 973,37	13 485 851,87	1,70
34 923,00	DEERE & CO	USD	7 144 753,44	10 530 030,11	1,33
50 647,00	XYLEM INC	USD	2 919 155,56	5 340 828,04	0,68
45 628,00	OWENS CORNING	USD	2 305 824,80	3 631 142,24	0,46
41 281,00	TRIMBLE INC	USD	1 361 589,94	3 165 046,80	0,40
4 181,00	HYSTER-YALE MATERIALS HANDLING INC	USD	219 605,83	151 107,23	0,02
<b>Telecommunication</b>			<b>14 412 151,63</b>	<b>26 078 970,58</b>	<b>3,29</b>
10 237,00	ALPHABET INC -A-	USD	14 412 151,63	26 078 970,58	3,29
<b>Raw materials</b>			<b>15 855 881,11</b>	<b>24 225 184,08</b>	<b>3,06</b>
34 103,00	SHERWIN-WILLIAMS CO	USD	5 639 925,91	10 560 776,69	1,34
142 979,00	MOSAIC CO	USD	3 319 167,35	4 939 892,90	0,62
29 739,00	PPG INDUSTRIES INC	USD	3 032 325,13	4 509 492,04	0,57
102 029,00	INTERNATIONAL PAPER CO	USD	3 864 462,72	4 215 022,45	0,53
<b>Energy</b>			<b>6 055 727,95</b>	<b>6 658 390,34</b>	<b>0,84</b>
102 585,00	ESSENTIAL UTILITIES INC	USD	4 080 851,40	4 843 290,47	0,61
9 069,00	ENPHASE ENERGY INC	USD	1 427 153,64	1 458 919,49	0,19
10 716,00	SUNRUN INC	USD	497 848,40	323 213,93	0,04
1 328,00	PLUG POWER INC	USD	49 874,51	32 966,45	0,00
<b>Multi-Utilities</b>			<b>6 226 356,22</b>	<b>6 630 987,96</b>	<b>0,84</b>
83 652,00	CONSOLIDATED EDISON INC	USD	5 972 578,01	6 276 108,24	0,79
6 987,00	EXELON CORP	USD	253 778,21	354 879,72	0,05
<b>Basic Goods</b>			<b>5 510 489,99</b>	<b>6 104 419,23</b>	<b>0,77</b>
37 557,00	KIMBERLY-CLARK CORP	USD	4 403 265,64	4 720 056,00	0,60
15 359,00	CHURCH & DWIGHT CO INC	USD	1 107 224,35	1 384 363,23	0,17
<b>JAPAN</b>			<b>46 348 667,59</b>	<b>49 557 855,53</b>	<b>6,26</b>
<b>Industries</b>			<b>13 287 825,64</b>	<b>14 523 595,53</b>	<b>1,83</b>
155 900,00	KOMATSU LTD	JPY	3 228 498,99	3 206 590,82	0,41
19 700,00	CENTRAL JAPAN RAILWAY CO	JPY	2 644 605,91	2 308 413,31	0,29
40 600,00	HAMAMATSU PHOTONICS KK	JPY	1 833 492,66	2 275 634,68	0,29
43 500,00	FUJI ELECTRIC CO LTD	JPY	1 284 686,73	2 086 072,27	0,26
67 500,00	LIXIL GROUP CORP	JPY	1 337 505,08	1 579 845,81	0,20
68 900,00	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	1 339 783,35	1 399 000,95	0,18
7 500,00	OMRON CORP	JPY	554 781,05	656 336,16	0,08
13 900,00	WEST JAPAN RAILWAY CO	JPY	551 463,54	510 552,41	0,06
14 500,00	KEISEI ELECTRIC RAILWAY CO LTD	JPY	381 202,97	344 356,94	0,04
9 900,00	YOKOGAWA ELECTRIC CORP	JPY	131 805,36	156 792,18	0,02
<b>Consumer Retail</b>			<b>11 572 778,50</b>	<b>11 853 526,48</b>	<b>1,50</b>
243 300,00	SEKISUI HOUSE LTD	JPY	3 648 162,15	4 587 157,47	0,58
62 300,00	SECOM CO LTD	JPY	3 876 320,50	3 799 249,39	0,48

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## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
127 600,00	STANLEY ELECTRIC CO LTD	JPY	3 101 895,78	2 805 257,87	0,36
14 400,00	KAO CORP	JPY	946 400,07	661 861,75	0,08
<b>Health</b>			<b>8 192 843,89</b>	<b>9 502 031,72</b>	<b>1,20</b>
97 800,00	TERUMO CORP	JPY	3 201 683,35	3 629 573,32	0,46
48 100,00	SHIONOGI & CO LTD	JPY	2 331 231,66	2 984 344,10	0,38
9 600,00	SYSMEX CORP	JPY	816 820,32	1 139 940,22	0,14
48 800,00	ONO PHARMACEUTICAL CO LTD	JPY	925 379,60	1 064 286,31	0,14
26 200,00	ASAHI INTECC CO LTD	JPY	689 224,29	494 372,71	0,06
3 800,00	EISAI CO LTD	JPY	228 504,67	189 515,06	0,02
<b>Telecommunication</b>			<b>5 344 568,41</b>	<b>5 650 647,31</b>	<b>0,71</b>
220 100,00	KDDI CORP	JPY	5 344 568,41	5 650 647,31	0,71
<b>Finance</b>			<b>4 298 728,06</b>	<b>4 683 625,98</b>	<b>0,59</b>
1 370 900,00	RESONA HOLDINGS INC	JPY	4 298 728,06	4 683 625,98	0,59
<b>Energy</b>			<b>3 595 007,66</b>	<b>3 297 709,90</b>	<b>0,42</b>
1 003 600,00	JXTG HOLDINGS INC	JPY	3 595 007,66	3 297 709,90	0,42
<b>Computing and IT</b>			<b>56 915,43</b>	<b>46 718,61</b>	<b>0,01</b>
700,00	ORACLE CORP JAPAN	JPY	56 915,43	46 718,61	0,01
<b>UNITED KINGDOM</b>			<b>33 761 362,09</b>	<b>37 571 723,26</b>	<b>4,75</b>
<b>Consumer Retail</b>			<b>18 356 264,69</b>	<b>19 611 011,54</b>	<b>2,48</b>
183 904,00	UNILEVER PLC	GBP	9 231 910,36	8 642 103,97	1,09
1 426 453,00	KINGFISHER PLC	GBP	4 458 837,82	5 747 589,31	0,73
91 808,00	BERKELEY GROUP HOLDINGS PLC	GBP	4 665 516,51	5 221 318,26	0,66
<b>Finance</b>			<b>6 714 730,39</b>	<b>7 485 613,87</b>	<b>0,94</b>
1 401 637,00	STANDARD CHARTERED PLC	GBP	6 714 730,39	7 485 613,87	0,94
<b>Health</b>			<b>5 243 406,70</b>	<b>6 550 340,58</b>	<b>0,83</b>
63 375,00	ASTRAZENECA PLC	GBP	5 243 406,70	6 550 340,58	0,83
<b>Raw materials</b>			<b>3 446 960,31</b>	<b>3 924 757,27</b>	<b>0,50</b>
180 462,00	MONDI PLC	GBP	3 446 960,31	3 924 757,27	0,50
<b>IRELAND</b>			<b>15 893 669,99</b>	<b>30 542 690,30</b>	<b>3,86</b>
<b>Computing and IT</b>			<b>10 264 583,01</b>	<b>21 101 153,97</b>	<b>2,67</b>
57 885,00	ACCENTURE PLC -A-	USD	10 264 583,01	21 101 153,97	2,67
<b>Industries</b>			<b>3 898 106,85</b>	<b>7 240 609,69</b>	<b>0,91</b>
78 963,00	JOHNSON CONTROLS INTERNATIONAL	USD	2 992 824,74	5 645 869,69	0,71
15 188,00	KINGSPAN GROUP PLC	EUR	905 282,11	1 594 740,00	0,20
<b>Health</b>			<b>1 730 980,13</b>	<b>2 200 926,64</b>	<b>0,28</b>
15 079,00	HORIZON THERAPEUTICS PLC	USD	954 902,16	1 428 872,16	0,18
8 487,00	MEDTRONIC PLC	USD	776 077,97	772 054,48	0,10
<b>FRANCE</b>			<b>26 227 243,03</b>	<b>29 441 231,79</b>	<b>3,72</b>
<b>Industries</b>			<b>18 469 330,42</b>	<b>18 740 617,36</b>	<b>2,37</b>
453 309,00	ALSTOM SA	EUR	15 422 205,22	14 152 306,98	1,79
51 426,00	CIE DE SAINT-GOBAIN	EUR	1 833 033,91	3 181 726,62	0,40
8 156,00	SCHNEIDER ELECTRIC SE	EUR	1 214 091,29	1 406 583,76	0,18
<b>Computing and IT</b>			<b>4 531 554,48</b>	<b>6 994 474,72</b>	<b>0,88</b>
133 712,00	DASSAULT SYSTEMES SE	EUR	4 531 554,48	6 994 474,72	0,88
<b>Multi-Utilities</b>			<b>2 617 862,16</b>	<b>3 102 067,71</b>	<b>0,39</b>
156 591,00	SUEZ	EUR	2 617 862,16	3 102 067,71	0,39

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

## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>608 495,97</b>	<b>604 072,00</b>	<b>0,08</b>
7 504,00	IPSEN SA	EUR	608 495,97	604 072,00	0,08
<b>CANADA</b>			<b>19 964 720,23</b>	<b>25 198 317,40</b>	<b>3,18</b>
<b>Finance</b>			<b>7 590 335,63</b>	<b>11 040 203,74</b>	<b>1,40</b>
39 667,00	ROYAL BANK OF CANADA	CAD	2 658 167,41	3 707 250,85	0,47
33 697,00	BANK OF MONTREAL	CAD	2 120 990,94	3 194 808,13	0,41
36 292,00	TORONTO-DOMINION BANK	CAD	1 711 290,77	2 450 199,26	0,31
27 076,00	BANK OF NOVA SCOTIA	CAD	1 099 886,51	1 687 945,50	0,21
<b>Consumer Retail</b>			<b>3 671 554,04</b>	<b>4 349 462,39</b>	<b>0,55</b>
3 591,00	SHOPIFY INC -A-	USD	3 671 554,04	4 349 462,39	0,55
<b>Energy</b>			<b>3 545 346,83</b>	<b>3 492 312,73</b>	<b>0,44</b>
144 278,00	PARKLAND CORP	CAD	3 545 346,83	3 492 312,73	0,44
<b>Industries</b>			<b>1 282 725,46</b>	<b>2 324 691,15</b>	<b>0,29</b>
18 185,00	WSP GLOBAL INC	CAD	1 282 725,46	2 324 691,15	0,29
<b>Multi-Utilities</b>			<b>2 362 543,75</b>	<b>2 169 837,52</b>	<b>0,27</b>
82 131,00	NORTHLAND POWER INC	CAD	2 362 543,75	2 169 837,52	0,27
<b>Raw materials</b>			<b>1 512 214,52</b>	<b>1 821 809,87</b>	<b>0,23</b>
21 685,00	WEST FRASER TIMBER CO LTD	CAD	1 512 214,52	1 821 809,87	0,23
<b>SWEDEN</b>			<b>21 797 107,49</b>	<b>22 647 917,05</b>	<b>2,86</b>
<b>Finance</b>			<b>16 975 640,27</b>	<b>15 371 761,27</b>	<b>1,94</b>
1 257 594,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	16 975 640,27	15 371 761,27	1,94
<b>Industries</b>			<b>4 099 829,08</b>	<b>6 462 166,98</b>	<b>0,82</b>
182 587,00	ALFA LAVAL AB	SEK	4 099 829,08	6 462 166,98	0,82
<b>Consumer Retail</b>			<b>553 169,31</b>	<b>603 278,38</b>	<b>0,07</b>
21 027,00	ESSITY AB -B-	SEK	553 169,31	603 278,38	0,07
<b>Health</b>			<b>168 468,83</b>	<b>210 710,42</b>	<b>0,03</b>
13 496,00	SVENSKA CELLULOZA AB SCA -B-	SEK	168 468,83	210 710,42	0,03
<b>AUSTRALIA</b>			<b>12 687 071,43</b>	<b>14 251 886,35</b>	<b>1,80</b>
<b>Finance</b>			<b>6 591 921,53</b>	<b>7 963 903,73</b>	<b>1,00</b>
604 397,00	SUNCORP GROUP LTD	AUD	3 195 518,57	4 277 573,88	0,54
469 892,00	INSURANCE AUSTRALIA GROUP LTD	AUD	1 388 291,78	1 279 779,79	0,16
556 519,00	MIRVAC GROUP	AUD	805 898,45	1 035 381,94	0,13
243 906,00	STOCKLAND	AUD	639 699,44	661 174,26	0,08
122 468,00	GPT GROUP	AUD	332 804,00	424 374,73	0,05
2 175,00	MACQUARIE GROUP LTD	AUD	229 709,29	285 619,13	0,04
<b>Health</b>			<b>1 999 175,32</b>	<b>2 068 143,15</b>	<b>0,26</b>
11 127,00	CSL LTD	AUD	1 999 175,32	2 068 143,15	0,26
<b>Energy</b>			<b>1 616 618,71</b>	<b>1 874 977,19</b>	<b>0,24</b>
85 522,00	AMPOL LTD	AUD	1 357 533,21	1 621 722,69	0,21
39 376,00	APA GROUP	AUD	259 085,50	253 254,50	0,03
<b>Telecommunication</b>			<b>1 042 300,09</b>	<b>1 180 972,20</b>	<b>0,15</b>
441 912,00	TELSTRA CORP LTD	AUD	1 042 300,09	1 180 972,20	0,15
<b>Industries</b>			<b>1 437 055,78</b>	<b>1 163 890,08</b>	<b>0,15</b>
129 206,00	ORICA LTD	AUD	1 398 902,76	1 130 872,72	0,14
4 831,00	LENDLEASE GROUP	AUD	38 153,02	33 017,36	0,01

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

## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>10 166 504,87</b>	<b>12 285 777,60</b>	<b>1,55</b>
<b>Computing and IT</b>			<b>8 168 285,78</b>	<b>10 202 331,60</b>	<b>1,29</b>
81 684,00	SAP SE	EUR	8 168 285,78	10 202 331,60	1,29
<b>Finance</b>			<b>1 998 219,09</b>	<b>2 083 446,00</b>	<b>0,26</b>
16 980,00	LEG IMMOBILIEN AG	EUR	1 998 219,09	2 083 446,00	0,26
<b>NORWAY</b>			<b>6 412 196,66</b>	<b>6 354 706,03</b>	<b>0,80</b>
<b>Telecommunication</b>			<b>6 412 196,66</b>	<b>6 354 706,03</b>	<b>0,80</b>
459 784,00	TELENOR ASA	NOK	6 412 196,66	6 354 706,03	0,80
<b>SPAIN</b>			<b>5 312 901,51</b>	<b>6 346 107,25</b>	<b>0,80</b>
<b>Telecommunication</b>			<b>3 859 656,91</b>	<b>4 842 476,32</b>	<b>0,61</b>
1 257 133,00	TELEFONICA SA	EUR	3 859 656,91	4 842 476,32	0,61
<b>Multi-Utilities</b>			<b>978 272,56</b>	<b>1 166 080,30</b>	<b>0,15</b>
61 292,00	RED ELECTRICA CORP SA	EUR	978 272,56	1 166 080,30	0,15
<b>Health</b>			<b>474 972,04</b>	<b>337 550,63</b>	<b>0,04</b>
20 003,00	GRIFOLS SA	EUR	474 972,04	337 550,63	0,04
<b>NETHERLANDS</b>			<b>4 949 560,86</b>	<b>6 160 697,93</b>	<b>0,78</b>
<b>Industries</b>			<b>3 089 953,01</b>	<b>3 449 938,92</b>	<b>0,44</b>
269 106,00	TECHNIP ENERGIES NV	EUR	3 089 953,01	3 449 938,92	0,44
<b>Finance</b>			<b>1 346 695,73</b>	<b>2 202 397,01</b>	<b>0,28</b>
179 905,00	ING GROEP NV	EUR	1 346 695,73	2 202 397,01	0,28
<b>Raw materials</b>			<b>512 912,12</b>	<b>508 362,00</b>	<b>0,06</b>
5 268,00	AKZO NOBEL NV	EUR	512 912,12	508 362,00	0,06
<b>ITALY</b>			<b>5 461 508,72</b>	<b>6 042 846,14</b>	<b>0,76</b>
<b>Industries</b>			<b>2 355 105,60</b>	<b>3 008 378,88</b>	<b>0,38</b>
723 168,00	MAIRE TECNIMONT SPA	EUR	2 355 105,60	3 008 378,88	0,38
<b>Multi-Utilities</b>			<b>2 915 689,15</b>	<b>2 859 147,11</b>	<b>0,36</b>
292 756,00	SNAM SPA	EUR	1 491 239,05	1 551 606,80	0,20
185 572,00	ENEL SPA	EUR	1 424 450,10	1 307 540,31	0,16
<b>Health</b>			<b>190 713,97</b>	<b>175 320,15</b>	<b>0,02</b>
1 047,00	DIASORIN SPA	EUR	190 713,97	175 320,15	0,02
<b>HONG KONG</b>			<b>5 465 726,12</b>	<b>5 411 622,93</b>	<b>0,69</b>
<b>Finance</b>			<b>5 000 788,76</b>	<b>4 956 076,73</b>	<b>0,63</b>
208 200,00	AIA GROUP LTD	HKD	2 048 014,19	1 845 771,68	0,23
190 800,00	LINK REIT	HKD	1 526 324,12	1 477 384,78	0,19
19 800,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	847 411,42	1 017 028,03	0,13
16 300,00	HANG SENG BANK LTD	HKD	233 417,33	262 353,15	0,03
58 000,00	BOC HONG KONG HOLDINGS LTD	HKD	155 257,33	167 145,08	0,02
28 000,00	HENDERSON LAND DEVELOPMENT CO LTD	HKD	97 352,20	104 850,58	0,02
6 000,00	SUN HUNG KAI PROPERTIES LTD	HKD	75 559,07	64 020,21	0,01
16 000,00	SINO LAND CO LTD	HKD	17 453,10	17 523,22	0,00
<b>Industries</b>			<b>464 937,36</b>	<b>455 546,20</b>	<b>0,06</b>
87 500,00	MTR CORP LTD	HKD	408 461,91	413 026,79	0,05
8 500,00	SWIRE PACIFIC LTD -A-	HKD	56 475,45	42 519,41	0,01

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

## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FINLAND</b>			<b>3 880 550,35</b>	<b>4 933 844,30</b>	<b>0,62</b>
<b>Raw materials</b>			<b>3 880 550,35</b>	<b>4 933 844,30</b>	<b>0,62</b>
147 455,00	UPM-KYMMENE OYJ	EUR	3 880 550,35	4 933 844,30	0,62
<b>DENMARK</b>			<b>3 261 882,84</b>	<b>3 176 868,00</b>	<b>0,40</b>
<b>Energy</b>			<b>2 235 806,85</b>	<b>1 993 688,64</b>	<b>0,25</b>
74 141,00	VESTAS WIND SYSTEMS A/S	DKK	2 235 806,85	1 993 688,64	0,25
<b>Health</b>			<b>1 026 075,99</b>	<b>1 183 179,36</b>	<b>0,15</b>
3 346,00	GENMAB A/S	DKK	1 026 075,99	1 183 179,36	0,15
<b>AUSTRIA</b>			<b>1 336 541,45</b>	<b>3 038 702,50</b>	<b>0,39</b>
<b>Multi-Utilities</b>			<b>1 336 541,45</b>	<b>3 038 702,50</b>	<b>0,39</b>
30 725,00	VERBUND AG	EUR	1 336 541,45	3 038 702,50	0,39
<b>SINGAPORE</b>			<b>1 744 884,16</b>	<b>2 229 242,60</b>	<b>0,28</b>
<b>Finance</b>			<b>1 038 539,72</b>	<b>1 447 475,84</b>	<b>0,18</b>
64 000,00	DBS GROUP HOLDINGS LTD	SGD	952 013,67	1 363 393,40	0,17
54 200,00	MAPLETREE COMMERCIAL TRUST	SGD	76 268,87	70 705,68	0,01
10 053,00	CAPITALAND MALL TRUST	SGD	10 257,18	13 376,76	0,00
<b>Telecommunication</b>			<b>294 901,08</b>	<b>322 777,96</b>	<b>0,04</b>
213 300,00	SINGAPORE TELECOMMUNICATIONS LTD	SGD	294 901,08	322 777,96	0,04
<b>Industries</b>			<b>243 491,83</b>	<b>283 532,39</b>	<b>0,04</b>
84 900,00	KEPPEL CORP LTD	SGD	243 491,83	283 532,39	0,04
<b>Consumer Retail</b>			<b>167 951,53</b>	<b>175 456,41</b>	<b>0,02</b>
39 500,00	CITY DEVELOPMENTS LTD	SGD	167 951,53	175 456,41	0,02
<b>ISRAEL</b>			<b>627 173,34</b>	<b>1 088 183,09</b>	<b>0,14</b>
<b>Finance</b>			<b>372 784,70</b>	<b>701 466,95</b>	<b>0,09</b>
95 236,00	ISRAEL DISCOUNT BANK LTD -A-	ILS	295 555,81	572 585,85	0,07
1 516,00	AZRIELI GROUP	ILS	77 228,89	128 881,10	0,02
<b>Telecommunication</b>			<b>176 851,12</b>	<b>221 073,03</b>	<b>0,03</b>
824,00	NICE LTD	ILS	176 851,12	221 073,03	0,03
<b>Raw materials</b>			<b>77 537,52</b>	<b>165 643,11</b>	<b>0,02</b>
19 394,00	ICL GROUP LTD	ILS	77 537,52	165 643,11	0,02
<b>NEW ZEALAND</b>			<b>538 247,46</b>	<b>482 154,32</b>	<b>0,06</b>
<b>Health</b>			<b>273 929,42</b>	<b>222 587,96</b>	<b>0,03</b>
30 181,00	RYMAN HEALTHCARE LTD	NZD	273 929,42	222 587,96	0,03
<b>Industries</b>			<b>153 975,83</b>	<b>157 417,13</b>	<b>0,02</b>
33 957,00	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	153 975,83	157 417,13	0,02
<b>Telecommunication</b>			<b>70 500,92</b>	<b>72 037,25</b>	<b>0,01</b>
26 472,00	SPARK NEW ZEALAND LTD	NZD	70 500,92	72 037,25	0,01
<b>Multi-Utilities</b>			<b>32 458,85</b>	<b>26 784,60</b>	<b>0,00</b>
9 173,00	MERIDIAN ENERGY LTD	NZD	32 458,85	26 784,60	0,00
<b>Basic Goods</b>			<b>7 382,44</b>	<b>3 327,38</b>	<b>0,00</b>
932,00	A2 MILK CO LTD	NZD	7 382,44	3 327,38	0,00

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## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BERMUDA</b>			<b>125 545,41</b>	<b>156 802,14</b>	<b>0,02</b>
<b>Industries</b>			<b>125 545,41</b>	<b>156 802,14</b>	<b>0,02</b>
28 000,00	CK INFRASTRUCTURE HOLDINGS LTD	HKD	125 545,41	156 802,14	0,02
<b>CAYMAN ISLANDS</b>			<b>117 068,79</b>	<b>107 214,23</b>	<b>0,01</b>
<b>Consumer Retail</b>			<b>117 068,79</b>	<b>107 214,23</b>	<b>0,01</b>
67 800,00	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	117 068,79	107 214,23	0,01
<b>Zero-Coupon Bonds</b>			<b>14 694 076,03</b>	<b>14 687 496,75</b>	<b>1,86</b>
<b>ITALY</b>			<b>14 694 076,03</b>	<b>14 687 496,75</b>	<b>1,86</b>
<b>Government</b>			<b>14 694 076,03</b>	<b>14 687 496,75</b>	<b>1,86</b>
11 100 000,00	BOT 0.00% 14/09/2022	EUR	11 152 354,92	11 149 728,00	1,41
3 000 000,00	BOT 0.00% 12/08/2022	EUR	3 014 605,76	3 012 030,00	0,38
300 000,00	BOT 0.00% 14/02/2022	EUR	301 176,98	300 246,00	0,04
225 000,00	BOT 0.00% 14/04/2022	EUR	225 938,37	225 492,75	0,03
<b>INVESTMENT FUNDS</b>			<b>38 548 902,24</b>	<b>38 471 725,76</b>	<b>4,86</b>
<b>UCI Units</b>			<b>38 548 902,24</b>	<b>38 471 725,76</b>	<b>4,86</b>
<b>LUXEMBOURG</b>			<b>38 548 902,24</b>	<b>38 471 725,76</b>	<b>4,86</b>
<b>Finance</b>			<b>38 548 902,24</b>	<b>38 471 725,76</b>	<b>4,86</b>
222 734,30	EURIZON FUND - BOND SHORT TERM -Z-	EUR	21 806 764,15	21 790 096,57	2,75
153 262,95	EURIZON FUND - MONEY MARKET -Z-	EUR	15 160 392,17	15 104 063,92	1,91
17 687,14	EURIZON FUND - MONEY MARKET -Z2-	USD	1 581 745,92	1 577 565,27	0,20
<b>Total Portfolio</b>			<b>620 658 862,86</b>	<b>776 487 139,81</b>	<b>98,10</b>

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

## Eurizon Fund - Sustainable Global Equity

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>1 758 044,14</b>	<b>65 239 693,37</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>1 758 044,14</b>	<b>65 239 693,37</b>
50	214	Purchase	S&P 500 EMINI	18/03/2022	USD	1 230 236,83	44 773 093,37
100	462	Purchase	MSCI WORLD NET TOTAL RETURN INDEX	18/03/2022	EUR	527 807,31	20 466 600,00

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

## Eurizon Fund - Sustainable Global Equity

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>				<b>2 553 284,13</b>
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>3 978 158,76</b>
21/01/2022	493 620 495,31	EUR	558 376 100,00	USD 2 776 073,12
21/01/2022	50 930 395,03	EUR	6 549 979 850,00	JPY 922 532,15
21/01/2022	23 761 788,05	EUR	243 868 300,00	SEK 80 882,76
21/01/2022	15 697 040,02	EUR	17 769 200,00	USD 76 900,28
21/01/2022	7 249 554,69	EUR	8 196 000,00	USD 44 803,48
21/01/2022	8 333 002,36	EUR	9 441 400,00	USD 33 473,55
21/01/2022	6 254 917,93	EUR	55 310 000,00	HKD 18 366,87
21/01/2022	1 776 090,30	EUR	230 336 000,00	JPY 17 518,31
21/01/2022	1 706 200,00	GBP	2 026 642,35	EUR 4 828,02
21/01/2022	748 459,22	EUR	2 640 000,00	ILS 2 780,22
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(1 424 874,63)</b>
21/01/2022	37 062 991,88	EUR	31 680 000,00	GBP (656 490,86)
21/01/2022	15 048 098,26	EUR	23 923 900,00	AUD (243 336,74)
21/01/2022	21 603 219,62	EUR	31 358 700,00	CAD (220 506,86)
21/01/2022	6 016 673,17	EUR	61 707 000,00	NOK (132 700,67)
21/01/2022	10 669 300,00	USD	9 471 847,27	EUR (92 924,37)
21/01/2022	7 190 348,01	EUR	7 479 400,00	CHF (28 754,68)
21/01/2022	4 790 000,00	USD	4 236 482,39	EUR (25 799,34)
21/01/2022	1 710 065,55	EUR	2 650 000,00	SGD (17 676,99)
21/01/2022	661 684,44	EUR	1 110 000,00	NZD (6 279,96)
21/01/2022	3 355 467,53	EUR	24 959 000,00	DKK (404,16)

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

## Eurizon Fund - Equity Planet

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 783 363 776,93	
Banks	(Note 3)	19 442 451,37	
Receivable on subscriptions		2 050 533,68	
Other assets	(Note 10)	1 600 341,27	
<b>Total assets</b>		<b>1 806 457 103,25</b>	
<b>Liabilities</b>			
Payable on investments purchased		(504 075,12)	
Payable on redemptions		(945 761,04)	
Other liabilities		(2 672 442,20)	
<b>Total liabilities</b>		<b>(4 122 278,36)</b>	
<b>Total net assets</b>		<b>1 802 334 824,89</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	136,54	9 034 440,077
Class Z Units	EUR	141,17	4 027 297,780
Class Z2 Units	EUR	109,97	2 165,000

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



## Eurizon Fund - Equity Planet

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>717 891 134,78</b>
Net income from investments	(Note 2)	18 281 347,71
<b>Total income</b>		<b>18 281 347,71</b>
Management fee	(Note 6)	(17 753 928,86)
Depository fee	(Note 8)	(329 026,82)
Subscription tax	(Note 4)	(515 140,60)
Other charges and taxes	(Notes 5, 8)	(2 017 243,89)
<b>Total expenses</b>		<b>(20 615 340,17)</b>
<b>Net investment income / (loss)</b>		<b>(2 333 992,46)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	196 255 726,36
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	113 639 447,71
- foreign currencies	(Note 2)	(16 846,14)
<b>Net result of operations for the year</b>		<b>307 544 335,47</b>
Subscriptions for the year		1 258 901 354,62
Redemptions for the year		(482 001 999,98)
<b>Net assets at the end of the year</b>		<b>1 802 334 824,89</b>

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

## Eurizon Fund - Equity Planet

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 607 796 767,19</b>	<b>1 783 363 776,93</b>	<b>98,95</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 565 493 440,92</b>	<b>1 738 829 743,43</b>	<b>96,48</b>
<b>Shares</b>			<b>1 565 493 440,92</b>	<b>1 738 829 743,43</b>	<b>96,48</b>
<b>UNITED STATES</b>			<b>988 145 710,52</b>	<b>1 125 101 318,97</b>	<b>62,42</b>
<b>Computing and IT</b>			<b>413 391 346,16</b>	<b>457 513 278,52</b>	<b>25,38</b>
357 900,00	MICROSOFT CORP	USD	91 193 465,04	105 846 777,91	5,87
1 004 700,00	INTEL CORP	USD	47 430 112,34	45 499 526,88	2,52
272 700,00	QUALCOMM INC	USD	33 989 815,86	43 852 146,09	2,43
277 000,00	APPLE INC	USD	42 853 476,34	43 252 639,27	2,40
258 300,00	TEXAS INSTRUMENTS INC	USD	36 345 734,79	42 808 487,74	2,37
171 100,00	AUTODESK INC	USD	41 093 182,05	42 307 087,70	2,35
394 700,00	VMWARE INC -A-	USD	35 262 708,89	40 219 703,29	2,23
801 300,00	DELL TECHNOLOGIES INC	USD	32 358 751,00	39 578 817,63	2,20
125 900,00	NVIDIA CORP	USD	32 367 651,04	32 561 077,70	1,81
232 400,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	17 417 227,84	18 130 964,45	1,01
20 700,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 159 610,36	2 432 960,46	0,13
12 300,00	CITRIX SYSTEMS INC	USD	919 610,61	1 023 089,40	0,06
<b>Industries</b>			<b>161 316 458,23</b>	<b>193 299 822,24</b>	<b>10,72</b>
236 600,00	PERKINELMER INC	USD	27 636 069,59	41 831 522,16	2,32
278 500,00	WASTE MANAGEMENT INC	USD	40 755 240,54	40 873 778,36	2,27
527 300,00	TRIMBLE INC	USD	28 287 739,71	40 428 506,54	2,24
389 600,00	OWENS CORNING	USD	25 471 165,27	31 004 931,55	1,72
130 000,00	CATERPILLAR INC	USD	23 736 164,81	23 633 667,09	1,31
35 900,00	ROPER TECHNOLOGIES INC	USD	15 430 078,31	15 527 416,54	0,86
<b>Finance</b>			<b>144 750 707,00</b>	<b>153 750 717,94</b>	<b>8,53</b>
1 129 800,00	WEYERHAEUSER CO	USD	34 187 047,30	40 912 042,53	2,27
208 400,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	38 070 033,79	40 859 017,54	2,27
326 600,00	CBRE GROUP INC -A-	USD	30 769 892,28	31 163 712,80	1,73
195 000,00	CAPITAL ONE FINANCIAL CORP	USD	25 632 457,77	24 879 138,71	1,38
16 400,00	BLACKROCK INC	USD	13 415 481,80	13 203 647,09	0,73
14 800,00	NASDAQ INC	USD	2 675 794,06	2 733 159,27	0,15
<b>Raw materials</b>			<b>82 897 118,33</b>	<b>98 506 414,80</b>	<b>5,47</b>
134 700,00	SHERWIN-WILLIAMS CO	USD	27 966 099,41	41 712 946,69	2,32
197 200,00	PPG INDUSTRIES INC	USD	29 564 047,20	29 902 546,49	1,66
416 100,00	INTERNATIONAL PAPER CO	USD	16 305 581,92	17 189 924,83	0,95
24 400,00	ECOLAB INC	USD	4 377 631,87	5 033 413,05	0,28
46 500,00	NUCOR CORP	USD	4 683 757,93	4 667 583,74	0,26
<b>Multi-Utilities</b>			<b>60 385 059,71</b>	<b>75 477 588,68</b>	<b>4,19</b>
243 100,00	AMERICAN WATER WORKS CO INC	USD	29 845 058,49	40 372 737,09	2,24
467 900,00	CONSOLIDATED EDISON INC	USD	30 540 001,22	35 104 851,59	1,95
<b>Health</b>			<b>55 056 342,74</b>	<b>67 754 211,06</b>	<b>3,76</b>
158 700,00	DANAHER CORP	USD	33 179 583,15	45 914 438,16	2,55
525 300,00	CORTEVA INC	USD	21 876 759,59	21 839 772,90	1,21
<b>Telecommunication</b>			<b>32 037 408,42</b>	<b>32 216 570,94</b>	<b>1,79</b>
304 500,00	EBAY INC	USD	17 390 836,65	17 806 238,73	0,99
3 700,00	ALPHABET INC -A-	USD	9 522 854,81	9 425 827,01	0,52
1 700,00	AMAZON.COM INC	USD	5 123 716,96	4 984 505,20	0,28

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

## Eurizon Fund - Equity Planet

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>26 402 188,90</b>	<b>31 539 885,07</b>	<b>1,75</b>
624 100,00	ESSENTIAL UTILITIES INC	USD	24 191 939,02	29 465 297,88	1,63
53 000,00	SUNRUN INC	USD	1 613 410,90	1 598 575,82	0,09
104 100,00	FUELCELL ENERGY INC	USD	596 838,98	476 011,37	0,03
<b>Consumer Retail</b>			<b>11 909 081,03</b>	<b>15 042 829,72</b>	<b>0,83</b>
93 900,00	MOHAWK INDUSTRIES INC	USD	11 909 081,03	15 042 829,72	0,83
<b>JAPAN</b>			<b>116 004 960,30</b>	<b>115 394 940,24</b>	<b>6,40</b>
<b>Consumer Retail</b>			<b>80 806 419,57</b>	<b>80 775 584,28</b>	<b>4,48</b>
1 891 900,00	SEKISUI HOUSE LTD	JPY	34 489 189,11	35 669 721,38	1,98
921 700,00	ITOCHU CORP	JPY	24 977 382,57	24 760 868,43	1,37
805 400,00	DAIWA HOUSE INDUSTRY CO LTD	JPY	21 339 847,89	20 344 994,47	1,13
<b>Industries</b>			<b>25 170 849,26</b>	<b>25 007 350,72</b>	<b>1,39</b>
733 800,00	YOKOGAWA ELECTRIC CORP	JPY	11 516 159,06	11 621 626,38	0,65
1 623 900,00	OBAYASHI CORP	JPY	11 258 046,98	11 036 458,60	0,61
35 100,00	FUJI ELECTRIC CO LTD	JPY	1 676 876,56	1 683 244,52	0,09
59 800,00	mitsubishi electric corp	JPY	719 766,66	666 021,22	0,04
<b>Telecommunication</b>			<b>10 027 691,47</b>	<b>9 612 005,24</b>	<b>0,53</b>
374 400,00	KDDI CORP	JPY	10 027 691,47	9 612 005,24	0,53
<b>UNITED KINGDOM</b>			<b>97 734 125,94</b>	<b>102 511 920,46</b>	<b>5,69</b>
<b>Consumer Retail</b>			<b>76 326 108,53</b>	<b>80 356 652,27</b>	<b>4,46</b>
709 372,00	BERKELEY GROUP HOLDINGS PLC	GBP	39 078 563,47	40 343 510,11	2,24
9 930 575,00	KINGFISHER PLC	GBP	37 247 545,06	40 013 142,16	2,22
<b>Finance</b>			<b>17 798 946,74</b>	<b>18 258 000,88</b>	<b>1,01</b>
1 057 934,00	3i GROUP PLC	GBP	17 798 946,74	18 258 000,88	1,01
<b>Raw materials</b>			<b>3 609 070,67</b>	<b>3 897 267,31</b>	<b>0,22</b>
179 198,00	MONDI PLC	GBP	3 609 070,67	3 897 267,31	0,22
<b>IRELAND</b>			<b>82 724 060,57</b>	<b>101 757 858,55</b>	<b>5,65</b>
<b>Industries</b>			<b>33 757 368,53</b>	<b>51 816 455,86</b>	<b>2,88</b>
579 900,00	JOHNSON CONTROLS INTERNATIONAL	USD	27 418 861,59	41 462 961,58	2,30
98 302,00	KINGSPAN GROUP PLC	EUR	6 307 467,00	10 321 710,00	0,58
899,00	JAMES HARDIE INDUSTRIES PLC	AUD	31 039,94	31 784,28	0,00
<b>Computing and IT</b>			<b>48 966 692,04</b>	<b>49 941 402,69</b>	<b>2,77</b>
137 000,00	ACCENTURE PLC -A-	USD	48 966 692,04	49 941 402,69	2,77
<b>FRANCE</b>			<b>93 072 994,71</b>	<b>97 945 543,76</b>	<b>5,43</b>
<b>Industries</b>			<b>53 753 543,21</b>	<b>57 890 467,36</b>	<b>3,21</b>
1 289 908,00	BOUYGUES SA	EUR	40 455 501,81	40 619 202,92	2,25
67 953,00	SCHNEIDER ELECTRIC SE	EUR	7 809 658,20	11 719 174,38	0,65
89 738,00	CIE DE SAINT-GOBAIN	EUR	5 488 383,20	5 552 090,06	0,31
<b>Finance</b>			<b>39 319 451,50</b>	<b>40 055 076,40</b>	<b>2,22</b>
325 916,00	GECINA SA	EUR	39 319 451,50	40 055 076,40	2,22
<b>CANADA</b>			<b>55 369 797,24</b>	<b>59 771 316,13</b>	<b>3,32</b>
<b>Finance</b>			<b>31 644 851,84</b>	<b>31 625 102,39</b>	<b>1,76</b>
763 000,00	POWER CORP OF CANADA	CAD	22 669 030,80	22 202 871,37	1,23
590 000,00	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	8 975 821,04	9 422 231,02	0,53
<b>Raw materials</b>			<b>11 726 464,57</b>	<b>15 575 907,33</b>	<b>0,86</b>
185 400,00	WEST FRASER TIMBER CO LTD	CAD	11 726 464,57	15 575 907,33	0,86

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

## Eurizon Fund - Equity Planet

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>8 263 032,55</b>	<b>8 918 752,26</b>	<b>0,50</b>
210 400,00	OPEN TEXT CORP	CAD	8 142 786,71	8 794 167,68	0,49
1 600,00	CGI INC	CAD	120 245,84	124 584,58	0,01
<b>Energy</b>			<b>3 735 448,28</b>	<b>3 651 554,15</b>	<b>0,20</b>
330 100,00	BALLARD POWER SYSTEMS INC	CAD	3 735 448,28	3 651 554,15	0,20
<b>DENMARK</b>			<b>35 019 547,37</b>	<b>34 846 964,57</b>	<b>1,93</b>
<b>Multi-Utilities</b>			<b>35 019 547,37</b>	<b>34 846 964,57</b>	<b>1,93</b>
310 317,00	ORSTED A/S	DKK	35 019 547,37	34 846 964,57	1,93
<b>AUSTRALIA</b>			<b>30 666 512,04</b>	<b>32 185 706,23</b>	<b>1,79</b>
<b>Finance</b>			<b>21 878 391,41</b>	<b>23 175 279,61</b>	<b>1,29</b>
268 525,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	16 829 978,07	17 339 385,32	0,96
3 136 800,00	MIRVAC GROUP	AUD	5 048 413,34	5 835 894,29	0,33
<b>Energy</b>			<b>5 685 532,85</b>	<b>5 838 675,28</b>	<b>0,32</b>
907 797,00	APA GROUP	AUD	5 685 532,85	5 838 675,28	0,32
<b>Industries</b>			<b>1 741 104,13</b>	<b>1 785 377,33</b>	<b>0,10</b>
261 231,00	LENDLEASE GROUP	AUD	1 741 104,13	1 785 377,33	0,10
<b>Telecommunication</b>			<b>799 008,55</b>	<b>824 472,06</b>	<b>0,05</b>
308 512,00	TELSTRA CORP LTD	AUD	799 008,55	824 472,06	0,05
<b>Raw materials</b>			<b>562 475,10</b>	<b>561 901,95</b>	<b>0,03</b>
42 052,00	BLUESCOPE STEEL LTD	AUD	562 475,10	561 901,95	0,03
<b>SPAIN</b>			<b>29 230 334,00</b>	<b>30 948 709,48</b>	<b>1,72</b>
<b>Multi-Utilities</b>			<b>29 230 334,00</b>	<b>30 948 709,48</b>	<b>1,72</b>
1 626 739,00	RED ELECTRICA CORP SA	EUR	29 230 334,00	30 948 709,48	1,72
<b>SWITZERLAND</b>			<b>16 804 297,71</b>	<b>16 865 967,47</b>	<b>0,94</b>
<b>Finance</b>			<b>16 804 297,71</b>	<b>16 865 967,47</b>	<b>0,94</b>
194 934,00	SWISS PRIME SITE AG REG	CHF	16 804 297,71	16 865 967,47	0,94
<b>ITALY</b>			<b>10 491 802,31</b>	<b>10 699 299,52</b>	<b>0,59</b>
<b>Industries</b>			<b>10 491 802,31</b>	<b>10 699 299,52</b>	<b>0,59</b>
2 571 947,00	MAIRE TECNIMONT SPA	EUR	10 491 802,31	10 699 299,52	0,59
<b>FINLAND</b>			<b>7 747 723,97</b>	<b>8 267 317,08</b>	<b>0,46</b>
<b>Telecommunication</b>			<b>7 747 723,97</b>	<b>8 267 317,08</b>	<b>0,46</b>
152 759,00	ELISA OYJ	EUR	7 747 723,97	8 267 317,08	0,46
<b>SWEDEN</b>			<b>2 481 574,24</b>	<b>2 532 880,97</b>	<b>0,14</b>
<b>Health</b>			<b>2 481 574,24</b>	<b>2 532 880,97</b>	<b>0,14</b>
162 231,00	SVENSKA CELLULOSA AB SCA -B-	SEK	2 481 574,24	2 532 880,97	0,14
<b>INVESTMENT FUNDS</b>			<b>42 303 326,27</b>	<b>44 534 033,50</b>	<b>2,47</b>
<b>UCI Units</b>			<b>42 303 326,27</b>	<b>44 534 033,50</b>	<b>2,47</b>
<b>IRELAND</b>			<b>42 303 326,27</b>	<b>44 534 033,50</b>	<b>2,47</b>
<b>Finance</b>			<b>42 303 326,27</b>	<b>44 534 033,50</b>	<b>2,47</b>
790 926,00	ISHARES S&P 500 UCITS ETF	EUR	31 380 685,97	33 342 276,46	1,85
373 432,00	ISHARES CORE MSCI EUROPE UCITS ETF	EUR	10 922 640,30	11 191 757,04	0,62
<b>Total Portfolio</b>			<b>1 607 796 767,19</b>	<b>1 783 363 776,93</b>	<b>98,95</b>

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

## Eurizon Fund - Equity Innovation

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 852 411 720,38	
Banks	(Note 3)	78 939 937,90	
Other banks and broker accounts	(Notes 2, 3, 9)	3 599 600,82	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 221 173,01	
Unrealised profit on future contracts	(Notes 2, 9)	1 694 040,32	
Receivable on subscriptions		2 513 478,51	
Other assets	(Note 10)	909 715,86	
<b>Total assets</b>		<b>1 941 289 666,80</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(3 036 330,75)	
Payable on redemptions		(1 475 925,67)	
Other liabilities		(2 940 737,88)	
<b>Total liabilities</b>		<b>(7 452 994,30)</b>	
<b>Total net assets</b>		<b>1 933 836 672,50</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	147,27	9 340 965,408
Class Z Units	EUR	151,86	3 674 162,122
Class Z2 Units	USD	111,01	2 140,422

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

## Eurizon Fund - Equity Innovation

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>828 505 799,61</b>
Net income from investments	(Note 2)	17 729 592,40
<b>Total income</b>		<b>17 729 592,40</b>
Management fee	(Note 6)	(20 388 030,33)
Depositary fee	(Note 8)	(366 518,76)
Subscription tax	(Note 4)	(590 134,50)
Other charges and taxes	(Notes 5, 8)	(2 467 759,01)
<b>Total expenses</b>		<b>(23 812 442,60)</b>
<b>Net investment income / (loss)</b>		<b>(6 082 850,20)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	163 392 230,26
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	177 045 626,74
- forward foreign exchange contracts	(Notes 2, 9)	(429 531,78)
- foreign currencies	(Note 2)	(16 894,46)
- future contracts	(Notes 2, 9)	1 406 549,46
<b>Net result of operations for the year</b>		<b>335 315 130,02</b>
Subscriptions for the year		1 361 049 577,05
Redemptions for the year		(591 033 834,18)
<b>Net assets at the end of the year</b>		<b>1 933 836 672,50</b>

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

## Eurizon Fund - Equity Innovation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 581 274 725,47</b>	<b>1 852 411 720,38</b>	<b>95,79</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 581 274 725,47</b>	<b>1 852 411 720,38</b>	<b>95,79</b>
<b>Shares</b>			<b>1 581 274 725,47</b>	<b>1 852 411 720,38</b>	<b>95,79</b>
<b>UNITED STATES</b>			<b>728 185 481,26</b>	<b>933 386 287,85</b>	<b>48,27</b>
<b>Computing and IT</b>			<b>279 557 653,18</b>	<b>378 054 084,17</b>	<b>19,55</b>
603 512,00	APPLE INC	USD	62 315 347,17	94 236 414,55	4,87
289 897,00	MICROSOFT CORP	USD	57 038 672,31	85 735 298,62	4,43
518 276,00	MICRON TECHNOLOGY INC	USD	34 711 106,17	42 452 884,77	2,19
111 126,00	NVIDIA CORP	USD	20 423 879,41	28 740 129,63	1,49
756 837,00	VEECO INSTRUMENTS INC	USD	13 046 176,47	18 947 550,45	0,98
117 571,00	QUALCOMM INC	USD	13 186 004,87	18 906 273,08	0,98
225 448,00	MARVELL TECHNOLOGY INC	USD	12 730 037,32	17 344 750,34	0,90
93 150,00	ANALOG DEVICES INC	USD	11 452 451,78	14 397 625,12	0,74
309 828,00	INTEL CORP	USD	15 016 992,48	14 031 081,33	0,73
116 256,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	12 199 809,50	13 664 070,13	0,71
21 741,00	INTUIT INC	USD	7 451 933,69	12 297 088,69	0,64
49 116,00	CROWDSTRIKE HOLDINGS INC -A-	USD	11 258 403,10	8 843 214,32	0,46
36 736,00	SALESFORCE.COM INC	USD	8 317 556,99	8 209 393,11	0,42
15 601,00	KYNDRYL HOLDINGS INC	USD	409 281,92	248 310,03	0,01
<b>Telecommunication</b>			<b>150 595 578,05</b>	<b>177 547 230,11</b>	<b>9,18</b>
17 948,00	ALPHABET INC -C-	USD	35 446 617,00	45 668 453,51	2,36
15 360,00	AMAZON.COM INC	USD	39 807 570,32	45 036 470,49	2,33
79 128,00	META PLATFORMS INC -A-	USD	18 532 845,56	23 403 718,74	1,21
112 890,00	AIRBNB INC	USD	16 103 284,16	16 527 488,96	0,85
258 042,00	VERIZON COMMUNICATIONS INC	USD	12 588 030,26	11 790 243,95	0,61
21 583,00	PALO ALTO NETWORKS INC	USD	6 686 006,88	10 566 790,24	0,55
250 235,00	UBER TECHNOLOGIES INC	USD	10 017 416,84	9 226 482,57	0,48
14 690,00	NETFLIX INC	USD	6 125 269,36	7 782 136,52	0,40
135 406,00	CISCO SYSTEMS INC	USD	5 288 537,67	7 545 445,13	0,39
<b>Consumer Retail</b>			<b>88 289 672,12</b>	<b>112 984 979,40</b>	<b>5,84</b>
32 915,00	TESLA INC	USD	15 770 966,40	30 587 338,85	1,58
52 892,00	HOME DEPOT INC	USD	12 684 772,10	19 302 421,73	1,00
266 895,00	VF CORP	USD	18 881 939,69	17 184 361,96	0,89
321 120,00	GENERAL MOTORS CO	USD	15 098 725,24	16 555 812,48	0,86
408 042,00	WESTROCK CO	USD	15 413 384,11	15 916 942,76	0,82
91 689,00	NIKE INC -B-	USD	10 439 884,58	13 438 101,62	0,69
<b>Industries</b>			<b>75 022 912,52</b>	<b>99 715 428,04</b>	<b>5,16</b>
35 982,00	BROADCOM INC	USD	13 151 011,77	21 054 157,72	1,09
226 951,00	BALL CORP	USD	15 910 200,39	19 212 608,00	0,99
114 796,00	DOVER CORP	USD	13 564 872,95	18 331 831,18	0,95
35 597,00	ROCKWELL AUTOMATION INC	USD	7 956 829,99	10 919 817,38	0,57
71 582,00	WASTE MANAGEMENT INC	USD	7 384 843,55	10 505 661,77	0,54
41 713,00	AGILENT TECHNOLOGIES INC	USD	5 215 155,89	5 856 034,11	0,30
99 148,00	INGERSOLL RAND INC	USD	3 689 380,32	5 394 203,46	0,28
25 436,00	HONEYWELL INTERNATIONAL INC	USD	4 541 502,91	4 663 789,65	0,24
24 123,00	3M CO	USD	3 599 663,06	3 767 999,90	0,20
41,00	FEDEX CORP	USD	9 451,69	9 324,87	0,00
<b>Finance</b>			<b>61 489 196,70</b>	<b>75 917 230,48</b>	<b>3,93</b>
779 291,00	BANK OF AMERICA CORP	USD	23 192 686,82	30 487 745,87	1,58
193 129,00	JPMORGAN CHASE & CO	USD	24 637 855,32	26 892 353,34	1,39
40 556,00	BERKSHIRE HATHAWAY INC -B-	USD	8 344 095,67	10 663 249,04	0,55
9 780,00	BLACKROCK INC	USD	5 314 558,89	7 873 882,23	0,41

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

## Eurizon Fund - Equity Innovation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>44 516 630,10</b>	<b>53 788 879,40</b>	<b>2,78</b>
34 499,00	THERMO FISHER SCIENTIFIC INC	USD	13 573 585,13	20 241 925,86	1,05
48 015,00	HUMANA INC	USD	18 111 329,01	19 585 159,21	1,01
92 812,00	JOHNSON & JOHNSON	USD	12 831 715,96	13 961 794,33	0,72
<b>Raw materials</b>			<b>28 713 838,59</b>	<b>35 378 456,25</b>	<b>1,83</b>
269 098,00	NUCOR CORP	USD	22 129 536,96	27 011 558,04	1,40
153 292,00	STEEL DYNAMICS INC	USD	6 584 301,63	8 366 898,21	0,43
<b>GERMANY</b>			<b>153 686 448,00</b>	<b>162 059 058,90</b>	<b>8,38</b>
<b>Consumer Retail</b>			<b>91 436 172,48</b>	<b>92 354 858,60</b>	<b>4,77</b>
87 226,00	ADIDAS AG	EUR	24 637 307,12	22 085 623,20	1,14
283 984,00	DAIMLER AG	EUR	15 648 617,50	19 194 478,56	0,99
181 204,00	CONTINENTAL AG	EUR	18 473 902,05	16 871 904,44	0,87
88 064,00	VOLKSWAGEN AG -PREF-	EUR	16 477 592,77	15 629 598,72	0,81
145 040,00	BAYERISCHE MOTOREN WERKE AG	EUR	11 448 878,98	12 834 589,60	0,66
141 992,00	DAIMLER TRUCK HOLDING AG	EUR	3 130 474,66	4 584 921,68	0,24
26 707,00	VITESCO TECHNOLOGIES GROUP AG -A-	EUR	1 619 399,40	1 153 742,40	0,06
<b>Computing and IT</b>			<b>34 257 480,74</b>	<b>39 016 252,02</b>	<b>2,02</b>
179 175,00	SAP SE	EUR	20 860 941,73	22 378 957,50	1,16
408 177,00	INFINEON TECHNOLOGIES AG	EUR	13 396 539,01	16 637 294,52	0,86
<b>Multi-Utilities</b>			<b>19 956 382,49</b>	<b>20 709 241,52</b>	<b>1,07</b>
579 766,00	RWE AG	EUR	19 956 382,49	20 709 241,52	1,07
<b>Industries</b>			<b>8 036 412,29</b>	<b>9 978 706,76</b>	<b>0,52</b>
65 357,00	SIEMENS AG REG	EUR	8 036 412,29	9 978 706,76	0,52
<b>FRANCE</b>			<b>107 198 667,17</b>	<b>120 587 842,91</b>	<b>6,24</b>
<b>Industries</b>			<b>60 936 893,31</b>	<b>65 134 586,43</b>	<b>3,37</b>
126 190,00	SCHNEIDER ELECTRIC SE	EUR	15 825 645,26	21 762 727,40	1,13
316 315,00	CIE DE SAINT-GOBAIN	EUR	16 119 153,25	19 570 409,05	1,01
383 113,00	ALSTOM SA	EUR	15 930 278,01	11 960 787,86	0,62
109 982,00	SAFRAN SA	EUR	13 061 816,79	11 840 662,12	0,61
<b>Multi-Utilities</b>			<b>43 320 819,09</b>	<b>51 643 571,49</b>	<b>2,67</b>
863 039,00	VEOLIA ENVIRONNEMENT SA	EUR	19 509 905,60	27 841 638,14	1,44
1 497 101,00	ELECTRICITE DE FRANCE SA	EUR	16 968 099,24	15 465 053,33	0,80
420 842,00	SUEZ	EUR	6 842 814,25	8 336 880,02	0,43
<b>Computing and IT</b>			<b>2 940 954,77</b>	<b>3 809 684,99</b>	<b>0,20</b>
72 829,00	DASSAULT SYSTEMES SE	EUR	2 940 954,77	3 809 684,99	0,20
<b>JAPAN</b>			<b>96 980 046,19</b>	<b>108 364 352,45</b>	<b>5,60</b>
<b>Industries</b>			<b>53 967 959,65</b>	<b>59 772 202,94</b>	<b>3,09</b>
39 600,00	SMC CORP	JPY	20 014 655,98	23 462 883,69	1,21
1 459 900,00	mitsubishi electric corp	JPY	17 399 313,79	16 259 605,04	0,84
20 000,00	KEYENCE CORP	JPY	8 552 283,77	11 038 970,92	0,57
131 500,00	HITACHI LTD	JPY	5 115 433,85	6 255 964,12	0,33
75 000,00	WEST JAPAN RAILWAY CO	JPY	2 886 272,26	2 754 779,17	0,14
<b>Consumer Retail</b>			<b>31 965 577,67</b>	<b>35 806 753,21</b>	<b>1,85</b>
1 962 400,00	HINO MOTORS LTD	JPY	13 540 755,28	14 206 147,59	0,73
854 600,00	TOYOTA MOTOR CORP	JPY	10 499 704,60	13 740 374,95	0,71
813 700,00	PANASONIC CORP	JPY	7 925 117,79	7 860 230,67	0,41
<b>Computing and IT</b>			<b>11 046 508,87</b>	<b>12 785 396,30</b>	<b>0,66</b>
1 176 600,00	RENESAS ELECTRONICS CORP	JPY	11 046 508,87	12 785 396,30	0,66

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



## Eurizon Fund - Equity Innovation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>95 552 861,66</b>	<b>102 499 418,51</b>	<b>5,30</b>
<b>Finance</b>			<b>28 681 606,88</b>	<b>33 834 386,89</b>	<b>1,75</b>
11 506 338,00	BANCO SANTANDER SA	EUR	28 681 606,88	33 834 386,89	1,75
<b>Consumer Retail</b>			<b>21 902 591,31</b>	<b>22 403 125,44</b>	<b>1,16</b>
785 248,00	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	21 902 591,31	22 403 125,44	1,16
<b>Multi-Utilities</b>			<b>17 714 724,70</b>	<b>19 027 880,70</b>	<b>0,98</b>
868 853,00	EDP RENOVAVEIS SA	EUR	17 714 724,70	19 027 880,70	0,98
<b>Telecommunication</b>			<b>17 032 426,24</b>	<b>17 931 578,34</b>	<b>0,93</b>
350 363,00	CELLNEX TELECOM SA	EUR	17 032 426,24	17 931 578,34	0,93
<b>Industries</b>			<b>10 221 512,53</b>	<b>9 302 447,14</b>	<b>0,48</b>
441 502,00	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	10 221 512,53	9 302 447,14	0,48
<b>UNITED KINGDOM</b>			<b>87 456 984,74</b>	<b>97 904 540,23</b>	<b>5,06</b>
<b>Finance</b>			<b>31 537 423,60</b>	<b>38 766 668,62</b>	<b>2,00</b>
7 254 785,00	HSBC HOLDINGS PLC	GBP	31 537 423,60	38 766 668,62	2,00
<b>Raw materials</b>			<b>23 560 202,10</b>	<b>25 400 701,45</b>	<b>1,31</b>
1 167 935,00	MONDI PLC	GBP	23 560 202,10	25 400 701,45	1,31
<b>Health</b>			<b>17 553 585,43</b>	<b>19 447 405,64</b>	<b>1,01</b>
188 155,00	ASTRAZENECA PLC	GBP	17 553 585,43	19 447 405,64	1,01
<b>Telecommunication</b>			<b>14 805 773,61</b>	<b>14 289 764,52</b>	<b>0,74</b>
10 687 442,00	VODAFONE GROUP PLC	GBP	14 805 773,61	14 289 764,52	0,74
<b>NETHERLANDS</b>			<b>55 028 722,74</b>	<b>58 041 748,59</b>	<b>3,00</b>
<b>Industries</b>			<b>36 377 779,82</b>	<b>36 150 241,18</b>	<b>1,87</b>
456 697,00	SIGNIFY NV	EUR	20 424 467,69	18 624 103,66	0,96
155 982,00	AIRBUS SE	EUR	15 953 312,13	17 526 137,52	0,91
<b>Computing and IT</b>			<b>10 221 156,72</b>	<b>15 146 701,10</b>	<b>0,78</b>
21 433,00	ASML HOLDING NV	EUR	10 221 156,72	15 146 701,10	0,78
<b>Health</b>			<b>8 429 786,20</b>	<b>6 744 806,31</b>	<b>0,35</b>
205 854,00	KONINKLIJKE PHILIPS NV	EUR	8 429 786,20	6 744 806,31	0,35
<b>SWEDEN</b>			<b>55 765 474,18</b>	<b>57 000 459,22</b>	<b>2,95</b>
<b>Consumer Retail</b>			<b>55 765 474,18</b>	<b>57 000 459,22</b>	<b>2,95</b>
1 503 756,00	HENNES & MAURITZ AB -B-	SEK	26 543 073,70	26 008 929,34	1,34
1 116 777,00	VOLVO AB -B-	SEK	23 340 328,38	22 740 043,04	1,18
1 103 059,00	VOLVO CAR AB -B-	SEK	5 882 072,10	8 251 486,84	0,43
<b>SWITZERLAND</b>			<b>30 161 119,32</b>	<b>38 609 599,04</b>	<b>2,00</b>
<b>Industries</b>			<b>30 161 119,32</b>	<b>38 609 599,04</b>	<b>2,00</b>
604 462,00	ABB LTD REG	CHF	16 356 146,09	20 359 532,47	1,05
128 635,00	TE CONNECTIVITY LTD	USD	13 804 973,23	18 250 066,57	0,95
<b>BELGIUM</b>			<b>40 199 934,54</b>	<b>37 461 483,02</b>	<b>1,94</b>
<b>Basic Goods</b>			<b>24 875 797,31</b>	<b>25 505 968,02</b>	<b>1,32</b>
479 706,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	24 875 797,31	25 505 968,02	1,32
<b>Raw materials</b>			<b>15 324 137,23</b>	<b>11 955 515,00</b>	<b>0,62</b>
334 420,00	UMICORE SA	EUR	15 324 137,23	11 955 515,00	0,62

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

## Eurizon Fund - Equity Innovation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>39 662 879,36</b>	<b>36 820 688,42</b>	<b>1,90</b>
<b>Multi-Utilities</b>			<b>19 953 723,94</b>	<b>19 064 164,48</b>	<b>0,98</b>
169 769,00	ORSTED A/S	DKK	19 953 723,94	19 064 164,48	0,98
<b>Energy</b>			<b>19 709 155,42</b>	<b>17 756 523,94</b>	<b>0,92</b>
660 327,00	VESTAS WIND SYSTEMS A/S	DKK	19 709 155,42	17 756 523,94	0,92
<b>IRELAND</b>			<b>20 146 216,33</b>	<b>27 239 528,14</b>	<b>1,41</b>
<b>Industries</b>			<b>20 146 216,33</b>	<b>27 239 528,14</b>	<b>1,41</b>
115 142,00	EATON CORP PLC US TRADED	USD	11 504 391,98	17 498 105,03	0,91
83 645,00	ALLEGION PLC	USD	8 641 824,35	9 741 423,11	0,50
<b>FINLAND</b>			<b>16 774 397,46</b>	<b>20 013 894,70</b>	<b>1,03</b>
<b>Multi-Utilities</b>			<b>16 774 397,46</b>	<b>20 013 894,70</b>	<b>1,03</b>
741 530,00	FORTUM OYJ	EUR	16 774 397,46	20 013 894,70	1,03
<b>CAYMAN ISLANDS</b>			<b>23 014 472,65</b>	<b>16 118 657,15</b>	<b>0,83</b>
<b>Telecommunication</b>			<b>23 014 472,65</b>	<b>16 118 657,15</b>	<b>0,83</b>
160 703,00	TENCENT HOLDINGS LTD	HKD	9 761 904,56	8 279 894,19	0,43
75 042,00	ALIBABA GROUP HOLDING LTD -ADR-	USD	13 252 568,09	7 838 762,96	0,40
<b>TAIWAN</b>			<b>12 005 956,65</b>	<b>14 487 350,15</b>	<b>0,75</b>
<b>Computing and IT</b>			<b>12 005 956,65</b>	<b>14 487 350,15</b>	<b>0,75</b>
136 938,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD -ADR-	USD	12 005 956,65	14 487 350,15	0,75
<b>BERMUDA</b>			<b>11 167 533,90</b>	<b>10 354 326,43</b>	<b>0,54</b>
<b>Computing and IT</b>			<b>11 167 533,90</b>	<b>10 354 326,43</b>	<b>0,54</b>
2 985 049,00	AUTOSTORE HOLDINGS LTD	NOK	11 167 533,90	10 354 326,43	0,54
<b>JERSEY</b>			<b>4 568 571,96</b>	<b>7 620 575,16</b>	<b>0,39</b>
<b>Consumer Retail</b>			<b>4 568 571,96</b>	<b>7 620 575,16</b>	<b>0,39</b>
48 823,00	FERGUSON PLC	GBP	4 568 571,96	7 620 575,16	0,39
<b>ISRAEL</b>			<b>3 718 957,36</b>	<b>3 841 909,51</b>	<b>0,20</b>
<b>Computing and IT</b>			<b>3 718 957,36</b>	<b>3 841 909,51</b>	<b>0,20</b>
37 483,00	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	3 718 957,36	3 841 909,51	0,20
<b>Total Portfolio</b>			<b>1 581 274 725,47</b>	<b>1 852 411 720,38</b>	<b>95,79</b>

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

## Eurizon Fund - Equity Innovation

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>1 694 040,32</b>	<b>94 984 971,84</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>1 694 040,32</b>	<b>94 984 971,84</b>
50	229	Purchase	S&P 500 EMINI	18/03/2022	USD	1 000 314,60	47 911 394,30
20	164	Purchase	NASDAQ 100 EMINI	18/03/2022	USD	693 725,72	47 073 577,54

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

## Eurizon Fund - Equity Innovation

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(1 815 157,74)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>1 221 173,01</b>
10/06/2022	88 982 112,00	CAD	61 147 685,53	EUR	520 468,34
10/06/2022	52 591 720,00	AUD	33 120 297,25	EUR	395 670,08
10/06/2022	33 873 094,00	CHF	32 563 935,85	EUR	154 646,71
10/06/2022	7 513 798,92	EUR	8 497 930,00	USD	68 977,07
10/06/2022	7 828 545,00	SGD	5 052 219,19	EUR	32 862,67
10/06/2022	35 074 538,89	EUR	361 631 677,00	SEK	24 992,99
10/06/2022	2 470 754,51	EUR	21 820 382,00	HKD	18 128,74
10/06/2022	2 662 222,00	NOK	258 486,85	EUR	5 213,62
10/06/2022	59 406,00	NOK	5 771,01	EUR	113,32
10/06/2022	51 112,00	NOK	5 000,89	EUR	61,90
10/06/2022	46 987,00	NOK	4 618,01	EUR	36,18
10/06/2022	92 504,00	DKK	12 437,96	EUR	1,39
10/06/2022	761,00	DKK	102,33	EUR	0,00
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(3 036 330,75)</b>
10/06/2022	190 936 046,00	USD	168 664 058,30	EUR	(1 389 810,58)
10/06/2022	190 000 000,00	USD	167 214 514,22	EUR	(760 312,76)
10/06/2022	26 400 333,21	EUR	22 563 784,00	GBP	(348 279,17)
10/06/2022	1 376 572 175,00	JPY	10 720 132,18	EUR	(227 395,58)
10/06/2022	8 854 866,41	EUR	91 520 800,00	NOK	(210 522,56)
10/06/2022	4 737 506,00	USD	4 184 207,34	EUR	(33 797,98)
10/06/2022	6 634 245,00	USD	5 836 038,36	EUR	(23 943,87)
10/06/2022	6 223 593,00	USD	5 474 475,61	EUR	(22 142,96)
10/06/2022	2 110 474,00	USD	1 858 737,06	EUR	(9 804,09)
10/06/2022	1 613 455,00	USD	1 422 790,66	EUR	(9 283,48)
10/06/2022	123 345,00	USD	108 598,71	EUR	(539,27)
10/06/2022	28 297 445,00	DKK	3 805 719,37	EUR	(460,13)
10/06/2022	26 390 535,67	EUR	196 250 970,00	DKK	(38,32)

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

## Eurizon Fund - Equity People

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 256 807 077,27	
Banks	(Note 3)	60 198 729,05	
Other banks and broker accounts	(Notes 2, 3, 9)	3 800 023,02	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	751 072,13	
Unrealised profit on future contracts	(Notes 2, 9)	1 155 200,94	
Receivable on subscriptions		1 235 280,74	
Other assets	(Note 10)	841 179,91	
<b>Total assets</b>		<b>1 324 788 563,06</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(3 253 399,62)	
Payable on redemptions		(630 903,41)	
Other liabilities		(1 789 311,51)	
<b>Total liabilities</b>		<b>(5 673 614,54)</b>	
<b>Total net assets</b>		<b>1 319 114 948,52</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	132,69	5 639 877,625
Class Z Units	EUR	137,10	4 161 538,543
Class Z2 Units	EUR	109,47	2 169,462

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

## Eurizon Fund - Equity People

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>620 650 644,22</b>
Net income from investments	(Note 2)	11 489 870,33
<b>Total income</b>		<b>11 489 870,33</b>
Management fee	(Note 6)	(12 420 829,01)
Depositary fee	(Note 8)	(256 664,11)
Subscription tax	(Note 4)	(343 197,87)
Other charges and taxes	(Notes 5, 8)	(1 752 376,06)
<b>Total expenses</b>		<b>(14 773 067,05)</b>
<b>Net investment income / (loss)</b>		<b>(3 283 196,72)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	82 229 621,80
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	137 522 266,53
- forward foreign exchange contracts	(Notes 2, 9)	(893 213,46)
- foreign currencies	(Note 2)	(16 352,25)
- future contracts	(Notes 2, 9)	943 205,96
<b>Net result of operations for the year</b>		<b>216 502 331,86</b>
Subscriptions for the year		834 655 311,86
Redemptions for the year		(352 693 339,42)
<b>Net assets at the end of the year</b>		<b>1 319 114 948,52</b>

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

## Eurizon Fund - Equity People

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 062 160 935,87</b>	<b>1 256 807 077,27</b>	<b>95,28</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 062 160 935,87</b>	<b>1 256 807 077,27</b>	<b>95,28</b>
<b>Shares</b>			<b>1 062 160 935,87</b>	<b>1 256 807 077,27</b>	<b>95,28</b>
<b>UNITED STATES</b>			<b>562 788 183,93</b>	<b>680 181 881,03</b>	<b>51,56</b>
<b>Computing and IT</b>			<b>146 912 813,80</b>	<b>188 818 695,91</b>	<b>14,31</b>
385 199,00	APPLE INC	USD	38 382 429,16	60 147 557,38	4,56
164 942,00	MICROSOFT CORP	USD	32 151 661,90	48 780 606,99	3,70
53 355,00	NVIDIA CORP	USD	9 862 476,36	13 799 017,48	1,05
50 895,00	AUTODESK INC	USD	11 965 162,42	12 584 565,92	0,95
378 157,00	HP INC	USD	9 011 217,19	12 526 536,66	0,95
58 074,00	CROWDSTRIKE HOLDINGS INC -A-	USD	13 217 046,32	10 456 080,07	0,79
79 034,00	VMWARE INC -A-	USD	9 194 142,01	8 053 519,20	0,61
23 480,00	ZSCALER INC	USD	6 191 074,70	6 634 567,49	0,50
71 607,00	ORACLE CORP	USD	5 488 770,46	5 491 424,48	0,42
23 604,00	TWILIO INC -A-	USD	6 496 228,18	5 465 950,40	0,41
107 733,00	INTEL CORP	USD	4 952 605,10	4 878 869,84	0,37
<b>Consumer Retail</b>			<b>127 559 219,38</b>	<b>155 081 497,03</b>	<b>11,76</b>
18 608,00	TESLA INC	USD	12 656 554,29	17 292 091,79	1,31
315 364,00	GENERAL MOTORS CO	USD	14 825 474,18	16 259 053,46	1,23
157 815,00	HASBRO INC	USD	12 605 433,97	14 124 529,03	1,07
87 388,00	MARRIOTT INTERNATIONAL INC -A-	USD	9 095 023,36	12 697 851,27	0,96
53 151,00	MCDONALD'S CORP	USD	9 891 642,37	12 529 187,36	0,95
121 572,00	STARBUCKS CORP	USD	10 970 637,97	12 504 643,10	0,95
89 992,00	HILTON WORLDWIDE HOLDINGS INC	USD	8 917 273,55	12 344 227,34	0,94
31 727,00	HOME DEPOT INC	USD	7 933 835,77	11 578 460,53	0,88
732 903,00	GAP INC	USD	14 707 413,29	11 375 079,97	0,86
406 813,00	MACY'S INC	USD	4 510 213,06	9 365 429,83	0,71
237 349,00	TAPESTRY INC	USD	7 237 620,06	8 473 770,34	0,64
46 351,00	PROCTER & GAMBLE CO	USD	5 458 481,48	6 667 339,37	0,51
86 961,00	COLGATE-PALMOLIVE CO	USD	5 755 439,34	6 525 899,98	0,50
34 099,00	ROBERT HALF INTERNATIONAL INC	USD	2 994 176,69	3 343 933,66	0,25
<b>Telecommunication</b>			<b>103 905 760,01</b>	<b>123 447 580,74</b>	<b>9,36</b>
12 696,00	AMAZON.COM INC	USD	33 695 059,87	37 225 457,64	2,82
13 333,00	ALPHABET INC -C-	USD	22 447 622,41	33 925 645,79	2,57
58 330,00	META PLATFORMS INC -A-	USD	13 878 062,57	17 252 286,35	1,31
108 971,00	AIRBNB INC	USD	15 696 090,64	15 953 733,72	1,21
64 741,00	WALT DISNEY CO	USD	9 036 629,72	8 817 917,52	0,67
11 006,00	NETFLIX INC	USD	4 596 578,39	5 830 510,18	0,44
120 474,00	UBER TECHNOLOGIES INC	USD	4 555 716,41	4 442 029,54	0,34
<b>Health</b>			<b>79 250 587,03</b>	<b>88 821 871,21</b>	<b>6,73</b>
106 159,00	ZOETIS INC	USD	16 137 571,45	22 780 501,90	1,73
674 917,00	ELANCO ANIMAL HEALTH INC	USD	19 695 974,64	16 843 254,39	1,28
55 542,00	STRYKER CORP	USD	11 214 796,39	13 061 066,72	0,99
62 736,00	JOHNSON & JOHNSON	USD	8 763 479,42	9 437 434,05	0,71
180 791,00	PFIZER INC	USD	6 115 111,15	9 387 716,34	0,71
110 427,00	GILEAD SCIENCES INC	USD	6 470 302,01	7 050 744,22	0,53
24 900,00	INSULET CORP	USD	5 828 663,01	5 825 839,37	0,44
21 023,00	BIOGEN INC	USD	5 024 688,96	4 435 314,22	0,34
<b>Finance</b>			<b>51 898 504,07</b>	<b>64 532 438,07</b>	<b>4,89</b>
130 739,00	JPMORGAN CHASE & CO	USD	15 491 144,81	18 204 823,64	1,38
271 344,00	VENTAS INC	USD	11 202 200,38	12 197 598,04	0,92
274 512,00	BANK OF AMERICA CORP	USD	8 265 904,81	10 739 572,37	0,81

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

## Eurizon Fund - Equity People

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
180 687,00	AMERICAN INTERNATIONAL GROUP INC	USD	6 931 517,28	9 034 352,09	0,69
30 527,00	BERKSHIRE HATHAWAY INC -B-	USD	6 300 803,26	8 026 358,70	0,61
73 331,00	MORGAN STANLEY	USD	3 706 933,53	6 329 733,23	0,48
<b>Basic Goods</b>			<b>27 162 463,69</b>	<b>30 230 080,60</b>	<b>2,29</b>
248 259,00	KELLOGG CO	USD	13 255 694,35	14 063 356,03	1,07
65 244,00	PEPSICO INC	USD	8 518 957,53	9 966 178,21	0,75
119 089,00	COCA-COLA CO	USD	5 387 811,81	6 200 546,36	0,47
<b>Industries</b>			<b>18 394 760,44</b>	<b>20 909 497,45</b>	<b>1,59</b>
50 515,00	CATERPILLAR INC	USD	8 420 186,64	9 183 497,64	0,70
19 426,00	ROCKWELL AUTOMATION INC	USD	4 904 742,55	5 959 164,32	0,45
20 615,00	PARKER-HANNIFIN CORP	USD	5 069 831,25	5 766 835,49	0,44
<b>Raw materials</b>			<b>7 704 075,51</b>	<b>8 340 220,02</b>	<b>0,63</b>
86 309,00	FMC CORP	USD	7 704 075,51	8 340 220,02	0,63
<b>UNITED KINGDOM</b>			<b>112 171 521,78</b>	<b>117 979 515,46</b>	<b>8,94</b>
<b>Finance</b>			<b>33 628 380,42</b>	<b>36 922 016,80</b>	<b>2,80</b>
4 819 153,00	HSBC HOLDINGS PLC	GBP	22 914 097,97	25 751 625,63	1,95
735 872,00	PRUDENTIAL PLC	GBP	10 714 282,45	11 170 391,17	0,85
<b>Consumer Retail</b>			<b>37 169 372,70</b>	<b>36 569 223,97</b>	<b>2,77</b>
305 222,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	18 292 802,65	17 380 442,97	1,32
3 289 412,00	DR. MARTENS PLC	GBP	16 363 858,29	16 768 271,80	1,27
51 440,00	UNILEVER PLC	EUR	2 512 711,76	2 420 509,20	0,18
<b>Telecommunication</b>			<b>18 596 781,06</b>	<b>17 848 226,83</b>	<b>1,35</b>
9 011 815,00	VODAFONE GROUP PLC	GBP	12 661 270,84	12 049 348,60	0,91
793 991,00	PEARSON PLC	GBP	5 935 510,22	5 798 878,23	0,44
<b>Health</b>			<b>13 723 377,65</b>	<b>15 149 451,99</b>	<b>1,15</b>
146 572,00	ASTRAZENECA PLC	GBP	13 723 377,65	15 149 451,99	1,15
<b>Basic Goods</b>			<b>9 053 609,95</b>	<b>11 490 595,87</b>	<b>0,87</b>
239 037,00	DIAGEO PLC	GBP	9 053 609,95	11 490 595,87	0,87
<b>FRANCE</b>			<b>66 880 035,41</b>	<b>87 978 040,08</b>	<b>6,67</b>
<b>Consumer Retail</b>			<b>40 130 761,73</b>	<b>56 759 614,90</b>	<b>4,30</b>
35 511,00	KERING SA	EUR	21 245 892,61	25 102 725,90	1,90
10 440,00	HERMES INTERNATIONAL	EUR	8 440 873,50	16 035 840,00	1,22
21 487,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	10 443 995,62	15 621 049,00	1,18
<b>Computing and IT</b>			<b>11 060 898,51</b>	<b>12 870 550,50</b>	<b>0,98</b>
16 858,00	TELEPERFORMANCE	EUR	5 864 793,70	6 608 336,00	0,50
29 059,00	CAPGEMINI SE	EUR	5 196 104,81	6 262 214,50	0,48
<b>Health</b>			<b>9 752 330,89</b>	<b>12 233 273,22</b>	<b>0,93</b>
40 487,00	ESSILORLUXOTTICA SA	EUR	5 368 537,98	7 580 785,88	0,58
52 523,00	SANOFI	EUR	4 383 792,91	4 652 487,34	0,35
<b>Basic Goods</b>			<b>5 936 044,28</b>	<b>6 114 601,46</b>	<b>0,46</b>
379 671,00	CARREFOUR SA	EUR	5 936 044,28	6 114 601,46	0,46
<b>SWITZERLAND</b>			<b>66 546 609,41</b>	<b>87 565 131,50</b>	<b>6,64</b>
<b>Consumer Retail</b>			<b>29 114 563,22</b>	<b>39 522 644,41</b>	<b>3,00</b>
154 159,00	CIE FINANCIERE RICHEMONT SA REG	CHF	12 219 085,16	20 375 313,10	1,55
71 110,00	SWATCH GROUP AG	CHF	16 895 478,06	19 147 331,31	1,45

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



## Eurizon Fund - Equity People

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>26 510 098,44</b>	<b>34 304 169,13</b>	<b>2,60</b>
8 638,00	STRAUMANN HOLDING AG REG	CHF	8 539 869,16	16 147 905,18	1,22
34 246,00	SONOVA HOLDING AG REG	CHF	12 818 654,37	11 825 610,18	0,90
17 303,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	5 151 574,91	6 330 653,77	0,48
<b>Basic Goods</b>			<b>5 988 069,80</b>	<b>7 406 862,92</b>	<b>0,56</b>
60 222,00	NESTLE SA REG	CHF	5 988 069,80	7 406 862,92	0,56
<b>Finance</b>			<b>4 933 877,95</b>	<b>6 331 455,04</b>	<b>0,48</b>
399 537,00	UBS GROUP AG REG	CHF	4 933 877,95	6 331 455,04	0,48
<b>GERMANY</b>			<b>45 700 356,12</b>	<b>48 335 306,62</b>	<b>3,67</b>
<b>Consumer Retail</b>			<b>34 955 299,76</b>	<b>37 949 132,14</b>	<b>2,88</b>
153 673,00	PUMA SE	EUR	12 568 393,63	16 519 847,50	1,25
62 282,00	ADIDAS AG	EUR	16 952 646,32	15 769 802,40	1,20
31 888,00	VOLKSWAGEN AG -PREF-	EUR	5 434 259,81	5 659 482,24	0,43
<b>Industries</b>			<b>5 425 846,65</b>	<b>5 932 992,12</b>	<b>0,45</b>
38 859,00	SIEMENS AG REG	EUR	5 425 846,65	5 932 992,12	0,45
<b>Basic Goods</b>			<b>5 319 209,71</b>	<b>4 453 182,36</b>	<b>0,34</b>
65 934,00	HELLOFRESH SE	EUR	5 319 209,71	4 453 182,36	0,34
<b>NETHERLANDS</b>			<b>32 368 842,40</b>	<b>42 619 884,89</b>	<b>3,23</b>
<b>Industries</b>			<b>14 712 153,48</b>	<b>22 143 784,38</b>	<b>1,68</b>
1 297 234,00	CNH INDUSTRIAL NV	EUR	14 712 153,48	22 143 784,38	1,68
<b>Basic Goods</b>			<b>10 757 752,07</b>	<b>11 892 264,84</b>	<b>0,90</b>
120 294,00	HEINEKEN NV	EUR	10 757 752,07	11 892 264,84	0,90
<b>Consumer Retail</b>			<b>6 898 936,85</b>	<b>8 583 835,67</b>	<b>0,65</b>
480 874,00	DAVIDE CAMPARI-MILANO NV	EUR	4 572 825,88	6 181 635,27	0,47
40 010,00	RANDSTAD NV	EUR	2 326 110,97	2 402 200,40	0,18
<b>JAPAN</b>			<b>31 554 082,03</b>	<b>35 766 641,87</b>	<b>2,71</b>
<b>Industries</b>			<b>14 890 566,57</b>	<b>17 560 362,50</b>	<b>1,33</b>
349 100,00	KUBOTA CORP	JPY	5 940 927,48	6 807 163,17	0,51
10 700,00	KEYENCE CORP	JPY	5 356 674,39	5 905 849,44	0,45
37 100,00	HOYA CORP	JPY	3 592 964,70	4 847 349,89	0,37
<b>Basic Goods</b>			<b>5 860 005,08</b>	<b>6 190 626,79</b>	<b>0,47</b>
181 200,00	ASAHI GROUP HOLDINGS LTD	JPY	5 860 005,08	6 190 626,79	0,47
<b>Finance</b>			<b>4 745 471,17</b>	<b>6 094 584,08</b>	<b>0,46</b>
343 200,00	DAI-ICHI LIFE HOLDINGS INC	JPY	4 745 471,17	6 094 584,08	0,46
<b>Computing and IT</b>			<b>6 058 039,21</b>	<b>5 921 068,50</b>	<b>0,45</b>
39 300,00	FUJITSU LTD	JPY	6 058 039,21	5 921 068,50	0,45
<b>IRELAND</b>			<b>24 249 269,59</b>	<b>25 321 089,51</b>	<b>1,92</b>
<b>Basic Goods</b>			<b>13 241 737,00</b>	<b>13 245 720,00</b>	<b>1,00</b>
116 960,00	KERRY GROUP PLC -A-	EUR	13 241 737,00	13 245 720,00	1,00
<b>Computing and IT</b>			<b>5 165 139,29</b>	<b>6 740 995,76</b>	<b>0,51</b>
18 492,00	ACCENTURE PLC -A-	USD	5 165 139,29	6 740 995,76	0,51
<b>Consumer Retail</b>			<b>5 842 393,30</b>	<b>5 334 373,75</b>	<b>0,41</b>
349 795,00	RYANAIR HOLDINGS PLC	EUR	5 842 393,30	5 334 373,75	0,41

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

## Eurizon Fund - Equity People

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>20 018 387,60</b>	<b>22 028 220,58</b>	<b>1,67</b>
<b>Finance</b>			<b>20 018 387,60</b>	<b>22 028 220,58</b>	<b>1,67</b>
7 491 318,00	BANCO SANTANDER SA	EUR	20 018 387,60	22 028 220,58	1,67
<b>BERMUDA</b>			<b>15 817 336,04</b>	<b>20 327 888,63</b>	<b>1,54</b>
<b>Basic Goods</b>			<b>15 817 336,04</b>	<b>20 327 888,63</b>	<b>1,54</b>
247 610,00	BUNGE LTD	USD	15 817 336,04	20 327 888,63	1,54
<b>SWEDEN</b>			<b>14 566 777,70</b>	<b>17 970 285,23</b>	<b>1,36</b>
<b>Consumer Retail</b>			<b>11 002 242,82</b>	<b>11 780 330,03</b>	<b>0,89</b>
353 497,00	HENNES & MAURITZ AB -B-	SEK	6 963 053,85	6 114 076,02	0,46
757 465,00	VOLVO CAR AB -B-	SEK	4 039 188,97	5 666 254,01	0,43
<b>Health</b>			<b>3 564 534,88</b>	<b>6 189 955,20</b>	<b>0,47</b>
161 306,00	GETINGE AB -B-	SEK	3 564 534,88	6 189 955,20	0,47
<b>SINGAPORE</b>			<b>15 615 060,77</b>	<b>15 079 209,03</b>	<b>1,14</b>
<b>Basic Goods</b>			<b>15 615 060,77</b>	<b>15 079 209,03</b>	<b>1,14</b>
5 584 100,00	WILMAR INTERNATIONAL LTD	SGD	15 615 060,77	15 079 209,03	1,14
<b>HONG KONG</b>			<b>11 578 065,75</b>	<b>11 383 250,83</b>	<b>0,86</b>
<b>Computing and IT</b>			<b>6 553 056,30</b>	<b>6 692 109,51</b>	<b>0,51</b>
6 621 865,00	LENOVO GROUP LTD	HKD	6 553 056,30	6 692 109,51	0,51
<b>Finance</b>			<b>5 025 009,45</b>	<b>4 691 141,32</b>	<b>0,35</b>
529 153,00	AIA GROUP LTD	HKD	5 025 009,45	4 691 141,32	0,35
<b>LIBERIA</b>			<b>9 672 841,51</b>	<b>10 245 919,80</b>	<b>0,78</b>
<b>Consumer Retail</b>			<b>9 672 841,51</b>	<b>10 245 919,80</b>	<b>0,78</b>
151 517,00	ROYAL CARIBBEAN CRUISES LTD	USD	9 672 841,51	10 245 919,80	0,78
<b>ITALY</b>			<b>4 578 118,88</b>	<b>6 572 346,95</b>	<b>0,50</b>
<b>Health</b>			<b>4 578 118,88</b>	<b>6 572 346,95</b>	<b>0,50</b>
138 511,00	AMPLIFON SPA	EUR	4 578 118,88	6 572 346,95	0,50
<b>SOUTH KOREA</b>			<b>5 674 802,79</b>	<b>6 568 740,53</b>	<b>0,50</b>
<b>Computing and IT</b>			<b>5 674 802,79</b>	<b>6 568 740,53</b>	<b>0,50</b>
4 530,00	SAMSUNG ELECTRONICS CO LTD -S-	USD	5 674 802,79	6 568 740,53	0,50
<b>DENMARK</b>			<b>3 907 717,53</b>	<b>6 421 096,72</b>	<b>0,49</b>
<b>Health</b>			<b>3 907 717,53</b>	<b>6 421 096,72</b>	<b>0,49</b>
64 976,00	NOVO NORDISK A/S -B-	DKK	3 907 717,53	6 421 096,72	0,49
<b>BELGIUM</b>			<b>6 018 428,40</b>	<b>5 938 769,98</b>	<b>0,45</b>
<b>Basic Goods</b>			<b>6 018 428,40</b>	<b>5 938 769,98</b>	<b>0,45</b>
111 694,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	6 018 428,40	5 938 769,98	0,45
<b>CAYMAN ISLANDS</b>			<b>9 231 214,64</b>	<b>5 487 970,45</b>	<b>0,42</b>
<b>Computing and IT</b>			<b>9 231 214,64</b>	<b>5 487 970,45</b>	<b>0,42</b>
911 083,00	TENCENT MUSIC ENTERTAINMENT GROUP -ADR-	USD	9 231 214,64	5 487 970,45	0,42

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## Eurizon Fund - Equity People

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>3 223 283,59</b>	<b>3 035 887,58</b>	<b>0,23</b>
<b>Telecommunication</b>			<b>3 223 283,59</b>	<b>3 035 887,58</b>	<b>0,23</b>
14 752,00	SPOTIFY TECHNOLOGY SA	USD	3 223 283,59	3 035 887,58	0,23
<b>Total Portfolio</b>			<b>1 062 160 935,87</b>	<b>1 256 807 077,27</b>	<b>95,28</b>

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

## Eurizon Fund - Equity People

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>1 155 200,94</b>	<b>64 786 138,79</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>1 155 200,94</b>	<b>64 786 138,79</b>
50	156	Purchase	S&P 500 EMINI	18/03/2022	USD	681 437,02	32 638 329,74
20	112	Purchase	NASDAQ 100 EMINI	18/03/2022	USD	473 763,92	32 147 809,05

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

## Eurizon Fund - Equity People

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>				<b>(2 502 327,49)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>751 072,13</b>
10/06/2022	61 241 296,00	CAD	42 084 453,00	EUR 358 208,56
10/06/2022	37 394 372,00	AUD	23 549 576,17	EUR 281 333,91
10/06/2022	22 288 098,00	NOK	2 156 429,25	EUR 51 268,65
10/06/2022	3 103 113,81	EUR	27 405 041,00	HKD 22 768,58
10/06/2022	2 099 315,06	EUR	2 374 276,00	USD 19 271,82
10/06/2022	3 898 404,00	CHF	3 755 067,80	EUR 10 465,20
10/06/2022	1 125 316,69	EUR	1 279 303,00	USD 4 551,64
10/06/2022	4 397 701,68	EUR	45 341 957,00	SEK 3 133,66
10/06/2022	4 610,62	EUR	40 666,00	HKD 39,73
10/06/2022	3 412,43	EUR	30 110,00	HKD 28,05
10/06/2022	11 934 510,00	DKK	1 604 874,17	EUR 2,33
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(3 253 399,62)</b>
10/06/2022	5 729 032 245,00	JPY	44 615 156,49	EUR (946 377,31)
10/06/2022	60 007 019,02	EUR	51 286 679,00	GBP (791 626,13)
10/06/2022	98 563 645,00	USD	87 066 558,23	EUR (717 438,12)
10/06/2022	100 000 000,00	USD	87 980 151,68	EUR (372 677,23)
10/06/2022	50 624 662,86	EUR	52 659 911,00	CHF (240 417,42)
10/06/2022	11 667 033,02	EUR	18 078 371,00	SGD (75 889,38)
10/06/2022	8 193 769,00	USD	7 225 499,34	EUR (47 145,26)
10/06/2022	4 306 620,00	USD	3 803 645,00	EUR (30 723,98)
10/06/2022	4 717 325,00	USD	4 154 643,37	EUR (21 914,08)
10/06/2022	331 297 205,00	JPY	2 534 459,18	EUR (9 190,71)

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

## Eurizon Fund - Absolute Active

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	443 449 831,48	
Banks	(Note 3)	1 987 460,57	
Other banks and broker accounts	(Notes 2, 3, 9)	3 182 973,30	
Option contracts	(Notes 2, 9)	3 161 851,44	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 213 633,77	
Unrealised profit on future contracts	(Notes 2, 9)	6 020,00	
Other interest receivable		3 853 437,03	
Receivable on subscriptions		197 112,28	
<b>Total assets</b>		<b>457 052 319,87</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(913 288,52)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 393 896,16)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 306 959,34)	
Payable on redemptions		(507 976,92)	
Other liabilities		(361 610,00)	
<b>Total liabilities</b>		<b>(4 483 730,94)</b>	
<b>Total net assets</b>		<b>452 568 588,93</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	118,43	768 726,832
Class Z Units	EUR	135,48	2 668 439,657

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

## Eurizon Fund - Absolute Active

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>425 740 303,02</b>
Net income from investments	(Note 2)	7 054 692,71
<b>Total income</b>		<b>7 054 692,71</b>
Management fee	(Note 6)	(2 807 195,09)
Depositary fee	(Note 8)	(116 593,25)
Subscription tax	(Note 4)	(84 828,91)
Other charges and taxes	(Notes 5, 8)	(705 572,81)
<b>Total expenses</b>		<b>(3 714 190,06)</b>
<b>Net investment income / (loss)</b>		<b>3 340 502,65</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(7 635 339,98)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(4 347 223,65)
- option contracts	(Notes 2, 9)	(326 169,13)
- forward foreign exchange contracts	(Notes 2, 9)	(259 919,10)
- foreign currencies	(Note 2)	11 145,65
- future contracts	(Notes 2, 9)	(726 998,14)
<b>Net result of operations for the year</b>		<b>(9 944 001,70)</b>
Subscriptions for the year		256 634 051,91
Redemptions for the year		(219 861 764,30)
<b>Net assets at the end of the year</b>		<b>452 568 588,93</b>

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

## Eurizon Fund - Absolute Active

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>445 531 255,52</b>	<b>443 449 831,48</b>	<b>97,99</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>445 531 255,52</b>	<b>443 449 831,48</b>	<b>97,99</b>
<b>Ordinary Bonds</b>			<b>316 282 710,71</b>	<b>314 692 868,48</b>	<b>69,54</b>
<b>ITALY</b>			<b>100 768 411,95</b>	<b>99 429 871,24</b>	<b>21,97</b>
<b>Government</b>			<b>71 962 856,05</b>	<b>70 902 560,00</b>	<b>15,67</b>
23 000 000,00	BTP 1.85% 01/07/2025	EUR	24 991 870,46	24 326 640,00	5,38
23 000 000,00	BTP 0.95% 01/03/2023	EUR	23 681 735,66	23 357 420,00	5,16
23 000 000,00	BTP 0.30% 15/08/2023	EUR	23 289 249,93	23 218 500,00	5,13
<b>Finance</b>			<b>23 148 258,90</b>	<b>22 954 542,00</b>	<b>5,07</b>
3 500 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.375% 27/01/2025	EUR	3 651 200,00	3 584 595,00	0,79
3 300 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	3 368 997,17	3 374 514,00	0,75
2 500 000,00	INTESA SANPAOLO SPA 1.375% 18/01/2024	EUR	2 594 700,00	2 567 325,00	0,57
2 500 000,00	BANCO BPM SPA 2.00% 08/03/2022	EUR	2 521 327,77	2 508 450,00	0,55
2 100 000,00	INTESA SANPAOLO SPA 1.625% 21/04/2025	EUR	2 194 077,36	2 172 345,00	0,48
2 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 149 380,00	2 117 640,00	0,47
2 000 000,00	BANCO BPM SPA 2.50% 21/06/2024	EUR	2 115 000,00	2 079 520,00	0,46
1 500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	1 543 050,00	1 529 865,00	0,34
1 100 000,00	UNICREDIT SPA 0.50% 09/04/2025	EUR	1 112 155,00	1 105 951,00	0,24
700 000,00	FCA BANK SPA 0.625% 24/11/2022	EUR	700 495,60	704 683,00	0,16
600 000,00	FCA BANK SPA 0.50% 13/09/2024	EUR	599 796,00	605 220,00	0,13
600 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	598 080,00	604 434,00	0,13
<b>Industries</b>			<b>3 071 470,00</b>	<b>3 044 940,00</b>	<b>0,67</b>
3 000 000,00	NEXI SPA 1.75% 31/10/2024	EUR	3 071 470,00	3 044 940,00	0,67
<b>Telecommunication</b>			<b>2 585 827,00</b>	<b>2 527 829,24</b>	<b>0,56</b>
1 300 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	1 354 200,00	1 330 888,00	0,30
756 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	796 827,00	777 765,24	0,17
400 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	434 800,00	419 176,00	0,09
<b>GERMANY</b>			<b>51 730 124,83</b>	<b>52 868 396,45</b>	<b>11,68</b>
<b>Government</b>			<b>45 931 110,43</b>	<b>47 205 321,97</b>	<b>10,43</b>
28 406 084,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	30 832 564,07	31 467 407,67	6,95
665 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 6.00% 16/01/2025	INR	7 804 986,26	7 980 678,27	1,76
6 268 119,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.50% 15/04/2030	EUR	7 293 560,10	7 757 236,03	1,72
<b>Health</b>			<b>2 645 714,40</b>	<b>2 546 604,48</b>	<b>0,56</b>
2 352 000,00	FRESENIUS SE & CO KGAA 4.00% 01/02/2024	EUR	2 645 714,40	2 546 604,48	0,56
<b>Industries</b>			<b>2 100 300,00</b>	<b>2 078 660,00</b>	<b>0,46</b>
2 000 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	2 100 300,00	2 078 660,00	0,46
<b>Consumer Retail</b>			<b>1 053 000,00</b>	<b>1 037 810,00</b>	<b>0,23</b>
1 000 000,00	VOLKSWAGEN BANK GMBH REG 1.875% 31/01/2024	EUR	1 053 000,00	1 037 810,00	0,23
<b>NETHERLANDS</b>			<b>17 913 632,99</b>	<b>17 753 754,50</b>	<b>3,92</b>
<b>Energy</b>			<b>4 710 409,99</b>	<b>4 605 090,00</b>	<b>1,02</b>
4 200 000,00	PETROBRAS GLOBAL FINANCE BV 4.75% 14/01/2025	EUR	4 710 409,99	4 605 090,00	1,02
<b>Basic Goods</b>			<b>4 091 613,00</b>	<b>4 151 346,00</b>	<b>0,92</b>
2 800 000,00	VITERRA FINANCE BV 0.375% 24/09/2025	EUR	2 798 412,00	2 779 924,00	0,62
1 300 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	1 293 201,00	1 371 422,00	0,30

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



## Eurizon Fund - Absolute Active

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>3 331 370,00</b>	<b>3 296 108,50</b>	<b>0,73</b>
1 500 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	1 618 695,00	1 596 285,00	0,35
1 000 000,00	EDP FINANCE BV 1.125% 12/02/2024	EUR	1 029 850,00	1 026 040,00	0,23
650 000,00	EDP FINANCE BV 1.875% 29/09/2023	EUR	682 825,00	673 783,50	0,15
<b>Finance</b>			<b>3 083 100,00</b>	<b>3 059 610,00</b>	<b>0,67</b>
3 000 000,00	ING GROEP NV 1.00% 20/09/2023	EUR	3 083 100,00	3 059 610,00	0,67
<b>Health</b>			<b>2 697 140,00</b>	<b>2 641 600,00</b>	<b>0,58</b>
2 500 000,00	MYLAN NV 2.25% 22/11/2024	EUR	2 697 140,00	2 641 600,00	0,58
<b>CHINA</b>			<b>16 448 423,42</b>	<b>16 842 879,36</b>	<b>3,72</b>
<b>Government</b>			<b>11 465 623,42</b>	<b>11 836 709,36</b>	<b>2,61</b>
38 000 000,00	CHINA GOVERNMENT BOND 3.39% 21/05/2025	CNY	5 067 932,27	5 378 574,31	1,19
26 500 000,00	CHINA GOVERNMENT BOND 3.38% 21/11/2024	CNY	3 651 555,51	3 739 147,73	0,82
20 000 000,00	CHINA GOVERNMENT BOND 2.20% 27/07/2025	CNY	2 746 135,64	2 718 987,32	0,60
<b>Finance</b>			<b>4 982 800,00</b>	<b>5 006 170,00</b>	<b>1,11</b>
3 000 000,00	CHINA CONSTRUCTION BANK CORP 0.05% 22/10/2022	EUR	2 986 740,00	3 003 690,00	0,67
2 000 000,00	BANK OF CHINA LTD 0.25% 17/04/2022	EUR	1 996 060,00	2 002 480,00	0,44
<b>SPAIN</b>			<b>14 956 998,33</b>	<b>14 944 164,00</b>	<b>3,30</b>
<b>Finance</b>			<b>12 431 518,33</b>	<b>12 452 700,00</b>	<b>2,75</b>
2 900 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	2 947 550,00	2 934 365,00	0,65
2 600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	2 589 340,00	2 621 372,00	0,58
1 500 000,00	SANTANDER CONSUMER FINANCE SA 0.875% 30/05/2023	EUR	1 525 785,00	1 522 350,00	0,34
1 500 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	1 505 400,00	1 508 385,00	0,33
1 000 000,00	SANTANDER CONSUMER FINANCE SA 1.125% 09/10/2023	EUR	1 020 240,00	1 021 430,00	0,23
1 000 000,00	CAIXABANK SA 1.125% 12/01/2023	EUR	1 025 000,00	1 013 050,00	0,22
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	1 011 150,00	1 007 060,00	0,22
800 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	807 053,33	824 688,00	0,18
<b>Telecommunication</b>			<b>2 525 480,00</b>	<b>2 491 464,00</b>	<b>0,55</b>
2 400 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	2 525 480,00	2 491 464,00	0,55
<b>FRANCE</b>			<b>14 779 184,34</b>	<b>14 694 663,00</b>	<b>3,25</b>
<b>Finance</b>			<b>10 910 348,00</b>	<b>10 834 602,00</b>	<b>2,40</b>
4 500 000,00	BPCE SA 1.00% 01/04/2025	EUR	4 672 225,00	4 619 250,00	1,02
2 700 000,00	WENDEL SE 2.75% 02/10/2024	EUR	2 938 335,00	2 880 900,00	0,64
2 000 000,00	PSA BANQUE FRANCE SA 0.625% 10/10/2022	EUR	1 997 400,00	2 014 640,00	0,45
1 300 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	1 302 388,00	1 319 812,00	0,29
<b>Industries</b>			<b>2 562 410,00</b>	<b>2 544 409,00</b>	<b>0,56</b>
1 400 000,00	CROWN EUROPEAN HOLDINGS SA 0.75% 15/02/2023	EUR	1 409 100,00	1 403 346,00	0,31
1 100 000,00	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	1 153 310,00	1 141 063,00	0,25
<b>Consumer Retail</b>			<b>1 306 426,34</b>	<b>1 315 652,00</b>	<b>0,29</b>
1 300 000,00	SODEXO SA 0.50% 17/01/2024	EUR	1 306 426,34	1 315 652,00	0,29
<b>UNITED STATES</b>			<b>13 562 975,14</b>	<b>13 660 477,96</b>	<b>3,02</b>
<b>Finance</b>			<b>5 075 500,00</b>	<b>5 174 860,00</b>	<b>1,14</b>
2 000 000,00	GOLDMAN SACHS GROUP INC 1.375% 15/05/2024	EUR	2 045 000,00	2 040 940,00	0,45
2 000 000,00	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	2 032 400,00	2 031 940,00	0,45
1 000 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	998 100,00	1 101 980,00	0,24
<b>Supranational</b>			<b>3 303 495,00</b>	<b>3 301 072,96</b>	<b>0,73</b>
51 000 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 7.25% 15/03/2024	IDR	3 303 495,00	3 301 072,96	0,73

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

## Eurizon Fund - Absolute Active

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>3 192 980,14</b>	<b>3 161 325,00</b>	<b>0,70</b>
2 250 000,00	KRAFT HEINZ FOODS CO 2.00% 30/06/2023	EUR	2 325 988,64	2 302 740,00	0,51
850 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	866 991,50	858 585,00	0,19
<b>Consumer Retail</b>			<b>1 991 000,00</b>	<b>2 023 220,00</b>	<b>0,45</b>
2 000 000,00	VF CORP 0.625% 20/09/2023	EUR	1 991 000,00	2 023 220,00	0,45
<b>GREECE</b>			<b>12 175 573,01</b>	<b>11 602 953,00</b>	<b>2,56</b>
<b>Government</b>			<b>12 175 573,01</b>	<b>11 602 953,00</b>	<b>2,56</b>
11 300 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 4.375% 01/08/2022	EUR	12 175 573,01	11 602 953,00	2,56
<b>LUXEMBOURG</b>			<b>8 305 179,61</b>	<b>8 440 168,30</b>	<b>1,87</b>
<b>Supranational</b>			<b>4 506 199,55</b>	<b>4 633 682,66</b>	<b>1,03</b>
73 300 000 000,00	EIB 5.75% 24/01/2025	IDR	4 506 199,55	4 633 682,66	1,03
<b>Health</b>			<b>3 046 031,00</b>	<b>3 028 410,00</b>	<b>0,67</b>
3 000 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	3 046 031,00	3 028 410,00	0,67
<b>Raw materials</b>			<b>752 949,06</b>	<b>778 075,64</b>	<b>0,17</b>
772 000,00	ARCELORMITTAL SA 0.95% 17/01/2023	EUR	752 949,06	778 075,64	0,17
<b>MALAYSIA</b>			<b>8 338 629,54</b>	<b>8 323 156,35</b>	<b>1,84</b>
<b>Government</b>			<b>8 338 629,54</b>	<b>8 323 156,35</b>	<b>1,84</b>
19 200 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	4 218 070,65	4 183 406,86	0,92
19 000 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	4 120 558,89	4 139 749,49	0,92
<b>IRELAND</b>			<b>5 327 008,84</b>	<b>5 210 588,35</b>	<b>1,15</b>
<b>Consumer Retail</b>			<b>2 936 440,00</b>	<b>2 925 064,00</b>	<b>0,65</b>
1 600 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	1 742 560,00	1 724 752,00	0,38
1 200 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	1 193 880,00	1 200 312,00	0,27
<b>Industries</b>			<b>2 390 568,84</b>	<b>2 285 524,35</b>	<b>0,50</b>
2 187 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 4.60% 06/03/2023	EUR	2 390 568,84	2 285 524,35	0,50
<b>UNITED KINGDOM</b>			<b>4 848 829,00</b>	<b>4 794 542,00</b>	<b>1,06</b>
<b>Basic Goods</b>			<b>4 848 829,00</b>	<b>4 794 542,00</b>	<b>1,06</b>
2 200 000,00	IMPERIAL BRANDS FINANCE PLC 1.125% 14/08/2023	EUR	2 234 799,00	2 231 372,00	0,49
1 500 000,00	IMPERIAL BRANDS FINANCE PLC 1.375% 27/01/2025	EUR	1 561 200,00	1 536 990,00	0,34
1 000 000,00	BAT INTERNATIONAL FINANCE PLC 2.375% 19/01/2023	EUR	1 052 830,00	1 026 180,00	0,23
<b>MOROCCO</b>			<b>4 798 954,85</b>	<b>4 708 176,00</b>	<b>1,04</b>
<b>Government</b>			<b>4 798 954,85</b>	<b>4 708 176,00</b>	<b>1,04</b>
4 400 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.50% 19/06/2024	EUR	4 798 954,85	4 708 176,00	1,04
<b>INDONESIA</b>			<b>4 707 683,93</b>	<b>4 661 685,00</b>	<b>1,03</b>
<b>Government</b>			<b>4 707 683,93</b>	<b>4 661 685,00</b>	<b>1,03</b>
4 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	4 707 683,93	4 661 685,00	1,03
<b>KAZAKHSTAN</b>			<b>4 648 740,00</b>	<b>4 602 465,00</b>	<b>1,02</b>
<b>Government</b>			<b>4 648 740,00</b>	<b>4 602 465,00</b>	<b>1,02</b>
4 500 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	4 648 740,00	4 602 465,00	1,02

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

## Eurizon Fund - Absolute Active

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>MACEDONIA</b>			<b>4 734 120,84</b>	<b>4 582 381,00</b>	<b>1,01</b>
<b>Government</b>			<b>4 734 120,84</b>	<b>4 582 381,00</b>	<b>1,01</b>
4 300 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/07/2023	EUR	4 734 120,84	4 582 381,00	1,01
<b>EGYPT</b>			<b>4 786 569,16</b>	<b>4 558 508,00</b>	<b>1,01</b>
<b>Government</b>			<b>4 786 569,16</b>	<b>4 558 508,00</b>	<b>1,01</b>
4 600 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.75% 11/04/2025	EUR	4 786 569,16	4 558 508,00	1,01
<b>IVORY COAST</b>			<b>4 612 283,72</b>	<b>4 537 890,00</b>	<b>1,00</b>
<b>Government</b>			<b>4 612 283,72</b>	<b>4 537 890,00</b>	<b>1,00</b>
4 200 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	4 612 283,72	4 537 890,00	1,00
<b>PHILIPPINES</b>			<b>4 329 729,14</b>	<b>4 197 866,97</b>	<b>0,93</b>
<b>Supranational</b>			<b>4 329 729,14</b>	<b>4 197 866,97</b>	<b>0,93</b>
239 000 000,00	ASIAN DEVELOPMENT BANK 5.25% 09/03/2023	PHP	4 329 729,14	4 197 866,97	0,93
<b>TURKEY</b>			<b>3 854 186,00</b>	<b>3 683 647,00</b>	<b>0,81</b>
<b>Government</b>			<b>3 854 186,00</b>	<b>3 683 647,00</b>	<b>0,81</b>
2 200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.625% 31/03/2025	EUR	2 310 000,00	2 176 042,00	0,48
1 500 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.125% 11/04/2023	EUR	1 544 186,00	1 507 605,00	0,33
<b>JAPAN</b>			<b>3 546 460,00</b>	<b>3 554 835,00</b>	<b>0,79</b>
<b>Finance</b>			<b>3 546 460,00</b>	<b>3 554 835,00</b>	<b>0,79</b>
2 000 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	2 014 000,00	2 017 980,00	0,45
1 500 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.978% 09/06/2024	EUR	1 532 460,00	1 536 855,00	0,34
<b>JERSEY</b>			<b>2 606 178,57</b>	<b>2 567 275,00</b>	<b>0,57</b>
<b>Raw materials</b>			<b>2 606 178,57</b>	<b>2 567 275,00</b>	<b>0,57</b>
2 500 000,00	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	2 606 178,57	2 567 275,00	0,57
<b>SWEDEN</b>			<b>1 573 343,50</b>	<b>1 559 490,00</b>	<b>0,35</b>
<b>Consumer Retail</b>			<b>1 573 343,50</b>	<b>1 559 490,00</b>	<b>0,35</b>
1 500 000,00	VOLVO CAR AB 2.00% 24/01/2025	EUR	1 573 343,50	1 559 490,00	0,35
<b>GUERNSEY</b>			<b>1 528 950,00</b>	<b>1 506 945,00</b>	<b>0,33</b>
<b>Finance</b>			<b>1 528 950,00</b>	<b>1 506 945,00</b>	<b>0,33</b>
1 500 000,00	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	1 528 950,00	1 506 945,00	0,33
<b>ROMANIA</b>			<b>1 400 540,00</b>	<b>1 406 090,00</b>	<b>0,31</b>
<b>Finance</b>			<b>1 400 540,00</b>	<b>1 406 090,00</b>	<b>0,31</b>
1 400 000,00	UNICREDIT LEASING SA 0.502% 18/10/2022	EUR	1 400 540,00	1 406 090,00	0,31
<b>Floating Rate Notes</b>			<b>45 711 295,71</b>	<b>45 400 526,00</b>	<b>10,03</b>
<b>UNITED KINGDOM</b>			<b>13 621 955,71</b>	<b>13 551 726,00</b>	<b>3,00</b>
<b>Finance</b>			<b>13 621 955,71</b>	<b>13 551 726,00</b>	<b>3,00</b>
3 500 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	3 751 235,71	3 753 540,00	0,83
3 700 000,00	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	3 711 765,00	3 728 231,00	0,82
3 500 000,00	NATWEST GROUP PLC FRN 08/03/2023	EUR	3 583 475,00	3 514 630,00	0,78

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

## Eurizon Fund - Absolute Active

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 500 000,00	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	1 519 280,00	1 515 735,00	0,34
1 000 000,00	NATWEST GROUP PLC FRN 04/03/2025	EUR	1 056 200,00	1 039 590,00	0,23
<b>FRANCE</b>			<b>11 272 905,00</b>	<b>11 209 510,00</b>	<b>2,48</b>
<b>Finance</b>			<b>11 272 905,00</b>	<b>11 209 510,00</b>	<b>2,48</b>
4 500 000,00	BNP PARIBAS SA FRN 15/07/2025	EUR	4 564 355,00	4 545 990,00	1,01
3 500 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	3 609 650,00	3 589 390,00	0,79
3 000 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	3 098 900,00	3 074 130,00	0,68
<b>UNITED STATES</b>			<b>8 993 498,00</b>	<b>8 879 250,00</b>	<b>1,96</b>
<b>Finance</b>			<b>8 993 498,00</b>	<b>8 879 250,00</b>	<b>1,96</b>
4 200 000,00	CITIGROUP INC FRN 06/07/2026	EUR	4 400 418,00	4 339 860,00	0,96
3 400 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	3 577 080,00	3 527 840,00	0,78
1 000 000,00	MORGAN STANLEY FRN 26/07/2024	EUR	1 016 000,00	1 011 550,00	0,22
<b>SWITZERLAND</b>			<b>8 287 050,00</b>	<b>8 197 360,00</b>	<b>1,81</b>
<b>Finance</b>			<b>8 287 050,00</b>	<b>8 197 360,00</b>	<b>1,81</b>
4 500 000,00	UBS GROUP AG FRN 17/04/2025	EUR	4 672 040,00	4 619 835,00	1,02
3 500 000,00	CREDIT SUISSE GROUP AG REG FRN 17/07/2025	EUR	3 615 010,00	3 577 525,00	0,79
<b>ITALY</b>			<b>2 054 100,00</b>	<b>2 054 700,00</b>	<b>0,45</b>
<b>Finance</b>			<b>2 054 100,00</b>	<b>2 054 700,00</b>	<b>0,45</b>
2 000 000,00	UNICREDIT SPA FRN 03/07/2025	EUR	2 054 100,00	2 054 700,00	0,45
<b>SPAIN</b>			<b>1 481 787,00</b>	<b>1 507 980,00</b>	<b>0,33</b>
<b>Finance</b>			<b>1 481 787,00</b>	<b>1 507 980,00</b>	<b>0,33</b>
1 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	1 481 787,00	1 507 980,00	0,33
<b>Zero-Coupon Bonds</b>			<b>83 537 249,10</b>	<b>83 356 437,00</b>	<b>18,42</b>
<b>ITALY</b>			<b>82 248 650,10</b>	<b>82 057 230,00</b>	<b>18,13</b>
<b>Government</b>			<b>82 248 650,10</b>	<b>82 057 230,00</b>	<b>18,13</b>
23 000 000,00	CTZ 0.00% 28/09/2022	EUR	23 064 061,90	23 088 550,00	5,10
23 000 000,00	BTP 0.00% 15/04/2024	EUR	23 171 852,08	23 008 740,00	5,08
23 000 000,00	BTP 0.00% 15/12/2024	EUR	23 078 200,00	22 926 400,00	5,07
13 000 000,00	CTZ 0.00% 30/05/2022	EUR	12 934 536,12	13 033 540,00	2,88
<b>NETHERLANDS</b>			<b>1 288 599,00</b>	<b>1 299 207,00</b>	<b>0,29</b>
<b>Multi-Utilities</b>			<b>1 288 599,00</b>	<b>1 299 207,00</b>	<b>0,29</b>
1 300 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 17/06/2024	EUR	1 288 599,00	1 299 207,00	0,29
<b>Total Portfolio</b>			<b>445 531 255,52</b>	<b>443 449 831,48</b>	<b>97,99</b>

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

## Eurizon Fund - Absolute Active

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(1 300 939,34)</b>	<b>73 810 314,56</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>6 020,00</b>	<b>342 740,00</b>
100 000	(2)	Sale	EURO BUND	08/03/2022	EUR	6 020,00	342 740,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 306 959,34)</b>	<b>73 467 574,56</b>
100 000	(390)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(562 648,52)	44 743 953,81
50	(92)	Sale	S&P 500 EMINI	18/03/2022	USD	(529 089,11)	19 248 245,75
10	(221)	Sale	EURO STOXX 50	18/03/2022	EUR	(215 221,71)	9 475 375,00

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

## Eurizon Fund - Absolute Active

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>1 944 344,39</b>	<b>948 579,55</b>	<b>16 369 604,22</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>4 561 071,48</b>	<b>1 861 868,07</b>	<b>—</b>
1 100	PUT	EURO STOXX 50 PR 4 050,00 18/02/22	EUR	1 565 307,47	467 500,00	—
442	PUT	S&P 500 EMINI INDEX 4 500,00 18/03/22	USD	2 995 764,01	1 394 368,07	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(2 616 727,09)</b>	<b>(913 288,52)</b>	<b>16 369 604,22</b>
(1 100)	PUT	EURO STOXX 50 PR 3 750,00 18/02/22	EUR	(817 307,47)	(199 100,00)	4 256 604,00
(442)	PUT	S&P 500 EMINI INDEX 4 200,00 18/03/22	USD	(1 799 419,62)	(714 188,52)	12 113 000,22
<b>UNQUOTED</b>				<b>1 105 986,08</b>	<b>449 629,90</b>	<b>—</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>1 105 986,08</b>	<b>449 629,90</b>	<b>—</b>
109 000 000	PUT	USD/EUR PUT 1,14 17/01/22	USD	529 804,53	326 367,47	—
109 000 000	PUT	USD/EUR PUT 1,15 20/01/22	USD	576 181,55	123 262,43	—
Quantity	Call/ Put	Description	Currency		Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>					<b>850 353,47</b>	<b>6 392 101,00</b>
<b>PURCHASED FUTURE STYLE OPTION CONTRACTS</b>					<b>501 316,48</b>	<b>—</b>
746	PUT	EURO BUND FUTURES 171,00 18/02/22	EUR		501 316,48	—
<b>WRITTEN FUTURE STYLE OPTION CONTRACTS</b>					<b>349 036,99</b>	<b>6 392 101,00</b>
(746)	CALL	EURO BUND FUTURES 177,00 18/02/22	EUR		349 036,99	6 392 101,00

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

## Eurizon Fund - Absolute Active

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(180 262,39)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>1 213 633,77</b>
28/02/2022	26 000 000,00	USD	22 318 380,10	EUR	519 751,81
28/02/2022	26 000 000,00	USD	22 371 894,02	EUR	466 237,89
22/02/2022	4 991 115,81	USD	250 000 000,00	PHP	129 310,82
24/01/2022	185 000 000,00	INR	2 423 940,67	USD	48 097,14
28/02/2022	4 534 163,85	EUR	590 000 000,00	JPY	31 658,19
22/02/2022	31 000 000 000,00	IDR	2 150 567,47	USD	18 577,92
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 393 896,16)</b>
28/02/2022	57 499 254,44	EUR	67 000 000,00	USD	(1 352 854,72)
28/02/2022	4 548 735,79	EUR	3 840 000,00	GBP	(19 153,59)
22/02/2022	2 152 777,78	USD	31 000 000 000,00	IDR	(16 636,18)
28/02/2022	640 000,00	USD	566 112,62	EUR	(3 943,22)
24/01/2022	2 477 169,87	USD	185 000 000,00	INR	(1 308,45)

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

## Eurizon Fund - Absolute Green Bonds

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	2 336 363 635,63	
Banks	(Note 3)	21 020 460,93	
Option contracts	(Notes 2, 9)	2 450 421,25	
Swap premium paid	(Notes 2, 9)	29 486 196,64	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 996 733,78	
Unrealised profit on future contracts	(Notes 2, 9)	10 706 593,93	
Unrealised profit on swap contracts	(Notes 2, 9)	1 115 979,95	
Interest receivable on swap contracts	(Notes 2, 9)	479 399,50	
Other interest receivable		14 376 936,32	
Receivable on subscriptions		2 392 777,14	
Other assets	(Note 10)	8 187,07	
<b>Total assets</b>		<b>2 422 397 322,14</b>	
<b>Liabilities</b>			
Amounts due to brokers	(Notes 2, 9)	(66 543,42)	
Option contracts	(Notes 2, 9)	(642 820,75)	
Swap premium received	(Notes 2, 9)	(10 796 227,66)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(2 616 220,09)	
Unrealised loss on future contracts	(Notes 2, 9)	(2 410 142,97)	
Unrealised loss on swap contracts	(Notes 2, 9)	(594 776,45)	
Interest payable on swap contracts	(Notes 2, 9)	(131 666,67)	
Payable on investments purchased		(16 214 999,95)	
Payable on redemptions		(2 233 411,76)	
Other liabilities		(2 031 048,83)	
<b>Total liabilities</b>		<b>(37 737 858,55)</b>	
<b>Total net assets</b>		<b>2 384 659 463,59</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	106,38	10 261 291,748
Class R2 Units	CHF	91,17	100,000
Class R7 Units	CHF	94,46	2 720,000
Class X Units	EUR	102,45	133 290,499
Class Z Units	EUR	107,97	11 591 115,393
Class Z2 Units	USD	96,60	18 057,194
Class Z7 Units	CHF	95,42	100,000
Class ZD Units	EUR	100,78	258 951,865

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



## Eurizon Fund - Absolute Green Bonds

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>2 010 185 127,21</b>
Net income from investments	(Note 2)	34 758 097,59
Interest received on swap contracts	(Note 2)	7 697 898,64
Other income	(Note 6)	44 678,10
<b>Total income</b>		<b>42 500 674,33</b>
Management fee	(Note 6)	(14 764 602,53)
Depositary fee	(Note 8)	(563 531,02)
Subscription tax	(Note 4)	(644 776,37)
Interest paid on swap contracts	(Note 2)	(2 979 024,88)
Other charges and taxes	(Notes 5, 8)	(3 372 473,09)
<b>Total expenses</b>		<b>(22 324 407,89)</b>
<b>Net investment income / (loss)</b>		<b>20 176 266,44</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(15 801 963,66)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(41 078 286,02)
- option contracts	(Notes 2, 9)	2 081 640,50
- forward foreign exchange contracts	(Notes 2, 9)	(1 173 512,74)
- foreign currencies	(Note 2)	104 352,72
- future contracts	(Notes 2, 9)	10 567 978,58
- swap contracts	(Notes 2, 9)	(555 169,02)
<b>Net result of operations for the year</b>		<b>(25 678 693,20)</b>
Subscriptions for the year		1 745 484 096,82
Redemptions for the year		(1 344 936 548,30)
Dividend distributions	(Note 14)	(394 518,94)
<b>Net assets at the end of the year</b>		<b>2 384 659 463,59</b>

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>2 337 559 888,05</b>	<b>2 336 363 635,63</b>	<b>97,98</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>2 055 332 791,42</b>	<b>2 051 537 142,59</b>	<b>86,03</b>
<b>Ordinary Bonds</b>			<b>1 521 148 350,69</b>	<b>1 519 557 080,27</b>	<b>63,72</b>
<b>NETHERLANDS</b>			<b>216 355 264,66</b>	<b>214 103 908,83</b>	<b>8,98</b>
<b>Finance</b>			<b>82 581 223,51</b>	<b>81 617 814,74</b>	<b>3,42</b>
10 000 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	9 959 430,00	9 436 200,00	0,40
9 000 000,00	CTP NV 0.75% 18/02/2027	EUR	8 966 970,00	8 760 330,00	0,37
7 500 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	8 693 885,51	8 701 650,00	0,36
6 700 000,00	ABN AMRO BANK NV 0.50% 23/09/2029	EUR	6 678 560,00	6 619 801,00	0,28
5 600 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	5 562 312,00	5 499 592,00	0,23
4 321 000,00	CTP BV 2.125% 01/10/2025	EUR	4 370 615,24	4 533 506,78	0,19
4 100 000,00	DIGITAL DUTCH FINCO BV 1.50% 15/03/2030	EUR	4 175 805,00	4 253 094,00	0,18
4 100 000,00	CTP NV 0.625% 27/09/2026	EUR	4 096 966,00	4 051 292,00	0,17
3 800 000,00	CITYCON TREASURY BV 1.625% 12/03/2028	EUR	3 772 679,00	3 784 572,00	0,16
3 800 000,00	ING GROEP NV 4.625% 06/01/2026	USD	3 763 963,10	3 715 626,96	0,16
3 500 000,00	VIA OUTLETS BV 1.75% 15/11/2028	EUR	3 496 111,00	3 496 885,00	0,15
3 500 000,00	CTP NV 1.25% 21/06/2029	EUR	3 475 990,00	3 424 085,00	0,14
3 500 000,00	CTP NV 1.50% 27/09/2031	EUR	3 478 755,00	3 391 535,00	0,14
2 700 000,00	VESTEDA FINANCE BV 0.75% 18/10/2031	EUR	2 662 443,00	2 667 303,00	0,11
2 500 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	2 600 191,66	2 638 200,00	0,11
2 500 000,00	ATRIUM FINANCE ISSUER BV 2.625% 05/09/2027	EUR	2 550 105,00	2 454 550,00	0,10
2 500 000,00	DIGITAL DUTCH FINCO BV 1.00% 15/01/2032	EUR	2 470 250,00	2 425 400,00	0,10
1 600 000,00	NE PROPERTY BV 3.375% 14/07/2027	EUR	1 806 192,00	1 764 192,00	0,07
<b>Multi-Utilities</b>			<b>82 224 581,24</b>	<b>81 016 696,09</b>	<b>3,40</b>
12 100 000,00	TENNET HOLDING BV 1.50% 03/06/2039	EUR	13 231 756,00	12 862 421,00	0,54
13 600 000,00	EDP FINANCE BV 1.71% 24/01/2028	USD	11 492 260,43	11 640 009,73	0,49
10 000 000,00	TENNET HOLDING BV 0.50% 30/11/2040	EUR	9 806 560,00	8 934 900,00	0,37
8 000 000,00	TENNET HOLDING BV 1.125% 09/06/2041	EUR	7 963 040,00	7 992 640,00	0,34
5 800 000,00	TENNET HOLDING BV 1.25% 24/10/2033	EUR	6 116 442,00	6 104 616,00	0,26
5 000 000,00	ALLIANDER NV 0.875% 24/06/2032	EUR	5 107 302,00	5 144 750,00	0,22
4 000 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	4 109 328,00	4 111 560,00	0,17
4 000 000,00	STEDIN HOLDING NV 0.50% 14/11/2029	EUR	3 932 990,40	4 025 520,00	0,17
3 500 000,00	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033	EUR	3 854 022,00	3 872 260,00	0,16
4 000 000,00	TENNET HOLDING BV 0.125% 30/11/2032	EUR	3 969 640,00	3 754 760,00	0,16
3 000 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	2 993 790,00	2 999 100,00	0,13
3 000 000,00	REN FINANCE BV 0.50% 16/04/2029	EUR	2 998 830,00	2 981 610,00	0,12
2 500 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	2 594 491,72	2 637 700,00	0,11
2 000 000,00	TENNET HOLDING BV 1.875% 13/06/2036	EUR	2 399 690,00	2 232 320,00	0,09
1 500 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 20/10/2027	GBP	1 654 438,69	1 722 529,36	0,07
<b>Industries</b>			<b>20 983 622,24</b>	<b>21 293 578,00</b>	<b>0,89</b>
5 400 000,00	ROYAL SCHIPHOL GROUP NV 1.50% 05/11/2030	EUR	5 787 134,00	5 803 488,00	0,24
5 400 000,00	ROYAL SCHIPHOL GROUP NV 0.875% 08/09/2032	EUR	5 459 692,00	5 362 038,00	0,23
4 000 000,00	POSTNL NV 0.625% 23/09/2026	EUR	3 987 969,24	4 059 360,00	0,17
3 500 000,00	ROYAL SCHIPHOL GROUP NV 2.00% 06/04/2029	EUR	3 564 953,00	3 847 550,00	0,16
2 200 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	2 183 874,00	2 221 142,00	0,09
<b>Telecommunication</b>			<b>11 950 660,00</b>	<b>11 940 540,00</b>	<b>0,50</b>
10 000 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	9 963 560,00	9 926 900,00	0,42
2 000 000,00	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	1 987 100,00	2 013 640,00	0,08

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>10 120 641,00</b>	<b>9 915 840,00</b>	<b>0,42</b>
8 000 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 1.25% 09/09/2041	EUR	7 830 623,00	7 669 200,00	0,32
2 300 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.25% 09/09/2029	EUR	2 290 018,00	2 246 640,00	0,10
<b>Consumer Retail</b>			<b>8 494 536,67</b>	<b>8 319 440,00</b>	<b>0,35</b>
8 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	8 494 536,67	8 319 440,00	0,35
<b>UNITED STATES</b>			<b>199 835 289,57</b>	<b>200 480 912,88</b>	<b>8,41</b>
<b>Multi-Utilities</b>			<b>94 207 742,42</b>	<b>94 063 080,73</b>	<b>3,94</b>
14 100 000,00	AVANGRID INC 3.80% 01/06/2029	USD	13 681 159,33	13 554 080,69	0,57
10 000 000,00	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/04/2050	USD	10 014 116,52	10 099 105,40	0,42
7 800 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	8 457 195,00	8 273 616,00	0,35
8 000 000,00	MIDAMERICAN ENERGY CO 3.15% 15/04/2050	USD	7 325 956,82	7 386 987,29	0,31
8 000 000,00	UNION ELECTRIC CO 2.625% 15/03/2051	USD	6 656 650,41	6 736 969,55	0,28
7 000 000,00	NSTAR ELECTRIC CO 3.10% 01/06/2051	USD	5 852 801,12	6 492 544,59	0,27
5 000 000,00	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	5 574 807,28	5 433 038,54	0,23
5 500 000,00	DUKE ENERGY PROGRESS LLC 3.45% 15/03/2029	USD	5 310 741,35	5 231 095,12	0,22
6 000 000,00	DOMINION ENERGY INC 2.25% 15/08/2031	USD	5 120 002,95	5 168 168,62	0,22
5 000 000,00	CONSOLIDATED EDISON CO OF NEW YORK INC 3.35% 01/04/2030	USD	4 730 782,31	4 728 984,56	0,20
4 000 000,00	DTE ELECTRIC CO 3.95% 01/03/2049	USD	4 257 145,78	4 183 469,13	0,18
4 300 000,00	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	4 356 738,11	4 167 469,31	0,17
4 000 000,00	AVANGRID INC 3.20% 15/04/2025	USD	3 691 283,34	3 700 739,51	0,15
4 000 000,00	TUCSON ELECTRIC POWER CO 1.50% 01/08/2030	USD	3 352 662,50	3 296 201,96	0,14
2 000 000,00	DTE ELECTRIC CO 4.05% 15/05/2048	USD	2 178 692,24	2 117 081,69	0,09
2 000 000,00	NSTAR ELECTRIC CO 3.95% 01/04/2030	USD	2 182 872,57	1 982 518,92	0,08
1 600 000,00	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	1 464 134,79	1 511 009,85	0,06
<b>Finance</b>			<b>46 945 526,87</b>	<b>46 886 519,85</b>	<b>1,97</b>
11 000 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	10 915 340,00	10 566 490,00	0,44
7 000 000,00	PROLOGIS LP 1.25% 15/10/2030	USD	5 879 496,19	5 732 959,47	0,24
5 700 000,00	BOSTON PROPERTIES LP 3.40% 21/06/2029	USD	5 188 367,43	5 322 323,60	0,22
5 000 000,00	BOSTON PROPERTIES LP 2.55% 01/04/2032	USD	4 127 256,15	4 375 220,85	0,18
5 000 000,00	DUKE REALTY LP 1.75% 01/02/2031	USD	4 084 274,39	4 166 682,29	0,18
3 800 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	3 779 670,00	3 730 840,00	0,16
3 500 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	3 497 517,50	3 483 025,00	0,15
3 000 000,00	WELLTOWER INC 2.70% 15/02/2027	USD	2 725 402,60	2 750 202,89	0,12
3 000 000,00	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	2 536 637,26	2 590 494,80	0,11
2 700 000,00	DUKE REALTY LP 2.875% 15/11/2029	USD	2 513 678,07	2 475 966,10	0,10
2 000 000,00	VISA INC 0.75% 15/08/2027	USD	1 697 887,28	1 692 314,85	0,07
<b>Consumer Retail</b>			<b>14 489 597,90</b>	<b>14 712 050,27</b>	<b>0,62</b>
6 000 000,00	VF CORP 0.25% 25/02/2028	EUR	5 957 205,00	5 880 840,00	0,25
5 000 000,00	FORD MOTOR CO 3.25% 12/02/2032	USD	4 314 435,00	4 477 181,83	0,19
5 000 000,00	WALMART INC 1.80% 22/09/2031	USD	4 217 957,90	4 354 028,44	0,18
<b>Industries</b>			<b>13 884 623,98</b>	<b>13 850 241,51</b>	<b>0,58</b>
7 000 000,00	XYLEM INC 2.25% 30/01/2031	USD	6 124 973,60	6 095 393,60	0,26
4 700 000,00	OWENS CORNING 3.95% 15/08/2029	USD	4 510 708,66	4 523 854,37	0,19
3 700 000,00	XYLEM INC 1.95% 30/01/2028	USD	3 248 941,72	3 230 993,54	0,13
<b>Energy</b>			<b>12 365 682,97</b>	<b>12 975 161,28</b>	<b>0,54</b>
10 000 000,00	SK BATTERY AMERICA INC 2.125% 26/01/2026	USD	8 253 501,18	8 605 612,26	0,36
5 000 000,00	SK BATTERY AMERICA INC 1.625% 26/01/2024	USD	4 112 181,79	4 369 549,02	0,18

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>12 862 589,91</b>	<b>12 827 484,50</b>	<b>0,54</b>
8 700 000,00	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	8 626 454,21	8 486 250,64	0,36
5 000 000,00	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	USD	4 236 135,70	4 341 233,86	0,18
<b>Government</b>			<b>5 079 525,52</b>	<b>5 166 374,74</b>	<b>0,22</b>
6 000 000,00	TENNESSEE VALLEY AUTHORITY 1.50% 15/09/2031	USD	5 079 525,52	5 166 374,74	0,22
<b>ITALY</b>			<b>164 514 065,88</b>	<b>163 824 171,00</b>	<b>6,87</b>
<b>Finance</b>			<b>59 526 522,00</b>	<b>61 776 844,00</b>	<b>2,59</b>
14 500 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	15 077 685,00	15 372 755,00	0,64
13 000 000,00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	13 246 825,00	14 766 830,00	0,62
12 900 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	13 183 052,00	13 512 879,00	0,57
9 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	9 023 280,00	9 148 230,00	0,38
9 000 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	8 995 680,00	8 976 150,00	0,38
<b>Government</b>			<b>48 050 951,60</b>	<b>45 990 910,00</b>	<b>1,93</b>
49 000 000,00	BTP 1.50% 30/04/2045	EUR	48 050 951,60	45 990 910,00	1,93
<b>Multi-Utilities</b>			<b>27 757 899,12</b>	<b>27 306 111,00</b>	<b>1,14</b>
8 500 000,00	IREN SPA 0.25% 17/01/2031	EUR	8 417 550,00	7 993 655,00	0,34
5 000 000,00	IREN SPA 1.50% 24/10/2027	EUR	5 215 075,00	5 256 650,00	0,22
4 500 000,00	IREN SPA 0.875% 14/10/2029	EUR	4 538 480,00	4 527 855,00	0,19
3 500 000,00	ACEA SPA 0.25% 28/07/2030	EUR	3 440 220,00	3 359 755,00	0,14
3 100 000,00	A2A SPA 1.00% 16/07/2029	EUR	3 157 884,12	3 185 746,00	0,13
3 000 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	2 988 690,00	2 982 450,00	0,12
<b>Energy</b>			<b>15 837 208,16</b>	<b>15 751 996,00</b>	<b>0,66</b>
8 000 000,00	ERG SPA 0.50% 11/09/2027	EUR	7 979 210,00	7 978 240,00	0,33
6 300 000,00	ERG SPA 0.875% 15/09/2031	EUR	6 284 376,00	6 200 901,00	0,26
1 500 000,00	ERG SPA 1.875% 11/04/2025	EUR	1 573 622,16	1 572 855,00	0,07
<b>Telecommunication</b>			<b>7 855 125,00</b>	<b>7 338 480,00</b>	<b>0,31</b>
8 000 000,00	TELECOM ITALIA SPA 1.625% 18/01/2029	EUR	7 855 125,00	7 338 480,00	0,31
<b>Industries</b>			<b>5 486 360,00</b>	<b>5 659 830,00</b>	<b>0,24</b>
5 500 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	5 486 360,00	5 659 830,00	0,24
<b>FRANCE</b>			<b>124 426 697,84</b>	<b>120 043 916,00</b>	<b>5,03</b>
<b>Government</b>			<b>32 936 777,06</b>	<b>29 785 204,00</b>	<b>1,25</b>
14 000 000,00	SOCIETE DU GRAND PARIS EPIC 0.70% 15/10/2060	EUR	13 808 545,64	11 840 220,00	0,50
8 000 000,00	SOCIETE DU GRAND PARIS EPIC 1.70% 25/05/2050	EUR	9 738 170,42	9 262 560,00	0,39
7 700 000,00	SOCIETE DU GRAND PARIS EPIC 1.00% 18/02/2070	EUR	7 685 237,00	6 924 456,00	0,29
1 600 000,00	REGION OF ILE DE FRANCE 1.375% 20/06/2033	EUR	1 704 824,00	1 757 968,00	0,07
<b>Consumer Retail</b>			<b>27 369 101,08</b>	<b>26 540 160,00</b>	<b>1,11</b>
16 000 000,00	SNCF RESEAU 2.25% 20/12/2047	EUR	20 886 356,08	20 000 640,00	0,84
6 500 000,00	FAURECIA SE 2.375% 15/06/2029	EUR	6 482 745,00	6 539 520,00	0,27
<b>Industries</b>			<b>21 936 610,00</b>	<b>21 953 760,00</b>	<b>0,92</b>
12 500 000,00	GETLINK SE 3.50% 30/10/2025	EUR	12 939 850,00	12 876 000,00	0,54
9 000 000,00	ILE-DE-FRANCE MOBILITES 0.95% 28/05/2041	EUR	8 996 760,00	9 077 760,00	0,38
<b>Multi-Utilities</b>			<b>21 481 172,50</b>	<b>21 140 812,00</b>	<b>0,89</b>
14 900 000,00	ENGIE SA 1.375% 21/06/2039	EUR	15 682 321,00	15 418 222,00	0,65
2 500 000,00	ENGIE SA 0.50% 24/10/2030	EUR	2 477 203,50	2 473 200,00	0,10
2 000 000,00	ENGIE SA 1.375% 28/02/2029	EUR	2 120 648,00	2 120 720,00	0,09
1 000 000,00	ENGIE SA 2.125% 30/03/2032	EUR	1 201 000,00	1 128 670,00	0,05

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>20 703 037,20</b>	<b>20 623 980,00</b>	<b>0,86</b>
12 000 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	12 622 496,00	12 592 440,00	0,53
5 000 000,00	COVIVIO 1.125% 17/09/2031	EUR	5 084 291,20	5 081 400,00	0,21
3 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	2 996 250,00	2 950 140,00	0,12
<b>GERMANY</b>			<b>110 324 702,95</b>	<b>111 326 253,16</b>	<b>4,67</b>
<b>Finance</b>			<b>46 865 929,77</b>	<b>46 980 154,16</b>	<b>1,97</b>
12 000 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	11 793 970,00	11 698 440,00	0,49
8 000 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	7 956 720,00	7 901 680,00	0,33
8 000 000,00	DEUTSCHE BANK AG/NEW YORK NY 1.686% 19/03/2026	USD	6 725 800,00	7 015 829,97	0,29
5 500 000,00	LANDESBANK BADEN-WUERTTEMBERG 1.50% 03/02/2025	GBP	6 525 170,09	6 545 740,19	0,28
5 000 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	5 327 575,01	5 308 100,00	0,22
3 400 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	3 552 953,00	3 547 254,00	0,15
3 000 000,00	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	2 981 040,00	2 943 690,00	0,12
2 000 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	2 002 701,67	2 019 420,00	0,09
<b>Multi-Utilities</b>			<b>30 809 918,18</b>	<b>31 352 260,00</b>	<b>1,32</b>
8 000 000,00	E.ON SE 0.875% 20/08/2031	EUR	7 905 920,00	8 259 120,00	0,35
6 500 000,00	E.ON SE 0.35% 28/02/2030	EUR	6 370 558,00	6 445 660,00	0,27
6 000 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	6 102 280,00	6 228 420,00	0,26
4 500 000,00	RWE AG 1.00% 26/11/2033	EUR	4 461 210,00	4 479 840,00	0,19
4 000 000,00	RWE AG 0.625% 11/06/2031	EUR	3 988 440,00	3 924 280,00	0,17
2 000 000,00	E.ON SE 0.375% 29/09/2027	EUR	1 981 510,18	2 014 940,00	0,08
<b>Consumer Retail</b>			<b>28 690 735,00</b>	<b>29 077 879,00</b>	<b>1,22</b>
9 500 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	9 482 705,00	9 763 910,00	0,41
7 800 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	7 742 280,00	7 838 064,00	0,33
6 500 000,00	ZF FINANCE GMBH 2.25% 03/05/2028	EUR	6 452 030,00	6 477 705,00	0,27
5 000 000,00	ZF FINANCE GMBH 2.00% 06/05/2027	EUR	5 013 720,00	4 998 200,00	0,21
<b>Industries</b>			<b>3 958 120,00</b>	<b>3 915 960,00</b>	<b>0,16</b>
4 000 000,00	HAMBURGER HOCHBAHN AG 0.125% 24/02/2031	EUR	3 958 120,00	3 915 960,00	0,16
<b>UNITED KINGDOM</b>			<b>82 703 249,60</b>	<b>83 705 671,50</b>	<b>3,51</b>
<b>Finance</b>			<b>31 597 063,45</b>	<b>32 191 023,27</b>	<b>1,35</b>
7 000 000,00	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 2.625% 23/04/2025	GBP	8 167 939,69	8 384 800,88	0,35
9 000 000,00	BROOKFIELD FINANCE I UK PLC 2.34% 30/01/2032	USD	7 633 075,80	7 707 696,12	0,32
5 000 000,00	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 3.375% 23/04/2028	GBP	5 812 788,27	6 023 147,67	0,25
3 000 000,00	TRITAX EUROBOX PLC 0.95% 02/06/2026	EUR	2 982 900,00	3 006 180,00	0,13
2 600 000,00	TRITAX BIG BOX REIT PLC 1.50% 27/11/2033	GBP	2 912 699,97	2 932 175,55	0,12
2 000 000,00	WORKSPACE GROUP PLC 2.25% 11/03/2028	GBP	2 294 597,44	2 352 660,86	0,10
1 500 000,00	LENDLEASE EUROPE FINANCE PLC 3.50% 02/12/2033	GBP	1 793 062,28	1 784 362,19	0,08
<b>Multi-Utilities</b>			<b>30 950 269,96</b>	<b>31 385 289,81</b>	<b>1,32</b>
8 000 000,00	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 2.125% 24/03/2036	GBP	9 285 864,46	9 431 701,02	0,40
5 500 000,00	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 1.50% 24/03/2028	GBP	6 398 633,00	6 437 391,30	0,27
6 300 000,00	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	6 283 872,00	6 182 631,00	0,26
3 000 000,00	SOUTH EASTERN POWER NETWORKS PLC 1.75% 30/09/2034	GBP	3 481 818,26	3 494 689,34	0,15
2 800 000,00	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 2.25% 27/09/2035	GBP	3 189 969,19	3 344 315,81	0,14
2 000 000,00	BAZALGETTE FINANCE PLC 2.375% 29/11/2027	GBP	2 310 113,05	2 494 561,34	0,10
<b>Telecommunication</b>			<b>8 804 051,93</b>	<b>8 913 503,44</b>	<b>0,37</b>
7 500 000,00	VMED O2 UK FINANCING I PLC 4.50% 15/07/2031	GBP	8 804 051,93	8 913 503,44	0,37

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>4 692 601,52</b>	<b>4 592 030,01</b>	<b>0,19</b>
4 000 000,00	BERKELEY GROUP PLC 2.50% 11/08/2031	GBP	4 692 601,52	4 592 030,01	0,19
<b>Basic Goods</b>			<b>3 476 725,00</b>	<b>3 361 785,00</b>	<b>0,14</b>
3 500 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	3 476 725,00	3 361 785,00	0,14
<b>Energy</b>			<b>3 182 537,74</b>	<b>3 262 039,97</b>	<b>0,14</b>
2 525 000,00	ANGLIAN WATER SERVICES FINANCING PLC 2.75% 26/10/2029	GBP	3 182 537,74	3 262 039,97	0,14
<b>LUXEMBOURG</b>			<b>59 483 088,71</b>	<b>59 019 649,08</b>	<b>2,47</b>
<b>Finance</b>			<b>59 483 088,71</b>	<b>59 019 649,08</b>	<b>2,47</b>
10 700 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	10 637 619,00	10 472 732,00	0,44
7 300 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	7 328 038,00	7 390 374,00	0,31
6 000 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	6 920 001,00	6 734 460,00	0,28
4 500 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	4 503 557,63	4 584 555,00	0,19
4 000 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	4 296 210,00	4 184 720,00	0,18
3 500 000,00	CPI PROPERTY GROUP SA 2.75% 22/01/2028	GBP	4 050 773,08	4 168 389,08	0,18
4 200 000,00	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.50% 27/01/2028	EUR	4 174 422,00	4 093 572,00	0,17
4 100 000,00	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	4 070 972,00	4 093 071,00	0,17
3 400 000,00	SEGRO CAPITAL SARL 0.50% 22/09/2031	EUR	3 370 046,00	3 278 926,00	0,14
3 000 000,00	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.90% 12/10/2029	EUR	2 975 460,00	2 962 710,00	0,12
3 000 000,00	AXA LOGISTICS EUROPE MASTER SCA 0.875% 15/11/2029	EUR	2 977 920,00	2 940 360,00	0,12
2 000 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	2 190 790,00	2 148 000,00	0,09
2 000 000,00	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	1 987 280,00	1 967 780,00	0,08
<b>SPAIN</b>			<b>58 943 286,02</b>	<b>58 569 070,00</b>	<b>2,46</b>
<b>Finance</b>			<b>25 013 066,88</b>	<b>25 087 800,00</b>	<b>1,05</b>
9 000 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	8 946 524,00	8 969 400,00	0,38
8 000 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	7 981 394,00	7 908 720,00	0,33
4 000 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	4 011 028,37	4 111 560,00	0,17
4 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	4 074 120,51	4 098 120,00	0,17
<b>Government</b>			<b>16 988 674,71</b>	<b>16 557 490,00</b>	<b>0,70</b>
17 000 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	16 988 674,71	16 557 490,00	0,70
<b>Industries</b>			<b>13 689 097,43</b>	<b>13 644 042,00</b>	<b>0,57</b>
8 200 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	8 682 113,00	8 608 442,00	0,36
5 000 000,00	ADIF ALTA VELOCIDAD 0.55% 30/04/2030	EUR	5 006 984,43	5 035 600,00	0,21
<b>Multi-Utilities</b>			<b>3 252 447,00</b>	<b>3 279 738,00</b>	<b>0,14</b>
3 300 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	3 252 447,00	3 279 738,00	0,14
<b>CHILE</b>			<b>57 175 561,84</b>	<b>56 662 416,19</b>	<b>2,38</b>
<b>Government</b>			<b>57 175 561,84</b>	<b>56 662 416,19</b>	<b>2,38</b>
22 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	19 344 551,92	19 282 311,88	0,81
20 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 25/01/2050	USD	18 265 392,92	18 283 859,31	0,77

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
12 300 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	12 578 347,00	12 282 165,00	0,51
7 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 29/01/2040	EUR	6 987 270,00	6 814 080,00	0,29
<b>IRELAND</b>			<b>49 746 259,29</b>	<b>49 979 814,72</b>	<b>2,10</b>
<b>Industries</b>			<b>37 104 442,01</b>	<b>37 427 574,72</b>	<b>1,57</b>
15 000 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 0.84% 12/03/2026	CHF	14 103 440,11	14 365 644,89	0,60
8 000 000,00	JOHNSON CONTROLS INTERNATIONAL PLC VIA TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	6 743 081,90	6 747 732,83	0,28
6 000 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	5 964 400,00	5 875 440,00	0,25
5 500 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 2.20% 23/05/2027	EUR	5 500 000,00	5 717 525,00	0,24
4 800 000,00	SMURFIT KAPPA TREASURY ULC 1.00% 22/09/2033	EUR	4 793 520,00	4 721 232,00	0,20
<b>Multi-Utilities</b>			<b>12 641 817,28</b>	<b>12 552 240,00</b>	<b>0,53</b>
12 000 000,00	ESB FINANCE DAC 1.125% 11/06/2030	EUR	12 641 817,28	12 552 240,00	0,53
<b>CHINA</b>			<b>43 745 410,06</b>	<b>45 298 608,79</b>	<b>1,90</b>
<b>Finance</b>			<b>43 745 410,06</b>	<b>45 298 608,79</b>	<b>1,90</b>
15 000 000,00	AGRICULTURAL BANK OF CHINA LTD 1.25% 19/01/2026	USD	12 321 338,83	12 952 210,17	0,54
12 000 000,00	BANK OF CHINA LTD 1.40% 28/04/2026	USD	9 950 369,60	10 409 991,86	0,44
9 400 000,00	CHINA MERCHANTS BANK CO LTD/HONG KONG 1.20% 10/09/2025	USD	7 896 302,34	8 106 716,61	0,34
8 000 000,00	CHINA CONSTRUCTION BANK CORP 1.25% 04/08/2025	USD	6 800 938,28	6 946 959,05	0,29
8 000 000,00	CHINA MERCHANTS BANK CO LTD 1.25% 01/09/2026	USD	6 776 461,01	6 882 731,10	0,29
<b>BELGIUM</b>			<b>32 257 616,00</b>	<b>31 784 582,00</b>	<b>1,33</b>
<b>Finance</b>			<b>13 987 100,00</b>	<b>13 610 100,00</b>	<b>0,57</b>
8 000 000,00	VGP NV 1.50% 08/04/2029	EUR	7 961 760,00	7 804 560,00	0,33
6 000 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	6 025 340,00	5 805 540,00	0,24
<b>Supranational</b>			<b>8 334 396,00</b>	<b>8 498 532,00</b>	<b>0,36</b>
8 400 000,00	EUROPEAN UNION 0.40% 04/02/2037	EUR	8 334 396,00	8 498 532,00	0,36
<b>Multi-Utilities</b>			<b>7 000 230,00</b>	<b>6 751 430,00</b>	<b>0,28</b>
7 000 000,00	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	7 000 230,00	6 751 430,00	0,28
<b>Telecommunication</b>			<b>2 935 890,00</b>	<b>2 924 520,00</b>	<b>0,12</b>
3 000 000,00	PROXIMUS SADP 0.75% 17/11/2036	EUR	2 935 890,00	2 924 520,00	0,12
<b>SWEDEN</b>			<b>25 423 249,23</b>	<b>26 059 965,29</b>	<b>1,09</b>
<b>Finance</b>			<b>10 901 009,59</b>	<b>10 828 654,04</b>	<b>0,45</b>
8 000 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	7 996 640,00	7 799 360,00	0,33
31 000 000,00	SBAB BANK AB 1.00% 20/06/2024	SEK	2 904 369,59	3 029 294,04	0,12
<b>Consumer Retail</b>			<b>10 137 625,00</b>	<b>10 775 800,00</b>	<b>0,45</b>
10 000 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	10 137 625,00	10 775 800,00	0,45
<b>Raw materials</b>			<b>3 453 245,00</b>	<b>3 503 912,00</b>	<b>0,15</b>
3 425 000,00	SKF AB 0.875% 15/11/2029	EUR	3 453 245,00	3 503 912,00	0,15
<b>Multi-Utilities</b>			<b>931 369,64</b>	<b>951 599,25</b>	<b>0,04</b>
10 000 000,00	STOCKHOLM EXERGI HOLDING AB 0.893% 11/09/2026	SEK	931 369,64	951 599,25	0,04

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FINLAND</b>			<b>25 222 304,00</b>	<b>24 954 134,00</b>	<b>1,05</b>
<b>Raw materials</b>			<b>16 776 534,00</b>	<b>16 524 054,00</b>	<b>0,69</b>
7 000 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	6 933 380,00	6 826 680,00	0,28
6 000 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	5 984 260,00	5 901 660,00	0,25
3 900 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	3 858 894,00	3 795 714,00	0,16
<b>Finance</b>			<b>8 445 770,00</b>	<b>8 430 080,00</b>	<b>0,36</b>
5 300 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	5 276 362,00	5 274 560,00	0,22
3 200 000,00	KOJAMO OYJ 0.875% 28/05/2029	EUR	3 169 408,00	3 155 520,00	0,14
<b>HONG KONG</b>			<b>23 230 313,11</b>	<b>23 753 267,90</b>	<b>1,00</b>
<b>Government</b>			<b>13 913 541,95</b>	<b>14 252 254,44</b>	<b>0,60</b>
12 000 000,00	HONG KONG GOVERNMENT INTERNATIONAL BOND 1.375% 02/02/2031	USD	9 827 443,40	10 206 439,22	0,43
5 000 000,00	HONG KONG GOVERNMENT INTERNATIONAL BOND 2.375% 02/02/2051	USD	4 086 098,55	4 045 815,22	0,17
<b>Industries</b>			<b>5 016 479,33</b>	<b>5 114 616,03</b>	<b>0,22</b>
6 000 000,00	MTR CORP LTD 1.625% 19/08/2030	USD	5 016 479,33	5 114 616,03	0,22
<b>Multi-Utilities</b>			<b>2 607 978,14</b>	<b>2 703 614,77</b>	<b>0,11</b>
3 000 000,00	CGNPC INTERNATIONAL LTD 2.75% 02/07/2024	USD	2 607 978,14	2 703 614,77	0,11
<b>Finance</b>			<b>1 692 313,69</b>	<b>1 682 782,66</b>	<b>0,07</b>
2 000 000,00	PINGAN REAL ESTATE CAPITAL LTD 2.75% 29/07/2024	USD	1 692 313,69	1 682 782,66	0,07
<b>DENMARK</b>			<b>17 516 199,07</b>	<b>17 657 110,38</b>	<b>0,74</b>
<b>Multi-Utilities</b>			<b>9 742 698,07</b>	<b>9 981 115,38</b>	<b>0,42</b>
3 000 000,00	ORSTED A/S 2.50% 16/05/2033	GBP	3 687 372,71	3 835 171,88	0,16
2 800 000,00	ORSTED A/S 2.125% 17/05/2027	GBP	3 343 601,36	3 455 668,50	0,15
2 500 000,00	ORSTED A/S 1.50% 26/11/2029	EUR	2 711 724,00	2 690 275,00	0,11
<b>Government</b>			<b>4 794 986,00</b>	<b>4 701 645,00</b>	<b>0,20</b>
4 700 000,00	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	4 794 986,00	4 701 645,00	0,20
<b>Industries</b>			<b>2 978 515,00</b>	<b>2 974 350,00</b>	<b>0,12</b>
3 000 000,00	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	2 978 515,00	2 974 350,00	0,12
<b>INDIA</b>			<b>17 016 228,25</b>	<b>17 487 029,19</b>	<b>0,73</b>
<b>Multi-Utilities</b>			<b>8 435 970,00</b>	<b>8 919 717,15</b>	<b>0,37</b>
10 000 000,00	ADANI GREEN ENERGY LTD 4.375% 08/09/2024	USD	8 435 970,00	8 919 717,15	0,37
<b>Government</b>			<b>4 806 983,50</b>	<b>4 777 551,23</b>	<b>0,20</b>
5 100 000,00	INDIAN RAILWAY FINANCE CORP LTD 3.835% 13/12/2027	USD	4 806 983,50	4 777 551,23	0,20
<b>Finance</b>			<b>3 773 274,75</b>	<b>3 789 760,81</b>	<b>0,16</b>
4 100 000,00	STATE BANK OF INDIA 4.50% 28/09/2023	USD	3 773 274,75	3 789 760,81	0,16
<b>POLAND</b>			<b>17 059 843,54</b>	<b>16 793 560,00</b>	<b>0,70</b>
<b>Government</b>			<b>17 059 843,54</b>	<b>16 793 560,00</b>	<b>0,70</b>
14 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 08/03/2049	EUR	17 059 843,54	16 793 560,00	0,70
<b>AUSTRALIA</b>			<b>16 020 538,57</b>	<b>15 889 938,93</b>	<b>0,67</b>
<b>Finance</b>			<b>6 000 000,00</b>	<b>5 923 440,00</b>	<b>0,25</b>
6 000 000,00	WESTPAC BANKING CORP 0.766% 13/05/2031	EUR	6 000 000,00	5 923 440,00	0,25

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Government</b>			<b>4 486 178,77</b>	<b>4 524 811,40</b>	<b>0,19</b>
6 400 000,00	NEW SOUTH WALES TREASURY CORP 1.25% 20/11/2030	AUD	3 867 062,78	3 854 987,87	0,16
1 000 000,00	QUEENSLAND TREASURY CORP 2.50% 06/03/2029	AUD	619 115,99	669 823,53	0,03
<b>Supranational</b>			<b>3 142 909,99</b>	<b>3 003 909,40</b>	<b>0,13</b>
5 000 000,00	EIB 0.75% 15/07/2027	AUD	3 142 909,99	3 003 909,40	0,13
<b>Basic Goods</b>			<b>2 391 449,81</b>	<b>2 437 778,13</b>	<b>0,10</b>
3 700 000,00	WOOLWORTHS GROUP LTD 2.85% 23/04/2024	AUD	2 391 449,81	2 437 778,13	0,10
<b>SOUTH KOREA</b>			<b>13 279 078,80</b>	<b>13 619 828,16</b>	<b>0,57</b>
<b>Computing and IT</b>			<b>8 210 209,39</b>	<b>8 487 427,22</b>	<b>0,36</b>
10 000 000,00	SK HYNIX INC 2.375% 19/01/2031	USD	8 210 209,39	8 487 427,22	0,36
<b>Raw materials</b>			<b>3 232 518,38</b>	<b>3 361 718,15</b>	<b>0,14</b>
3 500 000,00	LG CHEM LTD 3.625% 15/04/2029	USD	3 232 518,38	3 361 718,15	0,14
<b>Finance</b>			<b>1 836 351,03</b>	<b>1 770 682,79</b>	<b>0,07</b>
2 000 000,00	KOOKMIN BANK 1.75% 04/05/2025	USD	1 836 351,03	1 770 682,79	0,07
<b>HUNGARY</b>			<b>12 846 830,00</b>	<b>13 030 875,00</b>	<b>0,55</b>
<b>Government</b>			<b>12 846 830,00</b>	<b>13 030 875,00</b>	<b>0,55</b>
12 500 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 05/06/2035	EUR	12 846 830,00	13 030 875,00	0,55
<b>AUSTRIA</b>			<b>11 431 670,00</b>	<b>11 544 195,00</b>	<b>0,48</b>
<b>Finance</b>			<b>6 017 140,00</b>	<b>5 984 520,00</b>	<b>0,25</b>
6 000 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	6 017 140,00	5 984 520,00	0,25
<b>Multi-Utilities</b>			<b>5 414 530,00</b>	<b>5 559 675,00</b>	<b>0,23</b>
5 500 000,00	VERBUND AG 0.90% 01/04/2041	EUR	5 414 530,00	5 559 675,00	0,23
<b>CAYMAN ISLANDS</b>			<b>10 100 026,53</b>	<b>10 479 531,09</b>	<b>0,44</b>
<b>Finance</b>			<b>10 100 026,53</b>	<b>10 479 531,09</b>	<b>0,44</b>
12 000 000,00	QNB FINANCE LTD 1.625% 22/09/2025	USD	10 100 026,53	10 479 531,09	0,44
<b>SERBIA</b>			<b>10 808 050,00</b>	<b>10 427 120,00</b>	<b>0,44</b>
<b>Government</b>			<b>10 808 050,00</b>	<b>10 427 120,00</b>	<b>0,44</b>
11 000 000,00	SERBIA INTERNATIONAL BOND 1.00% 23/09/2028	EUR	10 808 050,00	10 427 120,00	0,44
<b>JAPAN</b>			<b>10 355 151,00</b>	<b>10 314 468,49</b>	<b>0,43</b>
<b>Finance</b>			<b>6 830 455,00</b>	<b>6 808 875,00</b>	<b>0,28</b>
6 700 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	6 830 455,00	6 808 875,00	0,28
<b>Computing and IT</b>			<b>3 524 696,00</b>	<b>3 505 593,49</b>	<b>0,15</b>
4 000 000,00	RENESAS ELECTRONICS CORP 1.543% 26/11/2024	USD	3 524 696,00	3 505 593,49	0,15
<b>SINGAPORE</b>			<b>9 575 216,78</b>	<b>9 844 385,93</b>	<b>0,41</b>
<b>Multi-Utilities</b>			<b>5 786 666,65</b>	<b>5 826 566,60</b>	<b>0,24</b>
6 500 000,00	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	5 786 666,65	5 826 566,60	0,24
<b>Energy</b>			<b>3 788 550,13</b>	<b>4 017 819,33</b>	<b>0,17</b>
4 466 250,00	CONTINUUM ENERGY LEVANTER PTE LTD 4.50% 09/02/2027	USD	3 788 550,13	4 017 819,33	0,17
<b>MEXICO</b>			<b>9 628 185,12</b>	<b>9 547 570,80</b>	<b>0,40</b>
<b>Consumer Retail</b>			<b>9 628 185,12</b>	<b>9 547 570,80</b>	<b>0,40</b>
11 500 000,00	COCA-COLA FEMSA SAB DE CV 1.85% 01/09/2032	USD	9 628 185,12	9 547 570,80	0,40

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INDONESIA</b>			<b>8 547 198,19</b>	<b>9 016 489,95</b>	<b>0,38</b>
<b>Government</b>			<b>8 547 198,19</b>	<b>9 016 489,95</b>	<b>0,38</b>
5 000 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 2.30% 23/06/2025	USD	4 451 018,19	4 518 731,26	0,19
5 000 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 3.55% 09/06/2051	USD	4 096 180,00	4 497 758,69	0,19
<b>CANADA</b>			<b>8 421 988,51</b>	<b>8 562 549,80</b>	<b>0,36</b>
<b>Finance</b>			<b>4 636 000,01</b>	<b>4 614 288,93</b>	<b>0,19</b>
4 000 000,00	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	3 981 280,00	3 863 600,00	0,16
1 000 000,00	CPPIB CAPITAL INC 3.00% 15/06/2028	CAD	654 720,01	750 688,93	0,03
<b>Government</b>			<b>3 785 988,50</b>	<b>3 948 260,87</b>	<b>0,17</b>
2 000 000,00	PROVINCE OF ONTARIO CANADA 2.65% 05/02/2025	CAD	1 346 414,74	1 445 657,31	0,06
1 950 000,00	PROVINCE OF QUEBEC CANADA 1.85% 13/02/2027	CAD	1 335 092,44	1 376 229,74	0,06
1 600 000,00	PROVINCE OF ONTARIO CANADA 1.85% 01/02/2027	CAD	1 104 481,32	1 126 373,82	0,05
<b>BRITISH VIRGIN ISLANDS</b>			<b>8 219 488,33</b>	<b>8 192 828,24</b>	<b>0,34</b>
<b>Finance</b>			<b>5 462 942,33</b>	<b>5 490 803,24</b>	<b>0,23</b>
6 000 000,00	RONGSHI INTERNATIONAL FINANCE LTD 3.25% 21/05/2024	USD	5 462 942,33	5 490 803,24	0,23
<b>Industries</b>			<b>2 756 546,00</b>	<b>2 702 025,00</b>	<b>0,11</b>
2 700 000,00	RAIL TRANSIT INTERNATIONAL DEVELOPMENT CO LTD 1.625% 22/06/2022	EUR	2 756 546,00	2 702 025,00	0,11
<b>MAURITIUS</b>			<b>6 321 955,51</b>	<b>6 634 555,70</b>	<b>0,28</b>
<b>Finance</b>			<b>3 320 192,00</b>	<b>3 527 366,27</b>	<b>0,15</b>
4 000 000,00	INDIA GREEN POWER HOLDINGS 4.00% 22/02/2027	USD	3 320 192,00	3 527 366,27	0,15
<b>Energy</b>			<b>3 001 763,51</b>	<b>3 107 189,43</b>	<b>0,13</b>
3 500 000,00	AZURE POWER ENERGY LTD 3.575% 19/08/2026	USD	3 001 763,51	3 107 189,43	0,13
<b>SUPRANATIONALS</b>			<b>6 300 000,00</b>	<b>6 232 527,00</b>	<b>0,26</b>
<b>Industries</b>			<b>6 300 000,00</b>	<b>6 232 527,00</b>	<b>0,26</b>
6 300 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 2.00% 01/09/2028	EUR	6 300 000,00	6 232 527,00	0,26
<b>ICELAND</b>			<b>5 974 140,00</b>	<b>5 949 660,00</b>	<b>0,25</b>
<b>Finance</b>			<b>5 974 140,00</b>	<b>5 949 660,00</b>	<b>0,25</b>
6 000 000,00	LANDSBANKINN HF 0.375% 23/05/2025	EUR	5 974 140,00	5 949 660,00	0,25
<b>NEW ZEALAND</b>			<b>5 964 000,00</b>	<b>5 897 160,00</b>	<b>0,25</b>
<b>Industries</b>			<b>5 964 000,00</b>	<b>5 897 160,00</b>	<b>0,25</b>
6 000 000,00	AUCKLAND COUNCIL 0.25% 17/11/2031	EUR	5 964 000,00	5 897 160,00	0,25
<b>BERMUDA</b>			<b>5 251 930,05</b>	<b>5 779 617,94</b>	<b>0,24</b>
<b>Multi-Utilities</b>			<b>5 251 930,05</b>	<b>5 779 617,94</b>	<b>0,24</b>
6 000 000,00	STAR ENERGY GEOTHERMAL DARAJAT II / STAR ENERGY GEOTHERMAL SALAK 4.85% 14/10/2038	USD	5 251 930,05	5 779 617,94	0,24
<b>LIECHTENSTEIN</b>			<b>5 670 702,00</b>	<b>5 545 986,00</b>	<b>0,23</b>
<b>Finance</b>			<b>5 670 702,00</b>	<b>5 545 986,00</b>	<b>0,23</b>
5 700 000,00	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	EUR	5 670 702,00	5 545 986,00	0,23

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>EGYPT</b>			<b>5 120 487,04</b>	<b>5 322 600,60</b>	<b>0,22</b>
<b>Government</b>			<b>5 120 487,04</b>	<b>5 322 600,60</b>	<b>0,22</b>
6 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.25% 06/10/2025	USD	5 120 487,04	5 322 600,60	0,22
<b>NORWAY</b>			<b>4 962 550,00</b>	<b>4 899 500,00</b>	<b>0,21</b>
<b>Finance</b>			<b>4 962 550,00</b>	<b>4 899 500,00</b>	<b>0,21</b>
5 000 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	4 962 550,00	4 899 500,00	0,21
<b>SWITZERLAND</b>			<b>4 957 834,00</b>	<b>4 783 501,12</b>	<b>0,20</b>
<b>Supranational</b>			<b>4 957 834,00</b>	<b>4 783 501,12</b>	<b>0,20</b>
5 024 000,00	EUROFIMA 0.15% 10/10/2034	EUR	4 957 834,00	4 783 501,12	0,20
<b>LITHUANIA</b>			<b>4 281 402,66</b>	<b>4 288 640,00</b>	<b>0,18</b>
<b>Multi-Utilities</b>			<b>4 281 402,66</b>	<b>4 288 640,00</b>	<b>0,18</b>
4 000 000,00	LIETUVOS ENERGIJA UAB 1.875% 10/07/2028	EUR	4 281 402,66	4 288 640,00	0,18
<b>BRAZIL</b>			<b>4 047 797,71</b>	<b>4 172 705,85</b>	<b>0,17</b>
<b>Finance</b>			<b>4 047 797,71</b>	<b>4 172 705,85</b>	<b>0,17</b>
5 000 000,00	BANCO BTG PACTUAL SA/CAYMAN ISLANDS 2.75% 11/01/2026	USD	4 047 797,71	4 172 705,85	0,17
<b>PHILIPPINES</b>			<b>3 131 065,27</b>	<b>3 168 036,26</b>	<b>0,13</b>
<b>Finance</b>			<b>3 131 065,27</b>	<b>3 168 036,26</b>	<b>0,13</b>
3 500 000,00	BANK OF THE PHILIPPINE ISLANDS 2.50% 10/09/2024	USD	3 131 065,27	3 168 036,26	0,13
<b>GUERNSEY</b>			<b>2 691 945,00</b>	<b>2 643 175,00</b>	<b>0,11</b>
<b>Finance</b>			<b>2 691 945,00</b>	<b>2 643 175,00</b>	<b>0,11</b>
2 500 000,00	GLOBALWORTH REAL ESTATE INVESTMENTS LTD 2.95% 29/07/2026	EUR	2 691 945,00	2 643 175,00	0,11
<b>GREECE</b>			<b>2 260 490,00</b>	<b>2 265 592,50</b>	<b>0,10</b>
<b>Multi-Utilities</b>			<b>2 260 490,00</b>	<b>2 265 592,50</b>	<b>0,10</b>
2 250 000,00	PUBLIC POWER CORP 3.375% 31/07/2028	EUR	2 260 490,00	2 265 592,50	0,10
<b>Floating Rate Notes</b>			<b>527 180 315,73</b>	<b>525 076 352,32</b>	<b>22,02</b>
<b>NETHERLANDS</b>			<b>107 265 152,48</b>	<b>107 393 351,05</b>	<b>4,50</b>
<b>Multi-Utilities</b>			<b>57 676 344,00</b>	<b>57 639 464,00</b>	<b>2,41</b>
13 500 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	14 265 751,00	14 110 875,00	0,59
9 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	9 773 006,00	9 658 260,00	0,40
8 000 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	8 039 610,00	8 304 480,00	0,35
7 300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	7 703 505,00	7 658 649,00	0,32
7 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	7 014 200,00	7 007 840,00	0,29
6 300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	6 380 272,00	6 426 000,00	0,27
4 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	4 500 000,00	4 473 360,00	0,19
<b>Finance</b>			<b>34 586 715,48</b>	<b>34 756 292,05</b>	<b>1,46</b>
16 000 000,00	ING GROEP NV FRN 07/12/2028	GBP	18 275 382,48	18 312 665,25	0,77
10 000 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	10 183 065,00	10 357 900,00	0,43
5 000 000,00	ABN AMRO BANK NV FRN 13/12/2029	USD	4 436 360,00	4 398 391,80	0,19
1 700 000,00	ING GROEP NV FRN 09/06/2032	EUR	1 691 908,00	1 687 335,00	0,07
<b>Telecommunication</b>			<b>15 002 093,00</b>	<b>14 997 595,00</b>	<b>0,63</b>
14 900 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	15 002 093,00	14 997 595,00	0,63

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>76 369 797,00</b>	<b>76 398 483,00</b>	<b>3,20</b>
<b>Finance</b>			<b>43 091 390,00</b>	<b>43 200 705,00</b>	<b>1,81</b>
15 000 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	15 227 078,00	15 488 100,00	0,65
12 000 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	11 973 720,00	11 915 760,00	0,50
10 500 000,00	AXA SA FRN 07/10/2041	EUR	10 396 497,00	10 251 360,00	0,43
5 500 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	5 494 095,00	5 545 485,00	0,23
<b>Multi-Utilities</b>			<b>28 312 157,00</b>	<b>28 235 728,00</b>	<b>1,18</b>
8 600 000,00	ENGIE SA FRN 31/12/2099	EUR	9 412 001,00	9 238 120,00	0,39
7 000 000,00	ENGIE SA FRN 31/12/2099	EUR	6 973 890,00	6 971 580,00	0,29
6 500 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	6 545 270,00	6 606 210,00	0,27
5 400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	5 380 996,00	5 419 818,00	0,23
<b>Government</b>			<b>4 966 250,00</b>	<b>4 962 050,00</b>	<b>0,21</b>
5 000 000,00	ENGIE SA FRN 31/12/2099	EUR	4 966 250,00	4 962 050,00	0,21
<b>GERMANY</b>			<b>74 816 831,25</b>	<b>74 006 837,00</b>	<b>3,10</b>
<b>Finance</b>			<b>35 917 855,75</b>	<b>35 165 927,00</b>	<b>1,48</b>
14 000 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	14 018 068,75	13 798 680,00	0,58
12 900 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	12 816 795,00	12 313 308,00	0,52
5 500 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	5 514 276,00	5 470 355,00	0,23
3 600 000,00	TALANX AG FRN 01/12/2042	EUR	3 568 716,00	3 583 584,00	0,15
<b>Multi-Utilities</b>			<b>29 921 141,50</b>	<b>29 913 630,00</b>	<b>1,25</b>
9 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	9 029 784,00	8 994 240,00	0,38
8 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	7 971 225,00	8 171 040,00	0,34
7 500 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	7 500 000,00	7 324 050,00	0,30
5 400 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	5 420 132,50	5 424 300,00	0,23
<b>Raw materials</b>			<b>8 977 834,00</b>	<b>8 927 280,00</b>	<b>0,37</b>
9 000 000,00	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	8 977 834,00	8 927 280,00	0,37
<b>SPAIN</b>			<b>58 512 180,50</b>	<b>58 272 659,57</b>	<b>2,44</b>
<b>Finance</b>			<b>58 512 180,50</b>	<b>58 272 659,57</b>	<b>2,44</b>
12 000 000,00	CAIXABANK SA FRN 18/06/2031	EUR	11 948 760,00	12 009 600,00	0,50
11 200 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	11 291 990,00	11 400 592,00	0,48
11 000 000,00	CAIXABANK SA FRN 18/11/2026	EUR	10 978 640,00	10 942 250,00	0,46
8 000 000,00	CAIXABANK SA FRN 09/02/2029	EUR	7 943 908,00	7 826 880,00	0,33
7 000 000,00	BANCO DE SABADELL SA FRN 16/06/2028	EUR	6 962 579,00	6 745 410,00	0,28
5 000 000,00	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	4 994 850,00	4 901 950,00	0,20
3 800 000,00	CAIXABANK SA FRN 03/12/2026	GBP	4 391 453,50	4 445 977,57	0,19
<b>PORTUGAL</b>			<b>54 878 658,00</b>	<b>53 533 560,00</b>	<b>2,25</b>
<b>Multi-Utilities</b>			<b>44 925 958,00</b>	<b>43 946 660,00</b>	<b>1,85</b>
16 500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	18 182 598,00	17 630 910,00	0,74
10 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 14/03/2082	EUR	9 944 900,00	9 517 100,00	0,40
9 500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	9 303 315,00	9 419 155,00	0,40
5 500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	5 503 345,00	5 445 275,00	0,23
2 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 14/03/2082	EUR	1 991 800,00	1 934 220,00	0,08
<b>Finance</b>			<b>9 952 700,00</b>	<b>9 586 900,00</b>	<b>0,40</b>
10 000 000,00	BANCO COMERCIAL PORTUGUES SA FRN 07/04/2028	EUR	9 952 700,00	9 586 900,00	0,40

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>31 347 676,00</b>	<b>31 871 224,00</b>	<b>1,34</b>
<b>Finance</b>			<b>31 347 676,00</b>	<b>31 871 224,00</b>	<b>1,34</b>
17 000 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	17 276 515,00	17 930 920,00	0,75
6 100 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	6 093 021,00	6 030 704,00	0,25
5 000 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	4 980 900,00	4 934 350,00	0,21
3 000 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	2 997 240,00	2 975 250,00	0,13
<b>DENMARK</b>			<b>28 229 908,58</b>	<b>28 249 558,02</b>	<b>1,18</b>
<b>Multi-Utilities</b>			<b>28 229 908,58</b>	<b>28 249 558,02</b>	<b>1,18</b>
8 000 000,00	ORSTED A/S FRN 09/12/3019	EUR	8 110 210,00	8 173 600,00	0,34
7 100 000,00	ORSTED A/S FRN 24/11/3017	EUR	7 350 000,00	7 363 481,00	0,31
7 000 000,00	ORSTED AS FRN 18/02/3021	EUR	7 013 000,00	6 889 960,00	0,29
5 000 000,00	ORSTED AS FRN 18/02/3021	GBP	5 756 698,58	5 822 517,02	0,24
<b>SWEDEN</b>			<b>20 211 371,62</b>	<b>20 210 029,08</b>	<b>0,85</b>
<b>Multi-Utilities</b>			<b>12 650 330,10</b>	<b>12 449 470,95</b>	<b>0,52</b>
4 000 000,00	VATTENFALL AB FRN 29/06/2083	GBP	4 692 383,45	4 663 873,53	0,19
46 000 000,00	VATTENFALL AB FRN 26/05/2083	SEK	4 516 454,92	4 463 226,50	0,19
35 000 000,00	VATTENFALL AB FRN 26/05/2083	SEK	3 441 491,73	3 322 370,92	0,14
<b>Telecommunication</b>			<b>6 441 535,00</b>	<b>6 574 490,00</b>	<b>0,28</b>
6 500 000,00	TELIA CO AB FRN 11/05/2081	EUR	6 441 535,00	6 574 490,00	0,28
<b>Finance</b>			<b>1 119 506,52</b>	<b>1 186 068,13</b>	<b>0,05</b>
12 000 000,00	HUMLEGARDEN FASTIGHETER AB FRN 07/10/2026	SEK	1 119 506,52	1 186 068,13	0,05
<b>ITALY</b>			<b>16 149 634,00</b>	<b>15 810 044,00</b>	<b>0,66</b>
<b>Finance</b>			<b>16 149 634,00</b>	<b>15 810 044,00</b>	<b>0,66</b>
14 200 000,00	BANCA POPOLARE DI SONDRIO SCPA FRN 13/07/2027	EUR	14 145 234,00	13 812 624,00	0,58
2 000 000,00	UNICREDIT SPA FRN 05/07/2029	EUR	2 004 400,00	1 997 420,00	0,08
<b>NORWAY</b>			<b>11 751 610,00</b>	<b>11 500 636,00</b>	<b>0,48</b>
<b>Finance</b>			<b>11 751 610,00</b>	<b>11 500 636,00</b>	<b>0,48</b>
11 900 000,00	STOREBRAND LIVSFORSIKRING AS FRN 30/09/2051	EUR	11 751 610,00	11 500 636,00	0,48
<b>UNITED KINGDOM</b>			<b>10 181 607,27</b>	<b>10 688 111,01</b>	<b>0,45</b>
<b>Finance</b>			<b>10 181 607,27</b>	<b>10 688 111,01</b>	<b>0,45</b>
6 500 000,00	BARCLAYS PLC FRN 03/11/2026	GBP	7 243 135,78	7 696 546,64	0,32
2 500 000,00	NATWEST GROUP PLC FRN 09/11/2028	GBP	2 938 471,49	2 991 564,37	0,13
<b>CZECH REPUBLIC</b>			<b>10 473 300,00</b>	<b>10 343 980,00</b>	<b>0,43</b>
<b>Finance</b>			<b>10 473 300,00</b>	<b>10 343 980,00</b>	<b>0,43</b>
6 500 000,00	CESKA SPORITELNA AS FRN 13/09/2028	EUR	6 491 940,00	6 366 100,00	0,27
4 000 000,00	RAIFFEISENBANK AS FRN 09/06/2028	EUR	3 981 360,00	3 977 880,00	0,16
<b>AUSTRIA</b>			<b>8 072 143,00</b>	<b>8 005 680,00</b>	<b>0,34</b>
<b>Finance</b>			<b>8 072 143,00</b>	<b>8 005 680,00</b>	<b>0,34</b>
7 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	7 006 393,00	6 945 120,00	0,29
1 000 000,00	UNIQA INSURANCE GROUP AG FRN 09/10/2035	EUR	1 065 750,00	1 060 560,00	0,05
<b>SLOVAKIA</b>			<b>6 473 220,00</b>	<b>6 320 080,00</b>	<b>0,27</b>
<b>Finance</b>			<b>6 473 220,00</b>	<b>6 320 080,00</b>	<b>0,27</b>
6 500 000,00	TATRA BANKA AS FRN 23/04/2028	EUR	6 473 220,00	6 320 080,00	0,27

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWITZERLAND</b>			<b>5 558 536,03</b>	<b>5 938 969,59</b>	<b>0,25</b>
<b>Finance</b>			<b>5 558 536,03</b>	<b>5 938 969,59</b>	<b>0,25</b>
6 000 000,00	HELVETIA SCHWEIZERISCHE VERSICHERUNGSGESELLSCHAFT AG FRN 31/12/2049	CHF	5 558 536,03	5 938 969,59	0,25
<b>FINLAND</b>			<b>4 924 750,00</b>	<b>4 726 650,00</b>	<b>0,20</b>
<b>Finance</b>			<b>4 924 750,00</b>	<b>4 726 650,00</b>	<b>0,20</b>
5 000 000,00	CITYCON OYJ FRN 31/12/2099	EUR	4 924 750,00	4 726 650,00	0,20
<b>JERSEY</b>			<b>1 963 940,00</b>	<b>1 806 500,00</b>	<b>0,08</b>
<b>Finance</b>			<b>1 963 940,00</b>	<b>1 806 500,00</b>	<b>0,08</b>
2 000 000,00	ATRIUM EUROPEAN REAL ESTATE LTD FRN 31/12/2099	EUR	1 963 940,00	1 806 500,00	0,08
<b>Zero-Coupon Bonds</b>			<b>3 014 190,00</b>	<b>2 929 830,00</b>	<b>0,12</b>
<b>FRANCE</b>			<b>3 014 190,00</b>	<b>2 929 830,00</b>	<b>0,12</b>
<b>Industries</b>			<b>3 014 190,00</b>	<b>2 929 830,00</b>	<b>0,12</b>
3 000 000,00	VINCI SA 0.00% 27/11/2028	EUR	3 014 190,00	2 929 830,00	0,12
<b>Asset and Mortgage Backed Securities</b>			<b>3 989 935,00</b>	<b>3 973 880,00</b>	<b>0,17</b>
<b>AUSTRIA</b>			<b>3 989 935,00</b>	<b>3 973 880,00</b>	<b>0,17</b>
<b>Finance</b>			<b>3 989 935,00</b>	<b>3 973 880,00</b>	<b>0,17</b>
4 000 000,00	UNIQA INSURANCE GROUP AG 2.375% 09/12/2041	EUR	3 989 935,00	3 973 880,00	0,17
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>142 970 819,29</b>	<b>145 684 341,30</b>	<b>6,11</b>
<b>Ordinary Bonds</b>			<b>121 158 466,19</b>	<b>123 966 230,51</b>	<b>5,20</b>
<b>UNITED STATES</b>			<b>78 837 700,96</b>	<b>79 740 154,11</b>	<b>3,34</b>
<b>Multi-Utilities</b>			<b>54 205 575,32</b>	<b>54 629 571,30</b>	<b>2,29</b>
9 000 000,00	NORTHERN STATES POWER CO 2.60% 01/06/2051	USD	7 700 648,19	7 625 230,40	0,32
7 000 000,00	PUBLIC SERVICE CO OF COLORADO 3.20% 01/03/2050	USD	6 402 395,45	6 455 488,65	0,27
7 000 000,00	SOUTHWESTERN PUBLIC SERVICE CO 3.15% 01/05/2050	USD	6 410 774,63	6 433 082,74	0,27
7 000 000,00	NIAGARA MOHAWK POWER CORP 1.96% 27/06/2030	USD	6 223 049,00	5 902 542,69	0,25
5 000 000,00	INTERSTATE POWER & LIGHT CO 3.60% 01/04/2029	USD	4 910 149,51	4 782 757,00	0,20
5 000 000,00	NEW YORK STATE ELECTRIC & GAS CORP 2.15% 01/10/2031	USD	4 255 406,16	4 327 208,18	0,18
4 000 000,00	NORTHERN STATES POWER CO 3.20% 01/04/2052	USD	3 443 519,71	3 726 682,29	0,16
3 700 000,00	SOUTHWESTERN PUBLIC SERVICE CO 3.75% 15/06/2049	USD	3 588 257,63	3 678 982,56	0,16
2 800 000,00	INTERSTATE POWER & LIGHT CO 3.50% 30/09/2049	USD	2 580 098,33	2 676 965,09	0,11
3 000 000,00	NORTHERN STATES POWER CO 2.90% 01/03/2050	USD	2 545 483,66	2 663 146,94	0,11
3 000 000,00	NORTHERN STATES POWER CO 2.25% 01/04/2031	USD	2 516 391,33	2 657 976,34	0,11
2 000 000,00	MIDAMERICAN ENERGY CO 3.65% 01/08/2048	USD	1 992 641,11	1 985 315,27	0,08
2 000 000,00	PUBLIC SERVICE CO OF COLORADO 2.70% 15/01/2051	USD	1 636 760,61	1 714 193,15	0,07
<b>Finance</b>			<b>18 555 010,34</b>	<b>18 810 405,49</b>	<b>0,79</b>
9 000 000,00	EQUINIX INC 2.50% 15/05/2031	USD	7 513 446,94	7 918 767,22	0,33
6 000 000,00	EQUINIX INC 1.55% 15/03/2028	USD	5 143 243,43	5 083 909,02	0,21
5 000 000,00	BOSTON PROPERTIES LP 2.45% 01/10/2033	USD	4 228 740,50	4 259 366,09	0,18
200 000 000,00	PROLOGIS YEN FINANCE LLC 0.85% 24/06/2030	JPY	1 669 579,47	1 548 363,16	0,07
<b>Computing and IT</b>			<b>6 077 115,30</b>	<b>6 300 177,32</b>	<b>0,26</b>
5 000 000,00	MICRON TECHNOLOGY INC 2.703% 15/04/2032	USD	4 309 790,00	4 414 615,86	0,18
2 000 000,00	APPLE INC 3.00% 20/06/2027	USD	1 767 325,30	1 885 561,46	0,08

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CANADA</b>			<b>15 737 467,62</b>	<b>16 680 452,67</b>	<b>0,70</b>
<b>Multi-Utilities</b>			<b>12 760 372,39</b>	<b>13 525 920,13</b>	<b>0,57</b>
5 000 000,00	ONTARIO POWER GENERATION INC 2.893% 08/04/2025	CAD	3 319 811,14	3 606 868,41	0,15
5 000 000,00	CITY OF TORONTO CANADA 2.60% 24/09/2039	CAD	3 432 649,16	3 484 727,34	0,15
4 000 000,00	ONTARIO POWER GENERATION INC 3.215% 08/04/2030	CAD	2 664 569,36	2 952 576,59	0,12
2 500 000,00	ONTARIO POWER GENERATION INC 3.838% 22/06/2048	CAD	1 842 965,21	1 931 666,66	0,08
2 000 000,00	BROOKFIELD RENEWABLE PARTNERS ULC 4.25% 15/01/2029	CAD	1 500 377,52	1 550 081,13	0,07
<b>Government</b>			<b>2 977 095,23</b>	<b>3 154 532,54</b>	<b>0,13</b>
2 360 000,00	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY 2.65% 29/10/2050	CAD	1 616 250,48	1 638 646,73	0,07
2 000 000,00	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY 3.25% 23/11/2028	CAD	1 360 844,75	1 515 885,81	0,06
<b>IRELAND</b>			<b>12 971 502,68</b>	<b>13 653 606,75</b>	<b>0,57</b>
<b>Industries</b>			<b>12 971 502,68</b>	<b>13 653 606,75</b>	<b>0,57</b>
13 000 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.25% 01/09/2028	USD	10 747 083,38	11 305 612,89	0,47
2 700 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 4.00% 01/09/2029	USD	2 224 419,30	2 347 993,86	0,10
<b>CHILE</b>			<b>6 836 837,65</b>	<b>6 983 311,50</b>	<b>0,29</b>
<b>Raw materials</b>			<b>5 038 475,57</b>	<b>5 110 289,61</b>	<b>0,21</b>
6 000 000,00	SOCIEDAD QUIMICA Y MINERA DE CHILE SA 3.50% 10/09/2051	USD	5 038 475,57	5 110 289,61	0,21
<b>Multi-Utilities</b>			<b>1 798 362,08</b>	<b>1 873 021,89</b>	<b>0,08</b>
2 000 000,00	INTERCHILE SA 4.50% 30/06/2056	USD	1 798 362,08	1 873 021,89	0,08
<b>SUPRANATIONALS</b>			<b>6 458 276,36</b>	<b>6 563 701,83</b>	<b>0,28</b>
<b>Computing and IT</b>			<b>6 458 276,36</b>	<b>6 563 701,83</b>	<b>0,28</b>
7 000 000,00	NXP BV VIA NXP FUNDING LLC VIA NXP INC 3.40% 01/05/2030	USD	6 458 276,36	6 563 701,83	0,28
<b>AUSTRALIA</b>			<b>316 680,92</b>	<b>345 003,65</b>	<b>0,02</b>
<b>Government</b>			<b>316 680,92</b>	<b>345 003,65</b>	<b>0,02</b>
500 000,00	NEW SOUTH WALES TREASURY CORP 3.00% 15/11/2028	AUD	316 680,92	345 003,65	0,02
<b>Floating Rate Notes</b>			<b>21 812 353,10</b>	<b>21 718 110,79</b>	<b>0,91</b>
<b>NETHERLANDS</b>			<b>19 104 607,50</b>	<b>19 009 035,24</b>	<b>0,80</b>
<b>Finance</b>			<b>19 104 607,50</b>	<b>19 009 035,24</b>	<b>0,80</b>
12 000 000,00	ING GROEP NV FRN 01/07/2026	USD	10 635 417,50	10 445 368,12	0,44
10 000 000,00	COOPERATIEVE RABOBANK UA FRN 24/09/2026	USD	8 469 190,00	8 563 667,12	0,36
<b>UNITED STATES</b>			<b>2 707 745,60</b>	<b>2 709 075,55</b>	<b>0,11</b>
<b>Finance</b>			<b>2 707 745,60</b>	<b>2 709 075,55</b>	<b>0,11</b>
3 000 000,00	BANK OF AMERICA CORP FRN 22/10/2025	USD	2 707 745,60	2 709 075,55	0,11
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>2 555 542,80</b>	<b>2 565 953,03</b>	<b>0,11</b>
<b>Ordinary Bonds</b>			<b>2 555 542,80</b>	<b>2 565 953,03</b>	<b>0,11</b>
<b>NEW ZEALAND</b>			<b>2 555 542,80</b>	<b>2 565 953,03</b>	<b>0,11</b>
<b>Multi-Utilities</b>			<b>2 555 542,80</b>	<b>2 565 953,03</b>	<b>0,11</b>
4 000 000,00	MERCURY NZ LTD 2.918% 17/11/2028	AUD	2 555 542,80	2 565 953,03	0,11

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>136 700 734,54</b>	<b>136 576 198,71</b>	<b>5,73</b>
<b>UCI Units</b>			<b>136 700 734,54</b>	<b>136 576 198,71</b>	<b>5,73</b>
<b>LUXEMBOURG</b>			<b>136 700 734,54</b>	<b>136 576 198,71</b>	<b>5,73</b>
<b>Finance</b>			<b>136 700 734,54</b>	<b>136 576 198,71</b>	<b>5,73</b>
918 983,04	EURIZON FUND - BOND SHORT TERM -Z-	EUR	89 985 047,76	89 904 110,51	3,77
460 830,17	EURIZON FUND - MONEY MARKET -Z-	EUR	45 449 084,86	45 414 813,65	1,91
14 096,15	EURIZON FUND - MONEY MARKET -Z2-	USD	1 266 601,92	1 257 274,55	0,05
<b>Total Portfolio</b>			<b>2 337 559 888,05</b>	<b>2 336 363 635,63</b>	<b>97,98</b>

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



## Eurizon Fund - Absolute Green Bonds

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>8 296 450,96</b>	<b>2 114 766 567,15</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>10 706 593,93</b>	<b>1 757 342 204,20</b>
100 000	(5 000)	Sale	EURO BOBL	08/03/2022	EUR	4 067 000,00	666 200 000,00
100 000	(1 500)	Sale	EURO BUND	08/03/2022	EUR	3 577 580,00	257 055 000,00
100 000	(120)	Sale	EURO BUXL	08/03/2022	EUR	1 108 800,00	24 808 800,00
200 000	(2 400)	Sale	US 2YR NOTE (CBT)	31/03/2022	USD	740 231,97	460 440 224,67
100 000	(400)	Sale	EURO BTP	08/03/2022	EUR	638 999,50	58 804 000,00
100 000	(2 400)	Sale	EURO SCHATZ	08/03/2022	EUR	380 250,00	268 872 000,00
100 000	(150)	Sale	US LONG BOND (CBT)	22/03/2022	USD	193 732,46	21 162 179,53
<b>Unrealised loss on future contracts and commitment</b>						<b>(2 410 142,97)</b>	<b>357 424 362,95</b>
100 000	(1 400)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(1 473 947,23)	160 619 321,35
100 000	(1 850)	Sale	US 5YR NOTE (CBT)	31/03/2022	USD	(936 195,74)	196 805 041,60

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

## Eurizon Fund - Absolute Green Bonds

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>670 000,00</b>	<b>34 650,00</b>	<b>—</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>670 000,00</b>	<b>34 650,00</b>	<b>—</b>
30 000 000	PUT	EUR/JPY PUT 127,00 27/01/22	EUR	289 000,00	14 850,00	—
40 000 000	PUT	EUR/JPY PUT 127,00 27/01/22	EUR	381 000,00	19 800,00	—
Quantity	Call/ Put	Description	Currency		Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>					<b>1 772 950,50</b>	<b>44 479 200,00</b>
<b>PURCHASED FUTURE STYLE OPTION CONTRACTS</b>					<b>2 133 271,25</b>	<b>—</b>
350	PUT	EURO BUND FUTURES 171,00 18/02/22	EUR		178 951,50	—
500	PUT	EURO BUXL FUTURES 210,00 21/01/22	EUR		355 000,00	—
350	PUT	EURO BUND FUTURES 171,50 18/02/22	EUR		227 500,00	—
400	PUT	EURO BUXL FUTURES 211,00 18/02/22	EUR		1 371 819,75	—
<b>WRITTEN FUTURE STYLE OPTION CONTRACTS</b>					<b>(360 320,75)</b>	<b>44 479 200,00</b>
(500)	PUT	EURO BUXL FUTURES 203,00 21/01/22	EUR		282 500,00	15 516 000,00
(400)	PUT	EURO BUXL FUTURES 205,00 18/02/22	EUR		(642 820,75)	28 963 200,00

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

## Eurizon Fund - Absolute Green Bonds

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>1 380 513,69</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>3 996 733,78</b>
08/03/2022	541 746 039,52	EUR	613 000 000,00	USD	3 386 648,49
08/03/2022	25 028 019,65	EUR	3 200 000 000,00	JPY	610 085,29
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(2 616 220,09)</b>
08/03/2022	116 382 412,68	EUR	99 300 000,00	GBP	(1 714 726,72)
08/03/2022	11 612 938,40	EUR	18 700 000,00	AUD	(330 014,84)
08/03/2022	5 000 000 000,00	JPY	38 430 669,77	EUR	(277 647,33)
08/03/2022	21 037 166,81	EUR	30 500 000,00	CAD	(167 298,00)
08/03/2022	20 212 144,75	EUR	21 000 000,00	CHF	(62 189,94)
08/03/2022	7 000 000,00	USD	6 202 233,94	EUR	(54 573,68)
08/03/2022	12 170 041,80	EUR	125 500 000,00	SEK	(9 769,58)

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

## Eurizon Fund - Absolute Green Bonds

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>347 732,83</b>	<b>521 203,50</b>
CDX.EM.35	USD	L	15 000 000,00	BNP PARIBAS SA	20/06/2026	4 417,96	(15 171,75)
CDX.EM.35	USD	L	15 000 000,00	JP MORGAN AG	20/06/2026	4 417,96	(53 107,53)
CDX.EM.35	USD	L	10 000 000,00	JP MORGAN AG	20/06/2026	2 945,30	(27 723,83)
CDX.NA.HY.36	EUR	L	40 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/12/2026	66 666,67	123 522,99
CDX.NA.HY.36	EUR	L	12 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/12/2026	20 000,00	135 018,94
CDX.NA.HY.36	EUR	L	25 000 000,00	JP MORGAN AG	20/12/2026	41 666,67	120 992,68
CDX.NA.HY.36	USD	L	28 000 000,00	BNP PARIBAS SA	20/12/2026	41 234,30	109 052,65
CDX.NA.HY.36	USD	L	27 000 000,00	JP MORGAN AG	20/12/2026	39 761,65	36 954,41
CDX.NA.HY.37	USD	L	26 000 000,00	BNP PARIBAS SA	20/12/2026	38 288,99	321 728,20
ITRAXX EUROPE CROSSOVER SERIES 33 VERSION 2	EUR	L	35 000 000,00	BNP PARIBAS SA	20/06/2026	(11 666,67)	29 123,33
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	33 000 000,00	BNP PARIBAS SA	20/06/2026	55 000,00	47 545,46
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	33 000 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2026	55 000,00	86 555,23
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	33 000 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2026	55 000,00	70 960,01
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	33 000 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2026	55 000,00	34 526,05
ITRAXX EUROPE SERIES 35 VERSION 1	EUR	L	45 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2026	(15 000,00)	(16 134,89)
ITRAXX EUROPE SERIES 35 VERSION 1	EUR	L	100 000 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2026	(33 333,33)	(189 129,11)
ITRAXX EUROPE SERIES 35 VERSION 1	EUR	L	100 000 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2026	(33 333,33)	(185 649,67)
ITRAXX EUROPE SERIES 35 VERSION 1	EUR	L	30 000 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2026	(10 000,00)	(7 654,66)
ITRAXX EUROPE SERIES 35 VERSION 1	EUR	L	50 000 000,00	INTESA SANPAOLO SPA	20/06/2026	(16 666,67)	(89 478,56)
ITRAXX EUROPE SERIES 35 VERSION 1	EUR	L	35 000 000,00	JP MORGAN AG	20/06/2026	(11 666,67)	(10 726,45)

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

## Eurizon Fund - Absolute High Yield

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	585 863 018,56	
Banks	(Note 3)	121 718,75	
Other banks and broker accounts	(Notes 2, 3, 9)	4 639 999,92	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	121 214,89	
Other interest receivable		7 454 691,01	
Receivable on investments sold		2 417 887,09	
Receivable on subscriptions		10 340,39	
Other assets	(Note 10)	6 410,52	
<b>Total assets</b>		<b>600 635 281,13</b>	
<b>Liabilities</b>			
Swap premium received	(Notes 2, 9)	(3 939 588,53)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(617 351,60)	
Unrealised loss on swap contracts	(Notes 2, 9)	(328 126,15)	
Interest payable on swap contracts	(Notes 2, 9)	(60 000,00)	
Payable on redemptions		(1 899 422,91)	
Other liabilities		(1 451 003,11)	
<b>Total liabilities</b>		<b>(8 295 492,30)</b>	
<b>Total net assets</b>		<b>592 339 788,83</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	103,78	355 122,962
Class Z Units	EUR	103,52	5 365 772,535

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

## Eurizon Fund - Absolute High Yield

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>528 504 113,93</b>
Net income from investments	(Note 2)	20 481 630,84
Interest received on swap contracts	(Note 2)	106 944,44
Other income	(Note 6)	33 627,42
<b>Total income</b>		<b>20 622 202,70</b>
Management fee	(Note 6)	(1 678 748,96)
Performance fee	(Note 7)	(1 148 392,15)
Depositary fee	(Note 8)	(145 423,16)
Subscription tax	(Note 4)	(67 276,50)
Interest paid on swap contracts	(Note 2)	(361 166,84)
Other charges and taxes	(Notes 5, 8)	(789 658,91)
<b>Total expenses</b>		<b>(4 190 666,52)</b>
<b>Net investment income / (loss)</b>		<b>16 431 536,18</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(6 693 321,41)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 944 844,37
- forward foreign exchange contracts	(Notes 2, 9)	(1 955 640,67)
- foreign currencies	(Note 2)	60 993,60
- swap contracts	(Notes 2, 9)	(420 371,65)
<b>Net result of operations for the year</b>		<b>9 368 040,42</b>
Subscriptions for the year		168 240 154,29
Redemptions for the year		(113 772 519,81)
<b>Net assets at the end of the year</b>		<b>592 339 788,83</b>

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

## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>586 714 011,91</b>	<b>585 863 018,56</b>	<b>98,91</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>520 175 523,07</b>	<b>519 054 770,80</b>	<b>87,63</b>
<b>Ordinary Bonds</b>			<b>408 974 428,97</b>	<b>408 653 630,60</b>	<b>68,99</b>
<b>ITALY</b>			<b>72 102 516,40</b>	<b>71 969 060,14</b>	<b>12,15</b>
<b>Finance</b>			<b>30 111 481,00</b>	<b>29 555 757,00</b>	<b>4,99</b>
8 900 000,00	INTESA SANPAOLO SPA 6.625% 13/09/2023	EUR	9 748 900,00	9 798 989,00	1,65
5 000 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	5 663 090,00	5 276 150,00	0,89
4 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.75% 12/04/2023	EUR	4 068 500,00	4 087 840,00	0,69
3 700 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 5.75% 18/04/2023	EUR	4 195 000,00	3 946 642,00	0,67
2 400 000,00	DOVALUE SPA 3.375% 31/07/2026	EUR	2 400 000,00	2 427 576,00	0,41
2 000 000,00	BANCO BPM SPA 1.75% 24/04/2023	EUR	2 035 991,00	2 032 220,00	0,34
2 000 000,00	NEXI SPA 1.625% 30/04/2026	EUR	2 000 000,00	1 986 340,00	0,34
<b>Industries</b>			<b>23 068 050,00</b>	<b>23 761 022,00</b>	<b>4,01</b>
8 000 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	8 214 700,00	8 722 960,00	1,47
7 700 000,00	NEXI SPA 1.75% 31/10/2024	EUR	7 744 100,00	7 815 346,00	1,32
5 000 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	5 109 250,00	5 168 550,00	0,87
1 300 000,00	GAMMA BIDCO SPA 5.125% 15/07/2025	EUR	1 300 000,00	1 308 554,00	0,22
700 000,00	REKEEP SPA 7.25% 01/02/2026	EUR	700 000,00	745 612,00	0,13
<b>Telecommunication</b>			<b>8 480 665,40</b>	<b>8 211 725,00</b>	<b>1,39</b>
4 400 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	4 685 140,00	4 526 676,00	0,77
2 500 000,00	TELECOM ITALIA SPA 2.875% 28/01/2026	EUR	2 631 484,50	2 554 150,00	0,43
1 100 000,00	TELECOM ITALIA SPA 3.00% 30/09/2025	EUR	1 164 040,90	1 130 899,00	0,19
<b>Consumer Retail</b>			<b>4 419 730,00</b>	<b>4 366 264,14</b>	<b>0,74</b>
4 291 000,00	PIAGGIO & C SPA 3.625% 30/04/2025	EUR	4 419 730,00	4 366 264,14	0,74
<b>Computing and IT</b>			<b>4 000 000,00</b>	<b>4 030 492,00</b>	<b>0,68</b>
2 200 000,00	ALMAVIVA-THE ITALIAN INNOVATION CO SPA 4.875% 30/10/2026	EUR	2 200 000,00	2 203 762,00	0,37
1 800 000,00	LIBRA GROUPCO SPA 5.00% 15/05/2027	EUR	1 800 000,00	1 826 730,00	0,31
<b>Multi-Utilities</b>			<b>2 022 590,00</b>	<b>2 043 800,00</b>	<b>0,34</b>
2 000 000,00	VERDE BIDCO SPA 4.625% 01/10/2026	EUR	2 022 590,00	2 043 800,00	0,34
<b>FRANCE</b>			<b>65 574 100,91</b>	<b>65 777 050,41</b>	<b>11,11</b>
<b>Consumer Retail</b>			<b>30 801 979,58</b>	<b>31 027 521,00</b>	<b>5,24</b>
4 000 000,00	FAURECIA SE 2.75% 15/02/2027	EUR	4 000 000,00	4 077 600,00	0,69
3 300 000,00	FAURECIA SE 2.625% 15/06/2025	EUR	3 274 950,00	3 344 484,00	0,56
3 000 000,00	CROWN EUROPEAN HOLDINGS SA 3.375% 15/05/2025	EUR	3 240 000,00	3 194 220,00	0,54
3 100 000,00	RENAULT SA 2.375% 25/05/2026	EUR	3 122 600,00	3 120 708,00	0,53
3 000 000,00	GOLDSTORY SASU 5.375% 01/03/2026	EUR	3 029 142,86	3 062 370,00	0,52
2 600 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	2 652 500,00	2 647 580,00	0,45
2 400 000,00	FNAC DARTY SA 1.875% 30/05/2024	EUR	2 416 450,00	2 415 696,00	0,41
2 000 000,00	ELIS SA 1.875% 15/02/2023	EUR	1 948 750,00	2 023 640,00	0,34
1 500 000,00	PEUGEOT SA 2.375% 14/04/2023	EUR	1 576 896,00	1 546 770,00	0,26
1 200 000,00	VALEO SA 3.25% 22/01/2024	EUR	1 272 750,00	1 277 796,00	0,21
1 100 000,00	ELIOR GROUP SA 3.75% 15/07/2026	EUR	1 100 000,00	1 126 950,00	0,19
1 000 000,00	FNAC DARTY SA 2.625% 30/05/2026	EUR	1 037 270,00	1 019 230,00	0,17
950 000,00	RENAULT SA 1.00% 08/03/2023	EUR	906 775,00	956 289,00	0,16
800 000,00	BANIJAY ENTERTAINMENT SASU 3.50% 01/03/2025	EUR	800 395,72	804 152,00	0,14
400 000,00	FAURECIA SA 3.125% 15/06/2026	EUR	423 500,00	410 036,00	0,07

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## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>18 306 121,83</b>	<b>18 356 872,41</b>	<b>3,10</b>
4 700 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	5 087 525,00	5 178 178,00	0,88
4 000 000,00	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	4 211 800,00	4 149 320,00	0,70
2 400 000,00	NEXANS SA 3.75% 08/08/2023	EUR	2 526 473,08	2 506 296,00	0,42
2 000 000,00	ELIS SA 1.75% 11/04/2024	EUR	2 006 000,00	2 039 120,00	0,35
1 850 000,00	VALLOUREC SA 8.50% 30/06/2026	EUR	1 935 562,50	1 906 832,00	0,32
1 400 000,00	GETLINK SE 3.50% 30/10/2025	EUR	1 418 000,00	1 442 112,00	0,24
700 000,00	DERICHEBOURG SA 2.25% 15/07/2028	EUR	700 000,00	717 311,00	0,12
411 000,00	CROWN EUROPEAN HOLDINGS SA 2.25% 01/02/2023	EUR	420 761,25	417 703,41	0,07
<b>Basic Goods</b>			<b>8 507 999,50</b>	<b>8 487 426,00</b>	<b>1,43</b>
5 100 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	5 444 249,50	5 466 486,00	0,92
3 000 000,00	CASINO GUICHARD PERRACHON SA 4.498% 07/03/2024	EUR	3 063 750,00	3 020 940,00	0,51
<b>Telecommunication</b>			<b>7 958 000,00</b>	<b>7 905 231,00</b>	<b>1,34</b>
6 000 000,00	ALTICE FRANCE SA 2.50% 15/01/2025	EUR	6 058 000,00	5 920 320,00	1,00
1 900 000,00	ILIAD HOLDING SASU 5.125% 15/10/2026	EUR	1 900 000,00	1 984 911,00	0,34
<b>GERMANY</b>			<b>48 332 994,74</b>	<b>49 238 897,46</b>	<b>8,31</b>
<b>Consumer Retail</b>			<b>21 891 563,47</b>	<b>22 344 792,00</b>	<b>3,77</b>
4 800 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	4 789 170,00	5 099 856,00	0,86
5 000 000,00	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	4 976 750,00	5 015 250,00	0,85
3 800 000,00	CT INVESTMENT GMBH 5.50% 15/04/2026	EUR	3 819 100,00	3 833 744,00	0,65
2 500 000,00	ZF FINANCE GMBH 3.00% 21/09/2025	EUR	2 485 750,00	2 612 925,00	0,44
2 000 000,00	TUI CRUISES GMBH 6.50% 15/05/2026	EUR	2 064 883,47	1 983 580,00	0,33
1 900 000,00	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	EUR	1 888 410,00	1 897 397,00	0,32
1 000 000,00	PROGROUP AG 3.00% 31/03/2026	EUR	967 500,00	1 010 590,00	0,17
900 000,00	APCOA PARKING HOLDINGS GMBH 4.625% 15/01/2027	EUR	900 000,00	891 450,00	0,15
<b>Industries</b>			<b>12 140 200,00</b>	<b>12 083 859,52</b>	<b>2,04</b>
5 500 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	5 767 500,00	5 683 040,00	0,96
4 000 000,00	DEUTSCHE LUFTHANSA AG 2.00% 14/07/2024	EUR	3 971 320,00	3 974 120,00	0,67
2 352 000,00	PCF GMBH 4.75% 15/04/2026	EUR	2 401 380,00	2 426 699,52	0,41
<b>Raw materials</b>			<b>5 437 400,00</b>	<b>5 557 982,00</b>	<b>0,94</b>
3 000 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	3 097 500,00	3 119 490,00	0,53
2 000 000,00	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	1 957 500,00	2 027 440,00	0,34
400 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	382 400,00	411 052,00	0,07
<b>Finance</b>			<b>4 753 831,27</b>	<b>5 146 263,94</b>	<b>0,87</b>
5 500 000,00	DEUTSCHE BANK AG 4.50% 01/04/2025	USD	4 753 831,27	5 146 263,94	0,87
<b>Health</b>			<b>4 110 000,00</b>	<b>4 106 000,00</b>	<b>0,69</b>
4 000 000,00	GRUENENTHAL GMBH 3.625% 15/11/2026	EUR	4 110 000,00	4 106 000,00	0,69
<b>UNITED KINGDOM</b>			<b>43 762 935,20</b>	<b>43 735 050,10</b>	<b>7,38</b>
<b>Consumer Retail</b>			<b>21 755 973,47</b>	<b>22 178 625,10</b>	<b>3,74</b>
5 500 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	5 618 125,00	5 938 680,00	1,00
4 500 000,00	LADBROKES GROUP FINANCE PLC 5.125% 08/09/2023	GBP	5 394 871,60	5 521 487,68	0,93
3 000 000,00	GKN HOLDINGS LTD 5.375% 19/09/2022	GBP	3 661 443,14	3 668 807,45	0,62
3 000 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/07/2024	EUR	3 166 500,00	3 143 100,00	0,53
2 000 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 6.875% 15/11/2026	EUR	2 280 000,00	2 265 240,00	0,38
1 400 000,00	CONSTELLATION AUTOMOTIVE FINANCING PLC 4.875% 15/07/2027	GBP	1 635 033,73	1 641 309,97	0,28
<b>Basic Goods</b>			<b>11 948 553,45</b>	<b>11 640 693,12</b>	<b>1,96</b>
4 100 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	4 807 856,22	4 615 464,91	0,78
1 800 000,00	PREMIER FOODS FINANCE PLC 3.50% 15/10/2026	GBP	2 091 299,91	2 121 511,01	0,36
1 750 000,00	TESCO PLC 6.125% 24/02/2022	GBP	2 250 460,62	2 100 410,55	0,35

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## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	2 000 000,00	2 000 260,00	0,34
700 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	798 936,70	803 046,65	0,13
<b>Industries</b>			<b>4 850 900,12</b>	<b>4 911 177,88</b>	<b>0,83</b>
2 400 000,00	GATWICK AIRPORT FINANCE PLC 4.375% 07/04/2026	GBP	2 807 879,17	2 806 499,42	0,47
1 000 000,00	HEATHROW FINANCE PLC 5.25% 01/03/2024	GBP	1 194 140,95	1 218 862,46	0,21
800 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	848 880,00	885 816,00	0,15
<b>Telecommunication</b>			<b>3 239 644,50</b>	<b>3 191 706,00</b>	<b>0,54</b>
3 150 000,00	OTE PLC 2.375% 18/07/2022	EUR	3 239 644,50	3 191 706,00	0,54
<b>Finance</b>			<b>1 267 863,66</b>	<b>1 117 006,00</b>	<b>0,19</b>
1 100 000,00	BARCLAYS BANK PLC 6.625% 30/03/2022	EUR	1 267 863,66	1 117 006,00	0,19
<b>Raw materials</b>			<b>700 000,00</b>	<b>695 842,00</b>	<b>0,12</b>
700 000,00	INEOS QUATTRO FINANCE 2 PLC 2.50% 15/01/2026	EUR	700 000,00	695 842,00	0,12
<b>NETHERLANDS</b>			<b>41 706 054,01</b>	<b>41 617 009,16</b>	<b>7,03</b>
<b>Industries</b>			<b>14 932 887,50</b>	<b>14 546 583,50</b>	<b>2,46</b>
4 770 000,00	OI EUROPEAN GROUP BV 3.125% 15/11/2024	EUR	5 035 137,50	4 900 936,50	0,83
3 000 000,00	OI EUROPEAN GROUP BV 2.875% 15/02/2025	EUR	3 026 250,00	3 026 730,00	0,51
2 300 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	2 369 000,00	2 332 154,00	0,40
2 400 000,00	COMPACT BIDCO BV 5.75% 01/05/2026	EUR	2 400 000,00	2 257 008,00	0,38
2 100 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	2 102 500,00	2 029 755,00	0,34
<b>Consumer Retail</b>			<b>10 554 040,24</b>	<b>10 792 748,43</b>	<b>1,82</b>
5 000 000,00	ZF EUROPE FINANCE BV 1.25% 23/10/2023	EUR	4 867 000,00	5 041 250,00	0,85
2 500 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.375% 07/07/2023	EUR	2 500 000,00	2 605 675,00	0,44
2 000 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.75% 29/03/2024	EUR	2 234 800,00	2 158 200,00	0,36
1 090 000,00	ZIGGO BOND CO BV 6.00% 15/01/2027	USD	952 240,24	987 623,43	0,17
<b>Telecommunication</b>			<b>5 818 622,63</b>	<b>5 707 048,00</b>	<b>0,96</b>
4 000 000,00	UPC HOLDING BV 3.875% 15/06/2029	EUR	4 097 800,00	4 074 920,00	0,69
1 600 000,00	ZIGGO BV 4.25% 15/01/2027	EUR	1 720 822,63	1 632 128,00	0,27
<b>Government</b>			<b>4 587 732,00</b>	<b>4 659 210,00</b>	<b>0,79</b>
4 500 000,00	OCI NV 3.625% 15/10/2025	EUR	4 587 732,00	4 659 210,00	0,79
<b>Finance</b>			<b>2 714 021,64</b>	<b>2 787 795,23</b>	<b>0,47</b>
3 000 000,00	TRIVIUM PACKAGING FINANCE BV 8.50% 15/08/2027	USD	2 714 021,64	2 787 795,23	0,47
<b>Health</b>			<b>2 100 000,00</b>	<b>2 091 684,00</b>	<b>0,35</b>
2 100 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.75% 09/05/2027	EUR	2 100 000,00	2 091 684,00	0,35
<b>Energy</b>			<b>998 750,00</b>	<b>1 031 940,00</b>	<b>0,18</b>
1 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	998 750,00	1 031 940,00	0,18
<b>LUXEMBOURG</b>			<b>31 829 883,31</b>	<b>31 809 402,63</b>	<b>5,37</b>
<b>Telecommunication</b>			<b>11 138 338,17</b>	<b>10 866 920,91</b>	<b>1,84</b>
3 647 000,00	MATTERHORN TELECOM SA 3.125% 15/09/2026	EUR	3 679 345,30	3 634 344,91	0,62
3 200 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	3 369 600,00	3 275 808,00	0,55
2 000 000,00	ALTICE FRANCE HOLDING SA 8.00% 15/05/2027	EUR	2 277 500,00	2 115 620,00	0,36
1 800 000,00	HSE FINANCE SARL 5.625% 15/10/2026	EUR	1 811 892,87	1 841 148,00	0,31
<b>Raw materials</b>			<b>8 779 543,00</b>	<b>9 202 739,00</b>	<b>1,55</b>
9 100 000,00	ARCELORMITTAL SA 1.00% 19/05/2023	EUR	8 779 543,00	9 202 739,00	1,55
<b>Consumer Retail</b>			<b>5 183 600,00</b>	<b>5 173 160,00</b>	<b>0,87</b>
3 000 000,00	SUMMER BC HOLDCO B SARL 5.75% 31/10/2026	EUR	3 166 100,00	3 121 620,00	0,53
2 000 000,00	SIG COMBIBLOC PURCHASECO SARL 1.875% 18/06/2023	EUR	2 017 500,00	2 051 540,00	0,34

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## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>4 228 402,14</b>	<b>4 113 882,72</b>	<b>0,70</b>
2 100 000,00	KLEOPATRA FINCO SARL 4.25% 01/03/2026	EUR	2 117 500,00	2 027 046,00	0,34
1 300 000,00	INPOST SA 2.25% 15/07/2027	EUR	1 300 000,00	1 270 854,00	0,22
926 000,00	CANPACK SA VIA EASTERN PA LAND INVESTMENT HOLDING LLC 3.125% 01/11/2025	USD	810 902,14	815 982,72	0,14
<b>Multi-Utilities</b>			<b>2 500 000,00</b>	<b>2 452 700,00</b>	<b>0,41</b>
2 500 000,00	CONTOURGLOBAL POWER HOLDINGS SA 2.75% 01/01/2026	EUR	2 500 000,00	2 452 700,00	0,41
<b>SPAIN</b>			<b>22 043 546,00</b>	<b>22 074 239,00</b>	<b>3,73</b>
<b>Telecommunication</b>			<b>9 383 536,00</b>	<b>9 426 181,00</b>	<b>1,59</b>
5 900 000,00	LORCA TELECOM BONDCO SA 4.00% 18/09/2027	EUR	5 971 266,00	6 000 418,00	1,01
3 300 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	3 412 270,00	3 425 763,00	0,58
<b>Health</b>			<b>7 460 000,00</b>	<b>7 379 738,00</b>	<b>1,25</b>
4 000 000,00	GRIFOLS SA REG 1.625% 15/02/2025	EUR	4 050 000,00	3 982 560,00	0,67
3 400 000,00	GRIFOLS SA 3.20% 01/05/2025	EUR	3 410 000,00	3 397 178,00	0,58
<b>Finance</b>			<b>5 200 010,00</b>	<b>5 268 320,00</b>	<b>0,89</b>
4 000 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	4 013 010,00	4 123 440,00	0,70
1 000 000,00	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	1 187 000,00	1 144 880,00	0,19
<b>SWEDEN</b>			<b>22 191 425,00</b>	<b>21 990 851,00</b>	<b>3,71</b>
<b>Consumer Retail</b>			<b>19 125 125,00</b>	<b>18 984 731,00</b>	<b>3,20</b>
8 580 000,00	VOLVO CAR AB 2.125% 02/04/2024	EUR	8 847 950,00	8 873 436,00	1,50
3 500 000,00	VERISURE HOLDING AB 3.875% 15/07/2026	EUR	3 601 275,00	3 565 940,00	0,60
3 000 000,00	VERISURE HOLDING AB 3.50% 15/05/2023	EUR	3 112 500,00	3 019 740,00	0,51
2 000 000,00	VERISURE MIDHOLDING AB 5.25% 15/02/2029	EUR	2 063 400,00	2 029 500,00	0,34
1 500 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	1 500 000,00	1 496 115,00	0,25
<b>Finance</b>			<b>3 066 300,00</b>	<b>3 006 120,00</b>	<b>0,51</b>
3 000 000,00	INTRUM AB 3.125% 15/07/2024	EUR	3 066 300,00	3 006 120,00	0,51
<b>IRELAND</b>			<b>16 917 643,62</b>	<b>16 334 969,71</b>	<b>2,76</b>
<b>Telecommunication</b>			<b>7 104 970,00</b>	<b>7 035 340,00</b>	<b>1,19</b>
5 000 000,00	EIRCOM FINANCE DAC 1.75% 01/11/2024	EUR	4 983 970,00	5 005 000,00	0,85
2 000 000,00	EIRCOM FINANCE DAC 3.50% 15/05/2026	EUR	2 121 000,00	2 030 340,00	0,34
<b>Finance</b>			<b>5 548 300,00</b>	<b>5 054 506,38</b>	<b>0,85</b>
4 626 000,00	BANK OF IRELAND 10.00% 19/12/2022	EUR	5 548 300,00	5 054 506,38	0,85
<b>Industries</b>			<b>2 470 511,62</b>	<b>2 383 437,33</b>	<b>0,40</b>
2 000 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.75% 15/07/2027	GBP	2 470 511,62	2 383 437,33	0,40
<b>Computing and IT</b>			<b>1 793 862,00</b>	<b>1 861 686,00</b>	<b>0,32</b>
1 800 000,00	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	1 793 862,00	1 861 686,00	0,32
<b>UNITED STATES</b>			<b>14 623 000,00</b>	<b>14 756 649,00</b>	<b>2,49</b>
<b>Consumer Retail</b>			<b>9 815 000,00</b>	<b>9 842 457,00</b>	<b>1,66</b>
3 000 000,00	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	3 178 800,00	3 130 440,00	0,53
3 000 000,00	ZF NORTH AMERICA CAPITAL INC 2.75% 27/04/2023	EUR	3 050 700,00	3 086 610,00	0,52
2 700 000,00	BALL CORP 0.875% 15/03/2024	EUR	2 685 500,00	2 711 394,00	0,46
900 000,00	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	900 000,00	914 013,00	0,15
<b>Computing and IT</b>			<b>4 808 000,00</b>	<b>4 914 192,00</b>	<b>0,83</b>
4 800 000,00	AVANTOR FUNDING INC 2.625% 01/11/2025	EUR	4 808 000,00	4 914 192,00	0,83

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## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>5 215 788,72</b>	<b>4 913 644,26</b>	<b>0,83</b>
<b>Telecommunication</b>			<b>5 215 788,72</b>	<b>4 913 644,26</b>	<b>0,83</b>
3 000 000,00	TDC A/S 5.00% 02/03/2022	EUR	3 281 500,00	3 019 230,00	0,51
1 500 000,00	TDC A/S 6.875% 23/02/2023	GBP	1 934 288,72	1 894 414,26	0,32
<b>BELGIUM</b>			<b>4 607 000,00</b>	<b>4 376 256,00</b>	<b>0,74</b>
<b>Basic Goods</b>			<b>4 607 000,00</b>	<b>4 376 256,00</b>	<b>0,74</b>
4 600 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	4 607 000,00	4 376 256,00	0,74
<b>NORWAY</b>			<b>4 229 000,00</b>	<b>4 288 578,00</b>	<b>0,72</b>
<b>Consumer Retail</b>			<b>4 229 000,00</b>	<b>4 288 578,00</b>	<b>0,72</b>
4 200 000,00	ADEVINTA ASA 2.625% 15/11/2025	EUR	4 229 000,00	4 288 578,00	0,72
<b>AUSTRIA</b>			<b>4 293 875,00</b>	<b>4 226 120,00</b>	<b>0,71</b>
<b>Computing and IT</b>			<b>4 293 875,00</b>	<b>4 226 120,00</b>	<b>0,71</b>
4 000 000,00	AMS AG 6.00% 31/07/2025	EUR	4 293 875,00	4 226 120,00	0,71
<b>JERSEY</b>			<b>3 559 790,51</b>	<b>3 500 361,18</b>	<b>0,59</b>
<b>Consumer Retail</b>			<b>3 559 790,51</b>	<b>3 500 361,18</b>	<b>0,59</b>
3 000 000,00	ADIANT GLOBAL HOLDINGS LTD 3.50% 15/08/2024	EUR	3 095 460,00	3 032 940,00	0,51
400 000,00	WHEEL BIDCO LTD 6.75% 15/07/2026	GBP	464 330,51	467 421,18	0,08
<b>PERU</b>			<b>3 381 615,55</b>	<b>3 396 518,55</b>	<b>0,57</b>
<b>Raw materials</b>			<b>3 381 615,55</b>	<b>3 396 518,55</b>	<b>0,57</b>
4 000 000,00	VOLCAN CIA MINERA SAA 4.375% 11/02/2026	USD	3 381 615,55	3 396 518,55	0,57
<b>FINLAND</b>			<b>3 003 260,00</b>	<b>3 066 110,00</b>	<b>0,52</b>
<b>Telecommunication</b>			<b>1 997 500,00</b>	<b>2 064 920,00</b>	<b>0,35</b>
2 000 000,00	NOKIA OYJ 2.00% 15/03/2024	EUR	1 997 500,00	2 064 920,00	0,35
<b>Raw materials</b>			<b>1 005 760,00</b>	<b>1 001 190,00</b>	<b>0,17</b>
1 000 000,00	AHLSTROM-MUNKSJO HOLDING 3 OY 3.625% 04/02/2028	EUR	1 005 760,00	1 001 190,00	0,17
<b>SUPRANATIONALS</b>			<b>1 600 000,00</b>	<b>1 582 864,00</b>	<b>0,27</b>
<b>Industries</b>			<b>1 600 000,00</b>	<b>1 582 864,00</b>	<b>0,27</b>
1 600 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 2.00% 01/09/2028	EUR	1 600 000,00	1 582 864,00	0,27
<b>Floating Rate Notes</b>			<b>111 201 094,10</b>	<b>110 401 140,20</b>	<b>18,64</b>
<b>ITALY</b>			<b>37 833 938,23</b>	<b>38 205 991,93</b>	<b>6,45</b>
<b>Finance</b>			<b>17 707 478,19</b>	<b>17 948 175,05</b>	<b>3,03</b>
5 000 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	5 000 000,00	5 368 400,00	0,91
4 000 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	4 182 500,00	4 349 480,00	0,73
3 250 000,00	ASSICURAZIONI GENERALI SPA FRN 29/12/2049	GBP	4 133 448,19	3 885 395,05	0,65
3 000 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	3 397 280,00	3 356 820,00	0,57
1 000 000,00	INTESA SANPAOLO SPA REG FRN 31/12/2099	EUR	994 250,00	988 080,00	0,17
<b>Multi-Utilities</b>			<b>10 776 155,58</b>	<b>10 754 147,38</b>	<b>1,82</b>
5 081 000,00	ENEL SPA FRN 24/05/2080	EUR	5 309 754,75	5 458 518,30	0,92
5 400 000,00	ENEL SPA FRN 24/09/2073	USD	5 466 400,83	5 295 629,08	0,90
<b>Energy</b>			<b>4 986 670,00</b>	<b>5 177 350,00</b>	<b>0,87</b>
5 000 000,00	ENI SPA FRN 31/12/2099	EUR	4 986 670,00	5 177 350,00	0,87

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

## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>4 363 634,46</b>	<b>4 326 319,50</b>	<b>0,73</b>
4 330 000,00	SISAL PAY SPA FRN 17/12/2026	EUR	4 363 634,46	4 326 319,50	0,73
<b>UNITED KINGDOM</b>			<b>16 757 820,20</b>	<b>16 686 497,47</b>	<b>2,82</b>
<b>Finance</b>			<b>7 643 098,20</b>	<b>7 745 103,47</b>	<b>1,31</b>
3 600 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	3 793 805,00	3 925 296,00	0,66
3 000 000,00	LLOYDS BANKING GROUP PLC FRN 29/12/2049	GBP	3 849 293,20	3 819 807,47	0,65
<b>Telecommunication</b>			<b>6 032 950,00</b>	<b>5 901 038,00</b>	<b>1,00</b>
5 720 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	6 032 950,00	5 901 038,00	1,00
<b>Basic Goods</b>			<b>3 081 772,00</b>	<b>3 040 356,00</b>	<b>0,51</b>
3 100 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	3 081 772,00	3 040 356,00	0,51
<b>SPAIN</b>			<b>13 076 190,00</b>	<b>13 064 850,00</b>	<b>2,21</b>
<b>Finance</b>			<b>13 076 190,00</b>	<b>13 064 850,00</b>	<b>2,21</b>
5 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	5 590 000,00	5 559 750,00	0,94
3 000 000,00	BANCO DE SABADELL SA FRN 12/12/2028	EUR	3 260 100,00	3 240 300,00	0,55
2 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	2 147 500,00	2 144 280,00	0,36
1 000 000,00	CAIXABANK SA FRN 15/02/2029	EUR	1 078 590,00	1 060 410,00	0,18
1 000 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	1 000 000,00	1 060 110,00	0,18
<b>NETHERLANDS</b>			<b>11 981 775,00</b>	<b>11 668 737,00</b>	<b>1,97</b>
<b>Consumer Retail</b>			<b>4 080 000,00</b>	<b>3 992 320,00</b>	<b>0,67</b>
4 000 000,00	TRIVIUM PACKAGING FINANCE BV FRN 15/08/2026	EUR	4 080 000,00	3 992 320,00	0,67
<b>Multi-Utilities</b>			<b>3 856 150,00</b>	<b>3 756 024,00</b>	<b>0,64</b>
3 000 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	3 221 650,00	3 135 750,00	0,53
600 000,00	NATURGY FINANCE BV FRN 29/11/2049	EUR	634 500,00	620 274,00	0,11
<b>Energy</b>			<b>2 791 625,00</b>	<b>2 683 625,00</b>	<b>0,45</b>
2 500 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	2 791 625,00	2 683 625,00	0,45
<b>Telecommunication</b>			<b>1 254 000,00</b>	<b>1 236 768,00</b>	<b>0,21</b>
1 200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 254 000,00	1 236 768,00	0,21
<b>FRANCE</b>			<b>11 370 305,79</b>	<b>10 892 888,80</b>	<b>1,84</b>
<b>Multi-Utilities</b>			<b>9 605 030,79</b>	<b>9 195 788,80</b>	<b>1,55</b>
5 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	5 387 500,00	5 300 000,00	0,89
4 300 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	USD	4 217 530,79	3 895 788,80	0,66
<b>Finance</b>			<b>1 765 275,00</b>	<b>1 697 100,00</b>	<b>0,29</b>
1 500 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA FRN 29/05/2049	EUR	1 765 275,00	1 697 100,00	0,29
<b>PORTUGAL</b>			<b>7 156 450,00</b>	<b>6 945 510,00</b>	<b>1,17</b>
<b>Multi-Utilities</b>			<b>7 156 450,00</b>	<b>6 945 510,00</b>	<b>1,17</b>
6 500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	7 156 450,00	6 945 510,00	1,17
<b>GERMANY</b>			<b>6 822 624,00</b>	<b>6 769 402,00</b>	<b>1,14</b>
<b>Computing and IT</b>			<b>4 222 000,00</b>	<b>4 145 560,00</b>	<b>0,70</b>
4 000 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	4 222 000,00	4 145 560,00	0,70
<b>Finance</b>			<b>2 600 624,00</b>	<b>2 623 842,00</b>	<b>0,44</b>
2 600 000,00	DEUTSCHE BANK AG FRN 30/04/2027	EUR	2 600 624,00	2 623 842,00	0,44

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

## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>3 708 096,88</b>	<b>3 620 472,00</b>	<b>0,61</b>
<b>Industries</b>			<b>2 099 926,66</b>	<b>2 060 760,00</b>	<b>0,35</b>
2 000 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	2 099 926,66	2 060 760,00	0,35
<b>Consumer Retail</b>			<b>1 608 170,22</b>	<b>1 559 712,00</b>	<b>0,26</b>
1 600 000,00	CIRSA FINANCE INTERNATIONAL SARL FRN 30/09/2025	EUR	1 608 170,22	1 559 712,00	0,26
<b>BELGIUM</b>			<b>1 888 144,00</b>	<b>1 937 905,00</b>	<b>0,33</b>
<b>Raw materials</b>			<b>1 888 144,00</b>	<b>1 937 905,00</b>	<b>0,33</b>
1 900 000,00	SOLVAY SA FRN 31/12/2099	EUR	1 888 144,00	1 937 905,00	0,33
<b>SWEDEN</b>			<b>605 750,00</b>	<b>608 886,00</b>	<b>0,10</b>
<b>Consumer Retail</b>			<b>605 750,00</b>	<b>608 886,00</b>	<b>0,10</b>
600 000,00	VERISURE HOLDING AB FRN 15/04/2025	EUR	605 750,00	608 886,00	0,10
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>18 983 126,31</b>	<b>19 319 883,48</b>	<b>3,26</b>
<b>Ordinary Bonds</b>			<b>18 084 800,31</b>	<b>18 371 118,75</b>	<b>3,10</b>
<b>LUXEMBOURG</b>			<b>5 808 784,32</b>	<b>5 826 923,98</b>	<b>0,98</b>
<b>Finance</b>			<b>2 920 500,00</b>	<b>2 926 860,00</b>	<b>0,49</b>
3 000 000,00	ALTICE FINANCING SA REG 2.25% 15/01/2025	EUR	2 920 500,00	2 926 860,00	0,49
<b>Telecommunication</b>			<b>2 888 284,32</b>	<b>2 900 063,98</b>	<b>0,49</b>
3 200 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 5.50% 01/03/2028	USD	2 888 284,32	2 900 063,98	0,49
<b>CAYMAN ISLANDS</b>			<b>4 630 218,45</b>	<b>4 806 763,33</b>	<b>0,81</b>
<b>Raw materials</b>			<b>4 630 218,45</b>	<b>4 806 763,33</b>	<b>0,81</b>
5 000 000,00	BRASKEM FINANCE LTD 6.45% 03/02/2024	USD	4 630 218,45	4 806 763,33	0,81
<b>SWEDEN</b>			<b>4 410 836,17</b>	<b>4 447 020,02</b>	<b>0,75</b>
<b>Telecommunication</b>			<b>4 410 836,17</b>	<b>4 447 020,02</b>	<b>0,75</b>
5 000 000,00	TELEFONAKTIEBOLAGET LM ERICSSON 4.125% 15/05/2022	USD	4 410 836,17	4 447 020,02	0,75
<b>UNITED KINGDOM</b>			<b>2 874 621,07</b>	<b>2 935 908,00</b>	<b>0,50</b>
<b>Raw materials</b>			<b>2 874 621,07</b>	<b>2 935 908,00</b>	<b>0,50</b>
3 180 000,00	ANGLO AMERICAN CAPITAL PLC 3.625% 11/09/2024	USD	2 874 621,07	2 935 908,00	0,50
<b>NETHERLANDS</b>			<b>360 340,30</b>	<b>354 503,42</b>	<b>0,06</b>
<b>Computing and IT</b>			<b>360 340,30</b>	<b>354 503,42</b>	<b>0,06</b>
385 000,00	NXP BV VIA NXP FUNDING LLC 4.625% 01/06/2023	USD	360 340,30	354 503,42	0,06
<b>Floating Rate Notes</b>			<b>898 326,00</b>	<b>948 764,73</b>	<b>0,16</b>
<b>UNITED KINGDOM</b>			<b>898 326,00</b>	<b>948 764,73</b>	<b>0,16</b>
<b>Telecommunication</b>			<b>898 326,00</b>	<b>948 764,73</b>	<b>0,16</b>
1 100 000,00	VODAFONE GROUP PLC FRN 04/06/2081	USD	898 326,00	948 764,73	0,16

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

## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>47 555 362,53</b>	<b>47 488 364,28</b>	<b>8,02</b>
<b>UCI Units</b>			<b>47 555 362,53</b>	<b>47 488 364,28</b>	<b>8,02</b>
<b>LUXEMBOURG</b>			<b>47 555 362,53</b>	<b>47 488 364,28</b>	<b>8,02</b>
<b>Finance</b>			<b>47 555 362,53</b>	<b>47 488 364,28</b>	<b>8,02</b>
481 870,77	EURIZON FUND - MONEY MARKET -Z-	EUR	47 555 362,53	47 488 364,28	8,02
<b>Total Portfolio</b>			<b>586 714 011,91</b>	<b>585 863 018,56</b>	<b>98,91</b>

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

## Eurizon Fund - Absolute High Yield

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(496 136,71)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>121 214,89</b>
10/03/2022	8 406 856,46	EUR	9 500 000,00	USD	63 994,66
18/02/2022	17 628 519,84	EUR	20 000 000,00	USD	57 220,23
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(617 351,60)</b>
14/01/2022	12 938 418,30	EUR	15 000 000,00	USD	(249 286,31)
14/01/2022	17 138 783,41	EUR	14 600 000,00	GBP	(247 087,95)
10/03/2022	6 463 028,01	EUR	5 500 000,00	GBP	(77 704,52)
18/02/2022	13 640 250,84	EUR	11 500 000,00	GBP	(43 272,82)

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

## Eurizon Fund - Absolute High Yield

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(60 000,00)</b>	<b>(328 126,15)</b>
CDX.NA.HY.36	EUR	L	18 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/12/2026	(30 000,00)	(46 626,69)
CDX.NA.HY.36	EUR	L	12 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/12/2026	(20 000,00)	(233 907,43)
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	6 000 000,00	BNP PARIBAS SA	20/12/2026	(10 000,00)	(47 592,03)

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



## Eurizon Fund - Absolute Prudent

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	550 768 440,73	
Banks	(Note 3)	6 585 492,02	
Other banks and broker accounts	(Notes 2, 3, 9)	17 572 929,98	
Option contracts	(Notes 2, 9)	2 088 761,27	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	841 166,50	
Other interest receivable		4 574 511,41	
Receivable on subscriptions		485 863,50	
Other assets	(Note 10)	307,80	
<b>Total assets</b>		<b>582 917 473,21</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(557 901,01)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 002 692,91)	
Unrealised loss on future contracts	(Notes 2, 9)	(883 511,29)	
Payable on redemptions		(385 274,96)	
Other liabilities		(400 424,48)	
<b>Total liabilities</b>		<b>(3 229 804,65)</b>	
<b>Total net assets</b>		<b>579 687 668,56</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class E Units	EUR	98,48	10 000,000
Class R Units	EUR	120,05	1 381 771,898
Class Z Units	EUR	131,77	3 132 780,828
Class ZD Units	EUR	101,77	100,000

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

## Eurizon Fund - Absolute Prudent

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>548 209 365,05</b>
Net income from investments	(Note 2)	8 859 005,56
<b>Total income</b>		<b>8 859 005,56</b>
Management fee	(Note 6)	(2 807 941,48)
Depositary fee	(Note 8)	(147 734,18)
Subscription tax	(Note 4)	(128 781,32)
Other charges and taxes	(Notes 5, 8)	(887 755,54)
<b>Total expenses</b>		<b>(3 972 212,52)</b>
<b>Net investment income / (loss)</b>		<b>4 886 793,04</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(6 684 549,19)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(4 235 194,48)
- option contracts	(Notes 2, 9)	(322 279,43)
- forward foreign exchange contracts	(Notes 2, 9)	(338 280,60)
- foreign currencies	(Note 2)	23 773,97
- future contracts	(Notes 2, 9)	(520 952,24)
<b>Net result of operations for the year</b>		<b>(7 190 688,93)</b>
Subscriptions for the year		336 723 740,39
Redemptions for the year		(298 054 707,95)
Dividend distributions	(Note 14)	(40,00)
<b>Net assets at the end of the year</b>		<b>579 687 668,56</b>

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

## Eurizon Fund - Absolute Prudent

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>553 873 902,80</b>	<b>550 768 440,73</b>	<b>95,01</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>553 873 902,80</b>	<b>550 768 440,73</b>	<b>95,01</b>
<b>Ordinary Bonds</b>			<b>390 463 558,49</b>	<b>387 910 491,73</b>	<b>66,92</b>
<b>ITALY</b>			<b>122 543 086,73</b>	<b>120 856 111,45</b>	<b>20,85</b>
<b>Government</b>			<b>86 688 643,30</b>	<b>85 391 344,00</b>	<b>14,73</b>
27 700 000,00	BTP 1.85% 01/07/2025	EUR	30 108 708,90	29 297 736,00	5,06
27 700 000,00	BTP 0.95% 01/03/2023	EUR	28 521 375,18	28 130 458,00	4,85
27 700 000,00	BTP 0.30% 15/08/2023	EUR	28 058 559,22	27 963 150,00	4,82
<b>Finance</b>			<b>28 642 853,93</b>	<b>28 363 816,00</b>	<b>4,89</b>
4 500 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.375% 27/01/2025	EUR	4 694 400,00	4 608 765,00	0,79
4 500 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	4 593 374,00	4 601 610,00	0,79
3 300 000,00	BANCO BPM SPA 2.50% 21/06/2024	EUR	3 492 470,00	3 431 208,00	0,59
3 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	3 224 070,00	3 176 460,00	0,55
2 800 000,00	INTESA SANPAOLO SPA 1.625% 21/04/2025	EUR	2 925 436,48	2 896 460,00	0,50
2 700 000,00	BANCO BPM SPA 2.00% 08/03/2022	EUR	2 735 305,45	2 709 126,00	0,47
2 000 000,00	INTESA SANPAOLO SPA 1.375% 18/01/2024	EUR	2 065 800,00	2 053 860,00	0,35
1 600 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	1 645 920,00	1 631 856,00	0,28
1 300 000,00	FCA BANK SPA 0.50% 13/09/2024	EUR	1 299 558,00	1 311 310,00	0,23
1 000 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	1 069 400,00	1 036 510,00	0,18
900 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	897 120,00	906 651,00	0,16
<b>Industries</b>			<b>3 684 375,00</b>	<b>3 653 928,00</b>	<b>0,63</b>
3 600 000,00	NEXI SPA 1.75% 31/10/2024	EUR	3 684 375,00	3 653 928,00	0,63
<b>Telecommunication</b>			<b>3 527 214,50</b>	<b>3 447 023,45</b>	<b>0,60</b>
1 556 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	1 619 780,00	1 592 970,56	0,28
1 191 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	1 255 234,50	1 225 288,89	0,21
600 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	652 200,00	628 764,00	0,11
<b>GERMANY</b>			<b>58 991 328,71</b>	<b>60 099 676,63</b>	<b>10,37</b>
<b>Government</b>			<b>51 180 264,01</b>	<b>52 469 830,01</b>	<b>9,05</b>
32 793 124,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	35 720 291,61	36 327 238,97	6,27
7 147 855,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.50% 15/04/2030	EUR	8 335 796,99	8 845 970,91	1,52
608 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 6.00% 16/01/2025	INR	7 124 175,41	7 296 620,13	1,26
<b>Health</b>			<b>3 501 744,70</b>	<b>3 370 569,62</b>	<b>0,58</b>
3 113 000,00	FRESENIUS SE & CO KGAA 4.00% 01/02/2024	EUR	3 501 744,70	3 370 569,62	0,58
<b>Industries</b>			<b>2 940 420,00</b>	<b>2 910 124,00</b>	<b>0,50</b>
2 800 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	2 940 420,00	2 910 124,00	0,50
<b>Consumer Retail</b>			<b>1 368 900,00</b>	<b>1 349 153,00</b>	<b>0,24</b>
1 300 000,00	VOLKSWAGEN BANK GMBH REG 1.875% 31/01/2024	EUR	1 368 900,00	1 349 153,00	0,24
<b>CHINA</b>			<b>23 060 109,28</b>	<b>23 532 454,89</b>	<b>4,06</b>
<b>Government</b>			<b>14 390 723,28</b>	<b>14 821 721,89</b>	<b>2,56</b>
44 500 000,00	CHINA GOVERNMENT BOND 3.39% 21/05/2025	CNY	5 943 608,55	6 298 593,61	1,09
31 500 000,00	CHINA GOVERNMENT BOND 3.38% 21/11/2024	CNY	4 327 911,27	4 444 647,30	0,77
30 000 000,00	CHINA GOVERNMENT BOND 2.20% 27/07/2025	CNY	4 119 203,46	4 078 480,98	0,70

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## Eurizon Fund - Absolute Prudent

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>8 669 386,00</b>	<b>8 710 733,00</b>	<b>1,50</b>
5 500 000,00	CHINA CONSTRUCTION BANK CORP 0.05% 22/10/2022	EUR	5 475 690,00	5 506 765,00	0,95
3 200 000,00	BANK OF CHINA LTD 0.25% 17/04/2022	EUR	3 193 696,00	3 203 968,00	0,55
<b>FRANCE</b>			<b>20 161 486,71</b>	<b>20 022 822,00</b>	<b>3,45</b>
<b>Finance</b>			<b>15 175 602,71</b>	<b>15 045 790,00</b>	<b>2,59</b>
6 100 000,00	BPCE SA 1.00% 01/04/2025	EUR	6 331 770,00	6 261 650,00	1,08
3 400 000,00	WENDEL SE 2.75% 02/10/2024	EUR	3 699 935,00	3 627 800,00	0,62
2 700 000,00	PSA BANQUE FRANCE SA 0.625% 10/10/2022	EUR	2 696 490,00	2 719 764,00	0,47
2 400 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	2 447 407,71	2 436 576,00	0,42
<b>Industries</b>			<b>3 279 550,00</b>	<b>3 256 564,00</b>	<b>0,56</b>
1 800 000,00	CROWN EUROPEAN HOLDINGS SA 0.75% 15/02/2023	EUR	1 811 700,00	1 804 302,00	0,31
1 400 000,00	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	1 467 850,00	1 452 262,00	0,25
<b>Consumer Retail</b>			<b>1 706 334,00</b>	<b>1 720 468,00</b>	<b>0,30</b>
1 700 000,00	SODEXO SA 0.50% 17/01/2024	EUR	1 706 334,00	1 720 468,00	0,30
<b>NETHERLANDS</b>			<b>19 878 940,50</b>	<b>19 668 467,12</b>	<b>3,39</b>
<b>Basic Goods</b>			<b>5 882 285,50</b>	<b>5 925 530,62</b>	<b>1,02</b>
3 500 000,00	VITERRA FINANCE BV 0.375% 24/09/2025	EUR	3 498 410,00	3 474 905,00	0,60
2 323 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	2 383 875,50	2 450 625,62	0,42
<b>Energy</b>			<b>5 608 840,00</b>	<b>5 482 250,00</b>	<b>0,95</b>
5 000 000,00	PETROBRAS GLOBAL FINANCE BV 4.75% 14/01/2025	EUR	5 608 840,00	5 482 250,00	0,95
<b>Multi-Utilities</b>			<b>4 719 455,00</b>	<b>4 668 110,50</b>	<b>0,80</b>
2 500 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	2 697 825,00	2 660 475,00	0,46
1 300 000,00	EDP FINANCE BV 1.125% 12/02/2024	EUR	1 338 805,00	1 333 852,00	0,23
650 000,00	EDP FINANCE BV 1.875% 29/09/2023	EUR	682 825,00	673 783,50	0,11
<b>Health</b>			<b>3 668 360,00</b>	<b>3 592 576,00</b>	<b>0,62</b>
3 400 000,00	MYLAN NV 2.25% 22/11/2024	EUR	3 668 360,00	3 592 576,00	0,62
<b>SPAIN</b>			<b>19 084 975,60</b>	<b>19 053 314,00</b>	<b>3,29</b>
<b>Finance</b>			<b>15 401 781,60</b>	<b>15 419 929,00</b>	<b>2,66</b>
4 000 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	4 063 500,00	4 047 400,00	0,70
3 000 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	3 010 800,00	3 016 770,00	0,52
2 700 000,00	SANTANDER CONSUMER FINANCE SA 1.125% 09/10/2023	EUR	2 791 810,00	2 757 861,00	0,48
1 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	1 792 620,00	1 814 796,00	0,31
1 700 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	1 715 341,60	1 752 462,00	0,30
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	1 016 560,00	1 023 580,00	0,18
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	1 011 150,00	1 007 060,00	0,17
<b>Telecommunication</b>			<b>3 683 194,00</b>	<b>3 633 385,00</b>	<b>0,63</b>
3 500 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	3 683 194,00	3 633 385,00	0,63
<b>UNITED STATES</b>			<b>17 241 790,18</b>	<b>17 143 238,89</b>	<b>2,96</b>
<b>Finance</b>			<b>5 781 920,00</b>	<b>5 702 932,00</b>	<b>0,99</b>
3 000 000,00	GOLDMAN SACHS GROUP INC 1.375% 15/05/2024	EUR	3 139 800,00	3 061 410,00	0,53
2 600 000,00	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	2 642 120,00	2 641 522,00	0,46
<b>Basic Goods</b>			<b>4 865 043,28</b>	<b>4 814 362,00</b>	<b>0,83</b>
3 500 000,00	KRAFT HEINZ FOODS CO 2.00% 30/06/2023	EUR	3 620 056,43	3 582 040,00	0,62
1 220 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	1 244 986,85	1 232 322,00	0,21
<b>Supranational</b>			<b>4 469 434,40</b>	<b>4 466 157,54</b>	<b>0,77</b>
69 000 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 7.25% 15/03/2024	IDR	4 469 434,40	4 466 157,54	0,77

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## Eurizon Fund - Absolute Prudent

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>2 125 392,50</b>	<b>2 159 787,35</b>	<b>0,37</b>
2 135 000,00	VF CORP 0.625% 20/09/2023	EUR	2 125 392,50	2 159 787,35	0,37
<b>GREECE</b>			<b>13 984 389,47</b>	<b>13 348 530,00</b>	<b>2,30</b>
<b>Government</b>			<b>13 984 389,47</b>	<b>13 348 530,00</b>	<b>2,30</b>
13 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 4.375% 01/08/2022	EUR	13 984 389,47	13 348 530,00	2,30
<b>LUXEMBOURG</b>			<b>11 652 184,88</b>	<b>11 807 239,99</b>	<b>2,04</b>
<b>Supranational</b>			<b>5 355 158,33</b>	<b>5 499 732,49</b>	<b>0,95</b>
87 000 000 000,00	EIB 5.75% 24/01/2025	IDR	5 355 158,33	5 499 732,49	0,95
<b>Health</b>			<b>5 272 834,44</b>	<b>5 249 244,00</b>	<b>0,91</b>
5 200 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	5 272 834,44	5 249 244,00	0,91
<b>Raw materials</b>			<b>1 024 192,11</b>	<b>1 058 263,50</b>	<b>0,18</b>
1 050 000,00	ARCELORMITTAL SA 0.95% 17/01/2023	EUR	1 024 192,11	1 058 263,50	0,18
<b>MALAYSIA</b>			<b>10 071 509,54</b>	<b>10 044 437,08</b>	<b>1,73</b>
<b>Government</b>			<b>10 071 509,54</b>	<b>10 044 437,08</b>	<b>1,73</b>
23 100 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	5 083 464,57	5 033 161,38	0,87
23 000 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	4 988 044,97	5 011 275,70	0,86
<b>UNITED KINGDOM</b>			<b>7 153 987,73</b>	<b>7 041 158,00</b>	<b>1,21</b>
<b>Basic Goods</b>			<b>7 153 987,73</b>	<b>7 041 158,00</b>	<b>1,21</b>
2 500 000,00	IMPERIAL BRANDS FINANCE PLC 1.375% 27/01/2025	EUR	2 602 000,00	2 561 650,00	0,44
2 200 000,00	TESCO CORPORATE TREASURY SERVICES PLC 1.375% 24/10/2023	EUR	2 288 000,00	2 248 136,00	0,39
2 200 000,00	IMPERIAL BRANDS FINANCE PLC 1.125% 14/08/2023	EUR	2 263 987,73	2 231 372,00	0,38
<b>IRELAND</b>			<b>6 711 825,00</b>	<b>6 603 072,20</b>	<b>1,14</b>
<b>Consumer Retail</b>			<b>3 770 040,00</b>	<b>3 756 356,00</b>	<b>0,65</b>
2 000 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	2 178 200,00	2 155 940,00	0,37
1 600 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	1 591 840,00	1 600 416,00	0,28
<b>Industries</b>			<b>2 941 785,00</b>	<b>2 846 716,20</b>	<b>0,49</b>
2 724 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 4.60% 06/03/2023	EUR	2 941 785,00	2 846 716,20	0,49
<b>KAZAKHSTAN</b>			<b>5 890 766,43</b>	<b>5 829 789,00</b>	<b>1,01</b>
<b>Government</b>			<b>5 890 766,43</b>	<b>5 829 789,00</b>	<b>1,01</b>
5 700 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	5 890 766,43	5 829 789,00	1,01
<b>INDONESIA</b>			<b>5 750 190,27</b>	<b>5 697 615,00</b>	<b>0,98</b>
<b>Government</b>			<b>5 750 190,27</b>	<b>5 697 615,00</b>	<b>0,98</b>
5 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	5 750 190,27	5 697 615,00	0,98
<b>MOROCCO</b>			<b>5 782 830,00</b>	<b>5 671 212,00</b>	<b>0,98</b>
<b>Government</b>			<b>5 782 830,00</b>	<b>5 671 212,00</b>	<b>0,98</b>
5 300 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.50% 19/06/2024	EUR	5 782 830,00	5 671 212,00	0,98
<b>MACEDONIA</b>			<b>5 822 807,50</b>	<b>5 632 065,95</b>	<b>0,97</b>
<b>Government</b>			<b>5 822 807,50</b>	<b>5 632 065,95</b>	<b>0,97</b>
5 285 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/07/2023	EUR	5 822 807,50	5 632 065,95	0,97

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## Eurizon Fund - Absolute Prudent

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IVORY COAST</b>			<b>5 710 600,00</b>	<b>5 618 340,00</b>	<b>0,97</b>
<b>Government</b>			<b>5 710 600,00</b>	<b>5 618 340,00</b>	<b>0,97</b>
5 200 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	5 710 600,00	5 618 340,00	0,97
<b>EGYPT</b>			<b>5 821 798,00</b>	<b>5 549 488,00</b>	<b>0,96</b>
<b>Government</b>			<b>5 821 798,00</b>	<b>5 549 488,00</b>	<b>0,96</b>
5 600 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.75% 11/04/2025	EUR	5 821 798,00	5 549 488,00	0,96
<b>PHILIPPINES</b>			<b>5 146 614,14</b>	<b>4 970 696,03</b>	<b>0,86</b>
<b>Supranational</b>			<b>5 146 614,14</b>	<b>4 970 696,03</b>	<b>0,86</b>
283 000 000,00	ASIAN DEVELOPMENT BANK 5.25% 09/03/2023	PHP	5 146 614,14	4 970 696,03	0,86
<b>JAPAN</b>			<b>4 521 212,31</b>	<b>4 540 455,00</b>	<b>0,78</b>
<b>Finance</b>			<b>4 521 212,31</b>	<b>4 540 455,00</b>	<b>0,78</b>
4 500 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	4 521 212,31	4 540 455,00	0,78
<b>TURKEY</b>			<b>4 527 994,01</b>	<b>4 330 558,50</b>	<b>0,75</b>
<b>Government</b>			<b>4 527 994,01</b>	<b>4 330 558,50</b>	<b>0,75</b>
2 600 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.625% 31/03/2025	EUR	2 730 000,00	2 571 686,00	0,45
1 750 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.125% 11/04/2023	EUR	1 797 994,01	1 758 872,50	0,30
<b>ROMANIA</b>			<b>3 901 980,00</b>	<b>3 916 965,00</b>	<b>0,68</b>
<b>Finance</b>			<b>3 901 980,00</b>	<b>3 916 965,00</b>	<b>0,68</b>
3 900 000,00	UNICREDIT LEASING SA 0.502% 18/10/2022	EUR	3 901 980,00	3 916 965,00	0,68
<b>JERSEY</b>			<b>2 629 750,00</b>	<b>2 567 275,00</b>	<b>0,44</b>
<b>Raw materials</b>			<b>2 629 750,00</b>	<b>2 567 275,00</b>	<b>0,44</b>
2 500 000,00	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	2 629 750,00	2 567 275,00	0,44
<b>GUERNSEY</b>			<b>2 038 600,00</b>	<b>2 009 260,00</b>	<b>0,35</b>
<b>Finance</b>			<b>2 038 600,00</b>	<b>2 009 260,00</b>	<b>0,35</b>
2 000 000,00	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	2 038 600,00	2 009 260,00	0,35
<b>SWEDEN</b>			<b>1 835 551,50</b>	<b>1 819 405,00</b>	<b>0,31</b>
<b>Consumer Retail</b>			<b>1 835 551,50</b>	<b>1 819 405,00</b>	<b>0,31</b>
1 750 000,00	VOLVO CAR AB 2.00% 24/01/2025	EUR	1 835 551,50	1 819 405,00	0,31
<b>RUSSIA</b>			<b>547 250,00</b>	<b>536 845,00</b>	<b>0,09</b>
<b>Government</b>			<b>547 250,00</b>	<b>536 845,00</b>	<b>0,09</b>
500 000,00	RUSSIAN FOREIGN BOND - EUROBOND 2.875% 04/12/2025	EUR	547 250,00	536 845,00	0,09
<b>Floating Rate Notes</b>			<b>57 809 401,29</b>	<b>57 379 153,00</b>	<b>9,90</b>
<b>UNITED KINGDOM</b>			<b>16 878 670,00</b>	<b>16 757 599,00</b>	<b>2,89</b>
<b>Finance</b>			<b>16 878 670,00</b>	<b>16 757 599,00</b>	<b>2,89</b>
4 800 000,00	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	4 825 185,00	4 836 624,00	0,83
4 500 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	4 820 570,00	4 825 980,00	0,83
3 500 000,00	NATWEST GROUP PLC FRN 08/03/2023	EUR	3 623 095,00	3 514 630,00	0,61
2 000 000,00	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	2 025 520,00	2 020 980,00	0,35
1 500 000,00	NATWEST GROUP PLC FRN 04/03/2025	EUR	1 584 300,00	1 559 385,00	0,27

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## Eurizon Fund - Absolute Prudent

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>13 836 015,00</b>	<b>13 757 210,00</b>	<b>2,37</b>
<b>Finance</b>			<b>13 836 015,00</b>	<b>13 757 210,00</b>	<b>2,37</b>
5 500 000,00	BNP PARIBAS SA FRN 15/07/2025	EUR	5 578 605,00	5 556 210,00	0,96
4 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	4 125 550,00	4 102 160,00	0,71
4 000 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	4 131 860,00	4 098 840,00	0,70
<b>UNITED STATES</b>			<b>11 879 422,00</b>	<b>11 738 575,00</b>	<b>2,03</b>
<b>Finance</b>			<b>11 879 422,00</b>	<b>11 738 575,00</b>	<b>2,03</b>
5 800 000,00	CITIGROUP INC FRN 06/07/2026	EUR	6 076 502,00	5 993 140,00	1,03
3 100 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	3 262 920,00	3 216 560,00	0,56
2 500 000,00	MORGAN STANLEY FRN 26/07/2024	EUR	2 540 000,00	2 528 875,00	0,44
<b>SWITZERLAND</b>			<b>9 967 000,29</b>	<b>9 838 624,00</b>	<b>1,70</b>
<b>Finance</b>			<b>9 967 000,29</b>	<b>9 838 624,00</b>	<b>1,70</b>
5 800 000,00	UBS GROUP AG FRN 17/04/2025	EUR	6 032 644,29	5 954 454,00	1,03
3 800 000,00	CREDIT SUISSE GROUP AG REG FRN 17/07/2025	EUR	3 934 356,00	3 884 170,00	0,67
<b>ITALY</b>			<b>2 778 649,00</b>	<b>2 773 845,00</b>	<b>0,48</b>
<b>Finance</b>			<b>2 778 649,00</b>	<b>2 773 845,00</b>	<b>0,48</b>
2 700 000,00	UNICREDIT SPA FRN 03/07/2025	EUR	2 778 649,00	2 773 845,00	0,48
<b>SPAIN</b>			<b>2 469 645,00</b>	<b>2 513 300,00</b>	<b>0,43</b>
<b>Finance</b>			<b>2 469 645,00</b>	<b>2 513 300,00</b>	<b>0,43</b>
2 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	2 469 645,00	2 513 300,00	0,43
<b>Zero-Coupon Bonds</b>			<b>105 600 943,02</b>	<b>105 478 796,00</b>	<b>18,19</b>
<b>ITALY</b>			<b>103 618 483,02</b>	<b>103 480 016,00</b>	<b>17,85</b>
<b>Government</b>			<b>103 618 483,02</b>	<b>103 480 016,00</b>	<b>17,85</b>
27 700 000,00	BTP 0.00% 15/04/2024	EUR	27 903 356,78	27 710 526,00	4,78
27 700 000,00	BTP 0.00% 15/12/2024	EUR	27 794 180,00	27 611 360,00	4,76
27 000 000,00	CTZ 0.00% 28/09/2022	EUR	27 066 025,79	27 103 950,00	4,68
21 000 000,00	CTZ 0.00% 30/05/2022	EUR	20 854 920,45	21 054 180,00	3,63
<b>NETHERLANDS</b>			<b>1 982 460,00</b>	<b>1 998 780,00</b>	<b>0,34</b>
<b>Multi-Utilities</b>			<b>1 982 460,00</b>	<b>1 998 780,00</b>	<b>0,34</b>
2 000 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 17/06/2024	EUR	1 982 460,00	1 998 780,00	0,34
<b>Total Portfolio</b>			<b>553 873 902,80</b>	<b>550 768 440,73</b>	<b>95,01</b>

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

## Eurizon Fund - Absolute Prudent

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(883 511,29)</b>	<b>50 291 324,50</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(883 511,29)</b>	<b>50 291 324,50</b>
100 000	(274)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(395 296,65)	31 435 495,75
50	(60)	Sale	S&P 500 EMINI	18/03/2022	USD	(345 058,12)	12 553 203,75
10	(147)	Sale	EURO STOXX 50	18/03/2022	EUR	(143 156,52)	6 302 625,00

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



## Eurizon Fund - Absolute Prudent

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>1 187 758,61</b>	<b>579 462,29</b>	<b>9 999 742,11</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>2 786 252,15</b>	<b>1 137 363,30</b>	<b>—</b>
672	PUT	EURO STOXX 50 PR 4 050,00 18/02/22	EUR	956 260,56	285 600,00	—
270	PUT	S&P 500 EMINI INDEX 4 500,00 18/03/22	USD	1 829 991,59	851 763,30	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(1 598 493,54)</b>	<b>(557 901,01)</b>	<b>9 999 742,11</b>
(672)	PUT	EURO STOXX 50 PR 3 750,00 18/02/22	EUR	(499 300,56)	(121 632,00)	2 600 398,08
(270)	PUT	S&P 500 EMINI INDEX 4 200,00 18/03/22	USD	(1 099 192,98)	(436 269,01)	7 399 344,03
<b>UNQUOTED</b>				<b>952 814,04</b>	<b>387 155,39</b>	<b>—</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>952 814,04</b>	<b>387 155,39</b>	<b>—</b>
93 800 000	PUT	USD/EUR PUT 1,14 17/01/22	USD	455 923,53	280 855,68	—
94 000 000	PUT	USD/EUR PUT 1,15 20/01/22	USD	496 890,51	106 299,71	—
Quantity	Call/ Put	Description	Currency		Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>					<b>564 242,58</b>	<b>4 241 408,00</b>
<b>PURCHASED FUTURE STYLE OPTION CONTRACTS</b>					<b>332 642,97</b>	<b>—</b>
495	PUT	EURO BUND FUTURES 171,00 18/02/22	EUR		332 642,97	—
<b>WRITTEN FUTURE STYLE OPTION CONTRACTS</b>					<b>231 599,61</b>	<b>4 241 408,00</b>
(495)	CALL	EURO BUND FUTURES 177,00 18/02/22	EUR		231 599,61	4 241 408,00

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

## Eurizon Fund - Absolute Prudent

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(161 526,41)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>841 166,50</b>
28/02/2022	15 500 000,00	USD	13 305 188,14	EUR	309 852,04
28/02/2022	15 500 000,00	USD	13 337 090,66	EUR	277 949,52
22/02/2022	5 889 516,66	USD	295 000 000,00	PHP	152 586,78
24/01/2022	217 000 000,00	INR	2 843 216,90	USD	56 416,63
22/02/2022	40 000 000 000,00	IDR	2 774 925,77	USD	23 971,51
28/02/2022	2 920 308,92	EUR	380 000 000,00	JPY	20 390,02
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 002 692,91)</b>
28/02/2022	40 893 126,48	EUR	47 650 000,00	USD	(962 142,20)
22/02/2022	2 777 777,78	USD	40 000 000 000,00	IDR	(21 466,03)
28/02/2022	2 902 188,20	EUR	2 450 000,00	GBP	(12 220,39)
28/02/2022	865 000,00	USD	765 136,59	EUR	(5 329,51)
24/01/2022	2 905 653,30	USD	217 000 000,00	INR	(1 534,78)

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

## Eurizon Fund - Active Allocation

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 741 786 157,02	
Banks	(Note 3)	64 042 912,57	
Other banks and broker accounts	(Notes 2, 3, 9)	24 605 969,20	
Swap premium paid	(Notes 2, 9)	4 111 765,89	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	2 280 272,95	
Unrealised profit on future contracts	(Notes 2, 9)	12 491 587,03	
Interest receivable on swap contracts	(Notes 2, 9)	62 786,40	
Other interest receivable		8 659 580,47	
Receivable on subscriptions		272 059,56	
Other assets	(Note 10)	541 011,66	
<b>Total assets</b>		<b>1 858 854 102,75</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(2 447 423,13)	
Unrealised loss on future contracts	(Notes 2, 9)	(7 466 798,01)	
Unrealised loss on swap contracts	(Notes 2, 9)	(144 859,19)	
Payable on redemptions		(1 212 028,13)	
Other liabilities		(17 933 406,48)	
<b>Total liabilities</b>		<b>(29 204 514,94)</b>	
<b>Total net assets</b>		<b>1 829 649 587,81</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	121,96	3 752 138,544
Class X Units	EUR	119,56	429 016,261
Class Z Units	EUR	905,36	1 458 830,576

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

## Eurizon Fund - Active Allocation

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>1 743 269 477,10</b>
Net income from investments	(Note 2)	31 475 857,50
Interest received on swap contracts	(Note 2)	4 601 880,87
Other income	(Note 6)	317 991,40
<b>Total income</b>		<b>36 395 729,77</b>
Management fee	(Note 6)	(15 603 483,54)
Performance fee	(Note 7)	(16 013 472,17)
Depositary fee	(Note 8)	(464 826,46)
Subscription tax	(Note 4)	(320 304,18)
Interest paid on swap contracts	(Note 2)	(1 334,00)
Other charges and taxes	(Notes 5, 8)	(2 744 144,43)
<b>Total expenses</b>		<b>(35 147 564,78)</b>
<b>Net investment income / (loss)</b>		<b>1 248 164,99</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	85 608 093,49
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	48 982 157,60
- option contracts	(Notes 2, 9)	1 285 000,00
- forward foreign exchange contracts	(Notes 2, 9)	(517 409,55)
- foreign currencies	(Note 2)	(283 736,71)
- future contracts	(Notes 2, 9)	(8 173 475,12)
- swap contracts	(Notes 2, 9)	(5 831 474,58)
<b>Net result of operations for the year</b>		<b>122 317 320,12</b>
Subscriptions for the year		584 601 339,23
Redemptions for the year		(620 538 548,64)
<b>Net assets at the end of the year</b>		<b>1 829 649 587,81</b>

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 676 302 176,59</b>	<b>1 741 786 157,02</b>	<b>95,20</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 519 492 789,30</b>	<b>1 577 793 518,88</b>	<b>86,24</b>
<b>Shares</b>			<b>325 864 176,76</b>	<b>389 560 977,98</b>	<b>21,29</b>
<b>UNITED STATES</b>			<b>91 148 296,72</b>	<b>114 384 235,93</b>	<b>6,25</b>
<b>Energy</b>			<b>43 116 908,59</b>	<b>47 507 573,43</b>	<b>2,60</b>
110 000,00	CHEVRON CORP	USD	10 222 901,99	11 351 128,20	0,62
150 000,00	CONOCOPHILLIPS	USD	8 705 205,58	9 520 754,93	0,52
140 000,00	VALERO ENERGY CORP	USD	8 192 162,35	9 246 748,53	0,51
55 000,00	PIONEER NATURAL RESOURCES CO	USD	8 214 550,55	8 796 519,80	0,48
110 000,00	EOG RESOURCES INC	USD	7 782 088,12	8 592 421,97	0,47
<b>Computing and IT</b>			<b>19 008 747,14</b>	<b>28 656 289,60</b>	<b>1,56</b>
140 000,00	APPLE INC	USD	14 538 210,15	21 860 539,70	1,19
7 500,00	SERVICENOW INC	USD	1 879 680,76	4 280 976,19	0,23
20 000,00	UNITY SOFTWARE INC	USD	2 590 856,23	2 514 773,71	0,14
<b>Telecommunication</b>			<b>13 475 459,33</b>	<b>14 964 591,92</b>	<b>0,82</b>
4 500,00	AMAZON.COM INC	USD	11 813 632,86	13 194 278,46	0,72
40 000,00	COMCAST CORP -A-	USD	1 661 826,47	1 770 313,46	0,10
<b>Finance</b>			<b>8 442 170,69</b>	<b>14 942 711,87</b>	<b>0,82</b>
50 000,00	JPMORGAN CHASE & CO	USD	4 347 722,33	6 962 277,38	0,38
25 200,00	T ROWE PRICE GROUP INC	USD	2 310 659,17	4 357 482,54	0,24
4 500,00	BLACKROCK INC	USD	1 783 789,19	3 622 951,95	0,20
<b>Basic Goods</b>			<b>3 687 688,81</b>	<b>4 598 664,45</b>	<b>0,25</b>
60 000,00	TYSON FOODS INC -A-	USD	3 687 688,81	4 598 664,45	0,25
<b>Consumer Retail</b>			<b>1 642 565,92</b>	<b>2 069 574,87</b>	<b>0,11</b>
31 000,00	TJX COS INC	USD	1 642 565,92	2 069 574,87	0,11
<b>Health</b>			<b>1 774 756,24</b>	<b>1 644 829,79</b>	<b>0,09</b>
30 000,00	BRISTOL-MYERS SQUIBB CO	USD	1 774 756,24	1 644 829,79	0,09
<b>ITALY</b>			<b>88 622 341,25</b>	<b>92 533 042,14</b>	<b>5,06</b>
<b>Finance</b>			<b>23 444 696,17</b>	<b>27 662 050,00</b>	<b>1,51</b>
550 000,00	UNICREDIT SPA	EUR	6 635 058,09	7 449 200,00	0,41
3 150 000,00	INTESA SANPAOLO SPA	EUR	7 062 680,85	7 163 100,00	0,39
500 000,00	NEXI SPA	EUR	4 500 000,00	6 995 000,00	0,38
325 000,00	ASSICURAZIONI GENERALI SPA	EUR	5 246 957,23	6 054 750,00	0,33
<b>Industries</b>			<b>15 617 863,29</b>	<b>24 648 036,34</b>	<b>1,35</b>
1 022 109,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	4 354 004,68	10 916 124,12	0,60
2 454 998,00	ENAV SPA	EUR	8 426 816,42	9 648 142,14	0,53
1 963 351,00	WEBUILD SPA	EUR	2 837 042,19	4 083 770,08	0,22
<b>Multi-Utilities</b>			<b>12 189 491,86</b>	<b>12 682 800,00</b>	<b>0,69</b>
1 800 000,00	ENEL SPA	EUR	12 189 491,86	12 682 800,00	0,69
<b>Telecommunication</b>			<b>20 606 500,51</b>	<b>11 062 535,40</b>	<b>0,61</b>
20 000 000,00	TELECOM ITALIA SPA	EUR	16 735 748,63	8 684 000,00	0,48
5 693 000,00	TELECOM ITALIA SPA -PREF-	EUR	3 870 751,88	2 378 535,40	0,13
<b>Energy</b>			<b>11 564 765,01</b>	<b>10 998 000,00</b>	<b>0,60</b>
900 000,00	ENI SPA	EUR	11 564 765,01	10 998 000,00	0,60

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>5 199 024,41</b>	<b>5 479 620,40</b>	<b>0,30</b>
655 925,00	PIRELLI & C SPA	EUR	4 318 077,66	4 006 389,90	0,22
256 214,00	BASICNET SPA	EUR	880 946,75	1 473 230,50	0,08
<b>SWITZERLAND</b>			<b>33 071 476,56</b>	<b>46 102 938,94</b>	<b>2,52</b>
<b>Basic Goods</b>			<b>13 941 925,46</b>	<b>24 598 528,52</b>	<b>1,34</b>
200 000,00	NESTLE SA REG	CHF	13 941 925,46	24 598 528,52	1,34
<b>Health</b>			<b>9 498 014,03</b>	<b>18 293 514,92</b>	<b>1,00</b>
50 000,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	9 498 014,03	18 293 514,92	1,00
<b>Finance</b>			<b>4 916 469,27</b>	<b>3 210 895,50</b>	<b>0,18</b>
375 000,00	CREDIT SUISSE GROUP AG REG	CHF	4 916 469,27	3 210 895,50	0,18
<b>Computing and IT</b>			<b>4 715 067,80</b>	<b>0,00</b>	<b>0,00</b>
1 650 305,00	MYRIAD GROUP AG	CHF	4 715 067,80	0,00	0,00
<b>FRANCE</b>			<b>29 766 745,89</b>	<b>33 906 141,23</b>	<b>1,85</b>
<b>Health</b>			<b>14 543 715,16</b>	<b>17 716 000,00</b>	<b>0,97</b>
200 000,00	SANOFI	EUR	14 543 715,16	17 716 000,00	0,97
<b>Finance</b>			<b>7 727 494,92</b>	<b>9 705 200,00</b>	<b>0,53</b>
110 000,00	BNP PARIBAS SA	EUR	5 459 966,80	6 684 700,00	0,37
100 000,00	SOCIETE GENERALE SA	EUR	2 267 528,12	3 020 500,00	0,16
<b>Consumer Retail</b>			<b>3 100 313,65</b>	<b>3 566 956,80</b>	<b>0,19</b>
4 500,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 797 260,40	3 271 500,00	0,18
5 960,00	FAURECIA SE	EUR	122 490,88	244 836,80	0,01
100 000,00	EUROPCAR MOBILITY GROUP	EUR	1 180 562,37	50 620,00	0,00
<b>Basic Goods</b>			<b>4 395 222,16</b>	<b>2 917 984,43</b>	<b>0,16</b>
181 185,00	CARREFOUR SA	EUR	4 395 222,16	2 917 984,43	0,16
<b>NETHERLANDS</b>			<b>17 152 180,46</b>	<b>32 299 481,09</b>	<b>1,77</b>
<b>Consumer Retail</b>			<b>8 667 151,75</b>	<b>22 902 600,00</b>	<b>1,25</b>
75 000,00	FERRARI NV	EUR	6 263 855,86	17 062 500,00	0,93
350 000,00	STELLANTIS NV	EUR	2 403 295,89	5 840 100,00	0,32
<b>Telecommunication</b>			<b>6 023 429,71</b>	<b>6 961 699,25</b>	<b>0,38</b>
2 000 000,00	KONINKLIJKE KPN NV	EUR	5 365 449,85	5 460 000,00	0,30
40 000,00	LASTMINUTE.COM NV	CHF	657 979,86	1 501 699,25	0,08
<b>Energy</b>			<b>2 461 599,00</b>	<b>2 435 181,84</b>	<b>0,14</b>
240 156,00	ARISTON HOLDING NV	EUR	2 461 599,00	2 435 181,84	0,14
<b>UNITED KINGDOM</b>			<b>27 515 798,00</b>	<b>27 321 403,17</b>	<b>1,49</b>
<b>Telecommunication</b>			<b>15 414 256,33</b>	<b>13 511 784,45</b>	<b>0,74</b>
5 000 000,00	BT GROUP PLC	GBP	8 354 168,79	10 097 039,66	0,55
2 553 918,00	VODAFONE GROUP PLC	GBP	7 060 087,54	3 414 744,79	0,19
<b>Basic Goods</b>			<b>6 674 795,45</b>	<b>7 701 263,16</b>	<b>0,42</b>
400 000,00	IMPERIAL BRANDS PLC	GBP	6 674 795,45	7 701 263,16	0,42
<b>Computing and IT</b>			<b>1 382 488,09</b>	<b>3 352 885,05</b>	<b>0,18</b>
10 000,00	ATLISSIAN CORP PLC -A-	USD	1 382 488,09	3 352 885,05	0,18
<b>Energy</b>			<b>4 044 258,13</b>	<b>2 755 470,51</b>	<b>0,15</b>
700 000,00	BP PLC	GBP	4 044 258,13	2 755 470,51	0,15

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>19 278 717,07</b>	<b>24 064 566,00</b>	<b>1,32</b>
<b>Computing and IT</b>			<b>10 540 668,07</b>	<b>12 490 000,00</b>	<b>0,68</b>
100 000,00	SAP SE	EUR	10 540 668,07	12 490 000,00	0,68
<b>Consumer Retail</b>			<b>5 272 437,69</b>	<b>8 005 066,00</b>	<b>0,44</b>
95 600,00	DAIMLER AG	EUR	4 393 522,33	6 461 604,00	0,35
47 800,00	DAIMLER TRUCK HOLDING AG	EUR	878 915,36	1 543 462,00	0,09
<b>Telecommunication</b>			<b>2 476 229,40</b>	<b>2 445 000,00</b>	<b>0,14</b>
150 000,00	DEUTSCHE TELEKOM AG REG	EUR	2 476 229,40	2 445 000,00	0,14
<b>Industries</b>			<b>989 381,91</b>	<b>1 124 500,00</b>	<b>0,06</b>
50 000,00	SIEMENS ENERGY AG	EUR	989 381,91	1 124 500,00	0,06
<b>RUSSIA</b>			<b>10 844 421,03</b>	<b>13 731 756,60</b>	<b>0,75</b>
<b>Energy</b>			<b>6 117 646,03</b>	<b>8 439 150,73</b>	<b>0,46</b>
800 000,00	GAZPROM PJSC -ADR-	USD	4 254 272,11	6 465 003,25	0,35
25 000,00	LUKOIL PJSC -ADR-	USD	1 863 373,92	1 974 147,48	0,11
<b>Finance</b>			<b>4 726 775,00</b>	<b>5 292 605,87</b>	<b>0,29</b>
375 000,00	SBERBANK OF RUSSIA PJSC -ADR-	USD	4 726 775,00	5 292 605,87	0,29
<b>SPAIN</b>			<b>8 463 217,48</b>	<b>5 216 191,18</b>	<b>0,28</b>
<b>Finance</b>			<b>8 463 217,48</b>	<b>5 216 191,18</b>	<b>0,28</b>
1 773 913,00	BANCO SANTANDER SA	EUR	8 463 217,48	5 216 191,18	0,28
<b>JAPAN</b>			<b>982,30</b>	<b>1 221,70</b>	<b>0,00</b>
<b>Health</b>			<b>982,30</b>	<b>1 221,70</b>	<b>0,00</b>
51,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	982,30	1 221,70	0,00
<b>Ordinary Bonds</b>			<b>659 310 743,84</b>	<b>657 598 349,44</b>	<b>35,94</b>
<b>ITALY</b>			<b>464 882 426,94</b>	<b>459 001 101,81</b>	<b>25,09</b>
<b>Government</b>			<b>330 981 362,67</b>	<b>326 812 560,00</b>	<b>17,86</b>
55 000 000,00	BTP 1.85% 01/07/2025	EUR	58 106 950,00	58 172 400,00	3,18
55 000 000,00	BTP 0.35% 01/02/2025	EUR	55 974 050,00	55 422 950,00	3,03
42 000 000,00	BTP 1.75% 01/07/2024	EUR	44 695 950,00	43 818 600,00	2,39
32 000 000,00	BTP 2.50% 01/12/2024	EUR	34 711 930,83	34 253 760,00	1,87
20 000 000,00	BTP 1.25% 01/12/2026	EUR	21 425 000,00	20 829 000,00	1,14
20 000 000,00	BTP 0.50% 01/02/2026	EUR	20 545 400,00	20 155 600,00	1,10
20 000 000,00	BTP 0.25% 15/03/2028	EUR	20 125 600,00	19 505 000,00	1,07
15 000 000,00	BTP 2.50% 15/11/2025	EUR	16 508 650,00	16 307 550,00	0,89
15 000 000,00	BTP 2.10% 15/07/2026	EUR	16 762 200,00	16 177 050,00	0,88
15 000 000,00	BTP 1.65% 01/12/2030	EUR	15 049 200,00	15 777 600,00	0,86
10 000 000,00	BTP 2.45% 01/09/2050	EUR	11 007 286,84	10 997 000,00	0,60
5 000 000,00	BTP 4.50% 01/03/2024	EUR	5 729 600,00	5 493 700,00	0,30
5 000 000,00	BTP 1.45% 15/05/2025	EUR	5 310 645,00	5 217 500,00	0,29
5 000 000,00	BTP 1.70% 01/09/2051	EUR	5 028 900,00	4 684 850,00	0,26
<b>Finance</b>			<b>108 173 239,99</b>	<b>106 691 614,10</b>	<b>5,83</b>
14 000 000,00	BANCO BPM SPA 2.00% 08/03/2022	EUR	14 345 040,00	14 047 320,00	0,77
13 000 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 4.00% 10/07/2022	EUR	13 635 899,99	13 143 000,00	0,72
12 000 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 3.625% 24/09/2024	EUR	12 550 500,00	12 210 480,00	0,67
10 170 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	11 716 485,00	10 731 689,10	0,59
10 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	10 057 678,00	10 588 200,00	0,58
6 000 000,00	INTESA SANPAOLO SPA 4.00% 30/10/2023	EUR	6 588 000,00	6 447 180,00	0,35
5 000 000,00	INTESA SANPAOLO SPA 1.625% 21/04/2025	EUR	5 146 485,00	5 172 250,00	0,28

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 000 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	5 062 942,00	5 112 900,00	0,28
5 000 000,00	BANCA IFIS SPA 2.00% 24/04/2023	EUR	5 047 000,00	5 035 450,00	0,27
4 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	4 169 600,00	4 127 840,00	0,22
4 000 000,00	AZIMUT HOLDING SPA 1.625% 12/12/2024	EUR	4 060 500,00	4 113 880,00	0,22
4 000 000,00	CDP RETI SPA 1.875% 29/05/2022	EUR	4 012 500,00	4 031 960,00	0,22
2 000 000,00	UNIPOL GRUPPO SPA 3.50% 29/11/2027	EUR	2 146 720,00	2 248 480,00	0,12
2 000 000,00	INTESA SANPAOLO SPA 2.625% 20/06/2024	EUR	2 139 400,00	2 117 060,00	0,12
2 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.00% 22/07/2022	EUR	2 029 500,00	2 015 000,00	0,11
2 000 000,00	BANCO BPM SPA 1.625% 18/02/2025	EUR	1 892 800,00	1 997 800,00	0,11
1 500 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	1 495 200,00	1 511 085,00	0,08
1 000 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	1 029 000,00	1 020 850,00	0,06
1 000 000,00	BPER BANCA 1.875% 07/07/2025	EUR	1 047 990,00	1 019 190,00	0,06
<b>Industries</b>			<b>9 795 281,28</b>	<b>9 809 703,87</b>	<b>0,54</b>
5 200 000,00	NEXI SPA 1.75% 31/10/2024	EUR	5 283 200,00	5 277 896,00	0,29
1 500 000,00	AUTOSTRAD PER L'ITALIA SPA 6.25% 09/06/2022	GBP	1 792 309,28	1 825 345,87	0,10
1 100 000,00	AUTOSTRAD PER L'ITALIA SPA 1.75% 01/02/2027	EUR	1 135 750,00	1 130 217,00	0,06
1 000 000,00	AUTOSTRAD PER L'ITALIA SPA 1.875% 04/11/2025	EUR	1 037 490,00	1 031 060,00	0,06
500 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	546 532,00	545 185,00	0,03
<b>Telecommunication</b>			<b>6 080 830,00</b>	<b>5 970 970,00</b>	<b>0,33</b>
2 500 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	2 706 250,00	2 619 850,00	0,14
2 100 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	2 169 300,00	2 149 896,00	0,12
1 200 000,00	TELECOM ITALIA SPA 1.125% 26/03/2022	EUR	1 205 280,00	1 201 224,00	0,07
<b>Basic Goods</b>			<b>5 643 113,00</b>	<b>5 711 933,84</b>	<b>0,31</b>
3 649 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	3 608 313,00	3 686 073,84	0,20
2 000 000,00	AUTOSTRAD PER L'ITALIA SPA 1.625% 12/06/2023	EUR	2 034 800,00	2 025 860,00	0,11
<b>Multi-Utilities</b>			<b>4 208 600,00</b>	<b>4 004 320,00</b>	<b>0,22</b>
4 000 000,00	A2A SPA 3.625% 13/01/2022	EUR	4 208 600,00	4 004 320,00	0,22
<b>UNITED STATES</b>			<b>72 657 774,98</b>	<b>76 831 614,25</b>	<b>4,20</b>
<b>Government</b>			<b>67 550 654,98</b>	<b>71 749 674,25</b>	<b>3,92</b>
40 000 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	32 776 114,21	35 094 428,80	1,92
25 000 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	20 581 993,11	21 895 374,39	1,20
15 000 000,00	UNITED STATES TREASURY NOTE 0.125% 31/07/2022	USD	12 604 692,66	13 182 051,06	0,72
1 500 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	1 587 855,00	1 577 820,00	0,08
<b>Basic Goods</b>			<b>3 100 180,00</b>	<b>3 070 320,00</b>	<b>0,17</b>
3 000 000,00	KRAFT HEINZ FOODS CO 2.00% 30/06/2023	EUR	3 100 180,00	3 070 320,00	0,17
<b>Consumer Retail</b>			<b>2 006 940,00</b>	<b>2 011 620,00</b>	<b>0,11</b>
2 000 000,00	AMERICAN HONDA FINANCE CORP 1.60% 20/04/2022	EUR	2 006 940,00	2 011 620,00	0,11
<b>NETHERLANDS</b>			<b>21 623 831,00</b>	<b>21 358 920,00</b>	<b>1,17</b>
<b>Energy</b>			<b>11 247 061,00</b>	<b>11 120 940,00</b>	<b>0,61</b>
8 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 2.75% 05/04/2022	EUR	8 053 561,00	8 025 120,00	0,44
3 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	3 193 500,00	3 095 820,00	0,17
<b>Consumer Retail</b>			<b>8 350 300,00</b>	<b>8 236 100,00</b>	<b>0,45</b>
5 000 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.375% 07/07/2023	EUR	5 344 800,00	5 211 350,00	0,28
3 000 000,00	ZF EUROPE FINANCE BV 1.25% 23/10/2023	EUR	3 005 500,00	3 024 750,00	0,17
<b>Multi-Utilities</b>			<b>1 030 970,00</b>	<b>1 001 180,00</b>	<b>0,06</b>
1 000 000,00	EDP FINANCE BV 2.625% 18/01/2022	EUR	1 030 970,00	1 001 180,00	0,06
<b>Finance</b>			<b>995 500,00</b>	<b>1 000 700,00</b>	<b>0,05</b>
1 000 000,00	VONOVIA FINANCE BV 0.75% 25/01/2022	EUR	995 500,00	1 000 700,00	0,05

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## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GREECE</b>			<b>18 369 050,00</b>	<b>17 601 970,00</b>	<b>0,96</b>
<b>Government</b>			<b>18 369 050,00</b>	<b>17 601 970,00</b>	<b>0,96</b>
10 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.50% 30/01/2023	EUR	10 776 750,00	10 414 300,00	0,57
7 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 4.375% 01/08/2022	EUR	7 592 300,00	7 187 670,00	0,39
<b>LUXEMBOURG</b>			<b>17 716 805,74</b>	<b>17 433 557,00</b>	<b>0,95</b>
<b>Consumer Retail</b>			<b>10 610 015,74</b>	<b>10 264 000,00</b>	<b>0,56</b>
10 000 000,00	FIAT CHRYSLER FINANCE EUROPE SA 4.75% 15/07/2022	EUR	10 610 015,74	10 264 000,00	0,56
<b>Raw materials</b>			<b>7 106 790,00</b>	<b>7 169 557,00</b>	<b>0,39</b>
4 000 000,00	ARCELORMITTAL SA 1.00% 19/05/2023	EUR	3 966 800,00	4 045 160,00	0,22
3 100 000,00	ARCELORMITTAL SA 0.95% 17/01/2023	EUR	3 139 990,00	3 124 397,00	0,17
<b>UNITED KINGDOM</b>			<b>15 402 786,76</b>	<b>16 080 492,60</b>	<b>0,88</b>
<b>Finance</b>			<b>8 441 186,76</b>	<b>9 074 892,60</b>	<b>0,50</b>
8 334 000,00	HSBC HOLDINGS PLC 3.00% 30/06/2025	EUR	8 441 186,76	9 074 892,60	0,50
<b>Consumer Retail</b>			<b>6 961 600,00</b>	<b>7 005 600,00</b>	<b>0,38</b>
7 000 000,00	FCE BANK PLC 1.134% 10/02/2022	EUR	6 961 600,00	7 005 600,00	0,38
<b>FRANCE</b>			<b>14 228 912,00</b>	<b>14 256 875,00</b>	<b>0,78</b>
<b>Consumer Retail</b>			<b>9 661 736,00</b>	<b>9 820 985,00</b>	<b>0,54</b>
2 000 000,00	RCI BANQUE SA 0.75% 26/09/2022	EUR	2 016 880,00	2 009 080,00	0,11
2 000 000,00	VALEO SA 0.375% 12/09/2022	EUR	1 951 180,00	2 003 880,00	0,11
2 000 000,00	RENAULT SA 1.00% 18/04/2024	EUR	1 984 600,00	1 996 320,00	0,11
1 000 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	995 970,00	1 092 100,00	0,06
1 000 000,00	RCI BANQUE SA 0.75% 10/04/2023	EUR	1 014 250,00	1 006 780,00	0,06
900 000,00	REXEL SA 2.125% 15/06/2028	EUR	900 000,00	907 713,00	0,05
800 000,00	KERING SA 0.25% 13/05/2023	EUR	798 856,00	805 112,00	0,04
<b>Finance</b>			<b>4 567 176,00</b>	<b>4 435 890,00</b>	<b>0,24</b>
2 000 000,00	SOCIETE GENERALE SA 4.00% 07/06/2023	EUR	2 258 680,00	2 111 320,00	0,12
1 200 000,00	BNP PARIBAS SA 2.875% 01/10/2026	EUR	1 320 840,00	1 322 820,00	0,07
1 000 000,00	PSA BANQUE FRANCE SA 0.50% 12/04/2022	EUR	987 656,00	1 001 750,00	0,05
<b>GERMANY</b>			<b>12 352 042,35</b>	<b>12 716 180,00</b>	<b>0,69</b>
<b>Government</b>			<b>5 196 700,00</b>	<b>5 098 900,00</b>	<b>0,28</b>
5 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.01% 15/08/2031	EUR	5 196 700,00	5 098 900,00	0,28
<b>Finance</b>			<b>4 118 842,35</b>	<b>4 576 120,00</b>	<b>0,25</b>
4 000 000,00	DEUTSCHE BANK AG 4.50% 19/05/2026	EUR	4 118 842,35	4 576 120,00	0,25
<b>Raw materials</b>			<b>3 036 500,00</b>	<b>3 041 160,00</b>	<b>0,16</b>
3 000 000,00	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	3 036 500,00	3 041 160,00	0,16
<b>IRELAND</b>			<b>9 694 886,84</b>	<b>9 805 356,96</b>	<b>0,54</b>
<b>Energy</b>			<b>9 694 886,84</b>	<b>9 805 356,96</b>	<b>0,54</b>
10 872 000,00	NOVATEK OAO VIA NOVATEK FINANCE DAC 4.422% 13/12/2022	USD	9 694 886,84	9 805 356,96	0,54
<b>MEXICO</b>			<b>5 013 218,23</b>	<b>5 193 623,82</b>	<b>0,28</b>
<b>Government</b>			<b>5 013 218,23</b>	<b>5 193 623,82</b>	<b>0,28</b>
5 038 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.625% 06/03/2024	EUR	5 013 218,23	5 193 623,82	0,28

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## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>3 431 450,00</b>	<b>3 342 170,00</b>	<b>0,18</b>
<b>Telecommunication</b>			<b>2 412 050,00</b>	<b>2 341 400,00</b>	<b>0,13</b>
2 300 000,00	CELLNEX TELECOM SA 3.125% 27/07/2022	EUR	2 412 050,00	2 341 400,00	0,13
<b>Finance</b>			<b>1 019 400,00</b>	<b>1 000 770,00</b>	<b>0,05</b>
1 000 000,00	SANTANDER CONSUMER FINANCE SA 0.875% 24/01/2022	EUR	1 019 400,00	1 000 770,00	0,05
<b>GUERNSEY</b>			<b>2 007 400,00</b>	<b>2 009 260,00</b>	<b>0,11</b>
<b>Finance</b>			<b>2 007 400,00</b>	<b>2 009 260,00</b>	<b>0,11</b>
2 000 000,00	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	2 007 400,00	2 009 260,00	0,11
<b>PORTUGAL</b>			<b>1 033 300,00</b>	<b>1 021 670,00</b>	<b>0,06</b>
<b>Finance</b>			<b>1 033 300,00</b>	<b>1 021 670,00</b>	<b>0,06</b>
1 000 000,00	CAIXA GERAL DE DEPOSITOS SA 1.25% 25/11/2024	EUR	1 033 300,00	1 021 670,00	0,06
<b>FINLAND</b>			<b>896 859,00</b>	<b>945 558,00</b>	<b>0,05</b>
<b>Telecommunication</b>			<b>896 859,00</b>	<b>945 558,00</b>	<b>0,05</b>
900 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	896 859,00	945 558,00	0,05
<b>Floating Rate Notes</b>			<b>222 408 811,76</b>	<b>219 312 027,46</b>	<b>11,99</b>
<b>ITALY</b>			<b>81 394 252,68</b>	<b>80 256 016,43</b>	<b>4,39</b>
<b>Finance</b>			<b>53 800 711,85</b>	<b>52 802 833,00</b>	<b>2,89</b>
7 100 000,00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	6 990 595,06	7 672 331,00	0,42
7 000 000,00	BANCO BPM SPA FRN 21/09/2027	EUR	7 459 000,00	7 121 730,00	0,39
6 000 000,00	UNICREDIT SPA FRN 03/01/2027	EUR	6 085 706,79	6 000 000,00	0,33
5 000 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	5 668 350,00	5 556 400,00	0,30
5 000 000,00	UNICREDIT SPA FRN 29/12/2049	EUR	5 379 700,00	5 180 850,00	0,28
5 000 000,00	BPER BANCA FRN 31/05/2027	EUR	5 164 100,00	5 084 700,00	0,28
4 000 000,00	ASSICURAZIONI GENERALI SPA FRN 10/07/2042	EUR	4 996 000,00	4 205 400,00	0,23
3 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 23/11/2030	EUR	3 078 000,00	3 017 070,00	0,16
2 000 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	2 118 000,00	2 117 020,00	0,12
2 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	1 980 000,00	2 015 900,00	0,11
1 800 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	1 971 000,00	1 957 266,00	0,11
1 100 000,00	BANCO BPM SPA FRN 01/10/2029	EUR	1 165 340,00	1 142 614,00	0,06
800 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 04/03/2029	EUR	877 000,00	877 480,00	0,05
800 000,00	BANCO BPM SPA FRN 14/09/2030	EUR	867 920,00	854 072,00	0,05
<b>Multi-Utilities</b>			<b>14 546 673,83</b>	<b>14 470 058,43</b>	<b>0,79</b>
6 300 000,00	ENEL SPA FRN 24/09/2073	USD	6 161 023,58	6 178 233,93	0,34
2 000 000,00	ENEL SPA FRN 24/11/2081	EUR	2 207 500,00	2 178 360,00	0,12
1 900 000,00	ENEL SPA FRN 10/01/2074	EUR	2 132 750,00	2 074 173,00	0,11
2 000 000,00	ENEL SPA FRN 31/12/2099	EUR	2 099 900,00	2 064 600,00	0,11
1 200 000,00	ENEL SPA FRN 31/12/2099	EUR	1 191 144,00	1 238 796,00	0,07
685 000,00	ENEL SPA FRN 24/05/2080	EUR	754 356,25	735 895,50	0,04
<b>Energy</b>			<b>13 046 867,00</b>	<b>12 983 125,00</b>	<b>0,71</b>
9 500 000,00	ENI SPA FRN 31/12/2099	EUR	9 848 297,00	9 836 965,00	0,54
3 000 000,00	ENI SPA FRN 31/12/2099	EUR	3 198 570,00	3 146 160,00	0,17
<b>NETHERLANDS</b>			<b>38 189 274,31</b>	<b>37 974 084,95</b>	<b>2,08</b>
<b>Multi-Utilities</b>			<b>12 490 512,50</b>	<b>12 345 356,00</b>	<b>0,68</b>
2 700 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	2 852 280,00	2 832 651,00	0,16
2 500 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 630 000,00	2 595 150,00	0,14
2 300 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 438 000,00	2 404 075,00	0,13

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## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000 000,00	NATURGY FINANCE BV FRN 29/11/2049	EUR	2 086 292,50	2 067 580,00	0,11
1 800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 831 140,00	1 802 016,00	0,10
600 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	652 800,00	643 884,00	0,04
<b>Consumer Retail</b>			<b>8 425 640,00</b>	<b>8 294 480,00</b>	<b>0,45</b>
4 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/09/2049	EUR	4 366 000,00	4 278 600,00	0,23
4 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/12/2049	EUR	4 059 640,00	4 015 880,00	0,22
<b>Telecommunication</b>			<b>6 999 403,00</b>	<b>6 954 062,00</b>	<b>0,38</b>
3 600 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	3 711 828,00	3 710 304,00	0,20
1 600 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 643 200,00	1 631 648,00	0,09
1 500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 644 375,00	1 612 110,00	0,09
<b>Energy</b>			<b>5 054 218,81</b>	<b>5 185 836,95</b>	<b>0,28</b>
4 831 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	5 054 218,81	5 185 836,95	0,28
<b>Industries</b>			<b>3 002 000,00</b>	<b>3 015 250,00</b>	<b>0,17</b>
2 000 000,00	FERROVIAL NETHERLANDS BV FRN 31/12/2099	EUR	1 985 000,00	1 996 080,00	0,11
1 000 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	1 017 000,00	1 019 170,00	0,06
<b>Finance</b>			<b>2 217 500,00</b>	<b>2 179 100,00</b>	<b>0,12</b>
2 000 000,00	NN GROUP NV FRN 08/04/2044	EUR	2 217 500,00	2 179 100,00	0,12
<b>UNITED KINGDOM</b>			<b>30 349 770,00</b>	<b>30 544 540,00</b>	<b>1,67</b>
<b>Finance</b>			<b>19 878 770,00</b>	<b>20 228 040,00</b>	<b>1,11</b>
8 000 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	8 252 420,00	8 722 880,00	0,48
6 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	6 237 750,00	6 184 860,00	0,34
3 000 000,00	AVIVA PLC FRN 04/12/2045	EUR	3 330 000,00	3 284 280,00	0,18
2 000 000,00	BARCLAYS PLC FRN 07/02/2028	EUR	2 058 600,00	2 036 020,00	0,11
<b>Telecommunication</b>			<b>10 471 000,00</b>	<b>10 316 500,00</b>	<b>0,56</b>
10 000 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	10 471 000,00	10 316 500,00	0,56
<b>FRANCE</b>			<b>26 596 403,34</b>	<b>25 646 011,00</b>	<b>1,40</b>
<b>Energy</b>			<b>16 619 120,00</b>	<b>15 898 291,00</b>	<b>0,87</b>
15 700 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	16 619 120,00	15 898 291,00	0,87
<b>Raw materials</b>			<b>4 471 880,01</b>	<b>4 339 330,00</b>	<b>0,24</b>
3 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	3 359 580,01	3 237 930,00	0,18
1 000 000,00	SOLVAY FINANCE SA FRN 29/12/2049	EUR	1 112 300,00	1 101 400,00	0,06
<b>Telecommunication</b>			<b>3 380 700,00</b>	<b>3 288 390,00</b>	<b>0,18</b>
3 000 000,00	ORANGE SA FRN 29/12/2049	EUR	3 380 700,00	3 288 390,00	0,18
<b>Multi-Utilities</b>			<b>2 124 703,33</b>	<b>2 120 000,00</b>	<b>0,11</b>
2 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	2 124 703,33	2 120 000,00	0,11
<b>GERMANY</b>			<b>14 699 132,00</b>	<b>14 098 205,00</b>	<b>0,77</b>
<b>Finance</b>			<b>11 421 964,00</b>	<b>10 841 457,00</b>	<b>0,59</b>
8 500 000,00	ALLIANZ SE FRN 31/12/2049	EUR	9 719 884,00	9 160 705,00	0,50
1 600 000,00	ALLIANZ SE FRN 07/07/2045	EUR	1 702 080,00	1 680 752,00	0,09
<b>Health</b>			<b>3 277 168,00</b>	<b>3 256 748,00</b>	<b>0,18</b>
2 200 000,00	BAYER AG FRN 02/04/2075	EUR	2 227 168,00	2 219 448,00	0,12
1 000 000,00	BAYER AG FRN 01/07/2074	EUR	1 050 000,00	1 037 300,00	0,06

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTUGAL</b>			<b>12 167 880,00</b>	<b>11 962 116,00</b>	<b>0,65</b>
<b>Multi-Utilities</b>			<b>8 902 080,00</b>	<b>8 741 706,00</b>	<b>0,48</b>
5 400 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	5 887 180,00	5 770 116,00	0,32
2 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	2 009 400,00	1 980 100,00	0,11
1 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	1 005 500,00	991 490,00	0,05
<b>Finance</b>			<b>3 265 800,00</b>	<b>3 220 410,00</b>	<b>0,17</b>
3 000 000,00	CAIXA GERAL DE DEPOSITOS SA FRN 28/06/2028	EUR	3 265 800,00	3 220 410,00	0,17
<b>SPAIN</b>			<b>6 503 640,00</b>	<b>6 475 100,00</b>	<b>0,35</b>
<b>Finance</b>			<b>6 503 640,00</b>	<b>6 475 100,00</b>	<b>0,35</b>
5 000 000,00	CAIXABANK SA FRN 31/12/2099	EUR	5 422 980,00	5 395 000,00	0,29
1 000 000,00	BANCO DE SABADELL SA FRN 12/12/2028	EUR	1 080 660,00	1 080 100,00	0,06
<b>AUSTRALIA</b>			<b>4 796 058,11</b>	<b>4 761 727,81</b>	<b>0,26</b>
<b>Raw materials</b>			<b>4 796 058,11</b>	<b>4 761 727,81</b>	<b>0,26</b>
2 000 000,00	BHP BILLITON FINANCE LTD FRN 22/10/2077	GBP	2 464 558,11	2 474 027,81	0,14
2 000 000,00	BHP BILLITON FINANCE LTD REG FRN 22/10/2079	EUR	2 331 500,00	2 287 700,00	0,12
<b>LUXEMBOURG</b>			<b>3 153 000,00</b>	<b>3 091 140,00</b>	<b>0,17</b>
<b>Industries</b>			<b>3 153 000,00</b>	<b>3 091 140,00</b>	<b>0,17</b>
3 000 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	3 153 000,00	3 091 140,00	0,17
<b>FINLAND</b>			<b>2 068 800,00</b>	<b>1 989 000,00</b>	<b>0,11</b>
<b>Finance</b>			<b>2 068 800,00</b>	<b>1 989 000,00</b>	<b>0,11</b>
2 000 000,00	CITYCON OYJ FRN 31/12/2099	EUR	2 068 800,00	1 989 000,00	0,11
<b>SWITZERLAND</b>			<b>1 490 601,32</b>	<b>1 521 196,27</b>	<b>0,08</b>
<b>Finance</b>			<b>1 490 601,32</b>	<b>1 521 196,27</b>	<b>0,08</b>
1 600 000,00	CREDIT SUISSE GROUP AG FRN 29/12/2049	USD	1 490 601,32	1 521 196,27	0,08
<b>BELGIUM</b>			<b>1 000 000,00</b>	<b>992 890,00</b>	<b>0,06</b>
<b>Finance</b>			<b>1 000 000,00</b>	<b>992 890,00</b>	<b>0,06</b>
1 000 000,00	KBC GROUP NV FRN 10/09/2026	EUR	1 000 000,00	992 890,00	0,06
<b>Zero-Coupon Bonds</b>			<b>311 909 056,94</b>	<b>310 952 600,00</b>	<b>17,00</b>
<b>ITALY</b>			<b>211 089 656,94</b>	<b>210 520 200,00</b>	<b>11,51</b>
<b>Government</b>			<b>211 089 656,94</b>	<b>210 520 200,00</b>	<b>11,51</b>
50 000 000,00	BTP 0.00% 15/01/2024	EUR	50 276 600,00	50 092 000,00	2,74
40 000 000,00	BOT 0.00% 14/11/2022	EUR	40 197 815,30	40 197 200,00	2,20
30 000 000,00	BOT 0.00% 14/12/2022	EUR	30 148 655,48	30 145 200,00	1,65
30 000 000,00	BTP 0.00% 30/01/2024	EUR	30 213 900,00	30 042 900,00	1,64
20 000 000,00	BOT 0.00% 14/03/2022	EUR	20 082 300,61	20 028 400,00	1,09
15 000 000,00	BOT 0.00% 12/08/2022	EUR	15 077 735,55	15 060 150,00	0,82
15 000 000,00	BTP 0.00% 15/08/2024	EUR	15 066 150,00	14 986 350,00	0,82
10 000 000,00	BTP 0.00% 15/12/2024	EUR	10 026 500,00	9 968 000,00	0,55
<b>GERMANY</b>			<b>100 819 400,00</b>	<b>100 432 400,00</b>	<b>5,49</b>
<b>Government</b>			<b>100 819 400,00</b>	<b>100 432 400,00</b>	<b>5,49</b>
60 000 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/12/2022	EUR	60 617 400,00	60 374 400,00	3,30
40 000 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 11/03/2022	EUR	40 202 000,00	40 058 000,00	2,19

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Warrants</b>			<b>0,00</b>	<b>369 564,00</b>	<b>0,02</b>
<b>ITALY</b>			<b>0,00</b>	<b>369 564,00</b>	<b>0,02</b>
<b>Industries</b>			<b>0,00</b>	<b>369 564,00</b>	<b>0,02</b>
177 675,00	WEBUILD SPA 02/08/2030	EUR	0,00	369 564,00	0,02
<b>INVESTMENT FUNDS</b>			<b>156 809 387,29</b>	<b>163 992 638,14</b>	<b>8,96</b>
<b>UCI Units</b>			<b>156 809 387,29</b>	<b>163 992 638,14</b>	<b>8,96</b>
<b>LUXEMBOURG</b>			<b>156 809 387,29</b>	<b>163 992 638,14</b>	<b>8,96</b>
<b>Finance</b>			<b>156 809 387,29</b>	<b>163 992 638,14</b>	<b>8,96</b>
450 188,34	EURIZON FUND - MONEY MARKET -Z-	USD	37 958 287,07	40 153 547,21	2,19
382 037,54	EURIZON FUND - BOND SHORT TERM -Z-	EUR	37 441 653,51	37 374 733,03	2,04
356 477,89	EURIZON FUND - MONEY MARKET -Z-	EUR	35 366 263,49	35 130 896,16	1,92
126 857,09	EURIZON OPPORTUNITA - OBBLIGAZIONI FLESSIBILE -I-	EUR	13 755 721,36	14 943 765,67	0,82
110 018,46	EURIZON FUND - SJ LOCAL EMERGING MARKETS DEBT -Z-	EUR	11 330 999,97	10 946 836,47	0,60
40 695,90	EURIZON FUND - EQUITY CHINA A -Z-	EUR	4 000 000,01	6 128 395,58	0,33
10 000,00	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	5 000 000,00	6 005 800,00	0,33
50 095,18	EURIZON FUND - SUSTAINABLE MULTIASSET -Z-	EUR	5 000 000,02	5 221 921,67	0,29
36 560,40	EURIZON FUND - BOND EUR FLOATING RATE LTE -Z-	EUR	5 000 000,03	5 132 348,67	0,28
186 738,75	EURIZON AM SICAV - GLOBAL EQUITY -I-	EUR	1 956 461,83	2 954 393,68	0,16
<b>Total Portfolio</b>			<b>1 676 302 176,59</b>	<b>1 741 786 157,02</b>	<b>95,20</b>

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

## Eurizon Fund - Active Allocation

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>5 024 789,02</b>	<b>1 456 532 698,78</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>12 491 587,03</b>	<b>948 388 665,00</b>
50	950	Purchase	S&P 500 EMINI	18/03/2022	USD	4 248 275,25	198 759 059,33
100 000	(1 373)	Sale	EURO BUND	08/03/2022	EUR	3 281 720,00	235 291 010,00
50	400	Purchase	EMINI RUSSELL	18/03/2022	USD	1 392 508,24	39 444 258,15
5	275	Purchase	FTSE/MIB INDEX	18/03/2022	EUR	1 056 525,00	37 466 000,00
50	4 000	Purchase	EURO STOXX BANK	18/03/2022	EUR	746 000,00	20 100 000,00
50	1 250	Purchase	MSCI EMERGING MARKETS	18/03/2022	USD	566 083,49	67 396 911,47
20	100	Purchase	NASDAQ 100 EMINI	18/03/2022	USD	422 353,25	28 703 400,94
100 000	112	Purchase	US LONG BOND	22/03/2022	USD	289 307,14	15 801 094,05
50	650	Purchase	HANG SENG CHINA ENTERPRISES INDEX	28/01/2022	HKD	229 106,86	30 304 422,05
100 000	(125)	Sale	EURO BONO	08/03/2022	EUR	215 000,00	19 431 250,00
100 000	(1 592)	Sale	US 5YR NOTE (CBT)	31/03/2022	USD	26 159,34	169 358 716,88
200 000	(450)	Sale	US 2YR NOTE (CBT)	31/03/2022	USD	18 548,46	86 332 542,13
<b>Unrealised loss on future contracts and commitment</b>						<b>(7 466 798,01)</b>	<b>508 144 033,78</b>
10	(3 000)	Sale	EURO STOXX 50	18/03/2022	EUR	(4 380 000,00)	128 625 000,00
100 000	(1 879)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(2 697 903,92)	215 574 074,87
100 000	142	Purchase	EURO BTP	08/03/2022	EUR	(258 440,00)	20 875 420,00
100 000	700	Purchase	EURO SCHATZ	08/03/2022	EUR	(98 000,00)	78 421 000,00
10 000	425	Purchase	TOPIX INDEX	10/03/2022	JPY	(32 454,09)	64 648 538,91

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

## Eurizon Fund - Active Allocation

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(167 150,18)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>2 280 272,95</b>
25/03/2022	106 256 384,79	EUR	120 000 000,00	USD	909 932,87
25/03/2022	67 275 754,20	EUR	76 000 000,00	USD	556 334,65
25/03/2022	46 030 779,18	EUR	52 000 000,00	USD	380 650,02
25/03/2022	21 244 975,01	EUR	24 000 000,00	USD	175 684,63
25/03/2022	13 278 109,38	EUR	15 000 000,00	USD	109 802,89
25/03/2022	10 091 363,13	EUR	11 400 000,00	USD	83 450,20
25/03/2022	6 196 451,04	EUR	7 000 000,00	USD	51 241,34
25/03/2022	1 593 373,13	EUR	1 800 000,00	USD	13 176,35
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(2 447 423,13)</b>
25/03/2022	5 000 000 000,00	JPY	38 909 085,72	EUR	(763 674,00)
25/03/2022	91 000 000,00	USD	80 504 257,43	EUR	(616 531,39)
25/03/2022	50 000 000,00	USD	44 329 243,57	EUR	(434 888,61)
25/03/2022	21 115 446,94	EUR	18 000 000,00	GBP	(280 821,32)
25/03/2022	25 252 294,91	EUR	26 300 000,00	CHF	(141 543,32)
25/03/2022	17 955 053,80	EUR	18 700 000,00	CHF	(100 641,06)
25/03/2022	4 340 397,43	EUR	3 700 000,00	GBP	(57 724,38)
25/03/2022	2 463 468,81	EUR	2 100 000,00	GBP	(32 762,49)
25/03/2022	3 360 571,57	EUR	3 500 000,00	CHF	(18 836,56)

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

## Eurizon Fund - Active Allocation

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### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>62 786,40</b>	<b>(144 859,19)</b>
CDX.NA.HY.36	EUR	L	20 000 000,00	INTESA SANPAOLO SPA	20/12/2026	33 333,33	(110 218,27)
CDX.NA.HY.36	USD	L	20 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2026	29 453,07	(34 640,92)

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

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## Eurizon Fund - Azioni Strategia Flessibile

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

Assets	Notes	
Investments in securities	(Note 2)	6 271 507 496,23
Banks	(Note 3)	127 572 146,06
Other banks and broker accounts	(Notes 2, 3, 9)	398 710 000,00
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	11 768 117,59
Receivable on subscriptions		4 113 046,86
Other assets	(Note 10)	3 351 498,65
<b>Total assets</b>		<b>6 817 022 305,39</b>

Liabilities		
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(8 252 599,84)
Payable on investments purchased		(957 999,98)
Payable on redemptions		(4 626 356,15)
Other liabilities		(10 852 492,58)
<b>Total liabilities</b>		<b>(24 689 448,55)</b>

**Total net assets** **6 792 332 856,84**

	Currency	Net Asset Value per Unit	Units outstanding
Class A Units	EUR	117,40	81 904,797
Class D Units	EUR	115,49	620,064
Class D2 Units	USD	119,21	291,156
Class D4 Units	AUD	119,18	214,896
Class R Units	EUR	180,56	27 021 856,855
Class R2 Units	USD	130,14	2 072,787
Class R4 Units	AUD	128,21	7 280,916
Class RD Units	EUR	114,37	21 974,177
Class RL Units	EUR	188,40	1 385 306,247
Class Ru2 Units	USD	138,06	1 024,242
Class Z Units	EUR	208,64	7 853 971,275
Class Z2 Units	USD	135,16	100,000
Class Z7 Units	CHF	123,97	100,000
Class ZD Units	EUR	136,69	2 273,379
Class Zu2 Units	USD	138,52	100,000

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

## Eurizon Fund - Azioni Strategia Flessibile

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>6 884 115 433,49</b>
Net income from investments	(Note 2)	86 228 205,12
Other income	(Note 6)	753 460,87
<b>Total income</b>		<b>86 981 665,99</b>
Management fee	(Note 6)	(101 187 895,78)
Depositary fee	(Note 8)	(1 745 696,43)
Subscription tax	(Note 4)	(2 467 679,65)
Other charges and taxes	(Notes 5, 8)	(11 517 963,29)
<b>Total expenses</b>		<b>(116 919 235,15)</b>
<b>Net investment income / (loss)</b>		<b>(29 937 569,16)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	300 436 234,19
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	275 622 033,88
- forward foreign exchange contracts	(Notes 2, 9)	(692 478,54)
- foreign currencies	(Note 2)	(307 086,95)
<b>Net result of operations for the year</b>		<b>545 121 133,42</b>
Subscriptions for the year		1 705 741 968,92
Redemptions for the year		(2 342 629 042,48)
Dividend distributions	(Note 14)	(16 636,51)
<b>Net assets at the end of the year</b>		<b>6 792 332 856,84</b>

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

## Eurizon Fund - Azioni Strategia Flessibile

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>5 569 343 156,86</b>	<b>6 271 507 496,23</b>	<b>92,33</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>4 953 110 868,64</b>	<b>5 659 035 842,14</b>	<b>83,31</b>
<b>Shares</b>			<b>2 874 195 059,12</b>	<b>3 583 168 611,94</b>	<b>52,75</b>
<b>UNITED STATES</b>			<b>1 265 550 803,56</b>	<b>1 680 754 944,53</b>	<b>24,75</b>
<b>Industries</b>			<b>190 784 323,35</b>	<b>289 529 859,40</b>	<b>4,26</b>
52 362,00	BROADCOM INC	USD	13 340 851,37	30 638 591,70	0,45
184 644,00	DOVER CORP	USD	23 124 760,01	29 485 893,56	0,43
491 224,00	SEALED AIR CORP	USD	18 129 285,80	29 144 293,83	0,43
159 207,00	CATERPILLAR INC	USD	17 564 907,36	28 943 424,90	0,43
149 943,00	CUMMINS INC	USD	22 594 375,81	28 762 375,65	0,42
93 430,00	ROCKWELL AUTOMATION INC	USD	14 584 550,37	28 660 801,12	0,42
131 856,00	ILLINOIS TOOL WORKS INC	USD	18 441 169,93	28 615 958,78	0,42
150 292,00	SNAP-ON INC	USD	19 487 493,56	28 464 560,72	0,42
181 905,00	3M CO	USD	26 639 051,07	28 413 465,20	0,42
347 392,00	EMERSON ELECTRIC CO	USD	16 877 878,07	28 400 493,94	0,42
<b>Computing and IT</b>			<b>145 758 465,39</b>	<b>264 823 710,15</b>	<b>3,90</b>
82 741,00	KLA CORP	USD	12 009 477,71	31 294 178,46	0,46
48 768,00	LAM RESEARCH CORP	USD	10 715 533,51	30 840 235,06	0,45
222 310,00	APPLIED MATERIALS INC	USD	10 488 632,12	30 762 143,59	0,45
383 898,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	25 297 390,65	29 950 262,43	0,44
368 446,00	NETAPP INC	USD	14 545 506,36	29 804 216,83	0,44
644 193,00	INTEL CORP	USD	26 929 148,48	29 173 361,92	0,43
875 209,00	HP INC	USD	14 674 580,16	28 991 497,23	0,43
172 380,00	TEXAS INSTRUMENTS INC	USD	15 051 699,87	28 568 823,53	0,42
331 719,00	ORACLE CORP	USD	16 046 496,53	25 438 991,10	0,38
<b>Health</b>			<b>203 195 172,37</b>	<b>258 971 555,55</b>	<b>3,81</b>
72 484,00	ANTHEM INC	USD	22 848 397,00	29 545 586,64	0,44
247 787,00	ABBVIE INC	USD	19 669 595,17	29 502 609,53	0,43
65 608,00	UNITEDHEALTH GROUP INC	USD	19 400 783,15	28 969 757,95	0,43
191 619,00	JOHNSON & JOHNSON	USD	23 786 310,07	28 825 422,01	0,42
145 527,00	AMGEN INC	USD	24 827 094,80	28 789 321,81	0,42
187 952,00	QUEST DIAGNOSTICS INC	USD	16 287 875,32	28 594 427,58	0,42
447 235,00	GILEAD SCIENCES INC	USD	26 982 519,85	28 555 874,83	0,42
519 413,00	BRISTOL-MYERS SQUIBB CO	USD	25 303 166,47	28 478 199,12	0,42
533 653,00	PFIZER INC	USD	24 089 430,54	27 710 356,08	0,41
<b>Finance</b>			<b>187 700 579,62</b>	<b>228 683 753,29</b>	<b>3,37</b>
2 148 451,00	HUNTINGTON BANCSHARES INC	USD	21 687 609,41	29 132 186,14	0,43
698 676,00	CITIZENS FINANCIAL GROUP INC	USD	27 246 610,74	29 029 589,02	0,43
562 645,00	AFLAC INC	USD	18 902 127,64	28 889 244,77	0,43
542 706,00	CITIGROUP INC	USD	31 528 317,23	28 819 928,70	0,42
302 073,00	PRUDENTIAL FINANCIAL INC	USD	19 342 192,36	28 751 661,17	0,42
205 017,00	JPMORGAN CHASE & CO	USD	17 489 208,29	28 547 704,41	0,42
1 774 448,00	WESTERN UNION CO	USD	31 228 975,25	27 836 932,50	0,41
201 200,00	TRAVELERS COS INC	USD	20 275 538,70	27 676 506,58	0,41
<b>Telecommunication</b>			<b>186 026 823,21</b>	<b>205 078 946,27</b>	<b>3,02</b>
537 024,00	CISCO SYSTEMS INC	USD	21 876 629,57	29 925 447,37	0,44
125 170,00	MOTOROLA SOLUTIONS INC	USD	18 037 759,47	29 905 642,69	0,44
1 380 295,00	AT&T INC	USD	33 970 276,68	29 858 657,10	0,44
671 922,00	COMCAST CORP -A-	USD	23 932 942,50	29 737 814,00	0,44
1 277 687,00	NORTONLIFELOCK INC	USD	29 842 325,19	29 189 514,54	0,43
877 824,00	FOX CORP -A-	USD	27 874 429,38	28 483 743,49	0,42
612 331,00	VERIZON COMMUNICATIONS INC	USD	30 492 460,42	27 978 127,08	0,41

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## Eurizon Fund - Azioni Strategia Flessibile

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>140 723 551,26</b>	<b>175 057 592,66</b>	<b>2,58</b>
81 604,00	HOME DEPOT INC	USD	29 036 628,83	29 780 587,30	0,44
144 105,00	TARGET CORP	USD	13 628 565,93	29 327 883,32	0,43
739 929,00	BORGWARNER INC	USD	24 616 025,11	29 325 191,47	0,43
386 285,00	COLGATE-PALMOLIVE CO	USD	24 023 375,77	28 988 365,74	0,43
201 062,00	PROCTER & GAMBLE CO	USD	26 079 212,36	28 921 675,67	0,43
321 392,00	BEST BUY CO INC	USD	23 339 743,26	28 713 889,16	0,42
<b>Basic Goods</b>			<b>151 401 811,16</b>	<b>171 907 326,45</b>	<b>2,53</b>
552 826,00	COCA-COLA CO	USD	25 536 078,56	28 783 710,02	0,43
169 114,00	HERSHEY CO	USD	26 806 633,10	28 771 098,44	0,42
493 248,00	MONDELEZ INTERNATIONAL INC -A-	USD	27 089 164,51	28 761 240,28	0,42
318 509,00	CHURCH & DWIGHT CO INC	USD	18 307 047,05	28 708 389,07	0,42
374 510,00	TYSON FOODS INC -A-	USD	22 270 340,32	28 704 097,04	0,42
892 616,00	KRAFT HEINZ CO	USD	31 392 547,62	28 178 791,60	0,42
<b>Raw materials</b>			<b>59 960 077,20</b>	<b>86 702 200,76</b>	<b>1,28</b>
199 819,00	CELANESE CORP -A-	USD	16 989 920,88	29 530 064,11	0,44
270 875,00	EASTMAN CHEMICAL CO	USD	16 474 422,06	28 800 126,47	0,42
686 774,00	INTERNATIONAL PAPER CO	USD	26 495 734,26	28 372 010,18	0,42
<b>UNITED KINGDOM</b>			<b>310 803 616,83</b>	<b>338 399 261,78</b>	<b>4,98</b>
<b>Consumer Retail</b>			<b>188 797 313,20</b>	<b>217 183 559,25</b>	<b>3,20</b>
325 807,00	NEXT PLC	GBP	23 169 388,65	31 626 001,21	0,47
3 534 135,00	BARRATT DEVELOPMENTS PLC	GBP	31 384 845,24	31 485 529,14	0,46
923 160,00	PERSIMMON PLC	GBP	30 540 909,36	31 402 299,04	0,46
1 086 211,00	RELX PLC	GBP	19 649 167,02	31 075 166,42	0,46
541 709,00	BERKELEY GROUP HOLDINGS PLC	GBP	28 325 882,81	30 808 154,99	0,45
885 329,00	BUNZL PLC	GBP	24 327 865,25	30 421 230,12	0,45
7 536 116,00	KINGFISHER PLC	GBP	31 399 254,87	30 365 178,33	0,45
<b>Finance</b>			<b>64 137 871,59</b>	<b>62 099 354,56</b>	<b>0,91</b>
8 794 758,00	LEGAL & GENERAL GROUP PLC	GBP	30 647 249,98	31 162 846,99	0,46
9 309 810,00	DIRECT LINE INSURANCE GROUP PLC	GBP	33 490 621,61	30 936 507,57	0,45
<b>Telecommunication</b>			<b>27 552 968,71</b>	<b>29 671 413,38</b>	<b>0,44</b>
22 191 514,00	VODAFONE GROUP PLC	GBP	27 552 968,71	29 671 413,38	0,44
<b>Raw materials</b>			<b>30 315 463,33</b>	<b>29 444 934,59</b>	<b>0,43</b>
1 846 996,00	ANTOFAGASTA PLC	GBP	30 315 463,33	29 444 934,59	0,43
<b>FRANCE</b>			<b>226 921 308,26</b>	<b>311 060 141,13</b>	<b>4,58</b>
<b>Industries</b>			<b>82 427 022,88</b>	<b>125 193 989,86</b>	<b>1,84</b>
343 705,00	VINCI SA	EUR	25 523 931,90	31 933 631,55	0,47
507 544,00	CIE DE SAINT-GOBAIN	EUR	16 929 654,01	31 401 747,28	0,46
180 605,00	SCHNEIDER ELECTRIC SE	EUR	12 708 817,44	31 147 138,30	0,46
975 277,00	BOUYGUES SA	EUR	27 264 619,53	30 711 472,73	0,45
<b>Consumer Retail</b>			<b>80 649 750,03</b>	<b>91 734 431,10</b>	<b>1,35</b>
216 436,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	20 412 430,13	31 199 249,40	0,46
43 566,00	KERING SA	EUR	29 030 021,82	30 796 805,40	0,45
217 227,00	SEB SA	EUR	31 207 298,08	29 738 376,30	0,44
<b>Finance</b>			<b>23 563 868,06</b>	<b>32 346 108,67</b>	<b>0,48</b>
532 271,00	BNP PARIBAS SA	EUR	23 563 868,06	32 346 108,67	0,48
<b>Computing and IT</b>			<b>11 704 061,96</b>	<b>31 546 614,00</b>	<b>0,46</b>
146 388,00	CAPGEMINI SE	EUR	11 704 061,96	31 546 614,00	0,46
<b>Health</b>			<b>28 576 605,33</b>	<b>30 238 997,50</b>	<b>0,45</b>
341 375,00	SANOFI	EUR	28 576 605,33	30 238 997,50	0,45

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## Eurizon Fund - Azioni Strategia Flessibile

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>266 933 001,16</b>	<b>277 281 427,95</b>	<b>4,08</b>
<b>Telecommunication</b>			<b>95 383 582,34</b>	<b>92 125 684,39</b>	<b>1,36</b>
2 488 889,00	TELE2 AB -B-	SEK	31 163 439,55	31 207 697,32	0,46
3 187 419,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	34 689 329,78	30 892 719,01	0,46
8 731 570,00	TELIA CO AB	SEK	29 530 813,01	30 025 268,06	0,44
<b>Industries</b>			<b>50 656 206,64</b>	<b>63 162 037,25</b>	<b>0,93</b>
1 296 208,00	SANDVIK AB	SEK	18 281 442,45	31 800 796,54	0,47
1 378 721,00	SKANSKA AB -B-	SEK	32 374 764,19	31 361 240,71	0,46
<b>Consumer Retail</b>			<b>30 873 544,56</b>	<b>31 519 029,83</b>	<b>0,46</b>
1 822 333,00	HENNES & MAURITZ AB -B-	SEK	30 873 544,56	31 519 029,83	0,46
<b>Finance</b>			<b>32 563 474,07</b>	<b>30 605 144,76</b>	<b>0,45</b>
1 730 432,00	SWEDBANK AB -A-	SEK	32 563 474,07	30 605 144,76	0,45
<b>Raw materials</b>			<b>27 384 915,97</b>	<b>30 186 715,06</b>	<b>0,44</b>
888 010,00	BOLIDEN AB	SEK	27 384 915,97	30 186 715,06	0,44
<b>Basic Goods</b>			<b>30 071 277,58</b>	<b>29 682 816,66</b>	<b>0,44</b>
571 885,00	ICA GRUPPEN AB	SEK	30 071 277,58	29 682 816,66	0,44
<b>SWITZERLAND</b>			<b>209 750 963,20</b>	<b>243 255 764,75</b>	<b>3,58</b>
<b>Health</b>			<b>74 627 748,30</b>	<b>92 226 864,67</b>	<b>1,36</b>
92 230,00	SONOVA HOLDING AG REG	CHF	21 033 439,41	31 848 275,03	0,47
390 907,00	NOVARTIS AG REG	CHF	27 716 064,43	30 286 855,21	0,45
82 247,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	25 878 244,46	30 091 734,43	0,44
<b>Consumer Retail</b>			<b>66 675 034,14</b>	<b>62 121 487,19</b>	<b>0,91</b>
694 781,00	ADECCO GROUP AG REG	CHF	38 767 385,27	31 246 920,33	0,46
114 663,00	SWATCH GROUP AG	CHF	27 907 648,87	30 874 566,86	0,45
<b>Finance</b>			<b>25 176 969,78</b>	<b>30 578 739,64</b>	<b>0,45</b>
79 132,00	ZURICH INSURANCE GROUP AG	CHF	25 176 969,78	30 578 739,64	0,45
<b>Telecommunication</b>			<b>27 551 739,70</b>	<b>29 354 998,94</b>	<b>0,43</b>
59 107,00	SWISSCOM AG REG	CHF	27 551 739,70	29 354 998,94	0,43
<b>Industries</b>			<b>15 719 471,28</b>	<b>28 973 674,31</b>	<b>0,43</b>
204 220,00	TE CONNECTIVITY LTD	USD	15 719 471,28	28 973 674,31	0,43
<b>NETHERLANDS</b>			<b>158 398 314,00</b>	<b>184 429 318,13</b>	<b>2,72</b>
<b>Finance</b>			<b>61 109 862,78</b>	<b>61 648 472,03</b>	<b>0,91</b>
2 399 992,00	ABN AMRO GROUP NV -CVA-	EUR	30 959 043,06	30 998 296,67	0,46
643 776,00	NN GROUP NV	EUR	30 150 819,72	30 650 175,36	0,45
<b>Telecommunication</b>			<b>46 674 403,98</b>	<b>60 983 710,76</b>	<b>0,90</b>
294 809,00	WOLTERS KLUWER NV	EUR	15 590 900,85	30 542 212,40	0,45
11 150 732,00	KONINKLIJKE KPN NV	EUR	31 083 503,13	30 441 498,36	0,45
<b>Consumer Retail</b>			<b>24 673 043,39</b>	<b>31 422 894,64</b>	<b>0,46</b>
523 366,00	RANDSTAD NV	EUR	24 673 043,39	31 422 894,64	0,46
<b>Basic Goods</b>			<b>25 941 003,85</b>	<b>30 374 240,70</b>	<b>0,45</b>
307 245,00	HEINEKEN NV	EUR	25 941 003,85	30 374 240,70	0,45
<b>GERMANY</b>			<b>110 631 750,19</b>	<b>153 437 365,34</b>	<b>2,26</b>
<b>Finance</b>			<b>52 454 017,35</b>	<b>60 072 942,90</b>	<b>0,89</b>
145 956,00	ALLIANZ SE REG	EUR	23 789 827,81	30 307 763,40	0,45
242 585,00	LEG IMMOBILIEN AG	EUR	28 664 189,54	29 765 179,50	0,44

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## Eurizon Fund - Azioni Strategia Flessibile

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>16 857 004,57</b>	<b>31 534 958,84</b>	<b>0,46</b>
557 746,00	DEUTSCHE POST AG REG	EUR	16 857 004,57	31 534 958,84	0,46
<b>Raw materials</b>			<b>27 782 168,65</b>	<b>31 264 594,60</b>	<b>0,46</b>
392 870,00	BRENNTAG AG	EUR	27 782 168,65	31 264 594,60	0,46
<b>Health</b>			<b>13 538 559,62</b>	<b>30 564 869,00</b>	<b>0,45</b>
134 647,00	MERCK KGAA	EUR	13 538 559,62	30 564 869,00	0,45
<b>DENMARK</b>			<b>84 401 841,83</b>	<b>120 300 081,92</b>	<b>1,77</b>
<b>Basic Goods</b>			<b>21 701 792,30</b>	<b>30 690 672,60</b>	<b>0,45</b>
202 093,00	CARLSBERG A/S -B-	DKK	21 701 792,30	30 690 672,60	0,45
<b>Raw materials</b>			<b>22 812 933,86</b>	<b>30 683 417,18</b>	<b>0,45</b>
424 814,00	NOVOZYMES A/S -B-	DKK	22 812 933,86	30 683 417,18	0,45
<b>Multi-Utilities</b>			<b>26 120 799,49</b>	<b>30 300 150,84</b>	<b>0,45</b>
269 827,00	ORSTED A/S	DKK	26 120 799,49	30 300 150,84	0,45
<b>Health</b>			<b>13 766 316,18</b>	<b>28 625 841,30</b>	<b>0,42</b>
289 669,00	NOVO NORDISK A/S -B-	DKK	13 766 316,18	28 625 841,30	0,42
<b>FINLAND</b>			<b>82 903 204,25</b>	<b>92 005 857,00</b>	<b>1,35</b>
<b>Industries</b>			<b>31 951 198,26</b>	<b>31 636 384,08</b>	<b>0,47</b>
2 559 578,00	WARTSILA OYJ ABP	EUR	31 951 198,26	31 636 384,08	0,47
<b>Raw materials</b>			<b>28 570 070,66</b>	<b>30 903 839,04</b>	<b>0,45</b>
1 914 736,00	STORA ENSO OYJ -R-	EUR	28 570 070,66	30 903 839,04	0,45
<b>Basic Goods</b>			<b>22 381 935,33</b>	<b>29 465 633,88</b>	<b>0,43</b>
1 004 282,00	KESKO OYJ -B-	EUR	22 381 935,33	29 465 633,88	0,43
<b>ITALY</b>			<b>50 908 632,33</b>	<b>60 770 073,10</b>	<b>0,89</b>
<b>Finance</b>			<b>50 908 632,33</b>	<b>60 770 073,10</b>	<b>0,89</b>
13 556 889,00	INTESA SANPAOLO SPA	EUR	28 105 598,69	30 828 365,59	0,45
1 607 177,00	ASSICURAZIONI GENERALI SPA	EUR	22 803 033,64	29 941 707,51	0,44
<b>SPAIN</b>			<b>53 351 259,46</b>	<b>60 470 990,31</b>	<b>0,89</b>
<b>Consumer Retail</b>			<b>26 717 596,65</b>	<b>30 398 629,41</b>	<b>0,45</b>
1 065 497,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	26 717 596,65	30 398 629,41	0,45
<b>Multi-Utilities</b>			<b>26 633 662,81</b>	<b>30 072 360,90</b>	<b>0,44</b>
1 580 676,00	RED ELECTRICA CORP SA	EUR	26 633 662,81	30 072 360,90	0,44
<b>IRELAND</b>			<b>22 850 143,76</b>	<b>31 146 304,20</b>	<b>0,46</b>
<b>Computing and IT</b>			<b>22 850 143,76</b>	<b>31 146 304,20</b>	<b>0,46</b>
313 503,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	22 850 143,76	31 146 304,20	0,46
<b>BELGIUM</b>			<b>30 790 220,29</b>	<b>29 857 081,80</b>	<b>0,44</b>
<b>Basic Goods</b>			<b>30 790 220,29</b>	<b>29 857 081,80</b>	<b>0,44</b>
561 540,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	30 790 220,29	29 857 081,80	0,44
<b>Ordinary Bonds</b>			<b>617 389 527,19</b>	<b>616 236 810,00</b>	<b>9,07</b>
<b>SPAIN</b>			<b>340 848 978,73</b>	<b>340 250 910,00</b>	<b>5,01</b>
<b>Government</b>			<b>340 848 978,73</b>	<b>340 250 910,00</b>	<b>5,01</b>
339 000 000,00	SPAIN LETRAS DEL TESORO 0.01% 12/08/2022	EUR	340 848 978,73	340 250 910,00	5,01

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### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTUGAL</b>			<b>276 540 548,46</b>	<b>275 985 900,00</b>	<b>4,06</b>
<b>Government</b>			<b>276 540 548,46</b>	<b>275 985 900,00</b>	<b>4,06</b>
155 000 000,00	PORTUGAL TREASURY BILL 0.01% 22/07/2022	EUR	155 961 663,33	155 691 300,00	2,29
60 000 000,00	PORTUGAL TREASURY BILL 0.01% 20/05/2022	EUR	60 330 611,76	60 190 800,00	0,89
60 000 000,00	PORTUGAL TREASURY BILL 0.01% 18/03/2022	EUR	60 248 273,37	60 103 800,00	0,88
<b>Zero-Coupon Bonds</b>			<b>1 461 526 282,33</b>	<b>1 459 630 420,20</b>	<b>21,49</b>
<b>ITALY</b>			<b>480 746 522,86</b>	<b>480 369 810,20</b>	<b>7,07</b>
<b>Government</b>			<b>480 746 522,86</b>	<b>480 369 810,20</b>	<b>7,07</b>
226 000 000,00	BOT 0.00% 12/08/2022	EUR	227 164 521,50	226 906 260,00	3,34
177 200 000,00	BOT 0.00% 14/10/2022	EUR	178 038 817,69	178 031 068,00	2,62
64 190 000,00	BOT 0.00% 14/06/2022	EUR	64 494 812,70	64 406 962,20	0,95
11 000 000,00	BOT 0.00% 13/05/2022	EUR	11 048 370,97	11 025 520,00	0,16
<b>FRANCE</b>			<b>451 731 259,86</b>	<b>451 186 630,00</b>	<b>6,64</b>
<b>Government</b>			<b>451 731 259,86</b>	<b>451 186 630,00</b>	<b>6,64</b>
449 000 000,00	FRANCE TREASURY BILL BTF 0.00% 07/09/2022	EUR	451 731 259,86	451 186 630,00	6,64
<b>GERMANY</b>			<b>301 903 467,81</b>	<b>301 344 000,00</b>	<b>4,44</b>
<b>Government</b>			<b>301 903 467,81</b>	<b>301 344 000,00</b>	<b>4,44</b>
300 000 000,00	GERMAN TREASURY BILL 0.00% 24/08/2022	EUR	301 903 467,81	301 344 000,00	4,44
<b>SPAIN</b>			<b>227 145 031,80</b>	<b>226 729 980,00</b>	<b>3,34</b>
<b>Government</b>			<b>227 145 031,80</b>	<b>226 729 980,00</b>	<b>3,34</b>
226 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/07/2022	EUR	227 145 031,80	226 729 980,00	3,34
<b>INVESTMENT FUNDS</b>			<b>616 232 288,22</b>	<b>612 471 654,09</b>	<b>9,02</b>
<b>UCI Units</b>			<b>616 232 288,22</b>	<b>612 471 654,09</b>	<b>9,02</b>
<b>LUXEMBOURG</b>			<b>616 232 288,22</b>	<b>612 471 654,09</b>	<b>9,02</b>
<b>Finance</b>			<b>616 232 288,22</b>	<b>612 471 654,09</b>	<b>9,02</b>
6 211 877,98	EURIZON FUND - BOND SHORT TERM -Z-	EUR	611 427 565,15	607 708 022,20	8,95
53 408,27	EURIZON FUND - MONEY MARKET -Z-	USD	4 804 723,07	4 763 631,89	0,07
<b>Total Portfolio</b>			<b>5 569 343 156,86</b>	<b>6 271 507 496,23</b>	<b>92,33</b>

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

## Eurizon Fund - Azioni Strategia Flessibile

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>3 515 517,75</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>11 768 117,59</b>
21/01/2022	499 946 780,06	EUR	565 517 300,00	USD	2 824 835,99
21/01/2022	442 041 702,20	EUR	500 000 000,00	USD	2 513 199,65
21/01/2022	441 910 822,39	EUR	500 000 000,00	USD	2 382 319,84
21/01/2022	441 906 916,73	EUR	500 000 000,00	USD	2 378 414,18
21/01/2022	301 385 485,50	EUR	3 093 132 800,00	SEK	1 025 886,14
21/01/2022	39 188 390,90	EUR	44 248 200,00	USD	291 700,73
21/01/2022	24 386 932,32	EUR	27 570 700,00	USD	150 715,35
21/01/2022	30 782 118,09	EUR	34 865 600,00	USD	133 268,17
21/01/2022	219 940 000,00	SEK	21 290 353,80	EUR	66 986,66
21/01/2022	55 580 000,00	DKK	7 472 257,50	EUR	772,20
18/01/2022	2 378,50	EUR	2 684,33	USD	18,68
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(8 252 599,84)</b>
21/01/2022	340 385 382,57	EUR	290 948 150,00	GBP	(6 029 192,00)
21/01/2022	225 263 603,15	EUR	234 319 200,00	CHF	(900 844,18)
21/01/2022	141 820 000,00	USD	125 431 718,78	EUR	(763 854,32)
21/01/2022	39 181 600,00	USD	34 738 078,67	EUR	(295 218,72)
21/01/2022	11 391 380,66	EUR	116 830 000,00	NOK	(251 242,47)
21/01/2022	128 609 247,56	EUR	956 603 300,00	DKK	(11 207,19)
18/01/2022	135 990,32	USD	120 476,55	EUR	(926,12)
18/01/2022	13 200,67	USD	11 694,74	EUR	(89,90)
18/01/2022	3 293,75	USD	2 910,14	EUR	(14,57)
18/01/2022	3 060,12	USD	2 697,71	EUR	(7,53)
18/01/2022	302,72	USD	267,55	EUR	(1,43)
18/01/2022	319,73	USD	282,49	EUR	(1,41)

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



## Eurizon Fund - Bond Flexible

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 141 554 189,28	
Banks	(Note 3)	22 628 266,72	
Other banks and broker accounts	(Notes 2, 3, 9)	194 768 179,58	
Option contracts	(Notes 2, 9)	1 042 259,46	
Swap premium paid	(Notes 2, 9)	11 332 658,31	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	2 132 019,05	
Unrealised profit on future contracts	(Notes 2, 9)	3 891 776,61	
Unrealised profit on swap contracts	(Notes 2, 9)	343 501,18	
Interest receivable on swap contracts	(Notes 2, 9)	204 183,43	
Other interest receivable		8 035 627,01	
Receivable on subscriptions		261 137,99	
Other assets	(Note 10)	2 766,72	
<b>Total assets</b>		<b>1 386 196 565,34</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(29 227,00)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(2 593 423,75)	
Unrealised loss on future contracts	(Notes 2, 9)	(381 783,20)	
Unrealised loss on swap contracts	(Notes 2, 9)	(7 567 018,75)	
Payable on redemptions		(869 952,49)	
Other liabilities		(1 506 284,20)	
<b>Total liabilities</b>		<b>(12 947 689,39)</b>	
<b>Total net assets</b>		<b>1 373 248 875,95</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class A Units	EUR	102,62	168 356,068
Class R Units	EUR	103,31	8 046 403,567
Class RD Units	EUR	96,65	236 258,544
Class X Units	EUR	106,24	476 862,292
Class Z Units	EUR	109,35	3 942 146,353
Class Z2 Units	USD	111,39	1 069,542
Class Z7 Units	CHF	102,74	100,000
Class ZD Units	EUR	98,05	204 131,729

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

## Eurizon Fund - Bond Flexible

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>1 053 011 714,71</b>
Net income from investments	(Note 2)	27 890 393,13
Interest received on swap contracts	(Note 2)	7 237 968,06
Other income	(Note 6)	2 589,07
<b>Total income</b>		<b>35 130 950,26</b>
Management fee	(Note 6)	(11 758 421,07)
Performance fee	(Note 7)	(9 964,68)
Depositary fee	(Note 8)	(318 604,70)
Subscription tax	(Note 4)	(471 246,84)
Interest paid on swap contracts	(Note 2)	(981 317,66)
Other charges and taxes	(Notes 5, 8)	(2 122 038,75)
<b>Total expenses</b>		<b>(15 661 593,70)</b>
<b>Net investment income / (loss)</b>		<b>19 469 356,56</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	1 679 603,22
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(14 632 669,07)
- option contracts	(Notes 2, 9)	291,77
- forward foreign exchange contracts	(Notes 2, 9)	(4 420 478,89)
- foreign currencies	(Note 2)	37 819,11
- future contracts	(Notes 2, 9)	4 627 220,74
- swap contracts	(Notes 2, 9)	(8 949 952,69)
<b>Net result of operations for the year</b>		<b>(2 188 809,25)</b>
Subscriptions for the year		900 480 372,79
Redemptions for the year		(577 645 520,48)
Dividend distributions	(Note 14)	(408 881,82)
<b>Net assets at the end of the year</b>		<b>1 373 248 875,95</b>

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

## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 146 717 161,95</b>	<b>1 141 554 189,28</b>	<b>83,13</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>993 346 229,99</b>	<b>989 879 180,27</b>	<b>72,08</b>
<b>Ordinary Bonds</b>			<b>809 255 685,85</b>	<b>804 772 396,35</b>	<b>58,60</b>
<b>GERMANY</b>			<b>416 859 345,38</b>	<b>410 272 415,60</b>	<b>29,88</b>
<b>Government</b>			<b>400 926 565,68</b>	<b>394 410 408,60</b>	<b>28,72</b>
112 910 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 15/05/2023	EUR	118 567 778,25	116 308 591,00	8,47
88 380 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 15/02/2023	EUR	92 327 158,23	90 614 246,40	6,60
71 850 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.00% 15/08/2023	EUR	76 107 285,10	75 048 762,00	5,47
53 580 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 15/05/2024	EUR	57 074 653,60	56 362 945,20	4,10
53 300 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.75% 15/02/2024	EUR	56 849 690,50	56 075 864,00	4,08
<b>Multi-Utilities</b>			<b>6 693 167,04</b>	<b>6 673 371,00</b>	<b>0,49</b>
1 700 000,00	E.ON SE 0.875% 20/08/2031	EUR	1 750 280,00	1 755 063,00	0,13
1 500 000,00	E.ON SE 0.35% 28/02/2030	EUR	1 481 200,80	1 487 460,00	0,11
1 000 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	1 061 375,24	1 038 070,00	0,07
1 000 000,00	RWE AG 1.00% 26/11/2033	EUR	991 380,00	995 520,00	0,07
900 000,00	E.ON SE 0.375% 29/09/2027	EUR	891 231,00	906 723,00	0,07
500 000,00	RWE AG 0.625% 11/06/2031	EUR	517 700,00	490 535,00	0,04
<b>Finance</b>			<b>6 739 394,66</b>	<b>6 646 681,00</b>	<b>0,48</b>
1 000 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	1 059 940,00	1 043 310,00	0,07
900 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	903 980,00	877 383,00	0,06
800 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	837 583,99	807 768,00	0,06
800 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	795 672,00	790 168,00	0,06
600 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	650 484,00	636 972,00	0,05
500 000,00	DEUTSCHE WOHNEN SE 0.50% 07/04/2031	EUR	493 000,00	495 890,00	0,04
400 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.10% 02/02/2026	EUR	400 312,00	395 860,00	0,03
400 000,00	DZ BANK AG 0.05% 08/12/2027	EUR	398 548,00	393 664,00	0,03
300 000,00	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	298 422,00	306 084,00	0,02
300 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025	EUR	299 262,00	299 181,00	0,02
300 000,00	DEUTSCHE KREDITBANK AG 0.01% 23/02/2026	EUR	300 465,00	297 870,00	0,02
200 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	202 357,67	204 408,00	0,01
100 000,00	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	99 368,00	98 123,00	0,01
<b>Consumer Retail</b>			<b>2 200 335,00</b>	<b>2 240 506,00</b>	<b>0,16</b>
1 300 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	1 306 995,00	1 336 114,00	0,10
900 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	893 340,00	904 392,00	0,06
<b>Raw materials</b>			<b>199 883,00</b>	<b>201 562,00</b>	<b>0,02</b>
200 000,00	BASF SE 0.25% 05/06/2027	EUR	199 883,00	201 562,00	0,02
<b>Energy</b>			<b>100 000,00</b>	<b>99 887,00</b>	<b>0,01</b>
100 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	100 000,00	99 887,00	0,01
<b>UNITED STATES</b>			<b>113 401 344,22</b>	<b>114 478 473,71</b>	<b>8,34</b>
<b>Government</b>			<b>31 900 612,08</b>	<b>32 059 199,09</b>	<b>2,34</b>
22 000 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.875% 30/09/2026	USD	18 954 587,57	19 010 237,86	1,39
15 000 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.25% 30/09/2028	USD	12 937 290,96	13 039 843,19	0,95
9 707,04	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/10/2024	USD	8 733,55	9 118,04	0,00
<b>Consumer Retail</b>			<b>18 431 099,95</b>	<b>18 729 697,40</b>	<b>1,36</b>
1 570 000,00	BLOCK FINANCIAL LLC 3.875% 15/08/2030	USD	1 395 820,34	1 478 219,12	0,11
1 500 000,00	DARDEN RESTAURANTS INC 3.85% 01/05/2027	USD	1 376 090,41	1 433 033,22	0,10
1 430 000,00	BEST BUY CO INC 4.45% 01/10/2028	USD	1 416 799,71	1 427 472,81	0,10

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

## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 440 000,00	HOME DEPOT INC 2.80% 14/09/2027	USD	1 336 996,89	1 343 941,22	0,10
1 357 000,00	CVS HEALTH CORP 4.30% 25/03/2028	USD	1 311 565,36	1 339 996,05	0,10
1 425 000,00	PROCTER & GAMBLE CO 2.85% 11/08/2027	USD	1 331 805,30	1 339 377,51	0,10
1 395 000,00	MCDONALD'S CORP 3.50% 01/07/2027	USD	1 326 275,94	1 332 684,09	0,10
1 415 000,00	LOWE'S COS INC 3.10% 03/05/2027	USD	1 327 568,60	1 327 962,63	0,10
1 340 000,00	BORGWARNER INC 3.375% 15/03/2025	USD	1 235 773,51	1 244 272,54	0,09
1 230 000,00	PULTEGROUP INC 5.50% 01/03/2026	USD	1 208 684,04	1 230 649,25	0,09
1 090 000,00	KOHL'S CORP 9.50% 15/05/2025	USD	1 180 568,39	1 183 213,87	0,08
820 000,00	DR HORTON INC 2.50% 15/10/2024	USD	722 120,51	743 783,15	0,05
670 000,00	TARGET CORP 3.50% 01/07/2024	USD	612 940,67	624 074,63	0,04
300 000,00	VF CORP 0.25% 25/02/2028	EUR	284 700,00	294 042,00	0,02
255 000,00	MCDONALD'S CORP 1.45% 01/09/2025	USD	223 018,39	226 192,59	0,02
245 000,00	HOME DEPOT INC 2.50% 15/04/2027	USD	223 124,06	225 287,16	0,02
245 000,00	LOWE'S COS INC 2.50% 15/04/2026	USD	222 204,23	224 418,93	0,02
240 000,00	HOME DEPOT INC 3.00% 01/04/2026	USD	220 507,41	224 372,19	0,02
235 000,00	LOWE'S COS INC 4.00% 15/04/2025	USD	223 367,47	223 965,05	0,02
240 000,00	PROCTER & GAMBLE CO 2.80% 25/03/2027	USD	224 397,40	223 848,80	0,01
240 000,00	PROCTER & GAMBLE CO 2.45% 03/11/2026	USD	217 657,66	221 341,59	0,01
235 000,00	MCDONALD'S CORP 3.30% 01/07/2025	USD	215 726,23	219 323,74	0,01
210 000,00	DR HORTON INC 1.40% 15/10/2027	USD	171 365,38	178 719,79	0,01
120 000,00	TARGET CORP 2.50% 15/04/2026	USD	112 646,85	110 657,08	0,01
120 000,00	DR HORTON INC 2.60% 15/10/2025	USD	109 942,25	109 028,87	0,01
110 000,00	BORGWARNER INC 2.65% 01/07/2027	USD	99 361,91	100 011,81	0,01
110 000,00	TARGET CORP 2.25% 15/04/2025	USD	100 071,04	99 807,71	0,01
<b>Finance</b>			<b>14 875 931,29</b>	<b>14 965 037,01</b>	<b>1,09</b>
1 480 000,00	WEYERHAEUSER CO 4.00% 15/04/2030	USD	1 434 092,93	1 449 650,70	0,10
1 580 000,00	HARTFORD FINANCIAL SERVICES GROUP INC 2.80% 19/08/2029	USD	1 434 145,72	1 440 215,07	0,10
1 560 000,00	LINCOLN NATIONAL CORP 3.05% 15/01/2030	USD	1 417 645,71	1 431 271,52	0,10
1 490 000,00	LOEWS CORP 3.75% 01/04/2026	USD	1 423 245,00	1 419 365,52	0,10
1 430 000,00	MARSH & MCLENNAN COS INC 3.875% 15/03/2024	USD	1 326 494,55	1 330 810,72	0,10
1 160 000,00	METLIFE INC 3.60% 10/04/2024	USD	1 063 879,64	1 078 947,14	0,08
900 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	893 787,19	895 635,00	0,06
690 000,00	CHUBB INA HOLDINGS INC 3.35% 15/05/2024	USD	623 691,50	640 331,31	0,05
700 000,00	AMERICAN EXPRESS CO 2.50% 30/07/2024	USD	615 757,33	635 817,07	0,05
690 000,00	SIMON PROPERTY GROUP LP 2.00% 13/09/2024	USD	604 996,19	617 832,89	0,04
660 000,00	ALLY FINANCIAL INC 3.875% 21/05/2024	USD	607 551,81	611 718,92	0,04
630 000,00	AMERICAN INTERNATIONAL GROUP INC 3.90% 01/04/2026	USD	607 401,23	601 414,14	0,04
600 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	592 614,00	576 354,00	0,04
300 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	298 395,00	294 540,00	0,02
245 000,00	AMERICAN INTERNATIONAL GROUP INC 2.50% 30/06/2025	USD	220 532,96	222 344,23	0,02
235 000,00	AMERICAN INTERNATIONAL GROUP INC 3.75% 10/07/2025	USD	218 046,21	221 582,40	0,02
230 000,00	MARSH & MCLENNAN COS INC 3.75% 14/03/2026	USD	220 354,06	219 602,32	0,02
235 000,00	MARSH & MCLENNAN COS INC 3.50% 10/03/2025	USD	216 051,31	219 071,63	0,01
130 000,00	PRUDENTIAL FINANCIAL INC 1.50% 10/03/2026	USD	114 140,82	114 499,94	0,01
120 000,00	METLIFE INC 3.60% 13/11/2025	USD	116 356,22	113 909,28	0,01
120 000,00	SIMON PROPERTY GROUP LP 3.25% 30/11/2026	USD	111 541,53	113 032,39	0,01
120 000,00	CHUBB INA HOLDINGS INC 3.15% 15/03/2025	USD	112 873,70	111 579,34	0,01
120 000,00	AMERICAN EXPRESS CO 3.00% 30/10/2024	USD	111 089,80	110 612,76	0,01
110 000,00	SIMON PROPERTY GROUP LP 3.50% 01/09/2025	USD	100 244,67	103 180,64	0,01
110 000,00	METLIFE INC 3.00% 01/03/2025	USD	99 772,01	101 794,52	0,01
100 000,00	ALLY FINANCIAL INC 5.80% 01/05/2025	USD	100 078,12	99 253,45	0,01
100 000,00	ALLY FINANCIAL INC 5.125% 30/09/2024	USD	95 007,81	96 234,63	0,01
100 000,00	CHUBB INA HOLDINGS INC 3.35% 03/05/2026	USD	96 144,27	94 435,48	0,01
<b>Industries</b>			<b>11 611 095,33</b>	<b>11 761 741,52</b>	<b>0,86</b>
1 680 000,00	RYDER SYSTEM INC 3.65% 18/03/2024	USD	1 526 160,95	1 554 975,39	0,11
1 540 000,00	NORFOLK SOUTHERN CORP 2.90% 15/06/2026	USD	1 420 983,48	1 428 373,35	0,10
1 460 000,00	PACKAGING CORP OF AMERICA 3.40% 15/12/2027	USD	1 356 208,03	1 384 111,65	0,10

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

## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 450 000,00	UNION PACIFIC CORP 3.15% 01/03/2024	USD	1 323 131,42	1 332 618,14	0,10
1 400 000,00	FEDEX CORP 3.40% 15/02/2028	USD	1 312 124,46	1 329 421,69	0,10
1 425 000,00	CATERPILLAR INC 3.40% 15/05/2024	USD	1 307 313,56	1 317 511,30	0,09
1 160 000,00	DEERE & CO 2.75% 15/04/2025	USD	1 045 310,90	1 066 318,92	0,08
700 000,00	UNITED PARCEL SERVICE INC 2.80% 15/11/2024	USD	626 594,44	643 936,13	0,05
260 000,00	CATERPILLAR FINANCIAL SERVICES CORP 1.10% 14/09/2027	USD	219 902,84	221 999,17	0,02
240 000,00	UNION PACIFIC CORP 2.75% 01/03/2026	USD	217 732,09	221 421,79	0,02
245 000,00	UNION PACIFIC CORP 2.15% 05/02/2027	USD	220 423,43	221 346,74	0,01
250 000,00	CATERPILLAR FINANCIAL SERVICES CORP 1.45% 15/05/2025	USD	218 076,42	220 801,14	0,01
210 000,00	JOHN DEERE CAPITAL CORP 1.50% 06/03/2028	USD	172 311,72	181 818,46	0,01
130 000,00	JOHN DEERE CAPITAL CORP 1.75% 09/03/2027	USD	116 111,62	115 190,41	0,01
120 000,00	UNITED PARCEL SERVICE INC 3.90% 01/04/2025	USD	116 279,81	113 994,75	0,01
120 000,00	PACKAGING CORP OF AMERICA 3.00% 15/12/2029	USD	113 442,15	110 384,83	0,01
120 000,00	RYDER SYSTEM INC 2.50% 01/09/2024	USD	108 428,51	108 629,99	0,01
100 000,00	UNITED PARCEL SERVICE INC 3.05% 15/11/2027	USD	96 038,68	94 804,81	0,01
100 000,00	FEDEX CORP 3.25% 01/04/2026	USD	94 520,82	94 082,86	0,01
<b>Energy</b>			<b>8 566 585,31</b>	<b>8 826 249,52</b>	<b>0,64</b>
1 280 000,00	DEVON ENERGY CORP 7.95% 15/04/2032	USD	1 468 606,41	1 578 681,80	0,11
1 650 000,00	KINDER MORGAN ENERGY PARTNERS LP 4.25% 01/09/2024	USD	1 529 295,39	1 547 956,30	0,11
1 520 000,00	HESS CORP 4.30% 01/04/2027	USD	1 377 136,28	1 458 021,44	0,11
1 500 000,00	HALLIBURTON CO 3.80% 15/11/2025	USD	1 390 209,65	1 423 641,73	0,10
1 410 000,00	CONOCOPHILLIPS CO 4.95% 15/03/2026	USD	1 408 912,35	1 401 581,49	0,10
660 000,00	WILLIAMS COS INC 4.55% 24/06/2024	USD	609 414,73	621 945,10	0,04
190 000,00	MARATHON PETROLEUM CORP 3.625% 15/09/2024	USD	170 776,89	175 923,80	0,01
120 000,00	KINDER MORGAN INC 4.30% 01/06/2025	USD	115 580,34	114 189,97	0,01
100 000,00	TRANSCONTINENTAL GAS PIPE LINE CO LLC 7.85% 01/02/2026	USD	110 091,97	107 421,76	0,01
120 000,00	VALERO ENERGY CORP 2.15% 15/09/2027	USD	100 607,05	105 369,35	0,01
110 000,00	VALERO ENERGY CORP 2.85% 15/04/2025	USD	96 107,76	100 489,65	0,01
100 000,00	MARATHON PETROLEUM CORP 4.70% 01/05/2025	USD	95 496,83	96 018,31	0,01
100 000,00	WILLIAMS COS INC 3.75% 15/06/2027	USD	94 349,66	95 008,82	0,01
<b>Basic Goods</b>			<b>8 625 218,00</b>	<b>8 606 610,81</b>	<b>0,63</b>
1 500 000,00	CAMPBELL SOUP CO 3.95% 15/03/2025	USD	1 412 671,88	1 411 678,13	0,10
1 450 000,00	CONAGRA BRANDS INC 4.30% 01/05/2024	USD	1 357 175,41	1 358 132,13	0,10
1 420 000,00	TYSON FOODS INC 4.00% 01/03/2026	USD	1 364 188,83	1 354 781,71	0,10
1 390 000,00	KROGER CO 3.70% 01/08/2027	USD	1 333 222,19	1 332 038,82	0,10
1 450 000,00	BAT CAPITAL CORP 3.222% 15/08/2024	USD	1 321 032,49	1 326 242,83	0,10
740 000,00	GENERAL MILLS INC 4.00% 17/04/2025	USD	713 988,55	699 798,61	0,05
245 000,00	KROGER CO 2.65% 15/10/2026	USD	223 881,69	224 020,36	0,02
235 000,00	KROGER CO 3.50% 01/02/2026	USD	219 037,21	221 425,35	0,01
235 000,00	BAT CAPITAL CORP 3.557% 15/08/2027	USD	216 992,75	216 918,36	0,01
180 000,00	GENERAL MILLS INC 4.20% 17/04/2028	USD	171 135,58	176 665,01	0,01
100 000,00	CONAGRA BRANDS INC 4.60% 01/11/2025	USD	99 051,03	96 675,19	0,01
100 000,00	TYSON FOODS INC 3.55% 02/06/2027	USD	96 980,76	94 722,15	0,01
100 000,00	GENERAL MILLS INC 3.20% 10/02/2027	USD	95 859,63	93 512,16	0,01
<b>Health</b>			<b>6 987 869,89</b>	<b>7 040 301,47</b>	<b>0,51</b>
1 661 765,00	DANAHER CORP 3.35% 15/09/2025	USD	1 529 359,35	1 557 868,52	0,11
1 550 000,00	BAXTER INTERNATIONAL INC 2.60% 15/08/2026	USD	1 409 375,34	1 415 281,72	0,10
1 540 000,00	CARDINAL HEALTH INC 3.079% 15/06/2024	USD	1 391 602,13	1 404 403,95	0,10
1 460 000,00	QUEST DIAGNOSTICS INC 3.50% 30/03/2025	USD	1 355 032,89	1 357 574,36	0,10
670 000,00	JOHNSON & JOHNSON 0.55% 01/09/2025	USD	574 047,88	574 661,23	0,04
240 000,00	JOHNSON & JOHNSON 0.95% 01/09/2027	USD	203 995,28	206 443,95	0,01
120 000,00	CVS HEALTH CORP 3.875% 20/07/2025	USD	115 291,63	113 500,91	0,01
120 000,00	QUEST DIAGNOSTICS INC 3.45% 01/06/2026	USD	116 321,60	112 920,53	0,01
120 000,00	CVS HEALTH CORP 1.30% 21/08/2027	USD	99 109,58	102 420,00	0,01
110 000,00	JOHNSON & JOHNSON 2.45% 01/03/2026	USD	98 593,54	100 833,03	0,01
100 000,00	CARDINAL HEALTH INC 3.41% 15/06/2027	USD	95 140,67	94 393,27	0,01

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

## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>3 706 962,91</b>	<b>3 732 688,25</b>	<b>0,27</b>
1 630 000,00	EI DU PONT DE NEMOURS AND CO 1.70% 15/07/2025	USD	1 419 179,83	1 446 560,83	0,11
1 600 000,00	NEWMONT CORP 2.80% 01/10/2029	USD	1 445 441,64	1 446 542,72	0,10
810 000,00	SHERWIN-WILLIAMS CO 3.125% 01/06/2024	USD	745 981,02	744 292,73	0,05
100 000,00	SHERWIN-WILLIAMS CO 3.45% 01/06/2027	USD	96 360,42	95 291,97	0,01
<b>Computing and IT</b>			<b>3 518 248,40</b>	<b>3 556 268,08</b>	<b>0,26</b>
1 400 000,00	HP INC 2.20% 17/06/2025	USD	1 237 989,92	1 258 449,11	0,09
1 200 000,00	ORACLE CORP 2.50% 01/04/2025	USD	1 074 274,26	1 080 865,53	0,08
700 000,00	INTERNATIONAL BUSINESS MACHINES CORP 3.00% 15/05/2024	USD	624 948,25	642 932,79	0,05
120 000,00	INTERNATIONAL BUSINESS MACHINES CORP 3.30% 15/05/2026	USD	115 126,05	112 946,91	0,01
100 000,00	IQVIA INC 2.25% 15/03/2029	EUR	100 000,00	99 679,00	0,01
100 000,00	HP INC 3.00% 17/06/2027	USD	92 179,99	92 543,11	0,01
100 000,00	ORACLE CORP 2.80% 01/04/2027	USD	93 403,76	90 721,09	0,01
100 000,00	ORACLE CORP 2.65% 15/07/2026	USD	92 098,86	90 465,20	0,00
100 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.70% 15/05/2027	USD	88 227,31	87 665,34	0,00
<b>Multi-Utilities</b>			<b>3 297 339,23</b>	<b>3 304 662,18</b>	<b>0,24</b>
1 520 000,00	SEMPRA ENERGY 3.25% 15/06/2027	USD	1 399 075,84	1 412 736,87	0,10
700 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	752 611,98	742 504,00	0,05
670 000,00	DUKE ENERGY CORP 3.15% 15/08/2027	USD	621 632,70	622 743,11	0,04
230 000,00	NEXTERA ENERGY CAPITAL HOLDINGS INC 3.55% 01/05/2027	USD	215 449,23	219 489,06	0,02
120 000,00	DUKE ENERGY CORP 2.65% 01/09/2026	USD	110 662,58	109 525,88	0,01
120 000,00	DUKE ENERGY CORP 0.90% 15/09/2025	USD	102 010,17	102 586,73	0,01
100 000,00	DOMINION ENERGY INC 3.90% 01/10/2025	USD	95 896,73	95 076,53	0,01
<b>Telecommunication</b>			<b>1 880 381,83</b>	<b>1 896 018,38</b>	<b>0,14</b>
1 430 000,00	WALT DISNEY CO 3.35% 24/03/2025	USD	1 326 930,90	1 340 002,86	0,10
250 000,00	WALT DISNEY CO 1.75% 13/01/2026	USD	219 173,75	222 427,94	0,02
230 000,00	WALT DISNEY CO 3.70% 23/03/2027	USD	220 914,58	222 247,77	0,01
120 000,00	VERIZON COMMUNICATIONS INC 3.00% 22/03/2027	USD	113 362,60	111 339,81	0,01
<b>ITALY</b>			<b>80 916 246,96</b>	<b>79 697 438,86</b>	<b>5,80</b>
<b>Government</b>			<b>71 144 482,38</b>	<b>69 881 237,26</b>	<b>5,09</b>
27 210 000,00	BTP 0.85% 15/01/2027	EUR	28 483 564,80	27 752 023,20	2,02
21 240 000,00	BTP 0.95% 15/09/2027	EUR	21 968 532,00	21 691 350,00	1,58
20 580 000,00	BTP 0.50% 15/07/2028	EUR	20 562 095,40	20 303 404,80	1,48
24 183,12	BTP 0.40% 11/04/2024	EUR	23 877,17	25 239,44	0,01
19 000,00	BTP 2.45% 01/10/2023	EUR	18 975,01	19 894,71	0,00
16 091,52	BTP 0.45% 22/05/2023	EUR	15 626,68	16 666,95	0,00
13 081,12	BTP 0.50% 20/04/2023	EUR	14 839,66	13 517,38	0,00
12 000,00	BTP 0.65% 15/10/2023	EUR	11 434,80	12 190,32	0,00
12 000,00	BTP 0.95% 01/03/2023	EUR	11 435,58	12 186,48	0,00
9 000,00	BTP 3.75% 01/09/2024	EUR	10 242,92	9 890,64	0,00
9 048,69	BTP 0.25% 20/11/2023	EUR	8 576,38	9 400,32	0,00
8 000,00	BTP 1.85% 15/05/2024	EUR	8 470,34	8 359,20	0,00
7 000,00	BTP 0.95% 15/03/2023	EUR	6 811,64	7 113,82	0,00
<b>Finance</b>			<b>3 795 550,43</b>	<b>3 936 655,60</b>	<b>0,29</b>
1 000 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	1 022 196,10	1 060 190,00	0,08
1 000 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	990 090,56	1 047 510,00	0,08
1 000 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	999 520,00	997 350,00	0,07
500 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	489 865,00	515 980,00	0,04
300 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	282 937,50	304 959,00	0,02
10 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 5.75% 18/04/2023	EUR	10 941,27	10 666,60	0,00

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>3 431 700,33</b>	<b>3 347 991,00</b>	<b>0,24</b>
900 000,00	IREN SPA 0.875% 14/10/2029	EUR	925 870,20	905 571,00	0,07
800 000,00	IREN SPA 1.95% 19/09/2025	EUR	859 473,14	845 112,00	0,06
800 000,00	IREN SPA 1.50% 24/10/2027	EUR	855 341,54	841 064,00	0,06
600 000,00	IREN SPA 0.25% 17/01/2031	EUR	594 431,45	564 258,00	0,04
200 000,00	ACEA SPA 0.25% 28/07/2030	EUR	196 584,00	191 986,00	0,01
<b>Energy</b>			<b>2 544 513,82</b>	<b>2 531 555,00</b>	<b>0,18</b>
1 000 000,00	ERG SPA 0.50% 11/09/2027	EUR	998 581,76	997 280,00	0,07
900 000,00	ERG SPA 1.875% 11/04/2025	EUR	945 266,06	943 713,00	0,07
600 000,00	ERG SPA 0.875% 15/09/2031	EUR	600 666,00	590 562,00	0,04
<b>UNITED KINGDOM</b>			<b>70 674 974,02</b>	<b>71 333 240,56</b>	<b>5,19</b>
<b>Government</b>			<b>69 028 177,66</b>	<b>69 687 450,66</b>	<b>5,07</b>
11 420 000,00	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	13 815 041,62	13 966 879,13	1,02
12 010 000,00	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	13 806 875,48	13 958 650,60	1,02
11 880 000,00	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	13 812 075,44	13 935 045,26	1,01
11 700 000,00	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	13 795 436,98	13 913 565,81	1,01
11 290 000,00	UNITED KINGDOM GILT 1.50% 22/07/2026	GBP	13 798 748,14	13 913 309,86	1,01
<b>Multi-Utilities</b>			<b>1 209 977,89</b>	<b>1 215 936,00</b>	<b>0,09</b>
400 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	387 398,66	401 024,00	0,03
300 000,00	SSE PLC 1.375% 04/09/2027	EUR	319 367,54	315 867,00	0,02
300 000,00	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	299 232,00	294 411,00	0,02
200 000,00	SSE PLC 0.875% 06/09/2025	EUR	203 979,69	204 634,00	0,02
<b>Basic Goods</b>			<b>234 150,47</b>	<b>229 441,90</b>	<b>0,02</b>
200 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	234 150,47	229 441,90	0,02
<b>Finance</b>			<b>202 668,00</b>	<b>200 412,00</b>	<b>0,01</b>
200 000,00	TRITAX EUROBOX PLC 0.95% 02/06/2026	EUR	202 668,00	200 412,00	0,01
<b>NETHERLANDS</b>			<b>18 485 282,48</b>	<b>18 312 146,72</b>	<b>1,33</b>
<b>Finance</b>			<b>8 742 211,41</b>	<b>8 660 027,72</b>	<b>0,63</b>
1 500 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	1 809 921,31	1 740 330,00	0,13
1 000 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	987 418,34	1 004 460,00	0,07
700 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	717 817,33	711 480,00	0,05
600 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	598 363,00	595 518,00	0,04
600 000,00	CTP NV 0.75% 18/02/2027	EUR	597 798,00	584 022,00	0,04
500 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	563 672,23	552 830,00	0,04
500 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	511 118,00	527 640,00	0,04
500 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	496 635,00	491 035,00	0,04
400 000,00	NATIONALE-NEDERLANDEN BANK NV 0.50% 21/09/2028	EUR	399 204,00	395 812,00	0,03
400 000,00	CTP NV 0.625% 27/09/2026	EUR	399 704,00	395 248,00	0,03
400 000,00	ABN AMRO BANK NV 0.50% 23/09/2029	EUR	398 720,00	395 212,00	0,03
400 000,00	CTP NV 1.50% 27/09/2031	EUR	397 572,00	387 604,00	0,03
300 000,00	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	300 847,50	309 039,00	0,02
300 000,00	CTP BV 0.625% 27/11/2023	EUR	299 502,00	303 306,00	0,02
254 000,00	CTP BV 2.125% 01/10/2025	EUR	263 918,70	266 491,72	0,02
<b>Multi-Utilities</b>			<b>7 335 864,87</b>	<b>7 268 878,00</b>	<b>0,53</b>
1 500 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	1 591 332,87	1 554 525,00	0,11
1 200 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	1 275 804,00	1 266 096,00	0,09
1 100 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	1 122 973,93	1 129 590,00	0,08
900 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	919 928,70	941 319,00	0,07
800 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	851 707,57	836 408,00	0,06
800 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	815 418,35	801 904,00	0,06
600 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	656 885,25	639 066,00	0,05
100 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	101 814,20	99 970,00	0,01

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>1 005 307,00</b>	<b>998 342,00</b>	<b>0,07</b>
600 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	596 394,00	595 614,00	0,04
400 000,00	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	408 913,00	402 728,00	0,03
<b>Basic Goods</b>			<b>791 878,00</b>	<b>775 995,00</b>	<b>0,06</b>
500 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.25% 09/09/2029	EUR	497 830,00	488 400,00	0,04
300 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 1.25% 09/09/2041	EUR	294 048,00	287 595,00	0,02
<b>Industries</b>			<b>610 021,20</b>	<b>608 904,00</b>	<b>0,04</b>
600 000,00	POSTNL NV 0.625% 23/09/2026	EUR	610 021,20	608 904,00	0,04
<b>FRANCE</b>			<b>12 259 369,52</b>	<b>12 162 706,00</b>	<b>0,89</b>
<b>Finance</b>			<b>7 015 691,03</b>	<b>7 057 289,00</b>	<b>0,51</b>
1 300 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	1 295 193,44	1 310 270,00	0,10
1 100 000,00	BNP PARIBAS SA 1.125% 28/08/2024	EUR	1 112 457,18	1 132 879,00	0,08
900 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	893 301,00	879 669,00	0,06
800 000,00	COVIVIO 1.125% 17/09/2031	EUR	811 492,00	813 024,00	0,06
700 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	696 535,00	678 083,00	0,05
600 000,00	ICADE 1.50% 13/09/2027	EUR	621 871,50	630 864,00	0,05
400 000,00	BPCE SA 0.125% 04/12/2024	EUR	394 876,40	402 136,00	0,03
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	399 500,00	393 352,00	0,03
300 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	291 061,20	314 811,00	0,02
300 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	302 705,31	307 137,00	0,02
200 000,00	GECINA SA 0.875% 30/06/2036	EUR	196 698,00	195 064,00	0,01
<b>Multi-Utilities</b>			<b>4 836 259,69</b>	<b>4 690 837,00</b>	<b>0,34</b>
800 000,00	ENGIE SA 0.50% 24/10/2030	EUR	802 270,40	791 424,00	0,06
700 000,00	ENGIE SA 1.75% 27/03/2028	EUR	783 660,50	754 712,00	0,05
700 000,00	ENGIE SA 1.375% 21/06/2039	EUR	787 653,00	724 346,00	0,05
600 000,00	ENGIE SA 1.50% 27/03/2028	EUR	649 051,00	639 870,00	0,05
500 000,00	ENGIE SA 1.375% 28/02/2029	EUR	540 412,72	530 180,00	0,04
500 000,00	ENGIE SA 0.375% 21/06/2027	EUR	499 404,50	500 910,00	0,04
400 000,00	ENGIE SA 2.125% 30/03/2032	EUR	478 916,57	451 468,00	0,03
300 000,00	ENGIE SA 1.00% 26/10/2036	EUR	294 891,00	297 927,00	0,02
<b>Industries</b>			<b>209 096,80</b>	<b>214 568,00</b>	<b>0,02</b>
200 000,00	LA POSTE SA 1.45% 30/11/2028	EUR	209 096,80	214 568,00	0,02
<b>Raw materials</b>			<b>198 322,00</b>	<b>200 012,00</b>	<b>0,02</b>
200 000,00	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	198 322,00	200 012,00	0,02
<b>INDONESIA</b>			<b>10 005 634,05</b>	<b>10 443 649,10</b>	<b>0,76</b>
<b>Government</b>			<b>10 005 634,05</b>	<b>10 443 649,10</b>	<b>0,76</b>
4 580 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.85% 12/03/2031	USD	3 746 974,79	3 923 730,24	0,29
3 070 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 15/10/2030	USD	2 894 456,60	3 035 148,70	0,22
1 360 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/01/2045	USD	1 409 736,01	1 490 594,79	0,11
1 040 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 18/07/2027	USD	979 230,21	1 002 568,65	0,07
1 010 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 08/01/2026	USD	975 236,44	991 606,72	0,07

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>10 036 817,33</b>	<b>10 165 047,50</b>	<b>0,74</b>
<b>Finance</b>			<b>7 102 078,75</b>	<b>7 208 791,00</b>	<b>0,53</b>
1 500 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	1 548 389,00	1 541 835,00	0,11
1 400 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	1 358 882,59	1 395 240,00	0,10
1 300 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	1 277 248,37	1 300 117,00	0,10
1 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	1 092 195,49	1 126 983,00	0,08
900 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	914 888,40	933 507,00	0,07
700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	710 958,90	713 391,00	0,05
200 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	199 516,00	197 718,00	0,02
<b>Multi-Utilities</b>			<b>2 405 665,00</b>	<b>2 398 893,00</b>	<b>0,17</b>
1 000 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	1 068 419,00	1 062 690,00	0,07
800 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	816 546,00	809 448,00	0,06
500 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	520 700,00	526 755,00	0,04
<b>Industries</b>			<b>496 803,75</b>	<b>524 931,00</b>	<b>0,04</b>
300 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	304 683,75	314 943,00	0,02
200 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 1.661% 04/12/2026	EUR	192 120,00	209 988,00	0,02
<b>Government</b>			<b>32 269,83</b>	<b>32 432,50</b>	<b>0,00</b>
20 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	17 185,41	17 405,20	0,00
10 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	15 084,42	15 027,30	0,00
<b>URUGUAY</b>			<b>7 973 340,14</b>	<b>8 146 699,04</b>	<b>0,59</b>
<b>Government</b>			<b>7 973 340,14</b>	<b>8 146 699,04</b>	<b>0,59</b>
2 740 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	2 710 888,83	2 775 708,35	0,20
2 790 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 27/10/2027	USD	2 694 909,79	2 756 634,48	0,20
1 970 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.625% 21/03/2036	USD	2 567 541,52	2 614 356,21	0,19
<b>CHILE</b>			<b>7 125 100,40</b>	<b>7 252 734,09</b>	<b>0,53</b>
<b>Government</b>			<b>4 045 946,90</b>	<b>4 085 347,94</b>	<b>0,30</b>
2 620 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.45% 31/01/2031	USD	2 259 216,76	2 288 169,19	0,17
1 940 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.24% 06/02/2028	USD	1 786 730,14	1 797 178,75	0,13
<b>Raw materials</b>			<b>3 079 153,50</b>	<b>3 167 386,15</b>	<b>0,23</b>
1 620 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.70% 30/01/2050	USD	1 405 443,60	1 456 518,80	0,10
1 090 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.25% 17/07/2042	USD	1 026 316,02	1 055 408,18	0,08
700 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	647 393,88	655 459,17	0,05
<b>AUSTRALIA</b>			<b>6 796 328,66</b>	<b>7 001 558,83</b>	<b>0,51</b>
<b>Government</b>			<b>6 796 328,66</b>	<b>7 001 558,83</b>	<b>0,51</b>
12 700 000,00	AUSTRALIA GOVERNMENT BOND 1.75% 21/06/2051	AUD	6 796 328,66	7 001 558,83	0,51

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED ARAB EMIRATES</b>			<b>6 162 969,41</b>	<b>6 423 166,50</b>	<b>0,47</b>
<b>Government</b>			<b>6 162 969,41</b>	<b>6 423 166,50</b>	<b>0,47</b>
3 350 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 16/04/2030	USD	3 083 743,96	3 192 781,69	0,23
2 165 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050	USD	2 110 695,83	2 225 826,89	0,16
1 100 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 30/09/2029	USD	968 529,62	1 004 557,92	0,08
<b>SAUDI ARABIA</b>			<b>5 292 727,24</b>	<b>5 508 054,56</b>	<b>0,40</b>
<b>Government</b>			<b>5 292 727,24</b>	<b>5 508 054,56</b>	<b>0,40</b>
3 350 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 26/10/2026	USD	3 044 823,85	3 138 077,58	0,23
1 180 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.25% 16/01/2050	USD	1 289 493,82	1 368 684,10	0,10
650 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 17/04/2030	USD	645 426,62	666 404,48	0,05
390 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.25% 02/02/2033	USD	312 982,95	334 888,40	0,02
<b>PANAMA</b>			<b>5 473 569,37</b>	<b>5 446 629,91</b>	<b>0,40</b>
<b>Government</b>			<b>5 473 569,37</b>	<b>5 446 629,91</b>	<b>0,40</b>
3 060 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 16/04/2050	USD	3 031 165,07	2 966 010,36	0,22
1 490 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	1 231 309,86	1 245 916,49	0,09
1 300 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	1 211 094,44	1 234 703,06	0,09
<b>QATAR</b>			<b>5 108 720,09</b>	<b>5 332 078,80</b>	<b>0,39</b>
<b>Government</b>			<b>5 108 720,09</b>	<b>5 332 078,80</b>	<b>0,39</b>
2 380 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.25% 02/06/2026	USD	2 176 067,89	2 228 603,05	0,16
1 420 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.40% 16/04/2050	USD	1 472 792,61	1 556 418,76	0,12
1 340 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	1 459 859,59	1 547 056,99	0,11
<b>LUXEMBOURG</b>			<b>5 056 024,85</b>	<b>4 978 658,75</b>	<b>0,36</b>
<b>Finance</b>			<b>5 056 024,85</b>	<b>4 978 658,75</b>	<b>0,36</b>
1 025 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	1 133 405,43	1 072 334,50	0,08
775 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	785 262,95	784 594,50	0,06
625 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	672 827,76	671 243,75	0,05
600 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	596 502,00	587 256,00	0,04
400 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	448 757,56	448 964,00	0,03
400 000,00	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	397 168,00	399 324,00	0,03
300 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	328 279,29	322 200,00	0,02
300 000,00	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	EUR	298 161,00	296 106,00	0,02
200 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	197 422,86	203 758,00	0,02
200 000,00	SEGRE CAPITAL SARL 0.50% 22/09/2031	EUR	198 238,00	192 878,00	0,01
<b>CROATIA</b>			<b>3 382 179,15</b>	<b>3 420 762,31</b>	<b>0,25</b>
<b>Government</b>			<b>3 382 179,15</b>	<b>3 420 762,31</b>	<b>0,25</b>
3 550 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 6.00% 26/01/2024	USD	3 382 179,15	3 420 762,31	0,25

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>JAPAN</b>			<b>3 195 421,48</b>	<b>3 139 355,00</b>	<b>0,23</b>
<b>Finance</b>			<b>2 795 421,48</b>	<b>2 742 171,00</b>	<b>0,20</b>
1 100 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	1 157 079,68	1 117 875,00	0,08
600 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	600 786,55	599 406,00	0,04
500 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	518 406,25	512 540,00	0,04
500 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	519 149,00	512 350,00	0,04
<b>Consumer Retail</b>			<b>400 000,00</b>	<b>397 184,00</b>	<b>0,03</b>
400 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	400 000,00	397 184,00	0,03
<b>CANADA</b>			<b>2 934 515,29</b>	<b>2 942 180,95</b>	<b>0,21</b>
<b>Energy</b>			<b>2 934 515,29</b>	<b>2 942 180,95</b>	<b>0,21</b>
1 420 000,00	TRANSCANADA PIPELINES LTD 4.875% 15/01/2026	USD	1 402 688,28	1 393 066,27	0,10
1 470 000,00	ENBRIDGE INC 2.50% 15/01/2025	USD	1 313 902,57	1 330 833,76	0,10
225 000,00	ENBRIDGE INC 4.25% 01/12/2026	USD	217 924,44	218 280,92	0,01
<b>IRELAND</b>			<b>2 526 058,00</b>	<b>2 607 874,56</b>	<b>0,19</b>
<b>Industries</b>			<b>1 644 673,54</b>	<b>1 664 349,89</b>	<b>0,12</b>
1 740 000,00	JOHNSON CONTROLS INTERNATIONAL PLC VIA TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	1 444 943,54	1 467 631,89	0,11
200 000,00	SMURFIT KAPPA TREASURY ULC 1.00% 22/09/2033	EUR	199 730,00	196 718,00	0,01
<b>Finance</b>			<b>881 384,46</b>	<b>943 524,67</b>	<b>0,07</b>
700 000,00	AERCAP IRELAND CAPITAL DAC VIA AERCAP GLOBAL AVIATION TRUST 3.65% 21/07/2027	USD	602 586,66	649 420,66	0,05
150 000,00	AERCAP IRELAND CAPITAL DAC VIA AERCAP GLOBAL AVIATION TRUST 6.50% 15/07/2025	USD	141 770,21	150 837,62	0,01
150 000,00	AERCAP IRELAND CAPITAL DAC VIA AERCAP GLOBAL AVIATION TRUST 4.45% 03/04/2026	USD	137 027,59	143 266,39	0,01
<b>FINLAND</b>			<b>1 879 783,02</b>	<b>1 886 967,85</b>	<b>0,14</b>
<b>Raw materials</b>			<b>1 191 908,50</b>	<b>1 170 774,00</b>	<b>0,09</b>
600 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	593 676,00	583 956,00	0,04
400 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	397 042,50	390 096,00	0,03
200 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	201 190,00	196 722,00	0,02
<b>Finance</b>			<b>677 502,00</b>	<b>704 028,00</b>	<b>0,05</b>
400 000,00	NORDEA BANK ABP 0.375% 28/05/2026	EUR	378 840,00	405 468,00	0,03
300 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	298 662,00	298 560,00	0,02
<b>Telecommunication</b>			<b>10 372,52</b>	<b>12 165,85</b>	<b>0,00</b>
10 000,00	NOKIA OYJ 6.625% 15/05/2039	USD	10 372,52	12 165,85	0,00
<b>MEXICO</b>			<b>1 752 856,89</b>	<b>1 821 874,67</b>	<b>0,13</b>
<b>Government</b>			<b>1 752 856,89</b>	<b>1 821 874,67</b>	<b>0,13</b>
1 160 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.35% 15/01/2047	USD	1 021 268,96	1 058 831,76	0,08
890 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.659% 24/05/2031	USD	731 587,93	763 042,91	0,05
<b>PERU</b>			<b>1 768 371,53</b>	<b>1 801 899,29</b>	<b>0,13</b>
<b>Government</b>			<b>1 768 371,53</b>	<b>1 801 899,29</b>	<b>0,13</b>
1 290 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.392% 23/01/2026	USD	1 124 544,11	1 151 448,91	0,08
810 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862% 01/12/2032	USD	643 827,42	650 450,38	0,05

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>1 500 324,74</b>	<b>1 503 049,00</b>	<b>0,11</b>
<b>Finance</b>			<b>1 500 324,74</b>	<b>1 503 049,00</b>	<b>0,11</b>
1 100 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	1 099 595,74	1 104 081,00	0,08
400 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	400 729,00	398 968,00	0,03
<b>BELGIUM</b>			<b>1 413 752,00</b>	<b>1 370 136,00</b>	<b>0,10</b>
<b>Finance</b>			<b>1 413 752,00</b>	<b>1 370 136,00</b>	<b>0,10</b>
800 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	815 276,00	774 072,00	0,06
600 000,00	BELFIUS BANK SA 0.375% 08/06/2027	EUR	598 476,00	596 064,00	0,04
<b>SWEDEN</b>			<b>1 312 397,00</b>	<b>1 334 506,00</b>	<b>0,10</b>
<b>Consumer Retail</b>			<b>526 565,00</b>	<b>538 790,00</b>	<b>0,04</b>
500 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	526 565,00	538 790,00	0,04
<b>Multi-Utilities</b>			<b>386 000,00</b>	<b>405 748,00</b>	<b>0,03</b>
400 000,00	VATTENFALL AB 0.50% 24/06/2026	EUR	386 000,00	405 748,00	0,03
<b>Finance</b>			<b>399 832,00</b>	<b>389 968,00</b>	<b>0,03</b>
400 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	399 832,00	389 968,00	0,03
<b>PORTUGAL</b>			<b>1 091 396,66</b>	<b>1 061 510,00</b>	<b>0,08</b>
<b>Multi-Utilities</b>			<b>1 091 396,66</b>	<b>1 061 510,00</b>	<b>0,08</b>
1 000 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	1 091 396,66	1 061 510,00	0,08
<b>LIECHTENSTEIN</b>			<b>994 860,00</b>	<b>972 980,00</b>	<b>0,07</b>
<b>Finance</b>			<b>994 860,00</b>	<b>972 980,00</b>	<b>0,07</b>
1 000 000,00	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	EUR	994 860,00	972 980,00	0,07
<b>CHINA</b>			<b>906 364,73</b>	<b>925 625,88</b>	<b>0,07</b>
<b>Government</b>			<b>906 364,73</b>	<b>925 625,88</b>	<b>0,07</b>
800 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 4.00% 19/10/2048	USD	906 364,73	925 625,88	0,07
<b>SWITZERLAND</b>			<b>703 882,00</b>	<b>702 382,00</b>	<b>0,05</b>
<b>Finance</b>			<b>703 882,00</b>	<b>702 382,00</b>	<b>0,05</b>
500 000,00	CREDIT SUISSE AG 0.45% 19/05/2025	EUR	504 282,00	504 190,00	0,04
200 000,00	UBS AG 0.01% 29/06/2026	EUR	199 600,00	198 192,00	0,01
<b>KUWAIT</b>			<b>643 084,23</b>	<b>661 167,23</b>	<b>0,05</b>
<b>Government</b>			<b>643 084,23</b>	<b>661 167,23</b>	<b>0,05</b>
690 000,00	KUWAIT INTERNATIONAL GOVERNMENT BOND 3.50% 20/03/2027	USD	643 084,23	661 167,23	0,05
<b>NORWAY</b>			<b>595 506,00</b>	<b>587 940,00</b>	<b>0,04</b>
<b>Finance</b>			<b>595 506,00</b>	<b>587 940,00</b>	<b>0,04</b>
600 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	595 506,00	587 940,00	0,04
<b>POLAND</b>			<b>483 453,90</b>	<b>482 112,00</b>	<b>0,03</b>
<b>Supranational</b>			<b>483 453,90</b>	<b>482 112,00</b>	<b>0,03</b>
480 000,00	CANPACK SA VIA EASTERN PA LAND INVESTMENT HOLDING LLC 2.375% 01/11/2027	EUR	483 453,90	482 112,00	0,03
<b>RUSSIA</b>			<b>429 078,70</b>	<b>479 701,13</b>	<b>0,03</b>
<b>Government</b>			<b>429 078,70</b>	<b>479 701,13</b>	<b>0,03</b>
400 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.875% 16/09/2043	USD	429 078,70	479 701,13	0,03

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>98 808,00</b>	<b>99 145,00</b>	<b>0,01</b>
<b>Industries</b>			<b>98 808,00</b>	<b>99 145,00</b>	<b>0,01</b>
100 000,00	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	98 808,00	99 145,00	0,01
<b>GREECE</b>			<b>15 798,41</b>	<b>16 528,95</b>	<b>0,00</b>
<b>Government</b>			<b>15 798,41</b>	<b>16 528,95</b>	<b>0,00</b>
15 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.375% 15/02/2025	EUR	15 798,41	16 528,95	0,00
<b>Floating Rate Notes</b>			<b>154 743 032,85</b>	<b>156 379 704,32</b>	<b>11,39</b>
<b>FRANCE</b>			<b>24 302 572,96</b>	<b>24 635 298,32</b>	<b>1,79</b>
<b>Finance</b>			<b>22 493 213,33</b>	<b>22 839 960,32</b>	<b>1,66</b>
8 330 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	7 396 465,60	7 612 443,90	0,55
3 590 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	3 389 219,86	3 439 133,67	0,25
2 000 000,00	LA BANQUE POSTALE SA FRN 31/12/2099	EUR	2 069 210,00	2 061 880,00	0,15
1 900 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	1 922 672,20	1 915 713,00	0,14
1 845 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	1 595 487,45	1 627 484,42	0,12
1 500 000,00	AXA SA FRN 07/10/2041	EUR	1 514 184,00	1 464 480,00	0,11
1 200 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	1 191 122,40	1 239 048,00	0,09
1 100 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 100 072,05	1 092 278,00	0,08
1 000 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	1 001 803,89	1 008 740,00	0,07
700 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	711 897,00	724 003,00	0,05
733 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	601 078,88	654 756,33	0,05
<b>Multi-Utilities</b>			<b>1 809 359,63</b>	<b>1 795 338,00</b>	<b>0,13</b>
700 000,00	ENGIE SA FRN 31/12/2099	EUR	758 436,54	751 940,00	0,05
600 000,00	ENGIE SA FRN 31/12/2099	EUR	605 433,82	597 564,00	0,04
200 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	208 500,00	205 040,00	0,02
100 000,00	ELECTRICITE DE FRANCE SA FRN 22/07/2049	GBP	123 139,27	131 037,00	0,01
100 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	EUR	113 850,00	109 757,00	0,01
<b>SPAIN</b>			<b>19 578 716,33</b>	<b>19 722 846,85</b>	<b>1,44</b>
<b>Finance</b>			<b>19 278 716,33</b>	<b>19 424 181,85</b>	<b>1,42</b>
4 600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	4 260 528,33	4 292 093,85	0,31
2 600 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	2 458 626,00	2 646 436,00	0,19
2 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	2 091 332,00	2 122 760,00	0,16
1 800 000,00	CAIXABANK SA FRN 31/12/2099	EUR	1 771 880,00	1 706 094,00	0,13
1 800 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	1 770 960,00	1 674 720,00	0,12
1 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	1 509 176,00	1 556 730,00	0,11
1 200 000,00	CAIXABANK SA FRN 18/11/2026	EUR	1 196 796,00	1 193 700,00	0,09
1 000 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	1 010 180,00	1 030 590,00	0,08
1 000 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	1 016 391,00	1 017 910,00	0,07
1 000 000,00	CAIXABANK SA FRN 18/06/2031	EUR	995 730,00	1 000 800,00	0,07
600 000,00	CAIXABANK SA FRN 09/02/2029	EUR	598 359,00	587 016,00	0,04
400 000,00	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	399 588,00	392 156,00	0,03
200 000,00	CAIXABANK SA FRN 10/07/2026	EUR	199 170,00	203 176,00	0,02
<b>Multi-Utilities</b>			<b>300 000,00</b>	<b>298 665,00</b>	<b>0,02</b>
300 000,00	IBERDROLA FINANZAS SA FRN 31/12/2099	EUR	300 000,00	298 665,00	0,02
<b>NETHERLANDS</b>			<b>18 754 803,83</b>	<b>18 727 346,89</b>	<b>1,36</b>
<b>Finance</b>			<b>13 884 414,85</b>	<b>13 863 816,89</b>	<b>1,01</b>
3 000 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2049	EUR	3 250 482,00	3 285 810,00	0,24
2 000 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	2 034 772,00	2 050 200,00	0,15
1 600 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	1 679 405,00	1 714 336,00	0,12
2 045 000,00	ING GROEP NV FRN 31/12/2099	USD	1 713 195,40	1 692 556,19	0,12

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

## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 025 000,00	ING GROEP NV FRN 31/12/2099	USD	1 704 943,55	1 684 336,70	0,12
1 600 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	1 649 857,60	1 593 776,00	0,12
1 300 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	1 346 515,30	1 346 527,00	0,10
500 000,00	ING GROEP NV FRN 09/06/2032	EUR	505 244,00	496 275,00	0,04
<b>Multi-Utilities</b>			<b>4 358 997,98</b>	<b>4 360 255,00</b>	<b>0,32</b>
900 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	962 956,54	965 826,00	0,07
800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	811 569,60	816 000,00	0,06
800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	809 375,00	800 896,00	0,06
600 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	620 326,36	629 478,00	0,05
420 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	441 480,48	439 005,00	0,03
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	400 000,00	397 632,00	0,03
300 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	313 290,00	311 418,00	0,02
<b>Telecommunication</b>			<b>511 391,00</b>	<b>503 275,00</b>	<b>0,03</b>
500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	511 391,00	503 275,00	0,03
<b>UNITED KINGDOM</b>			<b>18 176 659,57</b>	<b>18 482 203,93</b>	<b>1,35</b>
<b>Finance</b>			<b>18 176 659,57</b>	<b>18 482 203,93</b>	<b>1,35</b>
5 020 000,00	BARCLAYS PLC FRN 31/12/2099	USD	4 621 794,13	4 737 659,20	0,35
4 500 000,00	BARCLAYS PLC FRN 31/12/2099	USD	3 855 558,28	3 875 176,77	0,28
2 920 000,00	BARCLAYS PLC FRN 31/12/2099	GBP	3 560 160,24	3 638 686,05	0,26
2 020 000,00	NATWEST GROUP PLC FRN 31/12/2099	USD	1 745 977,01	1 740 909,30	0,13
1 889 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	1 618 674,76	1 663 041,30	0,12
1 273 000,00	NATWEST GROUP PLC FRN 31/12/2099	GBP	1 540 531,96	1 592 003,31	0,12
1 200 000,00	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	1 233 963,19	1 234 728,00	0,09
<b>SWITZERLAND</b>			<b>15 308 297,96</b>	<b>15 276 396,23</b>	<b>1,11</b>
<b>Finance</b>			<b>15 308 297,96</b>	<b>15 276 396,23</b>	<b>1,11</b>
7 959 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	7 023 393,07	7 009 828,58	0,51
6 150 000,00	UBS GROUP AG FRN 31/12/2099	USD	5 288 972,48	5 335 932,03	0,39
1 858 000,00	UBS GROUP AG FRN 31/12/2099	USD	1 594 420,91	1 610 784,42	0,12
1 310 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 29/12/2049	EUR	1 401 511,50	1 319 851,20	0,09
<b>GERMANY</b>			<b>13 601 896,19</b>	<b>13 666 046,92</b>	<b>0,99</b>
<b>Finance</b>			<b>11 222 517,41</b>	<b>11 285 778,72</b>	<b>0,82</b>
3 800 000,00	COMMERZBANK AG FRN 31/12/2099	USD	3 460 448,58	3 584 170,72	0,26
2 000 000,00	LANDESBANK BADEN-WUERTTEMBERG FRN 31/12/2099	EUR	2 036 392,00	2 037 000,00	0,15
1 600 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	1 619 250,00	1 593 328,00	0,12
1 300 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	1 291 615,00	1 240 876,00	0,09
1 100 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 103 532,93	1 115 829,00	0,08
600 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	615 897,50	623 934,00	0,04
500 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	502 141,00	497 305,00	0,04
400 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	394 978,40	394 248,00	0,03
200 000,00	TALANX AG FRN 01/12/2042	EUR	198 262,00	199 088,00	0,01
<b>Multi-Utilities</b>			<b>1 772 886,66</b>	<b>1 774 614,00</b>	<b>0,13</b>
1 300 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	1 300 630,00	1 269 502,00	0,09
200 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	198 600,00	204 276,00	0,02
200 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	181 156,66	200 900,00	0,01
100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	92 500,00	99 936,00	0,01
<b>Raw materials</b>			<b>606 492,12</b>	<b>605 654,20</b>	<b>0,04</b>
600 000,00	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	596 250,00	595 152,00	0,04
10 000,00	LANXESS AG FRN 06/12/2076	EUR	10 242,12	10 502,20	0,00

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>12 721 265,64</b>	<b>13 056 800,29</b>	<b>0,95</b>
<b>Finance</b>			<b>12 520 960,64</b>	<b>12 859 944,29</b>	<b>0,94</b>
13 861 000,00	DANSKE BANK A/S FRN 31/12/2099	USD	12 520 960,64	12 859 944,29	0,94
<b>Multi-Utilities</b>			<b>200 305,00</b>	<b>196 856,00</b>	<b>0,01</b>
200 000,00	ORSTED AS FRN 18/02/3021	EUR	200 305,00	196 856,00	0,01
<b>ITALY</b>			<b>12 242 998,50</b>	<b>12 466 174,02</b>	<b>0,91</b>
<b>Finance</b>			<b>12 242 998,50</b>	<b>12 466 174,02</b>	<b>0,91</b>
4 650 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	4 741 021,40	4 927 465,50	0,36
1 860 000,00	FINECOBANK BANCA FINECO SPA FRN 31/12/2099	EUR	2 009 979,00	2 020 406,40	0,15
1 913 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	1 839 698,10	1 832 826,17	0,13
1 681 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	1 706 792,00	1 702 432,75	0,13
1 440 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	1 543 848,00	1 546 099,20	0,11
400 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 31/12/2099	EUR	401 660,00	436 944,00	0,03
<b>BELGIUM</b>			<b>5 757 699,49</b>	<b>5 848 856,00</b>	<b>0,43</b>
<b>Finance</b>			<b>5 757 699,49</b>	<b>5 848 856,00</b>	<b>0,43</b>
4 600 000,00	KBC GROUP NV FRN 31/12/2099	EUR	4 750 866,00	4 846 836,00	0,35
1 000 000,00	KBC GROUP NV FRN 16/06/2027	EUR	1 006 833,49	1 002 020,00	0,08
<b>IRELAND</b>			<b>4 490 419,37</b>	<b>4 576 209,80</b>	<b>0,33</b>
<b>Finance</b>			<b>4 490 419,37</b>	<b>4 576 209,80</b>	<b>0,33</b>
2 030 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	2 129 153,50	2 155 454,00	0,16
1 530 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	1 647 798,87	1 695 025,80	0,12
500 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	511 049,00	527 380,00	0,04
200 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	202 418,00	198 350,00	0,01
<b>SWEDEN</b>			<b>3 340 550,24</b>	<b>3 418 110,18</b>	<b>0,25</b>
<b>Finance</b>			<b>3 340 550,24</b>	<b>3 418 110,18</b>	<b>0,25</b>
3 000 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 13/11/2099	USD	2 632 408,29	2 679 819,47	0,20
800 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/12/2099	USD	708 141,95	738 290,71	0,05
<b>NORWAY</b>			<b>1 986 411,64</b>	<b>2 007 394,06</b>	<b>0,15</b>
<b>Finance</b>			<b>1 986 411,64</b>	<b>2 007 394,06</b>	<b>0,15</b>
2 200 000,00	DNB BANK ASA FRN 31/12/2099	USD	1 986 411,64	2 007 394,06	0,15
<b>AUSTRIA</b>			<b>1 950 600,60</b>	<b>1 993 484,00</b>	<b>0,15</b>
<b>Finance</b>			<b>1 950 600,60</b>	<b>1 993 484,00</b>	<b>0,15</b>
800 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	851 750,00	837 176,00	0,06
600 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 31/12/2049	EUR	596 752,00	660 228,00	0,05
500 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	502 098,60	496 080,00	0,04
<b>FINLAND</b>			<b>1 734 686,53</b>	<b>1 714 468,83</b>	<b>0,12</b>
<b>Finance</b>			<b>1 734 686,53</b>	<b>1 714 468,83</b>	<b>0,12</b>
2 050 000,00	NORDEA BANK ABP FRN 31/12/2099	USD	1 734 686,53	1 714 468,83	0,12
<b>PORTUGAL</b>			<b>395 950,00</b>	<b>396 308,00</b>	<b>0,03</b>
<b>Multi-Utilities</b>			<b>395 950,00</b>	<b>396 308,00</b>	<b>0,03</b>
200 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	196 050,00	198 298,00	0,02
200 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	199 900,00	198 010,00	0,01
<b>CZECH REPUBLIC</b>			<b>399 504,00</b>	<b>391 760,00</b>	<b>0,03</b>
<b>Finance</b>			<b>399 504,00</b>	<b>391 760,00</b>	<b>0,03</b>
400 000,00	CESKA SPORITELNA AS FRN 13/09/2028	EUR	399 504,00	391 760,00	0,03

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>29 347 511,29</b>	<b>28 727 079,60</b>	<b>2,09</b>
<b>ITALY</b>			<b>28 544 485,29</b>	<b>27 945 791,60</b>	<b>2,03</b>
<b>Government</b>			<b>28 544 485,29</b>	<b>27 945 791,60</b>	<b>2,03</b>
28 440 000,00	BTP 0.00% 01/08/2026	EUR	28 504 284,00	27 905 612,40	2,03
40 000,00	BOT 0.00% 14/09/2022	EUR	40 201,29	40 179,20	0,00
<b>FRANCE</b>			<b>803 026,00</b>	<b>781 288,00</b>	<b>0,06</b>
<b>Industries</b>			<b>803 026,00</b>	<b>781 288,00</b>	<b>0,06</b>
800 000,00	VINCI SA 0.00% 27/11/2028	EUR	803 026,00	781 288,00	0,06
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>25 363 711,11</b>	<b>25 838 202,54</b>	<b>1,88</b>
<b>Ordinary Bonds</b>			<b>22 122 899,63</b>	<b>22 435 505,39</b>	<b>1,63</b>
<b>UNITED STATES</b>			<b>20 163 890,61</b>	<b>20 428 141,66</b>	<b>1,49</b>
<b>Telecommunication</b>			<b>5 139 259,12</b>	<b>5 173 686,99</b>	<b>0,38</b>
1 832 000,00	VERIZON COMMUNICATIONS INC 2.355% 15/03/2032	USD	1 558 798,18	1 588 888,23	0,11
1 430 000,00	MOTOROLA SOLUTIONS INC 4.60% 23/02/2028	USD	1 408 929,49	1 418 205,22	0,10
1 340 000,00	CISCO SYSTEMS INC 3.625% 04/03/2024	USD	1 241 345,74	1 250 117,07	0,09
660 000,00	VIACOMCBS INC 4.75% 15/05/2025	USD	648 227,82	637 092,83	0,05
100 000,00	VIACOMCBS INC 4.00% 15/01/2026	USD	96 126,19	95 051,90	0,01
100 000,00	CISCO SYSTEMS INC 2.50% 20/09/2026	USD	93 358,28	92 548,39	0,01
100 000,00	VIACOMCBS INC 2.90% 15/01/2027	USD	92 473,42	91 783,35	0,01
<b>Industries</b>			<b>3 888 341,72</b>	<b>3 947 700,17</b>	<b>0,29</b>
1 660 000,00	WRKCO INC 3.75% 15/03/2025	USD	1 535 760,57	1 557 673,59	0,11
1 490 000,00	AVNET INC 4.625% 15/04/2026	USD	1 405 243,91	1 436 385,49	0,10
670 000,00	CSX CORP 3.25% 01/06/2027	USD	622 085,82	632 258,15	0,05
120 000,00	CSX CORP 3.35% 01/11/2025	USD	114 610,53	112 597,63	0,01
110 000,00	WRKCO INC 4.65% 15/03/2026	USD	108 659,12	107 965,82	0,01
110 000,00	CSX CORP 2.60% 01/11/2026	USD	101 981,77	100 819,49	0,01
<b>Finance</b>			<b>2 628 175,53</b>	<b>2 696 492,10</b>	<b>0,20</b>
1 510 000,00	ERP OPERATING LP 3.50% 01/03/2028	USD	1 424 455,93	1 446 092,23	0,11
1 340 000,00	HOST HOTELS & RESORTS LP 4.00% 15/06/2025	USD	1 203 719,60	1 250 399,87	0,09
<b>Health</b>			<b>2 468 932,85</b>	<b>2 504 543,86</b>	<b>0,18</b>
1 210 000,00	AMGEN INC 1.90% 21/02/2025	USD	1 063 447,97	1 081 871,34	0,08
1 111 000,00	BRISTOL-MYERS SQUIBB CO 3.875% 15/08/2025	USD	1 039 124,91	1 057 677,72	0,08
110 000,00	AMGEN INC 2.60% 19/08/2026	USD	100 702,79	100 827,23	0,01
110 000,00	AMGEN INC 2.20% 21/02/2027	USD	99 068,64	98 968,10	0,01
100 000,00	BRISTOL-MYERS SQUIBB CO 3.20% 15/06/2026	USD	95 688,49	94 415,25	0,00
77 000,00	BRISTOL-MYERS SQUIBB CO 2.90% 26/07/2024	USD	70 900,05	70 784,22	0,00
<b>Multi-Utilities</b>			<b>2 233 428,77</b>	<b>2 263 404,35</b>	<b>0,16</b>
1 250 000,00	DOMINION ENERGY INC 4.25% 01/06/2028	USD	1 193 194,08	1 229 566,32	0,09
640 000,00	EXELON CORP 3.40% 15/04/2026	USD	606 909,32	600 154,90	0,04
235 000,00	EXELON GENERATION CO LLC 3.25% 01/06/2025	USD	215 212,69	217 015,48	0,02
230 000,00	EXELON CORP 3.95% 15/06/2025	USD	218 112,68	216 667,65	0,01
<b>Computing and IT</b>			<b>1 750 658,76</b>	<b>1 765 713,51</b>	<b>0,13</b>
1 460 000,00	FISERV INC 2.75% 01/07/2024	USD	1 316 702,11	1 327 840,26	0,10
245 000,00	FISERV INC 2.25% 01/06/2027	USD	217 765,29	219 138,46	0,02
235 000,00	FISERV INC 3.20% 01/07/2026	USD	216 191,36	218 734,79	0,01
<b>Energy</b>			<b>1 023 651,62</b>	<b>1 042 862,71</b>	<b>0,08</b>
1 040 000,00	MARATHON PETROLEUM CORP 5.125% 15/12/2026	USD	1 023 651,62	1 042 862,71	0,08

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>1 031 442,24</b>	<b>1 033 737,97</b>	<b>0,07</b>
700 000,00	MONDELEZ INTERNATIONAL INC 1.50% 04/05/2025	USD	611 208,11	616 790,50	0,04
225 000,00	BAT CAPITAL CORP 4.70% 02/04/2027	USD	218 642,57	218 021,73	0,02
210 000,00	MONDELEZ INTERNATIONAL INC 3.625% 13/02/2026	USD	201 591,56	198 925,74	0,01
<b>CANADA</b>			<b>1 948 413,12</b>	<b>1 997 273,33</b>	<b>0,14</b>
<b>Raw materials</b>			<b>1 730 714,77</b>	<b>1 778 742,94</b>	<b>0,13</b>
1 880 000,00	TECK RESOURCES LTD 3.90% 15/07/2030	USD	1 730 714,77	1 778 742,94	0,13
<b>Energy</b>			<b>217 698,35</b>	<b>218 530,39</b>	<b>0,01</b>
230 000,00	ENBRIDGE INC 3.70% 15/07/2027	USD	217 698,35	218 530,39	0,01
<b>LUXEMBOURG</b>			<b>10 595,90</b>	<b>10 090,40</b>	<b>0,00</b>
<b>Telecommunication</b>			<b>10 595,90</b>	<b>10 090,40</b>	<b>0,00</b>
10 000,00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	10 595,90	10 090,40	0,00
<b>Floating Rate Notes</b>			<b>3 240 811,48</b>	<b>3 402 697,15</b>	<b>0,25</b>
<b>GERMANY</b>			<b>1 702 897,08</b>	<b>1 824 147,45</b>	<b>0,13</b>
<b>Finance</b>			<b>1 702 897,08</b>	<b>1 824 147,45</b>	<b>0,13</b>
2 000 000,00	DEUTSCHE BANK AG FRN 31/12/2099	USD	1 702 897,08	1 824 147,45	0,13
<b>FRANCE</b>			<b>1 537 914,40</b>	<b>1 578 549,70</b>	<b>0,12</b>
<b>Finance</b>			<b>1 537 914,40</b>	<b>1 578 549,70</b>	<b>0,12</b>
1 705 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	1 537 914,40	1 578 549,70	0,12
<b>INVESTMENT FUNDS</b>			<b>128 007 220,85</b>	<b>125 836 806,47</b>	<b>9,17</b>
<b>UCI Units</b>			<b>128 007 220,85</b>	<b>125 836 806,47</b>	<b>9,17</b>
<b>IRELAND</b>			<b>128 007 220,85</b>	<b>125 836 806,47</b>	<b>9,17</b>
<b>Finance</b>			<b>128 007 220,85</b>	<b>125 836 806,47</b>	<b>9,17</b>
12 162 505,00	ISHARES FALLEN ANGELS HIGH YIELD CORP BOND UCITS ETF -H-	EUR	67 724 652,08	66 572 687,37	4,85
12 684 957,00	ISHARES USD HIGH YIELD CORP BOND UCITS ETF	EUR	60 282 568,77	59 264 119,10	4,32
<b>Total Portfolio</b>			<b>1 146 717 161,95</b>	<b>1 141 554 189,28</b>	<b>83,13</b>

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

## Eurizon Fund - Bond Flexible

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>3 509 993,41</b>	<b>1 194 302 842,61</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>3 891 776,61</b>	<b>1 018 307 770,57</b>
100 000	(1 019)	Sale	EURO BOBL	08/03/2022	EUR	904 703,27	135 771 560,00
100 000	(459)	Sale	EURO BTP	08/03/2022	EUR	874 237,40	67 477 590,00
200 000	(2 463)	Sale	US 2YR NOTE (CBT)	31/03/2022	USD	682 285,84	472 526 780,57
100 000	(240)	Sale	EURO BUND	08/03/2022	EUR	660 000,00	41 128 800,00
100 000	(163)	Sale	EURO OAT	08/03/2022	EUR	483 891,58	26 593 450,00
100 000	(2 453)	Sale	EURO SCHATZ	08/03/2022	EUR	286 658,52	274 809 590,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(381 783,20)</b>	<b>175 995 072,04</b>
100 000	(1 295)	Sale	US 5YR NOTE (CBT)	31/03/2022	USD	(311 380,84)	137 763 529,13
100 000	(257)	Sale	LONG GILT	29/03/2022	GBP	(70 402,36)	38 231 542,91

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

## Eurizon Fund - Bond Flexible

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>516 402,61</b>	<b>653 331,80</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>516 402,61</b>	<b>653 331,80</b>	—
285	CALL	US LONG BOND FUT OPTN 163,00 18/02/22	USD	216 853,16	274 110,82	—
300	CALL	US LONG BOND FUT OPTN 162,00 18/02/22	USD	299 549,45	379 220,98	—
<b>UNQUOTED</b>				<b>898 678,19</b>	<b>388 927,66</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>898 678,19</b>	<b>388 927,66</b>	—
68 540 000	CALL	EUR/USD CALL 1,18 11/02/22	EUR	462 258,37	24 605,86	—
69 660 000	PUT	EUR/JPY PUT 127,00 21/04/22	EUR	436 419,82	364 321,80	—
Quantity	Call/ Put	Description	Currency		Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>					<b>(29 227,00)</b>	—
<b>PURCHASED FUTURE STYLE OPTION CONTRACTS</b>					<b>(29 227,00)</b>	—
275	CALL	EURO BUND FUTURES 173,50 18/02/22	EUR		(29 227,00)	—

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

## Eurizon Fund - Bond Flexible

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(461 404,70)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>2 132 019,05</b>
03/03/2022	285 049 842,66	EUR	323 838 000,00	USD	610 907,96
03/03/2022	31 268 012,09	EUR	4 019 800 000,00	JPY	592 605,83
03/03/2022	43 120 000,00	AUD	27 233 397,53	EUR	308 232,15
03/03/2022	323 780 000,00	MXN	13 523 232,75	EUR	232 709,28
03/03/2022	27 194 099,53	EUR	30 750 000,00	USD	185 233,24
03/03/2022	21 620 000,00	AUD	13 689 652,66	EUR	119 485,41
03/03/2022	13 679 503,72	EUR	15 480 000,00	USD	82 845,18
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(2 593 423,75)</b>
03/03/2022	74 624 062,35	EUR	63 570 000,00	GBP	(989 873,66)
03/03/2022	13 122 314,99	EUR	323 780 000,00	MXN	(633 627,04)
03/03/2022	53 720 000,00	USD	47 476 800,71	EUR	(292 530,88)
03/03/2022	3 349 540 000,00	JPY	25 765 295,92	EUR	(204 695,82)
03/03/2022	13 337 043,28	EUR	11 360 000,00	GBP	(175 215,85)
03/03/2022	13 634 578,10	EUR	21 520 000,00	AUD	(110 687,92)
03/03/2022	7 850 397,28	EUR	12 450 000,00	AUD	(101 673,44)
03/03/2022	15 480 000,00	USD	13 638 165,72	EUR	(41 507,18)
03/03/2022	8 550 000,00	USD	7 543 832,98	EUR	(34 050,65)
03/03/2022	28 241 048,17	EUR	44 230 000,00	AUD	(9 561,31)

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

## Eurizon Fund - Bond Flexible

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>204 183,43</b>	<b>343 501,18</b>
CDX.NA.HY.36	USD	L	40 760 000,00	BNP PARIBAS SA	20/12/2026	60 025,35	14 780,49
CDX.NA.HY.36	USD	L	9 490 000,00	JP MORGAN AG	20/12/2026	13 975,49	7 831,21
CDX.NA.HY.36	USD	L	35 000 000,00	JP MORGAN AG	20/12/2026	51 542,89	28 882,29
CDX.NA.HY.36	USD	L	38 000 000,00	JP MORGAN AG	20/12/2026	55 960,84	31 357,93
CDX.NA.IG.37	USD	L	77 000 000,00	BNP PARIBAS SA	20/12/2026	22 678,86	260 649,26
Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)	
<b>INFLATION SWAP</b>						<b>—</b>	<b>— (7 567 018,75)</b>
CREDIT AGRICOLE CIB	USD	28 650 000,00	05/11/2030	—	—	(3 282 844,33)	
CREDIT AGRICOLE CIB	USD	16 000 000,00	16/06/2031	—	—	(966 569,35)	
JP MORGAN AG	USD	28 520 000,00	04/11/2030	—	—	(3 317 605,07)	

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

## Eurizon Fund - China Opportunity

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	119 629 492,36	
Banks	(Note 3)	6 499 222,20	
Option contracts	(Notes 2, 9)	85 068,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	20 427,71	
Other interest receivable		1 537 578,34	
Receivable on subscriptions		84 448,58	
<b>Total assets</b>		<b>127 856 237,19</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(8 154,00)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(74 264,03)	
Payable on investments purchased		(636 307,50)	
Payable on redemptions		(453,13)	
Other liabilities		(458 455,49)	
<b>Total liabilities</b>		<b>(1 177 634,15)</b>	
<b>Total net assets</b>		<b>126 678 603,04</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	103,77	121 001,147
Class Z Units	EUR	104,76	1 089 409,891

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

## Eurizon Fund - China Opportunity

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 22 SEPTEMBER 2021 (LAUNCH DATE) UNTIL 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>0,00</b>
Net income from investments	(Note 2)	629 849,72
Other income	(Note 6)	258,62
<b>Total income</b>		<b>630 108,34</b>
Management fee	(Note 6)	(139 129,05)
Performance fee	(Note 7)	(376 241,74)
Depositary fee	(Note 8)	(6 625,60)
Subscription tax	(Note 4)	(5 841,63)
Other charges and taxes	(Notes 5, 8)	(34 838,15)
<b>Total expenses</b>		<b>(562 676,17)</b>
<b>Net investment income / (loss)</b>		<b>67 432,17</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	999 296,68
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	2 727 893,25
- option contracts	(Notes 2, 9)	(43 374,47)
- forward foreign exchange contracts	(Notes 2, 9)	(53 836,32)
- foreign currencies	(Note 2)	(24 576,46)
<b>Net result of operations for the period</b>		<b>3 672 834,85</b>
Subscriptions for the period		125 013 185,23
Redemptions for the period		(2 007 417,04)
<b>Net assets at the end of the period</b>		<b>126 678 603,04</b>

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

## Eurizon Fund - China Opportunity

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>116 901 599,11</b>	<b>119 629 492,36</b>	<b>94,43</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>110 223 078,51</b>	<b>112 824 585,92</b>	<b>89,06</b>
<b>Shares</b>			<b>17 157 946,61</b>	<b>16 994 975,23</b>	<b>13,41</b>
<b>CHINA</b>			<b>17 157 946,61</b>	<b>16 994 975,23</b>	<b>13,41</b>
<b>Finance</b>			<b>4 357 872,38</b>	<b>4 394 005,81</b>	<b>3,47</b>
345 200,00	CITIC SECURITIES CO LTD -A-	CNY	1 175 459,09	1 257 866,84	0,99
152 850,00	CHINA MERCHANTS BANK CO LTD -A-	CNY	1 089 140,99	1 027 256,87	0,81
110 500,00	PING AN INSURANCE GROUP CO OF CHINA LTD -A-	CNY	767 356,22	768 554,12	0,61
133 077,00	EAST MONEY INFORMATION CO LTD -A-	CNY	608 850,94	681 380,09	0,54
289 800,00	PING AN BANK CO LTD -A-	CNY	717 065,14	658 947,89	0,52
<b>Industries</b>			<b>2 931 542,35</b>	<b>2 850 519,24</b>	<b>2,25</b>
12 400,00	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD -A-	CNY	989 131,84	1 005 991,92	0,79
25 600,00	SUNGROW POWER SUPPLY CO LTD -A-	CNY	553 416,74	514 983,09	0,41
888 200,00	SHANGHAI CONSTRUCTION GROUP CO LTD -A-	CNY	447 869,52	441 172,82	0,35
66 600,00	NARI TECHNOLOGY CO LTD -A-	CNY	381 284,34	367 836,91	0,29
152 173,00	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD -A-	CNY	384 829,78	345 801,35	0,27
34 200,00	GREE ELECTRIC APPLIANCES INC OF ZHUHAI -A-	CNY	175 010,13	174 733,15	0,14
<b>Basic Goods</b>			<b>2 064 600,06</b>	<b>2 259 016,59</b>	<b>1,78</b>
40 900,00	LUZHOU LAOJIAO CO LTD -A-	CNY	1 263 026,94	1 432 617,24	1,13
26 900,00	WULIANGYE YIBIN CO LTD -A-	CNY	801 573,12	826 399,35	0,65
<b>Energy</b>			<b>1 932 127,78</b>	<b>1 894 065,67</b>	<b>1,49</b>
87 680,00	LONGI GREEN ENERGY TECHNOLOGY CO LTD -A-	CNY	1 035 087,56	1 042 805,44	0,82
474 000,00	CHINA THREE GORGES RENEWABLES GROUP CO LTD -A-	CNY	472 986,48	491 149,56	0,39
100 000,00	MING YANG SMART ENERGY GROUP LTD -A-	CNY	424 053,74	360 110,67	0,28
<b>Health</b>			<b>1 751 216,52</b>	<b>1 755 027,63</b>	<b>1,39</b>
6 200,00	ZHANGZHOU PIENZHEHUANG PHARMACEUTICAL CO LTD -A-	CNY	327 469,96	373 953,54	0,30
53 000,00	JIANGSU HENGRUI MEDICINE CO LTD -A-	CNY	378 674,70	370 821,55	0,29
9 700,00	CHANGCHUN HIGH & NEW TECHNOLOGY INDUSTRY GROUP INC -A-	CNY	383 505,39	363 226,11	0,29
6 010,00	ASYMCHAM LABORATORIES TIANJIN CO LTD	CNY	328 752,60	360 710,85	0,28
17 500,00	WUXI APPTTEC CO LTD -A-	CNY	332 813,87	286 315,58	0,23
<b>Raw materials</b>			<b>1 608 432,48</b>	<b>1 486 303,67</b>	<b>1,17</b>
33 800,00	GANFENG LITHIUM CO LTD -A-	CNY	760 144,82	666 181,28	0,52
20 000,00	SHENZHEN CAPCHEM TECHNOLOGY CO LTD -A-	CNY	322 223,89	311 819,97	0,25
258 000,00	BAOSHAN IRON & STEEL CO LTD	CNY	295 530,82	254 875,57	0,20
72 600,00	ZHEJIANG SANHUA INTELLIGENT CONTROLS CO LTD -A-	CNY	230 532,95	253 426,85	0,20
<b>Consumer Retail</b>			<b>1 418 867,30</b>	<b>1 331 414,42</b>	<b>1,05</b>
27 700,00	BYD CO LTD -A-	CNY	1 085 454,77	1 024 718,23	0,81
6 300,00	CHINA INTERNATIONAL TRAVEL SERVICE CORP LTD -A-	CNY	216 711,61	190 718,34	0,15
22 700,00	GREE ELECTRIC APPLIANCES INC OF ZHUHAI	CNY	116 700,92	115 977,85	0,09
<b>Computing and IT</b>			<b>1 093 287,74</b>	<b>1 024 622,20</b>	<b>0,81</b>
21 400,00	NAURA TECHNOLOGY GROUP CO LTD -A-	CNY	1 093 287,74	1 024 622,20	0,81
<b>Ordinary Bonds</b>			<b>93 065 131,90</b>	<b>95 829 610,69</b>	<b>75,65</b>
<b>CHINA</b>			<b>93 065 131,90</b>	<b>95 829 610,69</b>	<b>75,65</b>
<b>Government</b>			<b>49 272 154,75</b>	<b>51 120 365,42</b>	<b>40,36</b>
115 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.22% 14/05/2026	CNY	15 491 003,21	16 116 183,15	12,72
60 000 000,00	EXPORT-IMPORT BANK OF CHINA 4.11% 20/03/2027	CNY	8 486 136,31	8 690 819,82	6,86
60 000 000,00	CHINA GOVERNMENT BOND 3.39% 16/03/2050	CNY	8 084 616,22	8 233 421,32	6,50

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



## Eurizon Fund - China Opportunity

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
40 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.43% 23/10/2025	CNY	5 361 044,61	5 647 363,13	4,46
40 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.23% 23/03/2030	CNY	5 254 947,04	5 528 263,08	4,36
20 000 000,00	CHINA GOVERNMENT BOND 2.85% 04/06/2027	CNY	2 653 210,89	2 785 609,17	2,20
20 000 000,00	CHINA GOVERNMENT BOND 2.68% 21/05/2030	CNY	2 578 141,15	2 718 910,05	2,15
10 000 000,00	CHINA GOVERNMENT BOND 3.01% 13/05/2028	CNY	1 363 055,32	1 399 795,70	1,11
<b>Finance</b>			<b>20 551 639,19</b>	<b>21 132 261,09</b>	<b>16,68</b>
30 000 000,00	CHINA DEVELOPMENT BANK 3.50% 13/08/2026	CNY	4 125 203,43	4 248 105,52	3,35
20 000 000,00	CHINA DEVELOPMENT BANK 3.66% 01/03/2031	CNY	2 779 822,11	2 871 900,52	2,27
20 000 000,00	CHINA DEVELOPMENT BANK 3.40% 08/01/2028	CNY	2 802 104,19	2 828 292,63	2,23
20 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.50% 03/11/2023	CNY	2 723 705,17	2 792 687,21	2,20
20 000 000,00	POSTAL SAVINGS BANK OF CHINA CO LTD 3.44% 23/08/2031	CNY	2 683 893,05	2 773 370,93	2,19
10 000 000,00	CHINA DEVELOPMENT BANK 3.70% 20/10/2030	CNY	1 368 557,06	1 436 827,77	1,13
10 000 000,00	CHINA DEVELOPMENT BANK 3.68% 26/02/2026	CNY	1 394 894,55	1 426 115,51	1,13
10 000 000,00	CHINA CONSTRUCTION BANK CORP 3.45% 10/08/2031	CNY	1 344 241,63	1 387 098,00	1,10
10 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 2.71% 22/05/2025	CNY	1 329 218,00	1 367 863,00	1,08
<b>Consumer Retail</b>			<b>8 444 798,96</b>	<b>8 404 479,40</b>	<b>6,64</b>
30 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.38% 16/07/2031	CNY	4 237 785,93	4 212 570,46	3,33
20 000 000,00	BANK OF CHINA LTD 3.60% 16/11/2031	CNY	2 804 283,37	2 794 927,90	2,21
10 000 000,00	CHINA CONSTRUCTION BANK CORP 3.60% 09/11/2031	CNY	1 402 729,66	1 396 981,04	1,10
<b>Industries</b>			<b>8 044 733,70</b>	<b>8 249 173,47</b>	<b>6,51</b>
29 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.47% 29/10/2031	CNY	3 916 529,46	4 065 409,38	3,21
20 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.75% 19/11/2051	CNY	2 771 352,01	2 785 821,65	2,20
10 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.35% 22/08/2024	CNY	1 356 852,23	1 397 942,44	1,10
<b>Energy</b>			<b>3 981 971,70</b>	<b>4 145 520,40</b>	<b>3,27</b>
20 000 000,00	CHINA NATIONAL PETROLEUM CORP 2.99% 23/03/2025	CNY	2 626 398,49	2 764 709,84	2,18
10 000 000,00	CHINA NATIONAL PETROLEUM CORP 2.99% 23/03/2025	CNY	1 355 573,21	1 380 810,56	1,09
<b>Telecommunication</b>			<b>2 769 833,60</b>	<b>2 777 810,91</b>	<b>2,19</b>
20 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 3.48% 15/12/2031	CNY	2 769 833,60	2 777 810,91	2,19
<b>INVESTMENT FUNDS</b>			<b>6 678 520,60</b>	<b>6 804 906,44</b>	<b>5,37</b>
<b>UCI Units</b>			<b>6 678 520,60</b>	<b>6 804 906,44</b>	<b>5,37</b>
<b>IRELAND</b>			<b>4 350 408,45</b>	<b>4 395 607,86</b>	<b>3,47</b>
<b>Finance</b>			<b>4 350 408,45</b>	<b>4 395 607,86</b>	<b>3,47</b>
388 200,00	ISHARES MSCI CHINA -A- UCITS ETF	EUR	2 176 456,45	2 219 455,86	1,75
440 000,00	ISHARES CHINA CNY BOND UCITS ETF -D-	EUR	2 173 952,00	2 176 152,00	1,72
<b>LUXEMBOURG</b>			<b>2 328 112,15</b>	<b>2 409 298,58</b>	<b>1,90</b>
<b>Finance</b>			<b>2 328 112,15</b>	<b>2 409 298,58</b>	<b>1,90</b>
11 694,98	EURIZON FUND - EQUITY CHINA A -Z-	EUR	1 678 112,11	1 757 754,89	1,39
6 174,60	EURIZON FUND - SLJ FLEXIBLE GLOBAL MACRO -Z-	EUR	650 000,04	651 543,69	0,51
<b>Total Portfolio</b>			<b>116 901 599,11</b>	<b>119 629 492,36</b>	<b>94,43</b>

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

## Eurizon Fund - China Opportunity

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>120 288,47</b>	<b>76 914,00</b>	<b>18 000 000,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>177 403,85</b>	<b>85 068,00</b>	<b>—</b>
18 000 000	PUT	EUR/USD PUT 1,13 28/01/22	EUR	177 403,85	85 068,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(57 115,38)</b>	<b>(8 154,00)</b>	<b>18 000 000,00</b>
(18 000 000)	PUT	EUR/USD PUT 1,11 28/01/22	EUR	(57 115,38)	(8 154,00)	18 000 000,00

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

## Eurizon Fund - China Opportunity

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>				<b>(53 836,32)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>20 427,71</b>
16/03/2022	15 000 000,00	CNH	2 338 648,46	USD 8 652,45
16/03/2022	15 000 000,00	CNH	2 339 643,56	USD 7 778,68
16/03/2022	6 000 000,00	CNH	934 849,41	USD 3 996,58
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(74 264,03)</b>
16/03/2022	8 489 457,75	USD	7 500 000,00	EUR (45 641,45)
16/03/2022	3 394 307,40	USD	3 000 000,00	EUR (19 552,35)
16/03/2022	2 267 386,80	USD	2 000 000,00	EUR (9 070,23)

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

## Eurizon Fund - Conservative Allocation

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 035 019 247,53	
Banks	(Note 3)	5 332 855,12	
Other banks and broker accounts	(Notes 2, 3, 9)	4 391 939,33	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	724 800,08	
Unrealised profit on future contracts	(Notes 2, 9)	3 708 023,18	
Other interest receivable		4 624 624,35	
Receivable on investments sold		1 449 851,85	
Receivable on subscriptions		529 547,25	
Other assets	(Note 10)	296 793,83	
<b>Total assets</b>		<b>1 056 077 682,52</b>	
<b>Liabilities</b>			
Swap premium received	(Notes 2, 9)	(2 072 251,03)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(4 354 002,82)	
Unrealised loss on future contracts	(Notes 2, 9)	(2 368 291,32)	
Unrealised loss on swap contracts	(Notes 2, 9)	(381 684,91)	
Interest payable on swap contracts	(Notes 2, 9)	(34 500,00)	
Payable on investments purchased		(75 000,00)	
Payable on redemptions		(303 894,65)	
Other liabilities		(2 303 995,91)	
<b>Total liabilities</b>		<b>(11 893 620,64)</b>	
<b>Total net assets</b>		<b>1 044 184 061,88</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	113,78	3 462 966,859
Class RD Units	EUR	108,30	42 532,457
Class Z Units	EUR	121,00	5 335 053,010

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

## Eurizon Fund - Conservative Allocation

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>828 296 215,96</b>
Net income from investments	(Note 2)	16 502 458,92
Other income	(Note 6)	155 395,17
<b>Total income</b>		<b>16 657 854,09</b>
Management fee	(Note 6)	(7 869 964,83)
Performance fee	(Note 7)	(1 255 756,66)
Depositary fee	(Note 8)	(246 354,89)
Subscription tax	(Note 4)	(230 775,60)
Interest paid on swap contracts	(Note 2)	(83 375,00)
Other charges and taxes	(Notes 5, 8)	(1 442 423,93)
<b>Total expenses</b>		<b>(11 128 650,91)</b>
<b>Net investment income / (loss)</b>		<b>5 529 203,18</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	10 298 611,81
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	10 634 845,34
- option contracts	(Notes 2, 9)	239 967,43
- forward foreign exchange contracts	(Notes 2, 9)	(5 303 795,57)
- foreign currencies	(Note 2)	(12 214,29)
- future contracts	(Notes 2, 9)	1 877 543,93
- swap contracts	(Notes 2, 9)	(381 684,91)
<b>Net result of operations for the year</b>		<b>22 882 476,92</b>
Subscriptions for the year		473 664 790,10
Redemptions for the year		(280 627 845,52)
Dividend distributions	(Note 14)	(31 575,58)
<b>Net assets at the end of the year</b>		<b>1 044 184 061,88</b>

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

## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>997 996 040,28</b>	<b>1 035 019 247,53</b>	<b>99,12</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>908 552 628,82</b>	<b>944 160 421,73</b>	<b>90,42</b>
<b>Shares</b>			<b>176 562 792,25</b>	<b>213 106 668,94</b>	<b>20,41</b>
<b>UNITED STATES</b>			<b>75 809 019,75</b>	<b>96 799 518,36</b>	<b>9,27</b>
<b>Industries</b>			<b>11 687 148,30</b>	<b>16 675 042,39</b>	<b>1,60</b>
3 016,00	BROADCOM INC	USD	853 107,63	1 764 752,92	0,17
10 634,00	DOVER CORP	USD	1 334 776,67	1 698 148,83	0,16
28 291,00	SEALED AIR CORP	USD	1 052 646,42	1 678 503,53	0,16
9 169,00	CATERPILLAR INC	USD	1 164 625,96	1 666 900,72	0,16
8 636,00	CUMMINS INC	USD	1 434 173,22	1 656 575,34	0,16
5 381,00	ROCKWELL AUTOMATION INC	USD	905 538,98	1 650 687,90	0,16
7 594,00	ILLINOIS TOOL WORKS INC	USD	1 120 303,37	1 648 082,69	0,16
8 656,00	SNAP-ON INC	USD	1 220 236,03	1 639 403,54	0,16
10 476,00	3M CO	USD	1 543 838,00	1 636 345,68	0,16
20 007,00	EMERSON ELECTRIC CO	USD	1 057 902,02	1 635 641,24	0,15
<b>Computing and IT</b>			<b>9 073 724,20</b>	<b>15 251 911,66</b>	<b>1,46</b>
4 765,00	KLA CORP	USD	798 397,41	1 802 211,24	0,17
2 809,00	LAM RESEARCH CORP	USD	750 121,85	1 776 374,27	0,17
12 803,00	APPLIED MATERIALS INC	USD	715 118,43	1 771 614,97	0,17
22 110,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	1 443 757,66	1 724 938,14	0,17
21 220,00	NETAPP INC	USD	881 309,47	1 716 521,50	0,16
37 100,00	INTEL CORP	USD	1 617 389,58	1 680 135,81	0,16
50 405,00	HP INC	USD	909 934,79	1 669 677,09	0,16
9 928,00	TEXAS INSTRUMENTS INC	USD	1 021 941,94	1 645 383,92	0,16
19 104,00	ORACLE CORP	USD	935 753,07	1 465 054,72	0,14
<b>Health</b>			<b>11 888 614,52</b>	<b>14 915 226,52</b>	<b>1,43</b>
4 175,00	ANTHEM INC	USD	1 316 042,95	1 701 793,83	0,16
14 271,00	ABBVIE INC	USD	1 173 812,81	1 699 168,00	0,16
3 779,00	UNITEDHEALTH GROUP INC	USD	1 120 348,91	1 668 648,87	0,16
11 036,00	JOHNSON & JOHNSON	USD	1 405 746,48	1 660 155,61	0,16
8 381,00	AMGEN INC	USD	1 514 705,03	1 657 996,84	0,16
10 825,00	QUEST DIAGNOSTICS INC	USD	990 352,44	1 646 881,54	0,16
25 757,00	GILEAD SCIENCES INC	USD	1 496 820,00	1 644 579,85	0,16
29 914,00	BRISTOL-MYERS SQUIBB CO	USD	1 483 433,90	1 640 114,61	0,16
30 734,00	PFIZER INC	USD	1 387 352,00	1 595 887,37	0,15
<b>Finance</b>			<b>11 402 074,60</b>	<b>13 170 408,15</b>	<b>1,26</b>
123 734,00	HUNTINGTON BANCSHARES INC	USD	1 300 562,83	1 677 786,42	0,16
40 238,00	CITIZENS FINANCIAL GROUP INC	USD	1 564 877,97	1 671 865,93	0,16
32 404,00	AFLAC INC	USD	1 229 531,74	1 663 797,04	0,16
31 256,00	CITIGROUP INC	USD	1 814 787,78	1 659 822,61	0,16
17 397,00	PRUDENTIAL FINANCIAL INC	USD	1 276 419,95	1 655 866,79	0,16
11 807,00	JPMORGAN CHASE & CO	USD	1 084 996,82	1 644 072,18	0,16
102 194,00	WESTERN UNION CO	USD	1 833 838,77	1 603 184,47	0,15
11 588,00	TRAVELERS COS INC	USD	1 297 058,74	1 594 012,71	0,15
<b>Telecommunication</b>			<b>10 765 525,93</b>	<b>11 810 932,36</b>	<b>1,13</b>
30 928,00	CISCO SYSTEMS INC	USD	1 231 277,71	1 723 450,42	0,17
7 209,00	MOTOROLA SOLUTIONS INC	USD	1 038 263,18	1 722 375,79	0,17
79 494,00	AT&T INC	USD	1 935 966,33	1 719 620,87	0,16
38 697,00	COMCAST CORP -A-	USD	1 489 049,91	1 712 645,50	0,16
73 585,00	NORTONLIFELOCK INC	USD	1 715 261,43	1 681 092,81	0,16
50 556,00	FOX CORP -A-	USD	1 605 500,40	1 640 447,44	0,16
35 265,00	VERIZON COMMUNICATIONS INC	USD	1 750 206,97	1 611 299,53	0,15

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

## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>8 323 516,77</b>	<b>10 082 056,44</b>	<b>0,96</b>
4 700,00	HOME DEPOT INC	USD	1 672 370,91	1 715 219,36	0,16
8 299,00	TARGET CORP	USD	896 409,47	1 688 991,39	0,16
42 614,00	BORGWARNER INC	USD	1 436 103,34	1 688 896,79	0,16
22 247,00	COLGATE-PALMOLIVE CO	USD	1 415 798,45	1 669 503,53	0,16
11 580,00	PROCTER & GAMBLE CO	USD	1 502 010,72	1 665 720,05	0,16
18 510,00	BEST BUY CO INC	USD	1 400 823,88	1 653 725,32	0,16
<b>Basic Goods</b>			<b>8 881 657,44</b>	<b>9 900 596,02</b>	<b>0,95</b>
31 838,00	COCA-COLA CO	USD	1 471 278,46	1 657 692,94	0,16
9 740,00	HERSHEY CO	USD	1 543 909,07	1 657 050,86	0,16
28 407,00	MONDELEZ INTERNATIONAL INC -A-	USD	1 560 111,54	1 656 409,26	0,16
18 344,00	CHURCH & DWIGHT CO INC	USD	1 159 821,34	1 653 412,27	0,16
21 569,00	TYSON FOODS INC -A-	USD	1 350 773,38	1 653 143,22	0,16
51 408,00	KRAFT HEINZ CO	USD	1 795 763,65	1 622 887,47	0,15
<b>Raw materials</b>			<b>3 786 757,99</b>	<b>4 993 344,82</b>	<b>0,48</b>
11 508,00	CELANESE CORP -A-	USD	1 107 399,39	1 700 699,02	0,16
15 600,00	EASTMAN CHEMICAL CO	USD	1 122 526,12	1 658 632,11	0,16
39 553,00	INTERNATIONAL PAPER CO	USD	1 556 832,48	1 634 013,69	0,16
<b>UNITED KINGDOM</b>			<b>19 238 659,11</b>	<b>20 727 753,52</b>	<b>1,98</b>
<b>Consumer Retail</b>			<b>11 702 085,38</b>	<b>13 302 995,29</b>	<b>1,27</b>
19 956,00	NEXT PLC	GBP	1 467 192,75	1 937 123,76	0,19
216 474,00	BARRATT DEVELOPMENTS PLC	GBP	1 909 214,67	1 928 561,99	0,18
56 546,00	PERSIMMON PLC	GBP	1 870 722,60	1 923 474,16	0,18
66 533,00	RELX PLC	GBP	1 311 807,04	1 903 427,65	0,18
33 181,00	BERKELEY GROUP HOLDINGS PLC	GBP	1 733 697,33	1 887 074,78	0,18
54 229,00	BUNZL PLC	GBP	1 491 398,66	1 863 389,64	0,18
461 606,00	KINGFISHER PLC	GBP	1 918 052,33	1 859 943,31	0,18
<b>Finance</b>			<b>3 915 841,40</b>	<b>3 803 737,02</b>	<b>0,37</b>
538 700,00	LEGAL & GENERAL GROUP PLC	GBP	1 876 856,14	1 908 799,05	0,19
570 249,00	DIRECT LINE INSURANCE GROUP PLC	GBP	2 038 985,26	1 894 937,97	0,18
<b>Telecommunication</b>			<b>1 763 605,91</b>	<b>1 817 447,30</b>	<b>0,17</b>
1 359 285,00	VODAFONE GROUP PLC	GBP	1 763 605,91	1 817 447,30	0,17
<b>Raw materials</b>			<b>1 857 126,42</b>	<b>1 803 573,91</b>	<b>0,17</b>
113 133,00	ANTOFAGASTA PLC	GBP	1 857 126,42	1 803 573,91	0,17
<b>FRANCE</b>			<b>14 472 356,57</b>	<b>19 053 535,59</b>	<b>1,82</b>
<b>Industries</b>			<b>5 463 794,59</b>	<b>7 668 350,93</b>	<b>0,73</b>
21 053,00	VINCI SA	EUR	1 731 735,29	1 956 034,23	0,19
31 088,00	CIE DE SAINT-GOBAIN	EUR	1 074 582,38	1 923 414,56	0,18
11 062,00	SCHNEIDER ELECTRIC SE	EUR	903 536,64	1 907 752,52	0,18
59 738,00	BOUYGUES SA	EUR	1 753 940,28	1 881 149,62	0,18
<b>Consumer Retail</b>			<b>5 034 085,53</b>	<b>5 619 304,05</b>	<b>0,54</b>
13 257,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 352 524,22	1 910 996,55	0,18
2 669,00	KERING SA	EUR	1 778 724,80	1 886 716,10	0,18
13 306,00	SEB SA	EUR	1 902 836,51	1 821 591,40	0,18
<b>Finance</b>			<b>1 398 888,68</b>	<b>1 981 284,31</b>	<b>0,19</b>
32 603,00	BNP PARIBAS SA	EUR	1 398 888,68	1 981 284,31	0,19
<b>Computing and IT</b>			<b>824 864,62</b>	<b>1 932 388,50</b>	<b>0,18</b>
8 967,00	CAPGEMINI SE	EUR	824 864,62	1 932 388,50	0,18
<b>Health</b>			<b>1 750 723,15</b>	<b>1 852 207,80</b>	<b>0,18</b>
20 910,00	SANOFI	EUR	1 750 723,15	1 852 207,80	0,18

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>16 515 541,45</b>	<b>16 984 150,17</b>	<b>1,63</b>
<b>Telecommunication</b>			<b>5 843 098,93</b>	<b>5 642 927,18</b>	<b>0,54</b>
152 451,00	TELE2 AB -B-	SEK	1 908 401,81	1 911 553,57	0,18
195 237,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	2 113 338,27	1 892 252,57	0,18
534 830,00	TELIA CO AB	SEK	1 821 358,85	1 839 121,04	0,18
<b>Industries</b>			<b>3 269 571,74</b>	<b>3 868 830,71</b>	<b>0,37</b>
79 396,00	SANDVIK AB	SEK	1 291 710,64	1 947 878,77	0,19
84 450,00	SKANSKA AB -B-	SEK	1 977 861,10	1 920 951,94	0,18
<b>Consumer Retail</b>			<b>1 890 020,57</b>	<b>1 930 611,56</b>	<b>0,19</b>
111 622,00	HENNES & MAURITZ AB -B-	SEK	1 890 020,57	1 930 611,56	0,19
<b>Finance</b>			<b>1 993 677,64</b>	<b>1 874 636,57</b>	<b>0,18</b>
105 993,00	SWEDBANK AB -A-	SEK	1 993 677,64	1 874 636,57	0,18
<b>Raw materials</b>			<b>1 677 399,30</b>	<b>1 849 017,46</b>	<b>0,18</b>
54 393,00	BOLIDEN AB	SEK	1 677 399,30	1 849 017,46	0,18
<b>Basic Goods</b>			<b>1 841 773,27</b>	<b>1 818 126,69</b>	<b>0,17</b>
35 029,00	ICA GRUPPEN AB	SEK	1 841 773,27	1 818 126,69	0,17
<b>SWITZERLAND</b>			<b>12 957 155,24</b>	<b>14 793 505,10</b>	<b>1,42</b>
<b>Health</b>			<b>4 652 603,04</b>	<b>5 649 074,39</b>	<b>0,54</b>
5 649,00	SONOVA HOLDING AG REG	CHF	1 290 791,98	1 950 676,63	0,19
23 944,00	NOVARTIS AG REG	CHF	1 776 182,65	1 855 143,20	0,18
5 038,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	1 585 628,41	1 843 254,56	0,17
<b>Consumer Retail</b>			<b>4 055 432,11</b>	<b>3 804 986,64</b>	<b>0,37</b>
42 557,00	ADECCO GROUP AG REG	CHF	2 346 408,15	1 913 948,70	0,19
7 023,00	SWATCH GROUP AG	CHF	1 709 023,96	1 891 037,94	0,18
<b>Finance</b>			<b>1 556 071,59</b>	<b>1 873 011,56</b>	<b>0,18</b>
4 847,00	ZURICH INSURANCE GROUP AG	CHF	1 556 071,59	1 873 011,56	0,18
<b>Telecommunication</b>			<b>1 682 373,15</b>	<b>1 797 842,83</b>	<b>0,17</b>
3 620,00	SWISSCOM AG REG	CHF	1 682 373,15	1 797 842,83	0,17
<b>Industries</b>			<b>1 010 675,35</b>	<b>1 668 589,68</b>	<b>0,16</b>
11 761,00	TE CONNECTIVITY LTD	USD	1 010 675,35	1 668 589,68	0,16
<b>NETHERLANDS</b>			<b>10 068 405,66</b>	<b>11 296 696,43</b>	<b>1,08</b>
<b>Finance</b>			<b>3 742 323,19</b>	<b>3 776 121,71</b>	<b>0,36</b>
147 005,00	ABN AMRO GROUP NV -CVA-	EUR	1 895 795,92	1 898 716,58	0,18
39 433,00	NN GROUP NV	EUR	1 846 527,27	1 877 405,13	0,18
<b>Telecommunication</b>			<b>3 004 782,85</b>	<b>3 735 426,10</b>	<b>0,36</b>
18 058,00	WOLTERS KLUWER NV	EUR	1 102 588,20	1 870 808,80	0,18
683 010,00	KONINKLIJKE KPN NV	EUR	1 902 194,65	1 864 617,30	0,18
<b>Consumer Retail</b>			<b>1 648 383,54</b>	<b>1 924 702,28</b>	<b>0,18</b>
32 057,00	RANDSTAD NV	EUR	1 648 383,54	1 924 702,28	0,18
<b>Basic Goods</b>			<b>1 672 916,08</b>	<b>1 860 446,34</b>	<b>0,18</b>
18 819,00	HEINEKEN NV	EUR	1 672 916,08	1 860 446,34	0,18
<b>GERMANY</b>			<b>7 153 040,41</b>	<b>9 398 248,44</b>	<b>0,90</b>
<b>Finance</b>			<b>3 418 113,48</b>	<b>3 679 590,30</b>	<b>0,35</b>
8 940,00	ALLIANZ SE REG	EUR	1 656 171,44	1 856 391,00	0,18
14 859,00	LEG IMMOBILIEN AG	EUR	1 761 942,04	1 823 199,30	0,17

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>1 145 577,12</b>	<b>1 931 576,02</b>	<b>0,19</b>
34 163,00	DEUTSCHE POST AG REG	EUR	1 145 577,12	1 931 576,02	0,19
<b>Raw materials</b>			<b>1 711 848,08</b>	<b>1 915 013,12</b>	<b>0,18</b>
24 064,00	BRENNTAG AG	EUR	1 711 848,08	1 915 013,12	0,18
<b>Health</b>			<b>877 501,73</b>	<b>1 872 069,00</b>	<b>0,18</b>
8 247,00	MERCK KGAA	EUR	877 501,73	1 872 069,00	0,18
<b>DENMARK</b>			<b>5 419 604,18</b>	<b>7 368 784,16</b>	<b>0,71</b>
<b>Basic Goods</b>			<b>1 469 183,66</b>	<b>1 879 925,76</b>	<b>0,18</b>
12 379,00	CARLSBERG A/S -B-	DKK	1 469 183,66	1 879 925,76	0,18
<b>Raw materials</b>			<b>1 400 623,26</b>	<b>1 879 441,82</b>	<b>0,18</b>
26 021,00	NOVOZYMES A/S -B-	DKK	1 400 623,26	1 879 441,82	0,18
<b>Multi-Utilities</b>			<b>1 669 708,42</b>	<b>1 856 007,34</b>	<b>0,18</b>
16 528,00	ORSTED A/S	DKK	1 669 708,42	1 856 007,34	0,18
<b>Health</b>			<b>880 088,84</b>	<b>1 753 409,24</b>	<b>0,17</b>
17 743,00	NOVO NORDISK A/S -B-	DKK	880 088,84	1 753 409,24	0,17
<b>FINLAND</b>			<b>5 097 654,27</b>	<b>5 635 582,38</b>	<b>0,54</b>
<b>Industries</b>			<b>1 956 611,66</b>	<b>1 937 800,80</b>	<b>0,19</b>
156 780,00	WARTSILA OYJ ABP	EUR	1 956 611,66	1 937 800,80	0,19
<b>Raw materials</b>			<b>1 748 863,12</b>	<b>1 892 931,48</b>	<b>0,18</b>
117 282,00	STORA ENSO OYJ -R-	EUR	1 748 863,12	1 892 931,48	0,18
<b>Basic Goods</b>			<b>1 392 179,49</b>	<b>1 804 850,10</b>	<b>0,17</b>
61 515,00	KESKO OYJ -B-	EUR	1 392 179,49	1 804 850,10	0,17
<b>ITALY</b>			<b>3 173 782,98</b>	<b>3 722 325,40</b>	<b>0,36</b>
<b>Finance</b>			<b>3 173 782,98</b>	<b>3 722 325,40</b>	<b>0,36</b>
830 393,00	INTESA SANPAOLO SPA	EUR	1 683 468,82	1 888 313,68	0,18
98 444,00	ASSICURAZIONI GENERALI SPA	EUR	1 490 314,16	1 834 011,72	0,18
<b>SPAIN</b>			<b>3 311 430,27</b>	<b>3 703 982,42</b>	<b>0,35</b>
<b>Consumer Retail</b>			<b>1 653 999,58</b>	<b>1 861 981,92</b>	<b>0,18</b>
65 264,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 653 999,58	1 861 981,92	0,18
<b>Multi-Utilities</b>			<b>1 657 430,69</b>	<b>1 842 000,50</b>	<b>0,17</b>
96 820,00	RED ELECTRICA CORP SA	EUR	1 657 430,69	1 842 000,50	0,17
<b>BELGIUM</b>			<b>2 030 223,30</b>	<b>1 828 835,32</b>	<b>0,18</b>
<b>Basic Goods</b>			<b>2 030 223,30</b>	<b>1 828 835,32</b>	<b>0,18</b>
34 396,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 030 223,30	1 828 835,32	0,18
<b>IRELAND</b>			<b>1 315 919,06</b>	<b>1 793 751,65</b>	<b>0,17</b>
<b>Computing and IT</b>			<b>1 315 919,06</b>	<b>1 793 751,65</b>	<b>0,17</b>
18 055,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	1 315 919,06	1 793 751,65	0,17
<b>Ordinary Bonds</b>			<b>350 084 464,55</b>	<b>349 351 154,04</b>	<b>33,46</b>
<b>ITALY</b>			<b>130 516 802,13</b>	<b>132 720 339,68</b>	<b>12,71</b>
<b>Government</b>			<b>78 080 725,42</b>	<b>80 543 270,54</b>	<b>7,71</b>
24 620 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	20 311 632,49	21 413 256,45	2,05
20 620 000,00	BTP 0.95% 01/03/2023	EUR	20 869 965,85	20 940 434,80	2,00

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
10 380 000,00	BTP 1.00% 15/07/2022	EUR	10 482 302,83	10 469 371,80	1,00
7 010 000,00	BTP 3.85% 01/09/2049	EUR	8 837 822,90	9 839 236,00	0,94
8 000 000,00	BTP 3.10% 01/03/2040	EUR	9 010 017,89	9 781 840,00	0,94
7 411 000,00	BTP 1.50% 30/04/2045	EUR	7 349 340,48	6 955 890,49	0,67
860 000,00	BTP 7.25% 01/11/2026	EUR	1 219 642,98	1 143 241,00	0,11
<b>Finance</b>			<b>37 302 207,25</b>	<b>37 334 179,60</b>	<b>3,58</b>
12 410 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	12 550 556,25	12 657 083,10	1,21
9 700 000,00	ASSICURAZIONI GENERALI SPA 1.713% 30/06/2032	EUR	9 694 744,00	9 571 960,00	0,92
9 500 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	9 473 970,00	9 433 120,00	0,91
5 350 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	5 582 937,00	5 672 016,50	0,54
<b>Telecommunication</b>			<b>9 988 866,46</b>	<b>9 714 389,54</b>	<b>0,93</b>
7 800 000,00	TELECOM ITALIA SPA 5.875% 19/05/2023	GBP	9 988 866,46	9 714 389,54	0,93
<b>Multi-Utilities</b>			<b>5 145 003,00</b>	<b>5 128 500,00</b>	<b>0,49</b>
5 200 000,00	SNAM SPA 0.625% 30/06/2031	EUR	5 145 003,00	5 128 500,00	0,49
<b>GREECE</b>			<b>72 007 946,10</b>	<b>72 098 037,66</b>	<b>6,91</b>
<b>Government</b>			<b>72 007 946,10</b>	<b>72 098 037,66</b>	<b>6,91</b>
19 920 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.45% 02/04/2024	EUR	21 565 099,02	21 563 400,00	2,07
15 500 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 2.00% 22/04/2027	EUR	17 161 000,00	16 550 125,00	1,58
11 500 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 1.875% 23/07/2026	EUR	11 902 700,06	12 165 735,00	1,17
10 768 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 1.50% 18/06/2030	EUR	10 747 453,00	10 986 805,76	1,05
9 830 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.375% 15/02/2025	EUR	10 631 694,02	10 831 971,90	1,04
<b>PORTUGAL</b>			<b>36 853 265,14</b>	<b>35 197 943,20</b>	<b>3,37</b>
<b>Government</b>			<b>36 853 265,14</b>	<b>35 197 943,20</b>	<b>3,37</b>
21 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	22 877 610,00	22 420 200,00	2,15
11 590 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	13 975 655,14	12 777 743,20	1,22
<b>SPAIN</b>			<b>27 624 564,00</b>	<b>27 063 338,00</b>	<b>2,59</b>
<b>Government</b>			<b>22 559 158,00</b>	<b>22 007 300,00</b>	<b>2,11</b>
21 100 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2027	EUR	22 559 158,00	22 007 300,00	2,11
<b>Multi-Utilities</b>			<b>2 670 390,00</b>	<b>2 683 422,00</b>	<b>0,25</b>
2 700 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	2 670 390,00	2 683 422,00	0,25
<b>Finance</b>			<b>2 395 016,00</b>	<b>2 372 616,00</b>	<b>0,23</b>
2 400 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	2 395 016,00	2 372 616,00	0,23
<b>FRANCE</b>			<b>18 607 125,00</b>	<b>18 411 450,00</b>	<b>1,76</b>
<b>Consumer Retail</b>			<b>6 300 419,00</b>	<b>6 236 089,00</b>	<b>0,60</b>
4 400 000,00	RENAULT SA 2.50% 01/04/2028	EUR	4 404 718,00	4 380 112,00	0,42
1 900 000,00	VALEO SA 1.00% 03/08/2028	EUR	1 895 701,00	1 855 977,00	0,18
<b>Industries</b>			<b>4 496 523,00</b>	<b>4 491 299,00</b>	<b>0,43</b>
3 100 000,00	ALSTOM SA 0.125% 27/07/2027	EUR	3 093 523,00	3 058 553,00	0,29
1 400 000,00	VERALLIA SA 1.625% 14/05/2028	EUR	1 403 000,00	1 432 746,00	0,14
<b>Multi-Utilities</b>			<b>4 029 013,00</b>	<b>4 003 040,00</b>	<b>0,38</b>
4 000 000,00	ENGIE SA 0.375% 11/06/2027	EUR	4 029 013,00	4 003 040,00	0,38
<b>Finance</b>			<b>3 781 170,00</b>	<b>3 681 022,00</b>	<b>0,35</b>
3 800 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	3 781 170,00	3 681 022,00	0,35

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>18 393 264,55</b>	<b>18 196 325,00</b>	<b>1,74</b>
<b>Finance</b>			<b>6 125 168,00</b>	<b>6 030 511,50</b>	<b>0,58</b>
3 300 000,00	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	3 288 837,00	3 256 407,00	0,31
2 850 000,00	CTP NV 0.75% 18/02/2027	EUR	2 836 331,00	2 774 104,50	0,27
<b>Multi-Utilities</b>			<b>4 547 870,55</b>	<b>4 516 375,50</b>	<b>0,43</b>
4 550 000,00	TENNET HOLDING BV 0.125% 09/12/2027	EUR	4 547 870,55	4 516 375,50	0,43
<b>Basic Goods</b>			<b>4 080 714,00</b>	<b>4 004 880,00</b>	<b>0,38</b>
4 100 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.25% 09/09/2029	EUR	4 080 714,00	4 004 880,00	0,38
<b>Consumer Retail</b>			<b>2 643 509,00</b>	<b>2 634 948,00</b>	<b>0,25</b>
2 650 000,00	STELLANTIS NV 0.625% 30/03/2027	EUR	2 643 509,00	2 634 948,00	0,25
<b>Industries</b>			<b>996 003,00</b>	<b>1 009 610,00</b>	<b>0,10</b>
1 000 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	996 003,00	1 009 610,00	0,10
<b>UNITED STATES</b>			<b>8 850 558,63</b>	<b>8 934 780,50</b>	<b>0,86</b>
<b>Consumer Retail</b>			<b>6 257 473,63</b>	<b>6 347 312,50</b>	<b>0,61</b>
6 250 000,00	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	6 257 473,63	6 347 312,50	0,61
<b>Basic Goods</b>			<b>2 593 085,00</b>	<b>2 587 468,00</b>	<b>0,25</b>
2 600 000,00	PEPSICO INC 0.75% 14/10/2033	EUR	2 593 085,00	2 587 468,00	0,25
<b>GERMANY</b>			<b>8 941 873,00</b>	<b>8 838 270,00</b>	<b>0,85</b>
<b>Health</b>			<b>7 139 793,00</b>	<b>7 040 304,00</b>	<b>0,68</b>
7 200 000,00	BAYER AG 0.375% 12/01/2029	EUR	7 139 793,00	7 040 304,00	0,68
<b>Energy</b>			<b>1 802 080,00</b>	<b>1 797 966,00</b>	<b>0,17</b>
1 800 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	1 802 080,00	1 797 966,00	0,17
<b>IRELAND</b>			<b>6 807 619,00</b>	<b>6 679 824,00</b>	<b>0,64</b>
<b>Raw materials</b>			<b>5 309 854,00</b>	<b>5 206 299,00</b>	<b>0,50</b>
5 350 000,00	GLENCORE CAPITAL FINANCE DAC 0.75% 01/03/2029	EUR	5 309 854,00	5 206 299,00	0,50
<b>Industries</b>			<b>1 497 765,00</b>	<b>1 473 525,00</b>	<b>0,14</b>
1 500 000,00	SMURFIT KAPPA TREASURY ULC 0.50% 22/09/2029	EUR	1 497 765,00	1 473 525,00	0,14
<b>LUXEMBOURG</b>			<b>4 475 962,50</b>	<b>4 416 030,00</b>	<b>0,42</b>
<b>Industries</b>			<b>4 475 962,50</b>	<b>4 416 030,00</b>	<b>0,42</b>
4 500 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.125% 19/07/2027	EUR	4 475 962,50	4 416 030,00	0,42
<b>SWITZERLAND</b>			<b>4 093 182,00</b>	<b>4 062 936,00</b>	<b>0,39</b>
<b>Finance</b>			<b>4 093 182,00</b>	<b>4 062 936,00</b>	<b>0,39</b>
4 100 000,00	UBS AG 0.01% 29/06/2026	EUR	4 093 182,00	4 062 936,00	0,39
<b>FINLAND</b>			<b>4 099 953,50</b>	<b>4 009 232,00</b>	<b>0,38</b>
<b>Finance</b>			<b>4 099 953,50</b>	<b>4 009 232,00</b>	<b>0,38</b>
4 150 000,00	SBB TREASURY OYJ 1.125% 26/11/2029	EUR	4 099 953,50	4 009 232,00	0,38
<b>NORWAY</b>			<b>2 953 524,00</b>	<b>2 930 943,00</b>	<b>0,28</b>
<b>Energy</b>			<b>2 953 524,00</b>	<b>2 930 943,00</b>	<b>0,28</b>
2 950 000,00	AKER BP ASA 1.125% 12/05/2029	EUR	2 953 524,00	2 930 943,00	0,28

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PHILIPPINES</b>			<b>2 388 216,00</b>	<b>2 389 680,00</b>	<b>0,23</b>
<b>Government</b>			<b>2 388 216,00</b>	<b>2 389 680,00</b>	<b>0,23</b>
2 400 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	2 388 216,00	2 389 680,00	0,23
<b>SWEDEN</b>			<b>1 985 843,00</b>	<b>1 961 260,00</b>	<b>0,19</b>
<b>Finance</b>			<b>1 985 843,00</b>	<b>1 961 260,00</b>	<b>0,19</b>
2 000 000,00	EQT AB 0.875% 14/05/2031	EUR	1 985 843,00	1 961 260,00	0,19
<b>UNITED KINGDOM</b>			<b>1 484 766,00</b>	<b>1 440 765,00</b>	<b>0,14</b>
<b>Basic Goods</b>			<b>1 484 766,00</b>	<b>1 440 765,00</b>	<b>0,14</b>
1 500 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	1 484 766,00	1 440 765,00	0,14
<b>Floating Rate Notes</b>			<b>172 128 706,16</b>	<b>172 389 730,75</b>	<b>16,51</b>
<b>NETHERLANDS</b>			<b>29 932 610,13</b>	<b>30 130 960,04</b>	<b>2,89</b>
<b>Finance</b>			<b>21 574 927,40</b>	<b>21 797 920,04</b>	<b>2,09</b>
8 600 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	8 617 300,00	8 566 546,00	0,82
6 800 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	6 946 008,56	7 285 928,00	0,70
5 000 000,00	ING GROEP NV FRN 31/12/2099	USD	4 219 561,84	4 158 856,04	0,40
1 800 000,00	ING GROEP NV FRN 09/06/2032	EUR	1 792 057,00	1 786 590,00	0,17
<b>Multi-Utilities</b>			<b>4 015 186,00</b>	<b>4 004 480,00</b>	<b>0,38</b>
4 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	4 015 186,00	4 004 480,00	0,38
<b>Telecommunication</b>			<b>3 263 888,01</b>	<b>3 298 048,00</b>	<b>0,32</b>
3 200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	3 263 888,01	3 298 048,00	0,32
<b>Energy</b>			<b>1 078 608,72</b>	<b>1 030 512,00</b>	<b>0,10</b>
960 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	1 078 608,72	1 030 512,00	0,10
<b>ITALY</b>			<b>23 710 757,25</b>	<b>23 753 615,50</b>	<b>2,27</b>
<b>Finance</b>			<b>18 394 556,67</b>	<b>18 395 365,00</b>	<b>1,76</b>
7 700 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	7 684 504,00	7 761 215,00	0,74
6 600 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	6 614 280,00	6 684 150,00	0,64
3 950 000,00	UNICREDIT SPA FRN 03/01/2027	EUR	4 095 772,67	3 950 000,00	0,38
<b>Energy</b>			<b>3 516 285,00</b>	<b>3 572 371,50</b>	<b>0,34</b>
3 450 000,00	ENI SPA FRN 31/12/2099	EUR	3 516 285,00	3 572 371,50	0,34
<b>Multi-Utilities</b>			<b>1 799 915,58</b>	<b>1 785 879,00</b>	<b>0,17</b>
1 730 000,00	ENEL SPA FRN 31/12/2099	EUR	1 799 915,58	1 785 879,00	0,17
<b>FRANCE</b>			<b>21 799 302,59</b>	<b>21 850 650,08</b>	<b>2,09</b>
<b>Finance</b>			<b>5 620 313,07</b>	<b>5 872 392,58</b>	<b>0,56</b>
6 130 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	5 620 313,07	5 872 392,58	0,56
<b>Government</b>			<b>5 271 059,00</b>	<b>5 259 773,00</b>	<b>0,50</b>
5 300 000,00	ENGIE SA FRN 31/12/2099	EUR	5 271 059,00	5 259 773,00	0,50
<b>Telecommunication</b>			<b>5 047 894,02</b>	<b>4 877 778,50</b>	<b>0,47</b>
4 450 000,00	ORANGE SA FRN 29/12/2049	EUR	5 047 894,02	4 877 778,50	0,47
<b>Multi-Utilities</b>			<b>4 146 530,00</b>	<b>4 166 994,00</b>	<b>0,40</b>
4 100 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	4 146 530,00	4 166 994,00	0,40
<b>Energy</b>			<b>1 713 506,50</b>	<b>1 673 712,00</b>	<b>0,16</b>
1 600 000,00	TOTAL SA FRN 29/12/2049	EUR	1 713 506,50	1 673 712,00	0,16

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## Eurizon Fund - Conservative Allocation

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<b>BELGIUM</b>			<b>19 033 097,71</b>	<b>19 735 462,00</b>	<b>1,89</b>
<b>Finance</b>			<b>19 033 097,71</b>	<b>19 735 462,00</b>	<b>1,89</b>
12 200 000,00	BELFIUS BANK SA FRN 31/12/2099	EUR	11 252 499,71	11 873 406,00	1,14
7 400 000,00	KBC GROUP NV FRN 31/12/2099	EUR	7 780 598,00	7 862 056,00	0,75
<b>UNITED KINGDOM</b>			<b>15 754 845,51</b>	<b>15 847 944,46</b>	<b>1,52</b>
<b>Finance</b>			<b>9 178 242,51</b>	<b>9 305 558,86</b>	<b>0,89</b>
3 360 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	3 535 577,87	3 663 609,60	0,35
2 800 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	2 922 603,01	2 886 268,00	0,28
3 200 000,00	BARCLAYS PLC FRN 31/12/2099	USD	2 720 061,63	2 755 681,26	0,26
<b>Basic Goods</b>			<b>4 870 792,00</b>	<b>4 805 724,00</b>	<b>0,46</b>
4 900 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	4 870 792,00	4 805 724,00	0,46
<b>Energy</b>			<b>1 705 811,00</b>	<b>1 736 661,60</b>	<b>0,17</b>
1 640 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	1 705 811,00	1 736 661,60	0,17
<b>GERMANY</b>			<b>13 859 675,87</b>	<b>13 451 750,03</b>	<b>1,29</b>
<b>Finance</b>			<b>10 462 175,87</b>	<b>10 131 514,03</b>	<b>0,97</b>
8 500 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	8 437 970,00	8 113 420,00	0,78
2 400 000,00	ALLIANZ SE FRN 31/12/2099	USD	2 024 205,87	2 018 094,03	0,19
<b>Multi-Utilities</b>			<b>3 397 500,00</b>	<b>3 320 236,00</b>	<b>0,32</b>
3 400 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	3 397 500,00	3 320 236,00	0,32
<b>FINLAND</b>			<b>7 955 707,50</b>	<b>8 027 184,00</b>	<b>0,77</b>
<b>Finance</b>			<b>7 955 707,50</b>	<b>8 027 184,00</b>	<b>0,77</b>
4 650 000,00	NORDEA BANK AB FRN 18/08/2031	EUR	4 642 864,00	4 611 684,00	0,44
3 300 000,00	NORDEA BANK ABP FRN 31/12/2099	EUR	3 312 843,50	3 415 500,00	0,33
<b>GREECE</b>			<b>8 018 952,26</b>	<b>8 014 560,00</b>	<b>0,77</b>
<b>Finance</b>			<b>8 018 952,26</b>	<b>8 014 560,00</b>	<b>0,77</b>
8 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND FRN 01/07/2022	EUR	8 018 952,26	8 014 560,00	0,77
<b>SPAIN</b>			<b>7 885 808,00</b>	<b>7 663 816,00</b>	<b>0,73</b>
<b>Finance</b>			<b>7 885 808,00</b>	<b>7 663 816,00</b>	<b>0,73</b>
4 600 000,00	CAIXABANK SA FRN 09/02/2029	EUR	4 485 808,00	4 500 456,00	0,43
3 400 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	3 400 000,00	3 163 360,00	0,30
<b>IRELAND</b>			<b>6 707 123,70</b>	<b>6 709 575,00</b>	<b>0,64</b>
<b>Finance</b>			<b>6 707 123,70</b>	<b>6 709 575,00</b>	<b>0,64</b>
6 530 000,00	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO FRN 17/09/2050	EUR	6 707 123,70	6 709 575,00	0,64
<b>PORTUGAL</b>			<b>5 798 290,96</b>	<b>5 663 262,00</b>	<b>0,54</b>
<b>Multi-Utilities</b>			<b>5 798 290,96</b>	<b>5 663 262,00</b>	<b>0,54</b>
5 300 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	5 798 290,96	5 663 262,00	0,54
<b>DENMARK</b>			<b>5 641 775,91</b>	<b>5 532 568,00</b>	<b>0,53</b>
<b>Finance</b>			<b>4 341 204,91</b>	<b>4 253 004,00</b>	<b>0,41</b>
4 200 000,00	DANSKE BANK A/S FRN 29/10/2049	EUR	4 341 204,91	4 253 004,00	0,41
<b>Multi-Utilities</b>			<b>1 300 571,00</b>	<b>1 279 564,00</b>	<b>0,12</b>
1 300 000,00	ORSTED AS FRN 18/02/3021	EUR	1 300 571,00	1 279 564,00	0,12

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

## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>3 845 244,00</b>	<b>3 821 664,00</b>	<b>0,37</b>
<b>Finance</b>			<b>3 845 244,00</b>	<b>3 821 664,00</b>	<b>0,37</b>
3 850 000,00	SWEDBANK AB FRN 20/05/2027	EUR	3 845 244,00	3 821 664,00	0,37
<b>SWITZERLAND</b>			<b>2 185 514,77</b>	<b>2 186 719,64</b>	<b>0,21</b>
<b>Finance</b>			<b>2 185 514,77</b>	<b>2 186 719,64</b>	<b>0,21</b>
2 300 000,00	CREDIT SUISSE GROUP AG FRN 29/12/2049	USD	2 185 514,77	2 186 719,64	0,21
<b>Zero-Coupon Bonds</b>			<b>209 776 665,86</b>	<b>209 312 868,00</b>	<b>20,04</b>
<b>ITALY</b>			<b>97 469 387,04</b>	<b>97 261 010,00</b>	<b>9,31</b>
<b>Government</b>			<b>97 469 387,04</b>	<b>97 261 010,00</b>	<b>9,31</b>
20 000 000,00	BOT 0.00% 14/11/2022	EUR	20 087 299,39	20 098 600,00	1,92
20 000 000,00	BOT 0.00% 14/04/2022	EUR	20 084 757,68	20 043 800,00	1,92
16 000 000,00	BOT 0.00% 14/03/2022	EUR	16 068 965,77	16 022 720,00	1,53
15 000 000,00	BOT 0.00% 14/02/2022	EUR	15 069 600,00	15 012 300,00	1,44
13 000 000,00	CTZ 0.00% 28/09/2022	EUR	13 081 311,57	13 050 050,00	1,25
13 000 000,00	CTZ 0.00% 30/05/2022	EUR	13 077 452,63	13 033 540,00	1,25
<b>GREECE</b>			<b>94 262 498,62</b>	<b>94 151 119,00</b>	<b>9,02</b>
<b>Government</b>			<b>55 091 555,62</b>	<b>55 015 150,00</b>	<b>5,27</b>
25 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 28/01/2022	EUR	25 050 000,00	25 007 750,00	2,39
20 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 04/02/2022	EUR	20 021 800,00	20 004 200,00	1,92
10 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 25/02/2022	EUR	10 019 755,62	10 003 200,00	0,96
<b>Basic Goods</b>			<b>20 043 600,00</b>	<b>20 029 200,00</b>	<b>1,92</b>
20 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.00% 03/06/2022	EUR	20 043 600,00	20 029 200,00	1,92
<b>Telecommunication</b>			<b>19 127 343,00</b>	<b>19 106 769,00</b>	<b>1,83</b>
19 050 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.00% 09/12/2022	EUR	19 127 343,00	19 106 769,00	1,83
<b>PORTUGAL</b>			<b>10 031 546,70</b>	<b>10 005 200,00</b>	<b>0,96</b>
<b>Government</b>			<b>10 031 546,70</b>	<b>10 005 200,00</b>	<b>0,96</b>
10 000 000,00	PORTUGAL TREASURY BILL 0.00% 21/01/2022	EUR	10 031 546,70	10 005 200,00	0,96
<b>IRELAND</b>			<b>5 200 917,00</b>	<b>5 156 632,00</b>	<b>0,49</b>
<b>Basic Goods</b>			<b>5 200 917,00</b>	<b>5 156 632,00</b>	<b>0,49</b>
5 200 000,00	CCEP FINANCE IRELAND DAC 0.00% 06/09/2025	EUR	5 200 917,00	5 156 632,00	0,49
<b>NETHERLANDS</b>			<b>2 812 316,50</b>	<b>2 738 907,00</b>	<b>0,26</b>
<b>Industries</b>			<b>2 812 316,50</b>	<b>2 738 907,00</b>	<b>0,26</b>
2 850 000,00	ABB FINANCE BV 0.00% 19/01/2030	EUR	2 812 316,50	2 738 907,00	0,26
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>3 263 263,06</b>	<b>3 518 175,28</b>	<b>0,34</b>
<b>Floating Rate Notes</b>			<b>3 263 263,06</b>	<b>3 518 175,28</b>	<b>0,34</b>
<b>FRANCE</b>			<b>3 263 263,06</b>	<b>3 518 175,28</b>	<b>0,34</b>
<b>Finance</b>			<b>3 263 263,06</b>	<b>3 518 175,28</b>	<b>0,34</b>
3 800 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	3 263 263,06	3 518 175,28	0,34

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

## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>86 180 148,40</b>	<b>87 340 650,52</b>	<b>8,36</b>
<b>UCI Units</b>			<b>86 180 148,40</b>	<b>87 340 650,52</b>	<b>8,36</b>
<b>LUXEMBOURG</b>			<b>44 952 619,22</b>	<b>45 055 373,49</b>	<b>4,31</b>
<b>Finance</b>			<b>44 952 619,22</b>	<b>45 055 373,49</b>	<b>4,31</b>
209 355,46	EURIZON FUND - SJ LOCAL EMERGING MARKETS DEBT -Z-	EUR	21 056 317,97	20 830 868,37	1,99
201 791,74	EURIZON FUND - MONEY MARKET -Z-	EUR	19 910 773,79	19 886 576,37	1,90
4 094,19	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	2 103 465,18	2 458 889,23	0,24
16 352,71	EURIZON FUND - BOND SHORT TERM -Z-	EUR	1 601 269,21	1 599 785,23	0,15
3 130,91	EURIZON FUND - MONEY MARKET -Z2-	USD	280 793,07	279 254,29	0,03
<b>IRELAND</b>			<b>41 227 529,18</b>	<b>42 285 277,03</b>	<b>4,05</b>
<b>Finance</b>			<b>41 227 529,18</b>	<b>42 285 277,03</b>	<b>4,05</b>
4 100 000,00	ISHARES MSCI GLOBAL SEMICONDUCTORS UCITS ETF -A-	USD	20 609 222,78	21 509 501,98	2,06
216 753,00	ISHARES JP MORGAN USD EMERGING MARKETS BOND UCITS ETF	EUR	20 618 306,40	20 775 775,05	1,99
<b>Total Portfolio</b>			<b>997 996 040,28</b>	<b>1 035 019 247,53</b>	<b>99,12</b>

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

## Eurizon Fund - Conservative Allocation

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>1 339 731,86</b>	<b>370 366 478,56</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>3 708 023,18</b>	<b>195 024 966,17</b>
100 000	(791)	Sale	EURO BUND	08/03/2022	EUR	2 254 350,00	135 553 670,00
500	192	Purchase	YEN DENOM NIKKEI	10/03/2022	JPY	802 723,18	21 131 046,17
100 000	(235)	Sale	EURO OAT	08/03/2022	EUR	650 950,00	38 340 250,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(2 368 291,32)</b>	<b>175 341 512,39</b>
100 000	(696)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(889 355,64)	79 850 748,33
10	(755)	Sale	EURO STOXX 50	18/03/2022	EUR	(798 412,50)	32 370 625,00
100 000	223	Purchase	EURO BTP	08/03/2022	EUR	(486 140,00)	32 783 230,00
50	145	Purchase	S&P 500 EMINI INDEX	18/03/2022	USD	(194 383,18)	30 336 909,06

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



## Eurizon Fund - Conservative Allocation

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>(3 629 202,74)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>724 800,08</b>
27/01/2022	13 305 254,26 EUR	133 178 091,00 SEK	373 901,23
27/01/2022	36 000 000,00 USD	31 346 870,53 EUR	295 377,91
27/01/2022	1 191 171,69 EUR	12 000 000,00 SEK	25 993,28
27/01/2022	3 533 681,28 EUR	4 000 000,00 USD	17 875,90
27/01/2022	1 350 000,00 GBP	1 599 742,15 EUR	7 422,19
27/01/2022	7 035 038,27 EUR	8 000 000,00 USD	3 427,51
27/01/2022	2 800 000,00 SEK	271 179,65 EUR	695,31
27/01/2022	3 350 000,00 DKK	450 374,82 EUR	54,40
27/01/2022	10 000,00 CHF	9 599,97 EUR	52,35
<b>Unrealised loss on forward foreign exchange contracts</b>			<b>(4 354 002,82)</b>
27/01/2022	104 897 964,79 EUR	122 407 617,00 USD	(2 692 374,86)
27/01/2022	31 041 448,37 EUR	35 860 000,00 USD	(477 746,88)
27/01/2022	12 406 570,18 EUR	13 245 000,00 CHF	(377 921,28)
27/01/2022	13 795 032,36 EUR	16 000 000,00 USD	(268 189,17)
27/01/2022	28 923 378,73 EUR	24 516 176,00 GBP	(262 935,24)
27/01/2022	2 685 077 100,00 JPY	23 510 000,00 USD	(165 444,38)
27/01/2022	6 100 000,00 USD	5 433 025,98 EUR	(71 422,77)
27/01/2022	1 166 965,45 EUR	1 000 000,00 GBP	(23 526,65)
27/01/2022	1 400 000,00 USD	1 239 685,81 EUR	(9 153,93)
27/01/2022	1 187 376,15 EUR	1 000 000,00 GBP	(3 115,95)
27/01/2022	7 091 890,56 EUR	52 760 000,00 DKK	(2 033,46)
27/01/2022	1 849 582,48 EUR	19 050 000,00 SEK	(138,25)

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

## Eurizon Fund - Conservative Allocation

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### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(34 500,00)</b>	<b>(381 684,91)</b>
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	20 700 000,00	JP MORGAN AG	20/12/2026	(34 500,00)	(381 684,91)

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

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## Eurizon Fund - Dynamic Asset Allocation

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	770 077 468,13	
Banks	(Note 3)	24 246 420,50	
Other banks and broker accounts	(Notes 2, 3, 9)	88 320 236,27	
Swap premium paid	(Notes 2, 9)	807 374,90	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	838 784,20	
Unrealised profit on future contracts	(Notes 2, 9)	10 907 474,26	
Unrealised profit on swap contracts	(Notes 2, 9)	1 914 368,84	
Interest receivable on swap contracts	(Notes 2, 9)	46 707,35	
Other interest receivable		1 267 825,71	
Receivable on subscriptions		894 498,77	
Other assets	(Note 10)	26 380,70	
<b>Total assets</b>		<b>899 347 539,63</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(15 924 039,60)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 343 113,09)	
Unrealised loss on future contracts	(Notes 2, 9)	(2 441 397,97)	
Payable on redemptions		(1 074 835,15)	
Other liabilities		(7 081 556,58)	
<b>Total liabilities</b>		<b>(27 864 942,39)</b>	
<b>Total net assets</b>		<b>871 482 597,24</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	109,13	9 806,041
Class Z Units	EUR	712,10	1 222 311,417

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

## Eurizon Fund - Dynamic Asset Allocation

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>867 965 325,04</b>
Net income from investments	(Note 2)	7 267 075,23
Interest received on swap contracts	(Note 2)	1 338 084,21
Other income	(Note 6)	110 824,92
<b>Total income</b>		<b>8 715 984,36</b>
Management fee	(Note 6)	(5 357 674,60)
Performance fee	(Note 7)	(6 414 361,74)
Depositary fee	(Note 8)	(227 216,11)
Subscription tax	(Note 4)	(83 873,59)
Interest paid on swap contracts	(Note 2)	(687,02)
Other charges and taxes	(Notes 5, 8)	(1 297 011,96)
<b>Total expenses</b>		<b>(13 380 825,02)</b>
<b>Net investment income / (loss)</b>		<b>(4 664 840,66)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	64 250 651,79
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(6 226 964,66)
- option contracts	(Notes 2, 9)	361 778,97
- forward foreign exchange contracts	(Notes 2, 9)	(933 045,47)
- foreign currencies	(Note 2)	123 693,90
- future contracts	(Notes 2, 9)	(317 730,96)
- swap contracts	(Notes 2, 9)	(208 966,54)
<b>Net result of operations for the year</b>		<b>52 384 576,37</b>
Subscriptions for the year		237 540 121,53
Redemptions for the year		(286 407 425,70)
<b>Net assets at the end of the year</b>		<b>871 482 597,24</b>

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>768 634 225,11</b>	<b>770 077 468,13</b>	<b>88,37</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>685 066 582,84</b>	<b>687 678 936,99</b>	<b>78,91</b>
<b>Shares</b>			<b>12 487 543,77</b>	<b>14 014 721,12</b>	<b>1,61</b>
<b>FRANCE</b>			<b>3 751 141,99</b>	<b>4 486 650,44</b>	<b>0,52</b>
<b>Consumer Retail</b>			<b>1 422 049,83</b>	<b>1 787 309,64</b>	<b>0,21</b>
1 667,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	827 154,58	1 216 910,00	0,14
19 958,00	ACCOR SA	EUR	594 895,25	570 399,64	0,07
<b>Industries</b>			<b>1 528 900,56</b>	<b>1 645 700,80</b>	<b>0,19</b>
8 975,00	VINCI SA	EUR	774 222,64	825 520,50	0,10
9 103,00	EIFFAGE SA	EUR	754 677,92	820 180,30	0,09
<b>Basic Goods</b>			<b>800 191,60</b>	<b>1 053 640,00</b>	<b>0,12</b>
4 970,00	PERNOD RICARD SA	EUR	800 191,60	1 053 640,00	0,12
<b>UNITED KINGDOM</b>			<b>3 330 614,07</b>	<b>3 701 095,65</b>	<b>0,42</b>
<b>Consumer Retail</b>			<b>2 671 096,39</b>	<b>3 025 604,23</b>	<b>0,34</b>
46 212,00	COMPASS GROUP PLC	GBP	728 202,79	903 542,64	0,10
13 689,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	718 735,71	777 429,42	0,09
20 637,00	WHITBREAD PLC	GBP	697 503,18	740 379,75	0,08
27 989,00	BURBERRY GROUP PLC	GBP	526 654,71	604 252,42	0,07
<b>Basic Goods</b>			<b>659 517,68</b>	<b>675 491,42</b>	<b>0,08</b>
28 313,00	ASSOCIATED BRITISH FOODS PLC	GBP	659 517,68	675 491,42	0,08
<b>SPAIN</b>			<b>2 286 032,59</b>	<b>2 468 327,72</b>	<b>0,28</b>
<b>Industries</b>			<b>1 519 344,10</b>	<b>1 671 179,48</b>	<b>0,19</b>
32 203,00	FERROVIAL SA	EUR	718 927,40	887 514,68	0,10
5 646,00	AENA SME SA	EUR	800 416,70	783 664,80	0,09
<b>Computing and IT</b>			<b>766 688,49</b>	<b>797 148,24</b>	<b>0,09</b>
13 366,00	AMADEUS IT GROUP SA	EUR	766 688,49	797 148,24	0,09
<b>SWITZERLAND</b>			<b>1 534 379,61</b>	<b>1 806 839,37</b>	<b>0,21</b>
<b>Basic Goods</b>			<b>741 952,30</b>	<b>922 759,22</b>	<b>0,11</b>
30 004,00	COCA-COLA HBC AG	GBP	741 952,30	922 759,22	0,11
<b>Industries</b>			<b>792 427,31</b>	<b>884 080,15</b>	<b>0,10</b>
5 578,00	FLUGHAFEN ZURICH AG	CHF	792 427,31	884 080,15	0,10
<b>BELGIUM</b>			<b>824 418,06</b>	<b>794 338,44</b>	<b>0,09</b>
<b>Basic Goods</b>			<b>824 418,06</b>	<b>794 338,44</b>	<b>0,09</b>
14 853,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	824 418,06	794 338,44	0,09
<b>IRELAND</b>			<b>760 957,45</b>	<b>757 469,50</b>	<b>0,09</b>
<b>Consumer Retail</b>			<b>760 957,45</b>	<b>757 469,50</b>	<b>0,09</b>
48 869,00	RYANAIR HOLDINGS PLC	EUR	760 957,45	757 469,50	0,09
<b>Ordinary Bonds</b>			<b>151 524 228,94</b>	<b>151 451 968,25</b>	<b>17,38</b>
<b>UNITED STATES</b>			<b>52 100 326,32</b>	<b>52 759 686,51</b>	<b>6,05</b>
<b>Government</b>			<b>52 100 326,32</b>	<b>52 759 686,51</b>	<b>6,05</b>
12 450 000,00	UNITED STATES TREASURY BOND 0.125% 31/05/2022	USD	10 490 752,86	10 986 702,41	1,26
9 550 000,00	UNITED STATES TREASURY BOND 0.125% 30/06/2022	USD	8 047 457,44	8 424 917,02	0,97

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
9 340 000,00	UNITED STATES TREASURY BOND 0.125% 30/04/2022	USD	7 870 837,92	8 242 876,90	0,95
7 900 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2026	USD	7 050 909,43	7 052 095,90	0,81
4 320 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2027	USD	4 157 325,77	4 024 624,36	0,46
3 040 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2026	USD	2 737 289,06	2 728 599,65	0,31
2 690 000,00	UNITED STATES TREASURY NOTE 1.125% 28/02/2027	USD	2 430 693,10	2 355 657,60	0,27
1 440 000,00	UNITED STATES TREASURY BOND 3.875% 15/08/2040	USD	1 770 171,28	1 670 175,42	0,19
1 290 000,00	UNITED STATES TREASURY BOND 4.75% 15/02/2041	USD	1 718 357,12	1 669 815,52	0,19
1 370 000,00	UNITED STATES TREASURY NOTE 5.375% 15/02/2031	USD	1 689 052,21	1 616 001,57	0,19
1 120 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2042	USD	1 184 216,90	1 123 422,93	0,13
650 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2050	USD	598 033,71	581 893,94	0,07
590 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	590 162,86	571 463,48	0,07
550 000,00	UNITED STATES TREASURY NOTE 2.875% 15/08/2045	USD	587 129,02	568 897,23	0,06
610 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2046	USD	585 110,74	567 871,28	0,06
580 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2046	USD	582 869,57	564 496,97	0,06
10 783,90	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/10/2024	USD	9 957,33	10 174,33	0,00
<b>ITALY</b>			<b>40 830 402,18</b>	<b>40 673 346,00</b>	<b>4,67</b>
<b>Government</b>			<b>40 600 173,89</b>	<b>40 438 617,88</b>	<b>4,64</b>
11 087 000,00	BTP 1.50% 30/04/2045	EUR	10 994 756,16	10 388 519,00	1,19
6 739 840,50	BTP 0.40% 11/04/2024	EUR	6 796 597,13	7 037 067,47	0,81
5 016 165,30	BTP 0.50% 20/04/2023	EUR	5 076 625,05	5 186 213,30	0,60
4 830 313,95	BTP 0.25% 20/11/2023	EUR	4 865 767,33	5 022 029,11	0,58
3 368 525,50	BTP 0.45% 22/05/2023	EUR	3 416 467,68	3 489 792,42	0,40
2 690 000,00	BTP 1.85% 15/05/2024	EUR	2 863 952,96	2 809 974,00	0,32
2 113 000,00	BTP 1.45% 01/03/2036	EUR	2 098 518,35	2 117 437,30	0,24
1 860 000,00	BTP 2.80% 01/03/2067	EUR	2 144 448,14	2 102 916,00	0,24
1 210 000,00	BTP 3.75% 01/09/2024	EUR	1 401 747,67	1 329 306,00	0,15
380 000,00	BTP 3.35% 01/03/2035	EUR	477 292,74	467 552,00	0,05
231 131,60	BTP 0.55% 21/05/2026	EUR	231 151,86	244 144,31	0,03
231 248,90	BTP 0.35% 24/10/2024	EUR	232 848,82	243 666,97	0,03
<b>Telecommunication</b>			<b>120 808,29</b>	<b>124 551,12</b>	<b>0,02</b>
100 000,00	TELECOM ITALIA SPA 5.875% 19/05/2023	GBP	120 808,29	124 551,12	0,02
<b>Finance</b>			<b>109 420,00</b>	<b>110 177,00</b>	<b>0,01</b>
100 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	109 420,00	110 177,00	0,01
<b>SPAIN</b>			<b>24 529 114,83</b>	<b>23 620 883,85</b>	<b>2,71</b>
<b>Government</b>			<b>24 529 114,83</b>	<b>23 620 883,85</b>	<b>2,71</b>
6 060 000,00	SPAIN GOVERNMENT BOND 2.90% 31/10/2046	EUR	8 336 028,71	8 182 212,00	0,94
6 220 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	6 934 367,00	6 665 787,40	0,77
4 570 000,00	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	5 752 350,40	5 425 915,30	0,62
1 410 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	2 259 337,97	2 124 461,10	0,24
1 255 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	1 247 030,75	1 222 508,05	0,14
<b>PORTUGAL</b>			<b>5 333 416,63</b>	<b>5 203 159,60</b>	<b>0,60</b>
<b>Government</b>			<b>5 333 416,63</b>	<b>5 203 159,60</b>	<b>0,60</b>
1 770 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	2 037 932,12	2 006 206,50	0,23
1 220 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	1 271 484,00	1 239 581,00	0,14
1 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	1 256 470,00	1 188 320,00	0,14
290 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/04/2037	EUR	432 861,56	428 936,10	0,05
210 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/02/2045	EUR	334 668,95	340 116,00	0,04

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## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INDONESIA</b>			<b>1 868 896,08</b>	<b>1 974 029,57</b>	<b>0,23</b>
<b>Government</b>			<b>1 868 896,08</b>	<b>1 974 029,57</b>	<b>0,23</b>
620 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.25% 17/01/2042	USD	630 117,98	688 801,62	0,08
700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 18/07/2027	USD	647 131,04	677 377,38	0,08
640 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/01/2025	USD	591 647,06	607 850,57	0,07
<b>COLOMBIA</b>			<b>1 656 099,18</b>	<b>1 571 436,00</b>	<b>0,18</b>
<b>Government</b>			<b>1 656 099,18</b>	<b>1 571 436,00</b>	<b>0,18</b>
690 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	613 502,54	612 907,32	0,07
580 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.00% 26/02/2024	USD	523 815,51	528 439,54	0,06
540 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.00% 15/06/2045	USD	518 781,13	430 089,14	0,05
<b>MEXICO</b>			<b>1 514 600,95</b>	<b>1 557 122,16</b>	<b>0,18</b>
<b>Government</b>			<b>1 514 600,95</b>	<b>1 557 122,16</b>	<b>0,18</b>
650 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.60% 30/01/2025	USD	593 325,87	608 806,62	0,07
350 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.50% 22/04/2029	USD	334 576,19	344 214,68	0,04
300 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 6.05% 11/01/2040	USD	320 866,34	329 258,81	0,04
270 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.75% 12/10/2110	USD	265 832,55	274 842,05	0,03
<b>KAZAKHSTAN</b>			<b>1 426 833,22</b>	<b>1 487 552,98</b>	<b>0,17</b>
<b>Government</b>			<b>881 648,94</b>	<b>900 456,81</b>	<b>0,10</b>
600 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 5.125% 21/07/2025	USD	586 509,63	595 748,19	0,07
280 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 4.875% 14/10/2044	USD	295 139,31	304 708,62	0,03
<b>Industries</b>			<b>280 728,12</b>	<b>319 182,02</b>	<b>0,04</b>
270 000,00	KAZAKHSTAN TEMIR ZHOLY FINANCE BV 6.95% 10/07/2042	USD	280 728,12	319 182,02	0,04
<b>Energy</b>			<b>264 456,16</b>	<b>267 914,15</b>	<b>0,03</b>
260 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.375% 24/04/2030	USD	264 456,16	267 914,15	0,03
<b>SOUTH AFRICA</b>			<b>1 262 255,55</b>	<b>1 312 943,96</b>	<b>0,15</b>
<b>Government</b>			<b>1 262 255,55</b>	<b>1 312 943,96</b>	<b>0,15</b>
780 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	740 517,88	767 581,99	0,09
580 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.875% 14/04/2026	USD	521 737,67	545 361,97	0,06
<b>BRAZIL</b>			<b>1 293 467,50</b>	<b>1 285 386,82</b>	<b>0,15</b>
<b>Government</b>			<b>1 293 467,50</b>	<b>1 285 386,82</b>	<b>0,15</b>
540 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	489 708,03	497 552,23	0,06
490 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	456 532,91	431 879,98	0,05
380 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	347 226,56	355 954,61	0,04

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## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NIGERIA</b>			<b>1 329 959,52</b>	<b>1 280 106,87</b>	<b>0,15</b>
<b>Government</b>			<b>1 329 959,52</b>	<b>1 280 106,87</b>	<b>0,15</b>
1 170 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	1 062 818,48	1 016 148,15	0,12
290 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.375% 12/07/2023	USD	267 141,04	263 958,72	0,03
<b>RUSSIA</b>			<b>1 197 348,66</b>	<b>1 251 104,56</b>	<b>0,14</b>
<b>Government</b>			<b>1 197 348,66</b>	<b>1 251 104,56</b>	<b>0,14</b>
600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.625% 04/04/2042	USD	649 881,96	693 127,10	0,08
600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.875% 16/09/2023	USD	547 466,70	557 977,46	0,06
<b>URUGUAY</b>			<b>1 160 688,91</b>	<b>1 227 069,87</b>	<b>0,14</b>
<b>Government</b>			<b>1 160 688,91</b>	<b>1 227 069,87</b>	<b>0,14</b>
690 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.125% 20/11/2045	USD	651 467,26	722 402,47	0,08
540 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.50% 14/08/2024	USD	509 221,65	504 667,40	0,06
<b>QATAR</b>			<b>1 015 924,69</b>	<b>1 036 642,38</b>	<b>0,12</b>
<b>Government</b>			<b>1 015 924,69</b>	<b>1 036 642,38</b>	<b>0,12</b>
680 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.50% 23/04/2028	USD	688 741,39	689 722,28	0,08
290 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	327 183,30	346 920,10	0,04
<b>AZERBAIJAN</b>			<b>936 811,26</b>	<b>952 166,40</b>	<b>0,11</b>
<b>Government</b>			<b>530 715,84</b>	<b>541 717,46</b>	<b>0,06</b>
580 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.75% 18/03/2024	USD	530 715,84	541 717,46	0,06
<b>Energy</b>			<b>406 095,42</b>	<b>410 448,94</b>	<b>0,05</b>
450 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 4.75% 13/03/2023	USD	406 095,42	410 448,94	0,05
<b>DOMINICAN REPUBLIC</b>			<b>921 188,18</b>	<b>952 127,47</b>	<b>0,11</b>
<b>Government</b>			<b>921 188,18</b>	<b>952 127,47</b>	<b>0,11</b>
670 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.875% 29/01/2026	USD	654 712,71	675 351,52	0,08
290 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.50% 27/01/2025	USD	266 475,47	276 775,95	0,03
<b>PERU</b>			<b>806 591,60</b>	<b>814 980,48</b>	<b>0,09</b>
<b>Government</b>			<b>806 591,60</b>	<b>814 980,48</b>	<b>0,09</b>
840 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 4.125% 25/08/2027	USD	806 591,60	814 980,48	0,09
<b>CHILE</b>			<b>758 217,60</b>	<b>804 053,90</b>	<b>0,09</b>
<b>Government</b>			<b>428 813,50</b>	<b>460 700,57</b>	<b>0,05</b>
470 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.86% 21/06/2047	USD	428 813,50	460 700,57	0,05
<b>Raw materials</b>			<b>329 404,10</b>	<b>343 353,33</b>	<b>0,04</b>
365 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	329 404,10	343 353,33	0,04

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## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SAUDI ARABIA</b>			<b>757 628,70</b>	<b>798 348,84</b>	<b>0,09</b>
<b>Government</b>			<b>757 628,70</b>	<b>798 348,84</b>	<b>0,09</b>
830 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.625% 04/03/2028	USD	757 628,70	798 348,84	0,09
<b>UNITED ARAB EMIRATES</b>			<b>766 812,35</b>	<b>786 891,51</b>	<b>0,09</b>
<b>Government</b>			<b>766 812,35</b>	<b>786 891,51</b>	<b>0,09</b>
460 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	428 319,81	436 320,19	0,05
340 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050	USD	338 492,54	350 571,32	0,04
<b>CHINA</b>			<b>721 137,91</b>	<b>736 978,06</b>	<b>0,08</b>
<b>Government</b>			<b>721 137,91</b>	<b>736 978,06</b>	<b>0,08</b>
790 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.625% 02/11/2027	USD	721 137,91	736 978,06	0,08
<b>IVORY COAST</b>			<b>722 467,12</b>	<b>735 887,78</b>	<b>0,08</b>
<b>Government</b>			<b>722 467,12</b>	<b>735 887,78</b>	<b>0,08</b>
490 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	451 716,08	469 528,39	0,05
290 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.375% 23/07/2024	USD	270 751,04	266 359,39	0,03
<b>PANAMA</b>			<b>717 039,68</b>	<b>714 751,51</b>	<b>0,08</b>
<b>Government</b>			<b>717 039,68</b>	<b>714 751,51</b>	<b>0,08</b>
390 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	364 640,44	371 875,19	0,04
290 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 6.70% 26/01/2036	USD	352 399,24	342 876,32	0,04
<b>MOROCCO</b>			<b>712 299,52</b>	<b>712 868,44</b>	<b>0,08</b>
<b>Government</b>			<b>712 299,52</b>	<b>712 868,44</b>	<b>0,08</b>
530 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.25% 11/12/2022	USD	477 375,09	478 824,39	0,05
240 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 5.50% 11/12/2042	USD	234 924,43	234 044,05	0,03
<b>EGYPT</b>			<b>743 614,92</b>	<b>712 476,24</b>	<b>0,08</b>
<b>Government</b>			<b>743 614,92</b>	<b>712 476,24</b>	<b>0,08</b>
910 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 16/02/2031	USD	743 614,92	712 476,24	0,08
<b>ROMANIA</b>			<b>661 293,02</b>	<b>684 220,47</b>	<b>0,08</b>
<b>Government</b>			<b>661 293,02</b>	<b>684 220,47</b>	<b>0,08</b>
394 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	386 696,85	411 559,96	0,05
290 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.875% 22/01/2024	USD	274 596,17	272 660,51	0,03
<b>SENEGAL</b>			<b>659 423,83</b>	<b>681 943,62</b>	<b>0,08</b>
<b>Government</b>			<b>659 423,83</b>	<b>681 943,62</b>	<b>0,08</b>
750 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.25% 23/05/2033	USD	659 423,83	681 943,62	0,08

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## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INDIA</b>			<b>641 810,30</b>	<b>679 657,15</b>	<b>0,08</b>
<b>Government</b>			<b>641 810,30</b>	<b>679 657,15</b>	<b>0,08</b>
720 000,00	EXPORT-IMPORT BANK OF INDIA 3.875% 01/02/2028	USD	641 810,30	679 657,15	0,08
<b>UKRAINE</b>			<b>735 632,90</b>	<b>662 711,42</b>	<b>0,08</b>
<b>Government</b>			<b>735 632,90</b>	<b>662 711,42</b>	<b>0,08</b>
840 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	735 632,90	662 711,42	0,08
<b>PHILIPPINES</b>			<b>622 560,48</b>	<b>616 558,37</b>	<b>0,07</b>
<b>Government</b>			<b>622 560,48</b>	<b>616 558,37</b>	<b>0,07</b>
600 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.50% 30/03/2026	USD	622 560,48	616 558,37	0,07
<b>GUATEMALA</b>			<b>467 193,10</b>	<b>475 311,29</b>	<b>0,05</b>
<b>Government</b>			<b>467 193,10</b>	<b>475 311,29</b>	<b>0,05</b>
500 000,00	GUATEMALA GOVERNMENT BOND 4.875% 13/02/2028	USD	467 193,10	475 311,29	0,05
<b>NETHERLANDS</b>			<b>472 633,57</b>	<b>474 367,70</b>	<b>0,05</b>
<b>Telecommunication</b>			<b>284 414,00</b>	<b>291 669,50</b>	<b>0,03</b>
160 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	160 784,00	159 232,00	0,02
130 000,00	UPC HOLDING BV 3.875% 15/06/2029	EUR	123 630,00	132 437,50	0,01
<b>Industries</b>			<b>188 219,57</b>	<b>182 698,20</b>	<b>0,02</b>
180 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	188 219,57	182 698,20	0,02
<b>PARAGUAY</b>			<b>401 558,20</b>	<b>411 637,98</b>	<b>0,05</b>
<b>Government</b>			<b>401 558,20</b>	<b>411 637,98</b>	<b>0,05</b>
420 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.00% 15/04/2026	USD	401 558,20	411 637,98	0,05
<b>LUXEMBOURG</b>			<b>392 550,80</b>	<b>394 976,49</b>	<b>0,05</b>
<b>Consumer Retail</b>			<b>288 550,80</b>	<b>292 689,49</b>	<b>0,04</b>
200 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	192 075,00	189 500,00	0,02
101 900,45	CIRSA FINANCE INTERNATIONAL SARL 6.25% 20/12/2023	EUR	96 475,80	103 189,49	0,02
<b>Telecommunication</b>			<b>104 000,00</b>	<b>102 287,00</b>	<b>0,01</b>
100 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	104 000,00	102 287,00	0,01
<b>FRANCE</b>			<b>401 350,00</b>	<b>392 876,30</b>	<b>0,05</b>
<b>Telecommunication</b>			<b>401 350,00</b>	<b>392 876,30</b>	<b>0,05</b>
190 000,00	ALTICE FRANCE SA 5.875% 01/02/2027	EUR	205 390,00	198 354,30	0,03
200 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	195 960,00	194 522,00	0,02
<b>ARMENIA</b>			<b>258 929,49</b>	<b>274 870,82</b>	<b>0,03</b>
<b>Government</b>			<b>258 929,49</b>	<b>274 870,82</b>	<b>0,03</b>
320 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.95% 26/09/2029	USD	258 929,49	274 870,82	0,03
<b>ECUADOR</b>			<b>259 237,69</b>	<b>263 100,98</b>	<b>0,03</b>
<b>Government</b>			<b>259 237,69</b>	<b>263 100,98</b>	<b>0,03</b>
360 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 5.00% 31/07/2030	USD	259 237,69	263 100,98	0,03

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CAYMAN ISLANDS</b>			<b>128 700,00</b>	<b>132 615,60</b>	<b>0,02</b>
<b>Telecommunication</b>			<b>128 700,00</b>	<b>132 615,60</b>	<b>0,02</b>
130 000,00	UPCB FINANCE VII LTD 3.625% 15/06/2029	EUR	128 700,00	132 615,60	0,02
<b>DENMARK</b>			<b>133 250,00</b>	<b>131 801,80</b>	<b>0,02</b>
<b>Telecommunication</b>			<b>133 250,00</b>	<b>131 801,80</b>	<b>0,02</b>
130 000,00	DKT FINANCE APS 7.00% 17/06/2023	EUR	133 250,00	131 801,80	0,02
<b>GERMANY</b>			<b>107 612,50</b>	<b>115 312,50</b>	<b>0,01</b>
<b>Raw materials</b>			<b>77 425,00</b>	<b>82 819,50</b>	<b>0,01</b>
50 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	46 750,00	51 991,50	0,01
30 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	30 675,00	30 828,00	0,00
<b>Consumer Retail</b>			<b>30 187,50</b>	<b>32 493,00</b>	<b>0,00</b>
30 000,00	SCHAEFFLER AG 2.875% 26/03/2027	EUR	30 187,50	32 493,00	0,00
<b>IRELAND</b>			<b>97 350,00</b>	<b>98 004,00</b>	<b>0,01</b>
<b>Industries</b>			<b>97 350,00</b>	<b>98 004,00</b>	<b>0,01</b>
100 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	97 350,00	98 004,00	0,01
<b>Floating Rate Notes</b>			<b>30 225 564,36</b>	<b>31 811 530,01</b>	<b>3,65</b>
<b>SPAIN</b>			<b>4 294 182,16</b>	<b>4 599 030,33</b>	<b>0,53</b>
<b>Finance</b>			<b>4 294 182,16</b>	<b>4 599 030,33</b>	<b>0,53</b>
1 600 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	1 405 794,00	1 629 184,00	0,19
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	889 490,16	936 890,33	0,11
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	424 740,00	445 112,00	0,05
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	393 458,00	424 528,00	0,05
400 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	378 000,00	412 000,00	0,05
400 000,00	CAIXABANK SA FRN 31/12/2099	EUR	401 100,00	379 096,00	0,04
400 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	401 600,00	372 220,00	0,04
<b>SWITZERLAND</b>			<b>4 076 921,78</b>	<b>4 070 431,40</b>	<b>0,47</b>
<b>Finance</b>			<b>4 076 921,78</b>	<b>4 070 431,40</b>	<b>0,47</b>
1 979 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	1 746 054,75	1 750 990,43	0,20
1 428 000,00	UBS GROUP AG FRN 31/12/2099	USD	1 216 003,06	1 244 078,24	0,14
750 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 29/12/2049	EUR	809 145,00	755 670,00	0,09
367 000,00	UBS GROUP AG FRN 31/12/2099	USD	305 718,97	319 692,73	0,04
<b>UNITED KINGDOM</b>			<b>3 706 243,56</b>	<b>3 913 713,57</b>	<b>0,45</b>
<b>Finance</b>			<b>3 421 102,56</b>	<b>3 628 297,87</b>	<b>0,42</b>
1 170 000,00	BARCLAYS PLC FRN 31/12/2099	USD	1 024 780,57	1 108 222,06	0,13
690 000,00	BARCLAYS PLC FRN 31/12/2099	GBP	811 260,02	859 879,43	0,10
800 000,00	BARCLAYS PLC FRN 31/12/2099	USD	684 426,77	692 288,70	0,08
616 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	510 158,81	544 549,44	0,06
200 000,00	NATWEST GROUP PLC FRN 31/12/2099	GBP	222 394,99	249 835,97	0,03
200 000,00	NATWEST GROUP PLC FRN 31/12/2099	USD	168 081,40	173 522,27	0,02
<b>Telecommunication</b>			<b>285 141,00</b>	<b>285 415,70</b>	<b>0,03</b>
170 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	172 975,00	175 407,70	0,02
100 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	112 166,00	110 008,00	0,01

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>3 474 856,72</b>	<b>3 769 201,26</b>	<b>0,43</b>
<b>Finance</b>			<b>3 474 856,72</b>	<b>3 769 201,26</b>	<b>0,43</b>
1 910 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	1 566 481,09	1 758 647,00	0,20
880 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	819 856,69	846 760,56	0,10
400 000,00	LA BANQUE POSTALE SA FRN 31/12/2099	EUR	392 500,00	412 000,00	0,05
423 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	347 124,02	379 042,65	0,04
421 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	348 894,92	372 751,05	0,04
<b>ITALY</b>			<b>2 636 820,50</b>	<b>2 836 798,75</b>	<b>0,33</b>
<b>Finance</b>			<b>2 636 820,50</b>	<b>2 836 798,75</b>	<b>0,33</b>
940 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	874 153,00	996 306,00	0,11
400 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	406 500,00	429 500,00	0,05
425 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	376 682,50	407 213,75	0,05
400 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	400 000,00	405 000,00	0,05
350 000,00	FINECOBANK BANCA FINECO SPA FRN 31/12/2099	EUR	377 825,00	380 247,00	0,04
200 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 31/12/2099	EUR	201 660,00	218 532,00	0,03
<b>DENMARK</b>			<b>2 565 440,38</b>	<b>2 825 113,15</b>	<b>0,32</b>
<b>Finance</b>			<b>2 565 440,38</b>	<b>2 825 113,15</b>	<b>0,32</b>
3 030 000,00	DANSKE BANK A/S FRN 31/12/2099	USD	2 565 440,38	2 825 113,15	0,32
<b>NETHERLANDS</b>			<b>2 551 143,93</b>	<b>2 570 758,18</b>	<b>0,30</b>
<b>Finance</b>			<b>2 381 543,93</b>	<b>2 399 150,18</b>	<b>0,28</b>
600 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2049	EUR	666 500,00	657 222,00	0,08
400 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	413 640,00	429 028,00	0,05
400 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	388 708,00	410 000,00	0,05
422 000,00	ING GROEP NV FRN 31/12/2099	USD	356 221,10	352 508,50	0,04
422 000,00	ING GROEP NV FRN 31/12/2099	USD	356 474,83	351 141,68	0,04
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	200 000,00	199 250,00	0,02
<b>Energy</b>			<b>169 600,00</b>	<b>171 608,00</b>	<b>0,02</b>
160 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	169 600,00	171 608,00	0,02
<b>SWEDEN</b>			<b>2 067 269,03</b>	<b>2 164 092,31</b>	<b>0,25</b>
<b>Finance</b>			<b>2 067 269,03</b>	<b>2 164 092,31</b>	<b>0,25</b>
2 000 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 13/11/2099	USD	1 708 685,47	1 792 905,15	0,21
400 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/12/2099	USD	358 583,56	371 187,16	0,04
<b>GERMANY</b>			<b>1 689 644,47</b>	<b>1 773 382,46</b>	<b>0,20</b>
<b>Finance</b>			<b>1 668 644,47</b>	<b>1 752 374,66</b>	<b>0,20</b>
1 000 000,00	COMMERZBANK AG FRN 31/12/2099	USD	895 414,47	947 030,66	0,11
400 000,00	LANDESBANK BADEN-WUERTTEMBERG FRN 31/12/2099	EUR	372 480,00	407 000,00	0,05
400 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	400 750,00	398 344,00	0,04
<b>Raw materials</b>			<b>21 000,00</b>	<b>21 007,80</b>	<b>0,00</b>
20 000,00	LANXESS AG FRN 06/12/2076	EUR	21 000,00	21 007,80	0,00
<b>BELGIUM</b>			<b>990 750,00</b>	<b>1 053 280,00</b>	<b>0,12</b>
<b>Finance</b>			<b>990 750,00</b>	<b>1 053 280,00</b>	<b>0,12</b>
1 000 000,00	KBC GROUP NV FRN 31/12/2099	EUR	990 750,00	1 053 280,00	0,12
<b>IRELAND</b>			<b>853 384,50</b>	<b>881 650,52</b>	<b>0,10</b>
<b>Finance</b>			<b>853 384,50</b>	<b>881 650,52</b>	<b>0,10</b>
400 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	425 000,00	443 028,00	0,05
413 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	428 384,50	438 622,52	0,05

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>831 350,00</b>	<b>859 248,00</b>	<b>0,10</b>
<b>Finance</b>			<b>831 350,00</b>	<b>859 248,00</b>	<b>0,10</b>
400 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 31/12/2049	EUR	419 900,00	440 268,00	0,05
400 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	411 450,00	418 980,00	0,05
<b>NORWAY</b>			<b>378 307,33</b>	<b>388 017,08</b>	<b>0,04</b>
<b>Finance</b>			<b>378 307,33</b>	<b>388 017,08</b>	<b>0,04</b>
423 000,00	DNB BANK ASA FRN 31/12/2099	USD	378 307,33	388 017,08	0,04
<b>PORTUGAL</b>			<b>109 250,00</b>	<b>106 813,00</b>	<b>0,01</b>
<b>Multi-Utilities</b>			<b>109 250,00</b>	<b>106 813,00</b>	<b>0,01</b>
100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	109 250,00	106 813,00	0,01
<b>Zero-Coupon Bonds</b>			<b>490 829 245,77</b>	<b>490 400 717,61</b>	<b>56,27</b>
<b>ITALY</b>			<b>488 700 544,39</b>	<b>488 335 618,80</b>	<b>56,03</b>
<b>Government</b>			<b>488 700 544,39</b>	<b>488 335 618,80</b>	<b>56,03</b>
77 570 000,00	BOT 0.00% 14/01/2022	EUR	77 773 491,91	77 635 158,80	8,91
55 000 000,00	BOT 0.00% 31/05/2022	EUR	55 146 315,52	55 177 100,00	6,33
54 000 000,00	BOT 0.00% 29/04/2022	EUR	54 141 823,05	54 150 120,00	6,21
54 000 000,00	BOT 0.00% 13/05/2022	EUR	54 157 851,99	54 096 120,00	6,21
50 000 000,00	BOT 0.00% 31/01/2022	EUR	50 133 304,76	50 076 500,00	5,74
36 800 000,00	BOT 0.00% 14/04/2022	EUR	36 902 298,77	36 866 240,00	4,23
36 000 000,00	BOT 0.00% 14/06/2022	EUR	36 121 367,88	36 142 560,00	4,15
32 000 000,00	BOT 0.00% 28/02/2022	EUR	32 081 755,01	32 059 200,00	3,68
32 000 000,00	BOT 0.00% 14/02/2022	EUR	32 079 657,28	32 043 520,00	3,68
30 000 000,00	BOT 0.00% 31/03/2022	EUR	30 081 056,75	30 072 600,00	3,45
30 000 000,00	BOT 0.00% 14/03/2022	EUR	30 081 621,47	30 016 500,00	3,44
<b>UNITED STATES</b>			<b>2 128 701,38</b>	<b>2 065 098,81</b>	<b>0,24</b>
<b>Government</b>			<b>2 128 701,38</b>	<b>2 065 098,81</b>	<b>0,24</b>
2 760 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	2 128 701,38	2 065 098,81	0,24
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>1 582 220,57</b>	<b>1 676 512,29</b>	<b>0,19</b>
<b>Ordinary Bonds</b>			<b>903 910,93</b>	<b>938 861,30</b>	<b>0,11</b>
<b>MALAYSIA</b>			<b>865 980,19</b>	<b>898 423,55</b>	<b>0,10</b>
<b>Energy</b>			<b>865 980,19</b>	<b>898 423,55</b>	<b>0,10</b>
730 000,00	PETRONAS CAPITAL LTD 3.50% 18/03/2025	USD	663 274,74	683 298,58	0,08
200 000,00	PETRONAS CAPITAL LTD 4.50% 18/03/2045	USD	202 705,45	215 124,97	0,02
<b>LUXEMBOURG</b>			<b>37 930,74</b>	<b>40 437,75</b>	<b>0,01</b>
<b>Telecommunication</b>			<b>37 930,74</b>	<b>40 437,75</b>	<b>0,01</b>
40 000,00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	37 930,74	40 437,75	0,01
<b>Floating Rate Notes</b>			<b>678 309,64</b>	<b>737 650,99</b>	<b>0,08</b>
<b>FRANCE</b>			<b>341 725,17</b>	<b>371 730,80</b>	<b>0,04</b>
<b>Finance</b>			<b>341 725,17</b>	<b>371 730,80</b>	<b>0,04</b>
400 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	341 725,17	371 730,80	0,04
<b>GERMANY</b>			<b>336 584,47</b>	<b>365 920,19</b>	<b>0,04</b>
<b>Finance</b>			<b>336 584,47</b>	<b>365 920,19</b>	<b>0,04</b>
400 000,00	DEUTSCHE BANK AG FRN 31/12/2099	USD	336 584,47	365 920,19	0,04

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>81 985 421,70</b>	<b>80 722 018,85</b>	<b>9,27</b>
<b>UCI Units</b>			<b>81 985 421,70</b>	<b>80 722 018,85</b>	<b>9,27</b>
<b>IRELAND</b>			<b>51 451 563,99</b>	<b>52 318 876,49</b>	<b>6,01</b>
<b>Finance</b>			<b>51 451 563,99</b>	<b>52 318 876,49</b>	<b>6,01</b>
568 915,00	ISHARES USD HIGH YIELD CORP BOND UCITS ETF	EUR	50 738 666,61	51 640 414,55	5,93
14 859,00	ISHARES JP MORGAN EMERGING MARKETS LOCAL GOVERNMENT BOND UCITS ETF	EUR	712 897,38	678 461,94	0,08
<b>LUXEMBOURG</b>			<b>30 533 857,71</b>	<b>28 403 142,36</b>	<b>3,26</b>
<b>Finance</b>			<b>30 533 857,71</b>	<b>28 403 142,36</b>	<b>3,26</b>
277 465,26	EURIZON FUND - BOND EMERGING MARKETS LC LTE -Z-	EUR	27 770 226,97	25 640 564,58	2,94
26 129,01	EURIZON FUND - MONEY MARKET -Z-	EUR	2 575 999,91	2 575 536,61	0,30
2 089,28	EURIZON FUND - MONEY MARKET -Z2-	USD	187 630,83	187 041,17	0,02
<b>Total Portfolio</b>			<b>768 634 225,11</b>	<b>770 077 468,13</b>	<b>88,37</b>

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

## Eurizon Fund - Dynamic Asset Allocation

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>8 466 076,29</b>	<b>699 669 686,39</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>10 907 474,26</b>	<b>457 998 692,91</b>
50	1 077	Purchase	S&P 500 EMINI	18/03/2022	USD	5 361 426,59	226 798 841,68
10	1 827	Purchase	EURO STOXX 50	18/03/2022	EUR	1 726 349,97	78 332 625,00
100 000	(306)	Sale	EURO BUND	08/03/2022	EUR	902 700,00	52 439 220,00
20	62	Purchase	NASDAQ 100 EMINI	18/03/2022	USD	767 496,57	17 980 335,65
5	228	Purchase	FTSE/MIB INDEX	18/03/2022	EUR	761 520,00	31 062 720,00
1 000	97	Purchase	NIKKEI 225	10/03/2022	JPY	735 963,15	21 394 969,03
10 000	163	Purchase	TOPIX INDEX	10/03/2022	JPY	649 591,13	24 884 337,14
50	(39)	Sale	HANG SENG INDEX	28/01/2022	HKD	2 426,85	5 105 644,41
<b>Unrealised loss on future contracts and commitment</b>						<b>(2 441 397,97)</b>	<b>241 670 993,48</b>
100 000	582	Purchase	EURO BTP	08/03/2022	EUR	(1 356 060,00)	85 559 820,00
50	(767)	Sale	MSCI EMERGING MARKETS	18/03/2022	USD	(585 522,26)	41 741 306,44
25	(102)	Sale	SPI 200 INDEX	17/03/2022	AUD	(204 046,75)	12 136 700,68
50	926	Purchase	HANG SENG CHINA ENTERPRISES INDEX	28/01/2022	HKD	(180 723,72)	42 546 029,85
100 000	(481)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(112 757,63)	55 357 366,41
100	197	Purchase	MSCI SING INDEX	28/01/2022	SGD	(2 287,61)	4 329 770,10

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

## Eurizon Fund - Dynamic Asset Allocation

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(504 328,89)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>838 784,20</b>
25/03/2022	55 081 723,89	EUR	62 251 442,00	USD	237 605,86
25/03/2022	51 188 096,32	EUR	57 851 000,00	USD	220 809,93
25/03/2022	37 369 342,75	EUR	42 233 527,00	USD	161 200,01
25/03/2022	28 101 203,96	EUR	31 759 000,00	USD	121 220,06
25/03/2022	20 426 219,14	EUR	23 085 000,00	USD	88 112,52
25/03/2022	1 769 652,95	EUR	2 000 000,00	USD	7 633,75
25/03/2022	50 800 000,00	HKD	6 511 078,38	USD	2 087,57
25/03/2022	26 544,79	EUR	30 000,00	USD	114,50
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 343 113,09)</b>
25/03/2022	4 450 000 000,00	JPY	34 619 956,13	EUR	(549 418,91)
25/03/2022	90 049 419,00	USD	79 678 109,85	EUR	(343 707,21)
25/03/2022	4 500 000 000,00	JPY	34 763 127,90	EUR	(309 775,65)
25/03/2022	4 625 454,31	EUR	3 944 000,00	GBP	(62 563,32)
25/03/2022	2 462 843,32	EUR	2 100 000,00	GBP	(33 312,11)
25/03/2022	44 831 922,00	HKD	5 086 015,20	EUR	(21 764,11)
25/03/2022	1 102 415,58	EUR	940 000,00	GBP	(14 911,14)
25/03/2022	1 320 930,98	EUR	1 374 800,00	CHF	(7 462,35)
25/03/2022	14 659,78	EUR	12 500,00	GBP	(198,29)

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



## Eurizon Fund - Dynamic Asset Allocation

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>46 707,35</b>	<b>1 914 368,84</b>
CDX.NA.HY.34	USD	S	8 400 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2025	12 374,01	415 776,19
ITRAXX EUROPE CROSSOVER SERIES 33 VERSION 1	EUR	S	10 900 000,00	BANCA IMI SPA	20/06/2025	18 166,67	800 313,55
ITRAXX EUROPE CROSSOVER SERIES 33 VERSION 1	EUR	S	5 700 000,00	JP MORGAN AG	20/06/2025	9 500,00	514 731,06
ITRAXX EUROPE CROSSOVER SERIES 34 VERSION 1	EUR	S	4 000 000,00	INTESA SANPAOLO SPA	20/12/2025	6 666,67	183 548,04

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

## Eurizon Fund - Equity Market Neutral

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 1 JANUARY 2021 UNTIL 1 DECEMBER 2021 (LIQUIDATION DATE) IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>43 030 198,73</b>
Net income from investments	(Note 2)	56 734,51
Dividend received on contracts for difference	(Notes 2, 9)	408 398,64
Other income		1 172,38
<b>Total income</b>		<b>466 305,53</b>
Management fee	(Note 6)	(150 665,66)
Depositary fee	(Note 8)	(6 398,39)
Subscription tax	(Note 4)	(2 284,82)
Dividend paid on contracts for difference	(Notes 2, 9)	(429 515,49)
Other charges and taxes	(Notes 5, 8)	(35 838,94)
<b>Total expenses</b>		<b>(624 703,30)</b>
<b>Net investment income / (loss)</b>		<b>(158 397,77)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(170 109,76)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(605 365,30)
- forward foreign exchange contracts	(Notes 2, 9)	(174 426,48)
- foreign currencies	(Note 2)	4 293,00
- future contracts	(Notes 2, 9)	751 274,03
- contracts for difference	(Note 2)	15 184,54
<b>Net result of operations for the period</b>		<b>(337 547,74)</b>
Subscriptions for the period		11 465 322,45
Redemptions for the period		(54 157 973,44)
<b>Net assets at the end of the period</b>		<b>0,00</b>

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

## Eurizon Fund - Flexible Europe Strategy

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	9 530 451,12	
Banks	(Note 3)	641 852,52	
Other banks and broker accounts	(Notes 2, 3, 9)	1 170 000,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 868,00	
Other assets	(Note 10)	6 974,70	
<b>Total assets</b>		<b>11 353 146,34</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(23 547,14)	
Other liabilities		(8 491,73)	
<b>Total liabilities</b>		<b>(32 038,87)</b>	
<b>Total net assets</b>		<b>11 321 107,47</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	112,63	100 513,900

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

## Eurizon Fund - Flexible Europe Strategy

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>10 410 532,28</b>
Net income from investments	(Note 2)	177 637,81
Other income	(Note 6)	1 364,34
<b>Total income</b>		<b>179 002,15</b>
Management fee	(Note 6)	(65 642,76)
Depositary fee	(Note 8)	(2 787,58)
Subscription tax	(Note 4)	(1 000,57)
Other charges and taxes	(Notes 5, 8)	(17 689,73)
<b>Total expenses</b>		<b>(87 120,64)</b>
<b>Net investment income / (loss)</b>		<b>91 881,51</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	523 345,53
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	295 520,27
- forward foreign exchange contracts	(Notes 2, 9)	(218,68)
- foreign currencies	(Note 2)	46,56
<b>Net result of operations for the year</b>		<b>910 575,19</b>
<b>Net assets at the end of the year</b>		<b>11 321 107,47</b>

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

## Eurizon Fund - Flexible Europe Strategy

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>8 700 889,19</b>	<b>9 530 451,12</b>	<b>84,18</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>7 700 816,45</b>	<b>8 538 694,35</b>	<b>75,42</b>
<b>Shares</b>			<b>5 494 376,33</b>	<b>6 334 102,15</b>	<b>55,95</b>
<b>UNITED KINGDOM</b>			<b>1 081 126,30</b>	<b>1 163 401,79</b>	<b>10,28</b>
<b>Consumer Retail</b>			<b>659 664,51</b>	<b>746 654,54</b>	<b>6,60</b>
1 120,00	NEXT PLC	GBP	81 957,56	108 718,11	0,96
12 151,00	BARRATT DEVELOPMENTS PLC	GBP	107 303,79	108 252,99	0,96
3 174,00	PERSIMMON PLC	GBP	105 309,70	107 967,09	0,95
3 734,00	RELX PLC	GBP	76 277,45	106 825,17	0,94
1 862,00	BERKELEY GROUP HOLDINGS PLC	GBP	97 380,98	105 895,94	0,94
3 044,00	BUNZL PLC	GBP	83 908,87	104 596,40	0,93
25 910,00	KINGFISHER PLC	GBP	107 526,16	104 398,84	0,92
<b>Finance</b>			<b>219 890,56</b>	<b>213 502,69</b>	<b>1,89</b>
30 237,00	LEGAL & GENERAL GROUP PLC	GBP	105 327,06	107 140,08	0,95
32 008,00	DIRECT LINE INSURANCE GROUP PLC	GBP	114 563,50	106 362,61	0,94
<b>Telecommunication</b>			<b>97 118,81</b>	<b>102 012,43</b>	<b>0,90</b>
76 296,00	VODAFONE GROUP PLC	GBP	97 118,81	102 012,43	0,90
<b>Raw materials</b>			<b>104 452,42</b>	<b>101 232,13</b>	<b>0,89</b>
6 350,00	ANTOFAGASTA PLC	GBP	104 452,42	101 232,13	0,89
<b>FRANCE</b>			<b>804 836,57</b>	<b>1 069 611,82</b>	<b>9,45</b>
<b>Industries</b>			<b>311 150,14</b>	<b>430 466,40</b>	<b>3,80</b>
1 182,00	VINCI SA	EUR	97 491,99	109 819,62	0,97
1 745,00	CIE DE SAINT-GOBAIN	EUR	61 478,78	107 963,15	0,95
621,00	SCHNEIDER ELECTRIC SE	EUR	56 058,01	107 097,66	0,95
3 353,00	BOUYGUES SA	EUR	96 121,36	105 585,97	0,93
<b>Consumer Retail</b>			<b>279 144,51</b>	<b>315 546,90</b>	<b>2,79</b>
744,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	72 618,87	107 247,60	0,95
150,00	KERING SA	EUR	100 094,86	106 035,00	0,94
747,00	SEB SA	EUR	106 430,78	102 264,30	0,90
<b>Finance</b>			<b>72 031,53</b>	<b>111 209,10</b>	<b>0,98</b>
1 830,00	BNP PARIBAS SA	EUR	72 031,53	111 209,10	0,98
<b>Computing and IT</b>			<b>44 201,02</b>	<b>108 396,50</b>	<b>0,96</b>
503,00	CAPGEMINI SE	EUR	44 201,02	108 396,50	0,96
<b>Health</b>			<b>98 309,37</b>	<b>103 992,92</b>	<b>0,92</b>
1 174,00	SANOFI	EUR	98 309,37	103 992,92	0,92
<b>SWEDEN</b>			<b>922 460,34</b>	<b>953 281,79</b>	<b>8,42</b>
<b>Telecommunication</b>			<b>326 411,10</b>	<b>316 739,91</b>	<b>2,80</b>
8 557,00	TELE2 AB -B-	SEK	107 062,29	107 294,57	0,95
10 959,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	117 699,85	106 215,50	0,94
30 020,00	TELIA CO AB	SEK	101 648,96	103 229,84	0,91
<b>Industries</b>			<b>180 555,16</b>	<b>217 141,20</b>	<b>1,92</b>
4 456,00	SANDVIK AB	SEK	70 507,78	109 322,23	0,97
4 740,00	SKANSKA AB -B-	SEK	110 047,38	107 818,97	0,95
<b>Consumer Retail</b>			<b>105 794,83</b>	<b>108 359,30</b>	<b>0,96</b>
6 265,00	HENNES & MAURITZ AB -B-	SEK	105 794,83	108 359,30	0,96

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

## Eurizon Fund - Flexible Europe Strategy

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>112 255,29</b>	<b>105 216,50</b>	<b>0,93</b>
5 949,00	SWEDBANK AB -A-	SEK	112 255,29	105 216,50	0,93
<b>Raw materials</b>			<b>94 065,75</b>	<b>103 782,66</b>	<b>0,91</b>
3 053,00	BOLIDEN AB	SEK	94 065,75	103 782,66	0,91
<b>Basic Goods</b>			<b>103 378,21</b>	<b>102 042,22</b>	<b>0,90</b>
1 966,00	ICA GRUPPEN AB	SEK	103 378,21	102 042,22	0,90
<b>SWITZERLAND</b>			<b>673 865,64</b>	<b>736 595,27</b>	<b>6,51</b>
<b>Health</b>			<b>264 414,33</b>	<b>317 136,70</b>	<b>2,80</b>
317,00	SONOVA HOLDING AG REG	CHF	73 740,09	109 464,42	0,97
1 344,00	NOVARTIS AG REG	CHF	101 312,25	104 130,99	0,92
283,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	89 361,99	103 541,29	0,91
<b>Consumer Retail</b>			<b>227 331,05</b>	<b>213 532,17</b>	<b>1,89</b>
2 389,00	ADECCO GROUP AG REG	CHF	131 262,46	107 442,33	0,95
394,00	SWATCH GROUP AG	CHF	96 068,59	106 089,84	0,94
<b>Finance</b>			<b>87 373,23</b>	<b>105 108,14</b>	<b>0,93</b>
272,00	ZURICH INSURANCE GROUP AG	CHF	87 373,23	105 108,14	0,93
<b>Telecommunication</b>			<b>94 747,03</b>	<b>100 818,26</b>	<b>0,89</b>
203,00	SWISSCOM AG REG	CHF	94 747,03	100 818,26	0,89
<b>NETHERLANDS</b>			<b>561 318,45</b>	<b>634 049,38</b>	<b>5,60</b>
<b>Finance</b>			<b>209 740,07</b>	<b>211 930,85</b>	<b>1,87</b>
8 251,00	ABN AMRO GROUP NV -CVA-	EUR	106 532,16	106 569,92	0,94
2 213,00	NN GROUP NV	EUR	103 207,91	105 360,93	0,93
<b>Telecommunication</b>			<b>172 942,70</b>	<b>209 710,41</b>	<b>1,85</b>
1 014,00	WOLTERS KLUWER NV	EUR	66 259,52	105 050,40	0,93
38 337,00	KONINKLIJKE KPN NV	EUR	106 683,18	104 660,01	0,92
<b>Consumer Retail</b>			<b>84 391,53</b>	<b>108 011,96</b>	<b>0,96</b>
1 799,00	RANDSTAD NV	EUR	84 391,53	108 011,96	0,96
<b>Basic Goods</b>			<b>94 244,15</b>	<b>104 396,16</b>	<b>0,92</b>
1 056,00	HEINEKEN NV	EUR	94 244,15	104 396,16	0,92
<b>GERMANY</b>			<b>398 019,54</b>	<b>527 629,40</b>	<b>4,66</b>
<b>Finance</b>			<b>191 919,59</b>	<b>206 572,10</b>	<b>1,82</b>
502,00	ALLIANZ SE REG	EUR	93 002,83	104 240,30	0,92
834,00	LEG IMMOBILIEN AG	EUR	98 916,76	102 331,80	0,90
<b>Industries</b>			<b>60 635,39</b>	<b>108 443,72</b>	<b>0,96</b>
1 918,00	DEUTSCHE POST AG REG	EUR	60 635,39	108 443,72	0,96
<b>Raw materials</b>			<b>96 268,42</b>	<b>107 512,58</b>	<b>0,95</b>
1 351,00	BRENNTAG AG	EUR	96 268,42	107 512,58	0,95
<b>Health</b>			<b>49 196,14</b>	<b>105 101,00</b>	<b>0,93</b>
463,00	MERCK KGAA	EUR	49 196,14	105 101,00	0,93
<b>DENMARK</b>			<b>307 065,26</b>	<b>413 707,30</b>	<b>3,65</b>
<b>Basic Goods</b>			<b>81 049,31</b>	<b>105 545,55</b>	<b>0,93</b>
695,00	CARLSBERG A/S -B-	DKK	81 049,31	105 545,55	0,93
<b>Raw materials</b>			<b>79 682,88</b>	<b>105 524,94</b>	<b>0,93</b>
1 461,00	NOVOZYMES A/S -B-	DKK	79 682,88	105 524,94	0,93

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

## Eurizon Fund - Flexible Europe Strategy

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>93 187,52</b>	<b>104 209,51</b>	<b>0,92</b>
928,00	ORSTED A/S	DKK	93 187,52	104 209,51	0,92
<b>Health</b>			<b>53 145,55</b>	<b>98 427,30</b>	<b>0,87</b>
996,00	NOVO NORDISK A/S -B-	DKK	53 145,55	98 427,30	0,87
<b>FINLAND</b>			<b>286 915,27</b>	<b>316 328,64</b>	<b>2,79</b>
<b>Industries</b>			<b>110 214,58</b>	<b>108 768,00</b>	<b>0,96</b>
8 800,00	WARTSILA OYJ ABP	EUR	110 214,58	108 768,00	0,96
<b>Raw materials</b>			<b>98 153,48</b>	<b>106 249,62</b>	<b>0,94</b>
6 583,00	STORA ENSO OYJ -R-	EUR	98 153,48	106 249,62	0,94
<b>Basic Goods</b>			<b>78 547,21</b>	<b>101 311,02</b>	<b>0,89</b>
3 453,00	KESKO OYJ -B-	EUR	78 547,21	101 311,02	0,89
<b>ITALY</b>			<b>168 833,16</b>	<b>208 938,25</b>	<b>1,84</b>
<b>Finance</b>			<b>168 833,16</b>	<b>208 938,25</b>	<b>1,84</b>
46 609,00	INTESA SANPAOLO SPA	EUR	87 423,92	105 988,87	0,93
5 526,00	ASSICURAZIONI GENERALI SPA	EUR	81 409,24	102 949,38	0,91
<b>SPAIN</b>			<b>183 044,17</b>	<b>207 887,24</b>	<b>1,84</b>
<b>Consumer Retail</b>			<b>93 149,20</b>	<b>104 505,39</b>	<b>0,92</b>
3 663,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	93 149,20	104 505,39	0,92
<b>Multi-Utilities</b>			<b>89 894,97</b>	<b>103 381,85</b>	<b>0,92</b>
5 434,00	RED ELECTRICA CORP SA	EUR	89 894,97	103 381,85	0,92
<b>BELGIUM</b>			<b>106 891,63</b>	<b>102 671,27</b>	<b>0,91</b>
<b>Basic Goods</b>			<b>106 891,63</b>	<b>102 671,27</b>	<b>0,91</b>
1 931,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	106 891,63	102 671,27	0,91
<b>Zero-Coupon Bonds</b>			<b>2 206 440,12</b>	<b>2 204 592,20</b>	<b>19,47</b>
<b>ITALY</b>			<b>1 100 492,06</b>	<b>1 102 528,00</b>	<b>9,74</b>
<b>Government</b>			<b>1 100 492,06</b>	<b>1 102 528,00</b>	<b>9,74</b>
1 000 000,00	BOT 0.00% 14/04/2022	EUR	1 000 017,19	1 002 190,00	8,85
100 000,00	BOT 0.00% 14/06/2022	EUR	100 474,87	100 338,00	0,89
<b>FRANCE</b>			<b>563 257,76</b>	<b>561 162,40</b>	<b>4,95</b>
<b>Government</b>			<b>563 257,76</b>	<b>561 162,40</b>	<b>4,95</b>
480 000,00	FRANCE TREASURY BILL BTF 0.00% 23/03/2022	EUR	482 771,11	480 772,80	4,24
80 000,00	FRANCE TREASURY BILL BTF 0.00% 07/09/2022	EUR	80 486,65	80 389,60	0,71
<b>SPAIN</b>			<b>542 690,30</b>	<b>540 901,80</b>	<b>4,78</b>
<b>Government</b>			<b>542 690,30</b>	<b>540 901,80</b>	<b>4,78</b>
540 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/04/2022	EUR	542 690,30	540 901,80	4,78
<b>INVESTMENT FUNDS</b>			<b>1 000 072,74</b>	<b>991 756,77</b>	<b>8,76</b>
<b>UCI Units</b>			<b>1 000 072,74</b>	<b>991 756,77</b>	<b>8,76</b>
<b>LUXEMBOURG</b>			<b>1 000 072,74</b>	<b>991 756,77</b>	<b>8,76</b>
<b>Finance</b>			<b>1 000 072,74</b>	<b>991 756,77</b>	<b>8,76</b>
8 448,98	EURIZON FUND - BOND SHORT TERM -Z-	EUR	833 072,76	826 563,81	7,30
1 676,24	EURIZON FUND - MONEY MARKET -Z-	EUR	166 999,98	165 192,96	1,46
<b>Total Portfolio</b>			<b>8 700 889,19</b>	<b>9 530 451,12</b>	<b>84,18</b>

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

## Eurizon Fund - Flexible Europe Strategy

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(19 679,14)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>3 868,00</b>
21/01/2022	1 007 410,57	EUR	10 339 100,00	SEK	3 429,13
21/01/2022	20 000,00	GBP	23 527,60	EUR	285,20
21/01/2022	500 000,00	SEK	48 400,37	EUR	152,28
21/01/2022	100 000,00	DKK	13 444,15	EUR	1,39
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(23 547,14)</b>
21/01/2022	1 143 226,00	EUR	977 185,00	GBP	(20 249,78)
21/01/2022	727 456,26	EUR	756 700,00	CHF	(2 909,14)
21/01/2022	33 980,82	EUR	28 700,00	GBP	(190,55)
21/01/2022	4 719,19	EUR	48 400,00	NOK	(104,08)
21/01/2022	434 359,55	EUR	3 230 900,00	DKK	(52,32)
21/01/2022	32 678,95	EUR	33 900,00	CHF	(41,27)

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



## Eurizon Fund - Flexible Multistrategy

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	681 939 083,40	
Banks	(Note 3)	12 163 588,99	
Other banks and broker accounts	(Notes 2, 3, 9)	26 467 549,60	
Option contracts	(Notes 2, 9)	5 414,01	
Swap premium paid	(Notes 2, 9)	5 998 369,24	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	100 750,03	
Unrealised profit on future contracts	(Notes 2, 9)	4 706 149,89	
Unrealised profit on swap contracts	(Notes 2, 9)	188 631,57	
Interest receivable on swap contracts	(Notes 2, 9)	85 333,34	
Other interest receivable		2 911 031,20	
Receivable on subscriptions		605 086,70	
<b>Total assets</b>		<b>735 170 987,97</b>	
<b>Liabilities</b>			
Swap premium received	(Notes 2, 9)	(4 632 679,19)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(337 013,47)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 938 898,92)	
Unrealised loss on swap contracts	(Notes 2, 9)	(142 640,26)	
Interest payable on swap contracts	(Notes 2, 9)	(84 972,12)	
Payable on redemptions		(1 953 663,28)	
Other liabilities		(552 636,16)	
<b>Total liabilities</b>		<b>(9 642 503,40)</b>	
<b>Total net assets</b>		<b>725 528 484,57</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	99,58	195 927,800
Class RD Units	EUR	101,64	1 179,854
Class Z Units	EUR	105,91	6 665 344,722

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

## Eurizon Fund - Flexible Multistrategy

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>672 252 130,98</b>
Net income from investments	(Note 2)	12 794 269,30
Interest received on swap contracts	(Note 2)	2 347 174,34
<b>Total income</b>		<b>15 141 443,64</b>
Management fee	(Note 6)	(4 493 674,13)
Depository fee	(Note 8)	(184 187,51)
Subscription tax	(Note 4)	(80 098,48)
Interest paid on swap contracts	(Note 2)	(1 115 215,41)
Other charges and taxes	(Notes 5, 8)	(1 172 462,44)
<b>Total expenses</b>		<b>(7 045 637,97)</b>
<b>Net investment income / (loss)</b>		<b>8 095 805,67</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	15 622 332,90
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(7 177 915,68)
- option contracts	(Notes 2, 9)	698 399,99
- forward foreign exchange contracts	(Notes 2, 9)	(139 282,88)
- foreign currencies	(Note 2)	(41 669,52)
- future contracts	(Notes 2, 9)	(64 864,22)
- swap contracts	(Notes 2, 9)	(894 970,58)
<b>Net result of operations for the year</b>		<b>16 097 835,68</b>
Subscriptions for the year		228 203 217,95
Redemptions for the year		(191 023 583,64)
Dividend distributions	(Note 14)	(1 116,40)
<b>Net assets at the end of the year</b>		<b>725 528 484,57</b>

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

## Eurizon Fund - Flexible Multistrategy

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>692 947 139,19</b>	<b>681 939 083,40</b>	<b>93,99</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>643 162 482,49</b>	<b>634 638 341,00</b>	<b>87,47</b>
<b>Ordinary Bonds</b>			<b>386 612 693,10</b>	<b>379 434 231,00</b>	<b>52,30</b>
<b>ITALY</b>			<b>313 967 018,60</b>	<b>308 369 121,00</b>	<b>42,50</b>
<b>Government</b>			<b>313 967 018,60</b>	<b>308 369 121,00</b>	<b>42,50</b>
71 400 000,00	BTP 5.00% 01/03/2022	EUR	73 949 542,50	72 086 154,00	9,93
71 000 000,00	BTP 1.35% 15/04/2022	EUR	71 668 952,00	71 369 910,00	9,84
54 400 000,00	BTP 5.50% 01/09/2022	EUR	58 698 712,40	56 528 672,00	7,79
35 500 000,00	BTP 0.90% 01/08/2022	EUR	36 061 895,70	35 764 475,00	4,93
27 100 000,00	BTP 0.35% 01/02/2025	EUR	27 589 509,00	27 295 120,00	3,76
21 700 000,00	BTP 1.50% 01/06/2025	EUR	23 010 988,00	22 691 690,00	3,13
21 700 000,00	BTP 1.45% 15/05/2025	EUR	22 987 419,00	22 633 100,00	3,12
<b>FRANCE</b>			<b>45 911 432,43</b>	<b>44 882 415,00</b>	<b>6,19</b>
<b>Government</b>			<b>45 911 432,43</b>	<b>44 882 415,00</b>	<b>6,19</b>
42 300 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	45 911 432,43	44 882 415,00	6,19
<b>PORTUGAL</b>			<b>26 734 242,07</b>	<b>26 182 695,00</b>	<b>3,61</b>
<b>Government</b>			<b>26 734 242,07</b>	<b>26 182 695,00</b>	<b>3,61</b>
23 100 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	26 734 242,07	26 182 695,00	3,61
<b>Zero-Coupon Bonds</b>			<b>256 549 789,39</b>	<b>255 204 110,00</b>	<b>35,17</b>
<b>ITALY</b>			<b>203 573 053,39</b>	<b>203 349 674,00</b>	<b>28,03</b>
<b>Government</b>			<b>203 573 053,39</b>	<b>203 349 674,00</b>	<b>28,03</b>
87 800 000,00	BOT 0.00% 31/01/2022	EUR	87 878 571,22	87 934 334,00	12,12
80 400 000,00	CTZ 0.00% 30/05/2022	EUR	80 739 957,17	80 625 120,00	11,11
34 700 000,00	BTP 0.00% 30/01/2024	EUR	34 954 525,00	34 790 220,00	4,80
<b>SPAIN</b>			<b>52 976 736,00</b>	<b>51 854 436,00</b>	<b>7,14</b>
<b>Government</b>			<b>52 976 736,00</b>	<b>51 854 436,00</b>	<b>7,14</b>
52 200 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2028	EUR	52 976 736,00	51 854 436,00	7,14
<b>INVESTMENT FUNDS</b>			<b>49 784 656,70</b>	<b>47 300 742,40</b>	<b>6,52</b>
<b>UCI Units</b>			<b>49 784 656,70</b>	<b>47 300 742,40</b>	<b>6,52</b>
<b>IRELAND</b>			<b>49 784 656,70</b>	<b>47 300 742,40</b>	<b>6,52</b>
<b>Finance</b>			<b>49 784 656,70</b>	<b>47 300 742,40</b>	<b>6,52</b>
576 791,00	SPDR BARCLAYS EMERGING MARKETS LOCAL BOND UCITS ETF (ITALY TRADED)	EUR	34 775 972,77	32 923 230,28	4,54
314 882,00	ISHARES JP MORGAN EMERGING MARKETS LOCAL GOVERNMENT BOND UCITS ETF	EUR	15 008 683,93	14 377 512,12	1,98
<b>Total Portfolio</b>			<b>692 947 139,19</b>	<b>681 939 083,40</b>	<b>93,99</b>

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

## Eurizon Fund - Flexible Multistrategy

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>2 767 250,97</b>	<b>428 692 686,10</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>4 706 149,89</b>	<b>274 944 198,19</b>
50	3 067	Purchase	EURO STOXX BANK	18/03/2022	EUR	590 397,50	15 411 675,00
100	246	Purchase	XAP CONS STAPLES	18/03/2022	USD	423 352,04	16 721 320,04
100 000	(123)	Sale	EURO BUND	08/03/2022	EUR	398 520,00	21 078 510,00
100 000	(35)	Sale	EURO BUXL	08/03/2022	EUR	390 600,00	7 235 900,00
50	502	Purchase	MSCI EMERGING MARKETS	18/03/2022	USD	383 223,17	27 319 603,43
50	622	Purchase	EURO STOXX SM	18/03/2022	EUR	345 210,00	11 112 030,00
5	89	Purchase	FTSE/MIB INDEX	18/03/2022	EUR	336 423,67	12 125 360,00
100 000	(126)	Sale	LONG GILT	29/03/2022	GBP	328 675,75	18 727 013,62
100	59	Purchase	XAY CONS DISCRET	18/03/2022	USD	289 506,78	10 779 441,35
250	147	Purchase	XAF FINANCIAL	18/03/2022	USD	254 600,32	15 603 593,88
50	72	Purchase	EMINI RUSSELL	18/03/2022	USD	223 510,81	7 138 684,41
20	25	Purchase	NASDAQ 100 EMINI	18/03/2022	USD	154 245,05	7 250 135,34
50	91	Purchase	STOXX 600 CONS	18/03/2022	EUR	134 680,00	2 933 385,00
100	47	Purchase	XAK TECHNOLOGY	18/03/2022	USD	125 267,02	7 300 329,52
100	38	Purchase	XAB MATERIALS	18/03/2022	USD	100 608,99	3 193 664,71
100 000	(278)	Sale	US 5YR NOTE (CBT)	31/03/2022	USD	81 101,65	29 663 711,26
50	265	Purchase	STOXX 600 OIL	18/03/2022	EUR	64 925,00	3 638 450,00
200 000	(280)	Sale	US 2YR NOTE (CBT)	31/03/2022	USD	55 487,99	53 900 825,13
100	75	Purchase	XAE ENERGY	18/03/2022	USD	25 814,15	3 810 565,50
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 938 898,92)</b>	<b>153 748 487,91</b>
50	(102)	Sale	S&P 500 EMINI	18/03/2022	USD	(774 979,68)	21 479 556,04
10	(206)	Sale	MSCI WORLD INDEX	18/03/2022	USD	(531 771,46)	17 847 522,96
10	(269)	Sale	EURO STOXX 50	18/03/2022	EUR	(327 465,00)	11 533 375,00
100 000	73	Purchase	US ULTRA BOND	22/03/2022	USD	(157 546,29)	12 599 124,82
50	(117)	Sale	STOXX EUROPE 600	18/03/2022	EUR	(92 030,97)	2 846 025,00
100 000	(525)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(40 362,18)	60 421 241,92
10 000	177	Purchase	TOPIX INDEX	10/03/2022	JPY	(14 743,34)	27 021 642,17

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

## Eurizon Fund - Flexible Multistrategy

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>1 068 035,19</b>	<b>5 414,01</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>1 068 035,19</b>	<b>5 414,01</b>	—
166	CALL	NIKKEI 225 31 000,00 14/01/22	JPY	432 750,06	3 816,62	—
181	PUT	S&P 500 INDEX 4 400,00 31/12/21	USD	635 285,13	1 597,39	—

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

## Eurizon Fund - Flexible Multistrategy

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(236 263,44)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>100 750,03</b>
15/03/2022	17 645 807,60	EUR	19 935 000,00	USD	78 654,12
15/03/2022	4 030 000,00	CHF	3 871 674,83	EUR	22 095,91
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(337 013,47)</b>
15/03/2022	40 545 000,00	USD	35 895 696,11	EUR	(166 564,55)
15/03/2022	38 440 000,00	USD	34 032 076,91	EUR	(157 916,91)
15/03/2022	1 026 344,46	EUR	1 625 000,00	AUD	(12 532,01)

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

## Eurizon Fund - Flexible Multistrategy

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>361,22</b>	<b>45 991,31</b>
CDX.NA.HY.36	EUR	L	18 500 000,00	JP MORGAN AG	20/12/2026	30 833,33	4 169,59
CDX.NA.HY.36	USD	L	10 000 000,00	JP MORGAN AG	20/06/2026	(14 726,54)	72 784,36
CDX.NA.HY.36	USD	L	10 000 000,00	JP MORGAN AG	20/06/2026	(14 726,54)	50 960,90
CDX.NA.HY.36	USD	L	20 000 000,00	JP MORGAN AG	20/06/2026	(29 453,07)	(39 164,53)
CDX.NA.HY.36	USD	L	8 900 000,00	JP MORGAN AG	20/06/2026	(13 106,61)	(27 947,31)
CDX.NA.HY.36	USD	L	8 800 000,00	JP MORGAN AG	20/06/2026	(12 959,36)	(8 722,43)
ITRAXX EUROPE CROSSOVER SERIES 34 VERSION 1	EUR	S	7 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/12/2025	11 666,67	47 055,22
ITRAXX EUROPE CROSSOVER SERIES 34 VERSION 2	EUR	L	7 500 000,00	JP MORGAN AG	20/12/2025	12 500,00	(35 965,45)
ITRAXX EUROPE CROSSOVER SERIES 34 VERSION 2	EUR	L	10 000 000,00	INTESA SANPAOLO SPA	20/12/2025	16 666,67	13 661,50
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	8 200 000,00	BNP PARIBAS SA	20/06/2026	13 666,67	(30 840,54)

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

## Eurizon Fund - Flexible US Strategy

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	12 213 232,86	
Banks	(Note 3)	554 976,75	
Other banks and broker accounts	(Notes 2, 3, 9)	470 000,00	
Other assets	(Note 10)	4 240,30	
<b>Total assets</b>		<b>13 242 449,91</b>	
<b>Liabilities</b>			
Other liabilities		(9 899,90)	
<b>Total liabilities</b>		<b>(9 899,90)</b>	
<b>Total net assets</b>		<b>13 232 550,01</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	131,65	100 513,900

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



## Eurizon Fund - Flexible US Strategy

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>11 120 023,94</b>
Net income from investments	(Note 2)	109 827,18
Other income	(Note 6)	983,42
<b>Total income</b>		<b>110 810,60</b>
Management fee	(Note 6)	(73 462,40)
Depository fee	(Note 8)	(3 119,64)
Subscription tax	(Note 4)	(1 147,28)
Other charges and taxes	(Notes 5, 8)	(17 664,06)
<b>Total expenses</b>		<b>(95 393,38)</b>
<b>Net investment income / (loss)</b>		<b>15 417,22</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	903 016,14
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 190 014,40
- foreign currencies	(Note 2)	4 078,31
<b>Net result of operations for the year</b>		<b>2 112 526,07</b>
<b>Net assets at the end of the year</b>		<b>13 232 550,01</b>

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

## Eurizon Fund - Flexible US Strategy

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>10 466 933,55</b>	<b>12 213 232,86</b>	<b>92,30</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>8 734 763,91</b>	<b>10 411 075,83</b>	<b>78,68</b>
<b>Shares</b>			<b>5 419 887,20</b>	<b>7 081 313,62</b>	<b>53,52</b>
<b>UNITED STATES</b>			<b>5 264 421,25</b>	<b>6 836 745,29</b>	<b>51,67</b>
<b>Industries</b>			<b>792 227,84</b>	<b>1 177 638,06</b>	<b>8,90</b>
213,00	BROADCOM INC	USD	54 438,15	124 632,75	0,94
751,00	DOVER CORP	USD	94 644,95	119 927,57	0,91
1 998,00	SEALED AIR CORP	USD	74 717,00	118 541,23	0,90
648,00	CATERPILLAR INC	USD	77 561,57	117 804,74	0,89
610,00	CUMMINS INC	USD	94 314,83	117 011,46	0,88
380,00	ROCKWELL AUTOMATION INC	USD	59 338,26	116 569,67	0,88
536,00	ILLINOIS TOOL WORKS INC	USD	75 185,60	116 325,04	0,88
611,00	SNAP-ON INC	USD	82 088,81	115 720,37	0,88
740,00	3M CO	USD	108 850,95	115 587,61	0,87
1 413,00	EMERSON ELECTRIC CO	USD	71 087,72	115 517,62	0,87
<b>Computing and IT</b>			<b>638 378,54</b>	<b>1 077 088,55</b>	<b>8,14</b>
337,00	KLA CORP	USD	55 804,41	127 459,64	0,96
198,00	LAM RESEARCH CORP	USD	51 174,31	125 212,57	0,95
904,00	APPLIED MATERIALS INC	USD	47 708,91	125 090,99	0,94
1 562,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	102 595,13	121 861,30	0,92
1 499,00	NETAPP INC	USD	63 343,52	121 256,63	0,92
2 620,00	INTEL CORP	USD	115 475,82	118 651,10	0,90
3 560,00	HP INC	USD	60 451,50	117 925,81	0,89
701,00	TEXAS INSTRUMENTS INC	USD	75 411,69	116 177,89	0,88
1 349,00	ORACLE CORP	USD	66 413,25	103 452,62	0,78
<b>Health</b>			<b>831 570,99</b>	<b>1 053 568,63</b>	<b>7,96</b>
295,00	ANTHEM INC	USD	92 989,86	120 246,51	0,91
1 008,00	ABBVIE INC	USD	79 104,28	120 016,91	0,91
267,00	UNITEDHEALTH GROUP INC	USD	78 953,93	117 896,07	0,89
779,00	JOHNSON & JOHNSON	USD	96 069,22	117 185,68	0,89
592,00	AMGEN INC	USD	105 890,86	117 114,20	0,88
765,00	QUEST DIAGNOSTICS INC	USD	70 907,07	116 384,70	0,88
1 819,00	GILEAD SCIENCES INC	USD	106 896,09	116 142,82	0,88
2 113,00	BRISTOL-MYERS SQUIBB CO	USD	102 759,38	115 850,84	0,87
2 171,00	PFIZER INC	USD	98 000,30	112 730,90	0,85
<b>Finance</b>			<b>782 674,96</b>	<b>930 228,35</b>	<b>7,03</b>
8 739,00	HUNTINGTON BANCSHARES INC	USD	86 308,68	118 497,55	0,89
2 842,00	CITIZENS FINANCIAL GROUP INC	USD	110 640,65	118 083,48	0,89
2 289,00	AFLAC INC	USD	83 305,57	117 529,67	0,89
2 208,00	CITIGROUP INC	USD	128 048,50	117 253,91	0,89
1 229,00	PRUDENTIAL FINANCIAL INC	USD	76 121,73	116 977,66	0,88
834,00	JPMORGAN CHASE & CO	USD	78 987,98	116 130,79	0,88
7 218,00	WESTERN UNION CO	USD	128 077,01	113 233,51	0,86
818,00	TRAVELERS COS INC	USD	91 184,84	112 521,78	0,85
<b>Telecommunication</b>			<b>760 978,52</b>	<b>834 151,27</b>	<b>6,30</b>
2 184,00	CISCO SYSTEMS INC	USD	88 747,09	121 702,53	0,92
509,00	MOTOROLA SOLUTIONS INC	USD	73 524,63	121 610,39	0,92
5 615,00	AT&T INC	USD	136 732,61	121 464,15	0,92
2 733,00	COMCAST CORP -A-	USD	105 682,39	120 956,67	0,91
5 197,00	NORTONLIFELOCK INC	USD	120 889,31	118 728,54	0,90
3 571,00	FOX CORP -A-	USD	113 602,14	115 872,26	0,87
2 491,00	VERIZON COMMUNICATIONS INC	USD	121 800,35	113 816,73	0,86

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

## Eurizon Fund - Flexible US Strategy

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>583 011,50</b>	<b>712 044,34</b>	<b>5,38</b>
332,00	HOME DEPOT INC	USD	118 133,43	121 160,18	0,92
3 010,00	BORGWARNER INC	USD	101 080,54	119 293,64	0,90
586,00	TARGET CORP	USD	64 794,75	119 261,23	0,90
1 571,00	COLGATE-PALMOLIVE CO	USD	97 256,98	117 894,10	0,89
818,00	PROCTER & GAMBLE CO	USD	106 100,59	117 664,85	0,89
1 307,00	BEST BUY CO INC	USD	95 645,21	116 770,34	0,88
<b>Basic Goods</b>			<b>627 629,17</b>	<b>699 284,44</b>	<b>5,29</b>
2 249,00	COCA-COLA CO	USD	103 930,92	117 097,54	0,89
688,00	HERSHEY CO	USD	109 056,52	117 048,36	0,89
2 006,00	MONDELEZ INTERNATIONAL INC -A-	USD	110 169,46	116 969,65	0,88
1 296,00	CHURCH & DWIGHT CO INC	USD	85 633,14	116 813,25	0,88
1 523,00	TYSON FOODS INC -A-	USD	92 037,84	116 729,43	0,88
3 631,00	KRAFT HEINZ CO	USD	126 801,29	114 626,21	0,87
<b>Raw materials</b>			<b>247 949,73</b>	<b>352 741,65</b>	<b>2,67</b>
813,00	CELANESE CORP -A-	USD	69 890,92	120 148,44	0,91
1 102,00	EASTMAN CHEMICAL CO	USD	68 469,01	117 167,47	0,89
2 794,00	INTERNATIONAL PAPER CO	USD	109 589,80	115 425,74	0,87
<b>IRELAND</b>			<b>92 878,69</b>	<b>126 670,36</b>	<b>0,96</b>
<b>Computing and IT</b>			<b>92 878,69</b>	<b>126 670,36</b>	<b>0,96</b>
1 275,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	92 878,69	126 670,36	0,96
<b>SWITZERLAND</b>			<b>62 587,26</b>	<b>117 897,97</b>	<b>0,89</b>
<b>Industries</b>			<b>62 587,26</b>	<b>117 897,97</b>	<b>0,89</b>
831,00	TE CONNECTIVITY LTD	USD	62 587,26	117 897,97	0,89
<b>Zero-Coupon Bonds</b>			<b>3 314 876,71</b>	<b>3 329 762,21</b>	<b>25,16</b>
<b>UNITED STATES</b>			<b>3 314 876,71</b>	<b>3 329 762,21</b>	<b>25,16</b>
<b>Government</b>			<b>3 314 876,71</b>	<b>3 329 762,21</b>	<b>25,16</b>
900 000,00	UNITED STATES TREASURY BILL 0.00% 14/07/2022	USD	767 463,71	790 685,99	5,97
722 000,00	UNITED STATES TREASURY BILL 0.00% 10/03/2022	USD	636 938,95	634 835,53	4,80
722 000,00	UNITED STATES TREASURY BILL 0.00% 31/03/2022	USD	636 894,98	634 819,48	4,80
722 000,00	UNITED STATES TREASURY BILL 0.00% 21/04/2022	USD	636 844,19	634 751,82	4,80
722 000,00	UNITED STATES TREASURY BILL 0.00% 26/05/2022	USD	636 734,88	634 669,39	4,79
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>592 808,90</b>	<b>624 265,12</b>	<b>4,72</b>
<b>Zero-Coupon Bonds</b>			<b>592 808,90</b>	<b>624 265,12</b>	<b>4,72</b>
<b>UNITED STATES</b>			<b>592 808,90</b>	<b>624 265,12</b>	<b>4,72</b>
<b>Government</b>			<b>592 808,90</b>	<b>624 265,12</b>	<b>4,72</b>
710 000,00	UNITED STATES TREASURY BILL 0.00% 24/03/2022	USD	592 808,90	624 265,12	4,72
<b>INVESTMENT FUNDS</b>			<b>1 139 360,74</b>	<b>1 177 891,91</b>	<b>8,90</b>
<b>UCI Units</b>			<b>1 139 360,74</b>	<b>1 177 891,91</b>	<b>8,90</b>
<b>LUXEMBOURG</b>			<b>1 139 360,74</b>	<b>1 177 891,91</b>	<b>8,90</b>
<b>Finance</b>			<b>1 139 360,74</b>	<b>1 177 891,91</b>	<b>8,90</b>
13 206,14	EURIZON FUND - MONEY MARKET -Z2-	USD	1 139 360,74	1 177 891,91	8,90
<b>Total Portfolio</b>			<b>10 466 933,55</b>	<b>12 213 232,86</b>	<b>92,30</b>

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

## Eurizon Fund - Global Multi Credit

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	300 661 200,27	
Banks	(Note 3)	7 248 800,19	
Other banks and broker accounts	(Notes 2, 3, 9)	42 777 447,62	
Option contracts	(Notes 2, 9)	53,40	
Swap premium paid	(Notes 2, 9)	739 499,29	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	845 379,58	
Unrealised profit on future contracts	(Notes 2, 9)	911 070,47	
Unrealised profit on swap contracts	(Notes 2, 9)	27 630,07	
Other interest receivable		3 293 878,78	
Receivable on subscriptions		7 495,51	
Other assets	(Note 10)	13 180,76	
<b>Total assets</b>		<b>356 525 635,94</b>	
<b>Liabilities</b>			
Swap premium received	(Notes 2, 9)	(2 167 326,75)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 290 947,56)	
Unrealised loss on future contracts	(Notes 2, 9)	(142 464,59)	
Unrealised loss on swap contracts	(Notes 2, 9)	(206 654,17)	
Interest payable on swap contracts	(Notes 2, 9)	(43 178,42)	
Payable on redemptions		(13 503,68)	
Other liabilities		(241 908,36)	
<b>Total liabilities</b>		<b>(4 105 983,53)</b>	
<b>Total net assets</b>		<b>352 419 652,41</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	101,13	20 885,442
Class Z Units	EUR	104,66	3 347 074,096

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

## Eurizon Fund - Global Multi Credit

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>319 286 426,43</b>
Net income from investments	(Note 2)	9 001 090,75
Interest received on swap contracts	(Note 2)	335 122,29
Other income	(Note 6)	93 980,72
<b>Total income</b>		<b>9 430 193,76</b>
Management fee	(Note 6)	(1 740 181,39)
Depositary fee	(Note 8)	(87 767,77)
Subscription tax	(Note 4)	(33 045,53)
Interest paid on swap contracts	(Note 2)	(469 686,34)
Other charges and taxes	(Notes 5, 8)	(487 369,70)
<b>Total expenses</b>		<b>(2 818 050,73)</b>
<b>Net investment income / (loss)</b>		<b>6 612 143,03</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(6 056 198,75)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(3 877 718,91)
- option contracts	(Notes 2, 9)	(88 947,75)
- forward foreign exchange contracts	(Notes 2, 9)	(642 436,60)
- foreign currencies	(Note 2)	2 093,30
- future contracts	(Notes 2, 9)	878 131,18
- swap contracts	(Notes 2, 9)	(668 346,64)
<b>Net result of operations for the year</b>		<b>(3 841 281,14)</b>
Subscriptions for the year		146 121 836,36
Redemptions for the year		(109 147 329,24)
<b>Net assets at the end of the year</b>		<b>352 419 652,41</b>

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

## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>298 720 941,65</b>	<b>300 661 200,27</b>	<b>85,31</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>262 265 517,77</b>	<b>263 008 693,81</b>	<b>74,63</b>
<b>Ordinary Bonds</b>			<b>210 905 860,86</b>	<b>211 058 470,30</b>	<b>59,89</b>
<b>ITALY</b>			<b>32 295 673,93</b>	<b>31 833 598,22</b>	<b>9,03</b>
<b>Government</b>			<b>25 287 160,00</b>	<b>24 829 080,00</b>	<b>7,04</b>
14 000 000,00	BTP 0.85% 15/01/2027	EUR	14 506 940,00	14 278 880,00	4,05
10 000 000,00	BTP 1.60% 01/06/2026	EUR	10 780 220,00	10 550 200,00	2,99
<b>Finance</b>			<b>3 141 526,46</b>	<b>3 215 687,00</b>	<b>0,91</b>
690 000,00	BANCO BPM SPA 2.50% 21/06/2024	EUR	718 414,66	717 434,40	0,20
600 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	644 156,00	686 814,00	0,19
580 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	649 463,30	638 968,60	0,18
250 000,00	UNICREDIT SPA 1.00% 18/01/2023	EUR	234 462,50	252 805,00	0,07
200 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	199 738,00	207 302,00	0,06
200 000,00	INTESA SANPAOLO SPA 1.00% 19/11/2026	EUR	199 396,00	203 432,00	0,06
200 000,00	UNIONE DI BANCHE ITALIANE SPA 0.75% 17/10/2022	EUR	192 151,00	201 732,00	0,06
100 000,00	INTESA SANPAOLO SPA 2.855% 23/04/2025	EUR	104 140,00	105 399,00	0,03
100 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	99 966,00	101 653,00	0,03
100 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	99 639,00	100 147,00	0,03
<b>Telecommunication</b>			<b>2 991 232,07</b>	<b>2 926 374,82</b>	<b>0,83</b>
1 300 000,00	TELECOM ITALIA SPA 5.875% 19/05/2023	GBP	1 632 252,63	1 619 064,92	0,46
830 000,00	TELECOM ITALIA SPA 3.625% 25/05/2026	EUR	892 641,44	873 566,70	0,25
440 000,00	TELECOM ITALIA SPA 2.375% 12/10/2027	EUR	466 338,00	433 743,20	0,12
<b>Industries</b>			<b>404 050,00</b>	<b>396 960,00</b>	<b>0,11</b>
400 000,00	SOFIMA HOLDING SPA 3.75% 15/01/2028	EUR	404 050,00	396 960,00	0,11
<b>Energy</b>			<b>277 070,40</b>	<b>265 574,40</b>	<b>0,08</b>
240 000,00	ENI SPA 2.00% 18/05/2031	EUR	277 070,40	265 574,40	0,08
<b>Multi-Utilities</b>			<b>194 635,00</b>	<b>199 922,00</b>	<b>0,06</b>
200 000,00	SNAM SPA 1.00% 12/09/2034	EUR	194 635,00	199 922,00	0,06
<b>FRANCE</b>			<b>19 824 573,28</b>	<b>20 024 613,00</b>	<b>5,68</b>
<b>Consumer Retail</b>			<b>6 825 889,10</b>	<b>6 899 484,00</b>	<b>1,96</b>
700 000,00	ELIS SA 1.00% 03/04/2025	EUR	687 048,75	695 464,00	0,20
650 000,00	REXEL SA 2.125% 15/12/2028	EUR	649 025,00	654 121,00	0,19
560 000,00	FAURECIA SA 3.125% 15/06/2026	EUR	571 908,11	574 050,40	0,16
500 000,00	RENAULT SA 1.00% 18/04/2024	EUR	490 460,00	499 080,00	0,14
500 000,00	RENAULT SA 2.50% 01/04/2028	EUR	499 629,00	497 740,00	0,14
450 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	457 163,00	458 235,00	0,13
400 000,00	FAURECIA SE 2.625% 15/06/2025	EUR	401 970,00	405 392,00	0,11
400 000,00	FAURECIA SE 2.375% 15/06/2027	EUR	407 909,00	401 000,00	0,11
300 000,00	APRR SA 1.25% 14/01/2027	EUR	301 422,00	315 450,00	0,09
300 000,00	FAURECIA SE 3.75% 15/06/2028	EUR	312 750,00	313 398,00	0,09
300 000,00	PERNOD RICARD SA 1.125% 07/04/2025	EUR	304 140,00	309 987,00	0,09
300 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	302 603,00	307 062,00	0,09
300 000,00	RENAULT SA 2.50% 02/06/2027	EUR	299 990,00	300 819,00	0,08
220 000,00	FNAC DARTY SA 2.625% 30/05/2026	EUR	227 250,00	224 230,60	0,06
200 000,00	ELIS SA 2.875% 15/02/2026	EUR	204 725,00	211 988,00	0,06
200 000,00	SODEXO SA 1.00% 27/04/2029	EUR	197 906,00	208 344,00	0,06
200 000,00	ELIS SA 1.625% 03/04/2028	EUR	196 050,00	199 096,00	0,06
100 000,00	SNCF RESEAU 2.25% 20/12/2047	EUR	114 970,24	125 004,00	0,04

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

## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	KERING SA 0.75% 13/05/2028	EUR	99 429,00	103 192,00	0,03
100 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	99 541,00	95 831,00	0,03
<b>Telecommunication</b>			<b>4 271 745,22</b>	<b>4 243 200,20</b>	<b>1,20</b>
1 770 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	1 745 563,25	1 721 360,40	0,49
1 290 000,00	ALTICE FRANCE SA 5.875% 01/02/2027	EUR	1 353 088,33	1 347 250,20	0,38
580 000,00	ALTICE FRANCE SA 2.50% 15/01/2025	EUR	573 024,64	572 297,60	0,16
300 000,00	ORANGE SA 1.00% 12/09/2025	EUR	301 635,00	309 420,00	0,09
300 000,00	ORANGE SA 0.50% 04/09/2032	EUR	298 434,00	292 872,00	0,08
<b>Finance</b>			<b>3 351 217,92</b>	<b>3 389 213,00</b>	<b>0,96</b>
650 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	669 516,92	691 561,00	0,19
400 000,00	BNP PARIBAS SA 0.125% 04/09/2026	EUR	392 020,00	396 608,00	0,11
300 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	308 263,00	304 572,00	0,09
300 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	299 454,00	304 011,00	0,09
200 000,00	CREDIT AGRICOLE SA 1.00% 03/07/2029	EUR	203 017,00	207 648,00	0,06
200 000,00	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	190 714,00	203 760,00	0,06
200 000,00	KLEPIERRE SA 0.875% 17/02/2031	EUR	199 474,00	199 008,00	0,06
200 000,00	CREDIT MUTUEL ARKEA SA 0.375% 03/10/2028	EUR	195 509,00	198 558,00	0,06
200 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	197 351,00	195 972,00	0,05
200 000,00	CNP ASSURANCES 0.375% 08/03/2028	EUR	199 430,00	193 010,00	0,05
200 000,00	UNIBAIL-RODAMCO SE 1.75% 01/07/2049	EUR	196 332,00	187 554,00	0,05
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	99 684,00	105 569,00	0,03
100 000,00	PSA BANQUE FRANCE SA 0.625% 21/06/2024	EUR	99 428,00	101 207,00	0,03
100 000,00	PSA BANQUE FRANCE SA 0.50% 12/04/2022	EUR	101 025,00	100 175,00	0,03
<b>Industries</b>			<b>2 333 715,66</b>	<b>2 379 328,80</b>	<b>0,68</b>
820 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	901 626,00	903 426,80	0,26
300 000,00	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	296 954,00	317 880,00	0,09
300 000,00	CROWN EUROPEAN HOLDINGS SA 2.875% 01/02/2026	EUR	303 059,66	316 728,00	0,09
200 000,00	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	208 400,00	212 220,00	0,06
200 000,00	BOUYGUES SA 1.375% 07/06/2027	EUR	209 718,00	211 882,00	0,06
200 000,00	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.00% 19/05/2031	EUR	207 560,00	208 638,00	0,06
100 000,00	BOUYGUES SA 1.125% 24/07/2028	EUR	99 277,00	104 370,00	0,03
100 000,00	SCHNEIDER ELECTRIC SE REG 1.00% 09/04/2027	EUR	107 121,00	104 184,00	0,03
<b>Health</b>			<b>902 270,90</b>	<b>918 069,00</b>	<b>0,26</b>
500 000,00	CHROME BIDCO SASU 3.50% 31/05/2028	EUR	502 596,00	503 800,00	0,14
200 000,00	SANOFI 0.50% 13/01/2027	EUR	198 743,50	203 682,00	0,06
100 000,00	SANOFI 1.375% 21/03/2030	EUR	102 394,40	108 140,00	0,03
100 000,00	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	98 537,00	102 447,00	0,03
<b>Basic Goods</b>			<b>650 371,39</b>	<b>640 842,00</b>	<b>0,18</b>
330 000,00	CARREFOUR SA 1.75% 15/07/2022	EUR	344 425,89	331 980,00	0,09
200 000,00	DANONE SA 1.125% 14/01/2025	EUR	206 411,50	206 274,00	0,06
100 000,00	CARREFOUR SA 1.00% 17/05/2027	EUR	99 534,00	102 588,00	0,03
<b>Multi-Utilities</b>			<b>485 657,09</b>	<b>500 879,00</b>	<b>0,14</b>
200 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	210 124,00	221 678,00	0,06
200 000,00	ENGIE SA 1.50% 27/03/2028	EUR	206 875,59	213 290,00	0,06
50 000,00	ELECTRICITE DE FRANCE SA 4.625% 26/04/2030	EUR	68 657,50	65 911,00	0,02
<b>Energy</b>			<b>404 753,00</b>	<b>423 671,00</b>	<b>0,12</b>
300 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	304 753,00	318 246,00	0,09
100 000,00	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	100 000,00	105 425,00	0,03
<b>Raw materials</b>			<b>400 627,00</b>	<b>409 684,00</b>	<b>0,12</b>
200 000,00	ARKEMA SA 0.75% 03/12/2029	EUR	195 231,00	204 896,00	0,06
200 000,00	AIR LIQUIDE FINANCE SA 0.625% 20/06/2030	EUR	205 396,00	204 788,00	0,06

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

## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>198 326,00</b>	<b>220 242,00</b>	<b>0,06</b>
200 000,00	CAPGEMINI SE 2.00% 15/04/2029	EUR	198 326,00	220 242,00	0,06
<b>NETHERLANDS</b>			<b>15 541 293,84</b>	<b>15 571 350,56</b>	<b>4,42</b>
<b>Telecommunication</b>			<b>5 214 507,00</b>	<b>5 216 611,47</b>	<b>1,48</b>
1 430 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	1 440 707,55	1 423 021,60	0,40
1 100 000,00	UPC HOLDING BV 3.875% 15/06/2029	EUR	1 097 784,18	1 120 603,00	0,32
551 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	652 000,47	654 857,99	0,19
600 000,00	WP/AP TELECOM HOLDINGS IV BV 3.75% 15/01/2029	EUR	603 050,00	606 936,00	0,17
536 000,00	ZIGGO BV 4.25% 15/01/2027	EUR	563 012,30	546 762,88	0,15
470 000,00	ZIGGO BOND CO BV 3.375% 28/02/2030	EUR	467 433,00	458 250,00	0,13
400 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	390 519,50	406 180,00	0,12
<b>Industries</b>			<b>2 256 436,15</b>	<b>2 234 320,25</b>	<b>0,63</b>
1 500 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	1 538 553,09	1 520 970,00	0,43
350 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	348 900,00	338 292,50	0,09
200 000,00	NORSK HYDRO ASA 1.25% 28/02/2031	EUR	210 709,50	216 252,00	0,06
100 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	99 947,00	101 488,00	0,03
49 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	58 326,56	57 317,75	0,02
<b>Multi-Utilities</b>			<b>2 051 592,41</b>	<b>2 073 360,24</b>	<b>0,59</b>
500 000,00	NATURGY FINANCE BV 2.875% 11/03/2024	EUR	546 897,00	531 990,00	0,15
300 000,00	ENEL FINANCE INTERNATIONAL NV 1.375% 01/06/2026	EUR	318 193,00	313 797,00	0,09
270 000,00	INNOGY FINANCE BV 1.00% 13/04/2025	EUR	274 855,49	277 816,50	0,08
250 000,00	TENNET HOLDING BV 1.00% 13/06/2026	EUR	250 957,14	259 080,00	0,07
200 000,00	NATURGY FINANCE BV 0.75% 28/11/2029	EUR	194 215,00	204 528,00	0,06
150 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	150 345,00	159 766,50	0,05
109 000,00	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033	EUR	115 931,33	120 593,24	0,03
100 000,00	ALLIANDER NV 0.875% 22/04/2026	EUR	101 227,33	103 099,00	0,03
100 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	98 971,12	102 690,00	0,03
<b>Energy</b>			<b>1 894 753,29</b>	<b>1 929 182,00</b>	<b>0,55</b>
480 000,00	SHELL INTERNATIONAL FINANCE BV 0.75% 15/08/2028	EUR	472 406,29	489 528,00	0,14
300 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	302 074,00	320 310,00	0,09
300 000,00	SHELL INTERNATIONAL FINANCE BV 1.25% 11/11/2032	EUR	308 210,00	310 872,00	0,09
200 000,00	SHELL INTERNATIONAL FINANCE BV 1.625% 20/01/2027	EUR	214 334,00	213 680,00	0,06
200 000,00	SCHLUMBERGER FINANCE BV 0.50% 15/10/2031	EUR	198 753,00	194 662,00	0,06
200 000,00	BP CAPITAL MARKETS BV 0.933% 04/12/2040	EUR	200 024,00	179 316,00	0,05
100 000,00	SCHLUMBERGER FINANCE BV 2.00% 06/05/2032	EUR	99 483,00	110 688,00	0,03
100 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 07/04/2032	EUR	99 469,00	110 126,00	0,03
<b>Finance</b>			<b>1 770 895,44</b>	<b>1 699 530,10</b>	<b>0,48</b>
670 000,00	ING BANK NV 4.50% 21/02/2022	EUR	760 584,44	674 442,10	0,19
400 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	404 611,00	423 860,00	0,12
400 000,00	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	406 670,00	412 504,00	0,12
200 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	199 030,00	188 724,00	0,05
<b>Consumer Retail</b>			<b>1 541 545,00</b>	<b>1 577 312,50</b>	<b>0,45</b>
500 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	483 541,00	502 525,00	0,14
450 000,00	GOODYEAR EUROPE BV 2.75% 15/08/2028	EUR	456 235,00	457 321,50	0,13
300 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.125% 02/10/2023	EUR	302 523,00	306 135,00	0,09
200 000,00	BMW FINANCE NV 0.75% 13/07/2026	EUR	199 246,00	205 800,00	0,06
100 000,00	LKQ EUROPEAN HOLDINGS BV 4.125% 01/04/2028	EUR	100 000,00	105 531,00	0,03

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>709 494,00</b>	<b>736 196,00</b>	<b>0,21</b>
400 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	405 000,00	413 188,00	0,12
200 000,00	B.A.T. NETHERLANDS 3.125% 07/04/2028	EUR	205 222,00	222 342,00	0,06
100 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	99 272,00	100 666,00	0,03
<b>Health</b>			<b>102 070,55</b>	<b>104 838,00</b>	<b>0,03</b>
100 000,00	BAYER CAPITAL CORP BV 1.50% 26/06/2026	EUR	102 070,55	104 838,00	0,03
<b>UNITED KINGDOM</b>			<b>14 025 671,39</b>	<b>14 175 986,27</b>	<b>4,02</b>
<b>Consumer Retail</b>			<b>4 122 725,51</b>	<b>4 230 868,24</b>	<b>1,20</b>
880 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 6.25% 15/01/2027	USD	842 116,90	867 487,36	0,24
750 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 6.875% 15/11/2026	EUR	849 927,50	849 465,00	0,24
560 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/07/2024	EUR	573 135,89	586 712,00	0,17
400 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/01/2026	EUR	392 031,00	415 512,00	0,12
310 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 3.875% 01/03/2023	GBP	353 116,72	372 238,88	0,10
250 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	267 238,00	269 940,00	0,08
250 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	248 754,50	245 195,00	0,07
200 000,00	UNILEVER PLC 1.50% 11/06/2039	EUR	199 418,00	216 586,00	0,06
200 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/07/2028	EUR	200 000,00	203 966,00	0,06
200 000,00	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	196 987,00	203 766,00	0,06
<b>Basic Goods</b>			<b>3 237 272,27</b>	<b>3 216 373,95</b>	<b>0,91</b>
1 110 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	1 112 034,50	1 110 144,30	0,31
760 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	886 282,52	871 879,23	0,25
450 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	523 510,92	506 575,42	0,14
200 000,00	BAT INTERNATIONAL FINANCE PLC 3.125% 06/03/2029	EUR	214 312,67	221 856,00	0,06
200 000,00	COCA-COLA EUROPEAN PARTNERS PLC 1.125% 12/04/2029	EUR	202 810,66	206 370,00	0,06
200 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	EUR	198 986,00	203 498,00	0,06
100 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	99 335,00	96 051,00	0,03
<b>Telecommunication</b>			<b>2 616 291,00</b>	<b>2 657 413,82</b>	<b>0,75</b>
1 270 000,00	VIRGIN MEDIA FINANCE PLC 3.75% 15/07/2030	EUR	1 268 581,00	1 269 606,30	0,36
660 000,00	VIRGIN MEDIA SECURED FINANCE PLC 5.25% 15/05/2029	GBP	779 919,34	819 832,93	0,23
400 000,00	VMED O2 UK FINANCING I PLC 4.00% 31/01/2029	GBP	467 952,66	466 887,59	0,13
100 000,00	OMNICOM FINANCE HOLDINGS PLC 0.80% 08/07/2027	EUR	99 838,00	101 087,00	0,03
<b>Finance</b>			<b>2 675 884,77</b>	<b>2 640 789,20</b>	<b>0,75</b>
760 000,00	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	751 906,41	776 256,40	0,22
710 000,00	BARCLAYS BANK PLC 6.625% 30/03/2022	EUR	826 315,09	720 976,60	0,21
510 000,00	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	508 070,30	520 470,30	0,15
300 000,00	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	302 935,00	327 138,00	0,09
290 000,00	LLOYDS BANKING GROUP PLC 1.00% 09/11/2023	EUR	286 657,97	295 947,90	0,08
<b>Industries</b>			<b>860 628,34</b>	<b>877 034,06</b>	<b>0,25</b>
400 000,00	ROLLS-ROYCE PLC 3.375% 18/06/2026	GBP	464 197,74	478 416,86	0,14
360 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	396 430,60	398 617,20	0,11
<b>Energy</b>			<b>411 670,00</b>	<b>445 917,00</b>	<b>0,13</b>
200 000,00	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	207 833,00	236 152,00	0,07
100 000,00	BP CAPITAL MARKETS PLC 1.637% 26/06/2029	EUR	103 837,00	106 406,00	0,03
100 000,00	BP CAPITAL MARKETS PLC 1.231% 08/05/2031	EUR	100 000,00	103 359,00	0,03
<b>Health</b>			<b>101 199,50</b>	<b>107 590,00</b>	<b>0,03</b>
100 000,00	GLAXOSMITHKLINE CAPITAL PLC 1.375% 12/09/2029	EUR	101 199,50	107 590,00	0,03

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>12 843 739,55</b>	<b>12 966 689,48</b>	<b>3,68</b>
<b>Consumer Retail</b>			<b>5 442 314,84</b>	<b>5 519 888,30</b>	<b>1,57</b>
800 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	867 850,00	862 000,00	0,24
740 000,00	PROGROUP AG 3.00% 31/03/2026	EUR	744 041,64	747 836,60	0,21
700 000,00	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	694 222,00	686 287,00	0,20
700 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	693 950,00	680 351,00	0,19
580 000,00	DAIMLER AG 0.75% 08/02/2030	EUR	561 711,10	595 045,20	0,17
500 000,00	SCHAEFFLER AG 3.375% 12/10/2028	EUR	523 501,00	557 170,00	0,16
450 000,00	SCHAEFFLER AG 2.875% 26/03/2027	EUR	462 021,10	487 579,50	0,14
400 000,00	ZF FINANCE GMBH 2.75% 25/05/2027	EUR	402 532,00	410 060,00	0,12
400 000,00	DEUTSCHE LUFTHANSA AG 3.50% 14/07/2029	EUR	393 047,00	395 516,00	0,11
100 000,00	VOLKSWAGEN LEASING GMBH 0.50% 12/01/2029	EUR	99 439,00	98 043,00	0,03
<b>Health</b>			<b>2 408 448,01</b>	<b>2 422 393,84</b>	<b>0,69</b>
700 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028	EUR	724 107,00	729 869,00	0,21
500 000,00	GRUENENTHAL GMBH 4.125% 15/05/2028	EUR	517 610,00	515 205,00	0,15
323 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 1.50% 11/07/2025	EUR	329 026,41	336 850,24	0,09
300 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	298 470,00	303 516,00	0,09
240 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	242 085,60	248 709,60	0,07
200 000,00	BAYER AG 0.625% 12/07/2031	EUR	198 046,00	194 078,00	0,05
100 000,00	BAYER AG 1.00% 12/01/2036	EUR	99 103,00	94 166,00	0,03
<b>Industries</b>			<b>1 924 297,50</b>	<b>1 905 978,80</b>	<b>0,54</b>
960 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	1 006 502,50	991 948,80	0,28
890 000,00	NOVELIS SHEET INGOT GMBH 3.375% 15/04/2029	EUR	917 795,00	914 030,00	0,26
<b>Raw materials</b>			<b>1 619 073,11</b>	<b>1 660 529,08</b>	<b>0,47</b>
880 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	897 984,60	904 314,40	0,25
440 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	430 767,41	457 525,20	0,13
200 000,00	BASF SE 0.25% 05/06/2027	EUR	199 544,00	201 562,00	0,06
89 000,00	BASF SE 1.50% 22/05/2030	EUR	90 777,10	97 127,48	0,03
<b>Multi-Utilities</b>			<b>846 987,50</b>	<b>855 314,21</b>	<b>0,24</b>
300 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	313 732,00	318 966,00	0,09
163 000,00	E.ON SE 1.00% 07/10/2025	EUR	163 848,50	168 194,81	0,05
160 000,00	E.ON SE 0.875% 20/08/2031	EUR	162 550,00	165 182,40	0,04
100 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	107 093,00	103 807,00	0,03
100 000,00	E.ON SE 0.35% 28/02/2030	EUR	99 764,00	99 164,00	0,03
<b>Computing and IT</b>			<b>310 785,00</b>	<b>302 124,00</b>	<b>0,09</b>
300 000,00	SAP SE 0.375% 18/05/2029	EUR	310 785,00	302 124,00	0,09
<b>Finance</b>			<b>291 833,59</b>	<b>300 461,25</b>	<b>0,08</b>
150 000,00	DEUTSCHE BAHN FINANCE GMBH 0.50% 09/04/2027	EUR	151 666,00	152 979,00	0,04
100 000,00	COMMERZBANK AG 1.875% 28/02/2028	EUR	99 670,00	106 269,00	0,03
39 000,00	DEUTSCHE BOERSE AG 1.125% 26/03/2028	EUR	40 497,59	41 213,25	0,01
<b>UNITED STATES</b>			<b>11 826 707,75</b>	<b>12 019 566,79</b>	<b>3,41</b>
<b>Finance</b>			<b>2 619 568,69</b>	<b>2 637 521,49</b>	<b>0,75</b>
760 000,00	CITIGROUP INC 0.75% 26/10/2023	EUR	754 720,65	770 852,80	0,22
300 000,00	MORGAN STANLEY 1.875% 30/03/2023	EUR	315 117,00	307 944,00	0,09
271 000,00	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	269 380,93	278 043,29	0,08
250 000,00	BERKSHIRE HATHAWAY INC 2.15% 15/03/2028	EUR	275 967,33	275 990,00	0,08
200 000,00	JPMORGAN CHASE & CO 2.875% 24/05/2028	EUR	236 740,00	231 448,00	0,06
200 000,00	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	203 339,00	204 486,00	0,06
200 000,00	MORGAN STANLEY 1.00% 02/12/2022	EUR	204 526,00	202 604,00	0,06
200 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	198 122,00	202 122,00	0,05
100 000,00	CAPITAL ONE FINANCIAL CORP 0.80% 12/06/2024	EUR	99 941,00	101 751,00	0,03
59 000,00	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	61 714,78	62 280,40	0,02

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>2 549 557,07</b>	<b>2 574 716,30</b>	<b>0,73</b>
640 000,00	IQVIA INC 2.875% 15/06/2028	EUR	650 696,00	656 908,80	0,19
450 000,00	IQVIA INC 2.25% 15/03/2029	EUR	452 040,00	448 555,50	0,13
400 000,00	IQVIA INC 2.25% 15/01/2028	EUR	402 505,00	402 144,00	0,11
300 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 07/03/2028	EUR	324 506,62	324 960,00	0,09
200 000,00	APPLE INC 1.375% 24/05/2029	EUR	211 159,12	215 110,00	0,06
200 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.50% 23/05/2029	EUR	201 999,33	213 904,00	0,06
200 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	207 499,00	209 756,00	0,06
100 000,00	FISERV INC 1.125% 01/07/2027	EUR	99 152,00	103 378,00	0,03
<b>Consumer Retail</b>			<b>1 771 494,62</b>	<b>1 842 929,80</b>	<b>0,52</b>
760 000,00	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	698 742,50	771 833,20	0,22
740 000,00	LEVI STRAUSS & CO 3.375% 15/03/2027	EUR	758 947,12	755 236,60	0,21
200 000,00	MCDONALD'S CORP 1.60% 15/03/2031	EUR	211 916,00	213 876,00	0,06
100 000,00	ECOLAB INC 1.00% 15/01/2024	EUR	101 889,00	101 984,00	0,03
<b>Industries</b>			<b>1 678 283,03</b>	<b>1 694 748,90</b>	<b>0,48</b>
630 000,00	FEDEX CORP 1.625% 11/01/2027	EUR	641 644,42	666 558,90	0,19
570 000,00	SILGAN HOLDINGS INC 3.25% 15/03/2025	EUR	581 693,61	572 565,00	0,16
450 000,00	BALL CORP 1.50% 15/03/2027	EUR	454 945,00	455 625,00	0,13
<b>Basic Goods</b>			<b>1 362 693,34</b>	<b>1 384 948,30</b>	<b>0,39</b>
530 000,00	COCA-COLA CO 1.625% 09/03/2035	EUR	553 941,02	576 910,30	0,16
200 000,00	COCA-COLA CO 1.10% 02/09/2036	EUR	197 569,88	203 458,00	0,06
200 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	199 725,00	202 020,00	0,06
200 000,00	PHILIP MORRIS INTERNATIONAL INC 1.45% 01/08/2039	EUR	196 922,00	185 184,00	0,05
100 000,00	PHILIP MORRIS INTERNATIONAL INC 2.875% 14/05/2029	EUR	114 720,44	114 614,00	0,03
100 000,00	PEPSICO INC 0.75% 18/03/2027	EUR	99 815,00	102 762,00	0,03
<b>Telecommunication</b>			<b>1 100 090,00</b>	<b>1 125 324,00</b>	<b>0,32</b>
400 000,00	AT&T INC 0.80% 04/03/2030	EUR	394 021,00	398 372,00	0,11
300 000,00	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	312 427,00	312 378,00	0,09
200 000,00	AT&T INC 1.80% 05/09/2026	EUR	199 518,00	212 404,00	0,06
200 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	194 124,00	202 170,00	0,06
<b>Health</b>			<b>395 021,00</b>	<b>416 938,00</b>	<b>0,12</b>
200 000,00	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	204 350,00	214 664,00	0,06
200 000,00	STRYKER CORP 1.00% 03/12/2031	EUR	190 671,00	202 274,00	0,06
<b>Energy</b>			<b>350 000,00</b>	<b>342 440,00</b>	<b>0,10</b>
350 000,00	EXXON MOBIL CORP 0.835% 26/06/2032	EUR	350 000,00	342 440,00	0,10
<b>RUSSIA</b>			<b>8 109 991,79</b>	<b>8 194 593,31</b>	<b>2,32</b>
<b>Government</b>			<b>8 109 991,79</b>	<b>8 194 593,31</b>	<b>2,32</b>
298 590 000,00	RUSSIAN FEDERAL BOND - OFZ 4.50% 16/07/2025	RUB	2 997 998,55	3 109 028,31	0,88
2 700 000,00	RUSSIAN FOREIGN BOND - EUROBOND 2.875% 04/12/2025	EUR	2 902 533,24	2 898 963,00	0,82
2 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 1.125% 20/11/2027	EUR	2 209 460,00	2 186 602,00	0,62
<b>MEXICO</b>			<b>8 113 221,97</b>	<b>8 089 076,58</b>	<b>2,30</b>
<b>Government</b>			<b>8 113 221,97</b>	<b>8 089 076,58</b>	<b>2,30</b>
70 400 000,00	MEXICAN BONOS 5.75% 05/03/2026	MXN	2 889 621,01	2 855 107,98	0,81
1 690 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.75% 17/04/2028	EUR	1 745 716,66	1 749 116,20	0,50
1 190 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.375% 15/01/2025	EUR	1 191 661,30	1 228 448,90	0,35
1 090 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.125% 17/01/2030	EUR	1 061 615,00	1 057 027,50	0,30

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

## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.125% 25/10/2051	EUR	834 900,00	827 420,00	0,23
400 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.45% 25/10/2033	EUR	389 708,00	371 956,00	0,11
<b>SOUTH AFRICA</b>			<b>7 424 933,21</b>	<b>7 228 149,90</b>	<b>2,05</b>
<b>Government</b>			<b>7 424 933,21</b>	<b>7 228 149,90</b>	<b>2,05</b>
59 660 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	2 786 596,07	2 789 601,88	0,79
40 710 280,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 31/01/2044	ZAR	2 201 469,68	1 880 912,51	0,53
1 700 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.30% 12/10/2028	USD	1 408 584,96	1 515 709,11	0,43
960 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 3.75% 24/07/2026	EUR	1 028 282,50	1 041 926,40	0,30
<b>SPAIN</b>			<b>6 997 047,78</b>	<b>7 098 815,90</b>	<b>2,01</b>
<b>Finance</b>			<b>2 102 494,16</b>	<b>2 156 965,00</b>	<b>0,61</b>
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	391 232,00	402 824,00	0,11
300 000,00	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	308 851,66	331 968,00	0,09
300 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	303 275,00	306 246,00	0,09
300 000,00	BANKIA SA 0.75% 09/07/2026	EUR	294 085,00	304 893,00	0,08
200 000,00	CAIXABANK SA 1.375% 19/06/2026	EUR	202 584,00	206 780,00	0,06
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	200 997,50	201 644,00	0,06
200 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	200 754,00	201 504,00	0,06
200 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	200 715,00	201 106,00	0,06
<b>Multi-Utilities</b>			<b>1 418 972,63</b>	<b>1 446 571,00</b>	<b>0,41</b>
400 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	407 203,33	425 076,00	0,12
300 000,00	IBERDROLA FINANZAS SA 1.00% 07/03/2024	EUR	305 459,34	306 738,00	0,08
200 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	204 485,00	205 692,00	0,06
200 000,00	ENAGAS FINANCIACIONES SAU 0.75% 27/10/2026	EUR	201 425,00	205 146,00	0,06
100 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	101 436,96	105 351,00	0,03
100 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	98 963,00	101 181,00	0,03
100 000,00	NORTEGAS ENERGIA DISTRIBUCION SA 0.905% 22/01/2031	EUR	100 000,00	97 387,00	0,03
<b>Telecommunication</b>			<b>714 601,00</b>	<b>728 080,00</b>	<b>0,21</b>
500 000,00	LORCA TELECOM BONDCO SA 4.00% 18/09/2027	EUR	500 790,00	508 510,00	0,15
200 000,00	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	213 811,00	219 570,00	0,06
<b>Health</b>			<b>726 990,10</b>	<b>719 402,40</b>	<b>0,20</b>
720 000,00	GRIFOLS SA 3.20% 01/05/2025	EUR	726 990,10	719 402,40	0,20
<b>Consumer Retail</b>			<b>693 870,99</b>	<b>704 132,00</b>	<b>0,20</b>
400 000,00	GESTAMP AUTOMOCION SA 3.25% 30/04/2026	EUR	392 995,99	402 728,00	0,11
300 000,00	EL CORTE INGLES SA 3.00% 15/03/2024	EUR	300 875,00	301 404,00	0,09
<b>Industries</b>			<b>686 991,40</b>	<b>690 929,00</b>	<b>0,20</b>
600 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	EUR	591 625,00	585 948,00	0,17
100 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	95 366,40	104 981,00	0,03
<b>Basic Goods</b>			<b>653 127,50</b>	<b>652 736,50</b>	<b>0,18</b>
650 000,00	GRIFOLS ESCROW ISSUER 3.875% 15/10/2028	EUR	653 127,50	652 736,50	0,18
<b>INDONESIA</b>			<b>6 558 736,52</b>	<b>6 724 875,18</b>	<b>1,91</b>
<b>Government</b>			<b>6 558 736,52</b>	<b>6 724 875,18</b>	<b>1,91</b>
42 919 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	2 839 530,52	2 981 674,18	0,85
1 220 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.75% 24/04/2025	EUR	1 244 855,00	1 270 227,40	0,36

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
960 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.40% 30/10/2031	EUR	956 638,00	962 697,60	0,27
800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 0.90% 14/02/2027	EUR	798 758,00	800 272,00	0,23
500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.45% 18/09/2026	EUR	520 625,00	517 050,00	0,15
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.10% 12/03/2033	EUR	198 330,00	192 954,00	0,05
<b>LUXEMBOURG</b>			<b>6 084 001,07</b>	<b>6 031 754,09</b>	<b>1,71</b>
<b>Consumer Retail</b>			<b>2 111 955,88</b>	<b>2 109 725,75</b>	<b>0,60</b>
1 240 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	1 193 124,80	1 173 746,80	0,33
424 585,22	CIRSA FINANCE INTERNATIONAL SARL 6.25% 20/12/2023	EUR	419 533,27	429 671,75	0,12
420 000,00	SAMSONITE FINCO SARL 3.50% 15/05/2026	EUR	400 113,81	407 593,20	0,12
100 000,00	TRATON FINANCE LUXEMBOURG SA 1.25% 24/03/2033	EUR	99 184,00	98 714,00	0,03
<b>Telecommunication</b>			<b>1 879 133,70</b>	<b>1 826 346,00</b>	<b>0,52</b>
1 200 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	1 271 183,70	1 228 428,00	0,35
600 000,00	MATTERHORN TELECOM SA 3.125% 15/09/2026	EUR	607 950,00	597 918,00	0,17
<b>Industries</b>			<b>1 301 213,49</b>	<b>1 291 658,34</b>	<b>0,37</b>
750 000,00	INPOST SA 2.25% 15/07/2027	EUR	755 453,00	733 185,00	0,21
300 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 29/11/2026	EUR	288 662,00	302 571,00	0,09
200 000,00	KLEOPATRA FINCO SARL 4.25% 01/03/2026	EUR	197 675,00	193 052,00	0,05
59 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	59 423,49	62 850,34	0,02
<b>Health</b>			<b>595 384,00</b>	<b>607 936,00</b>	<b>0,17</b>
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	206 253,00	208 574,00	0,06
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 15/10/2050	EUR	194 516,00	200 286,00	0,06
200 000,00	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	194 615,00	199 076,00	0,05
<b>Basic Goods</b>			<b>196 314,00</b>	<b>196 088,00</b>	<b>0,05</b>
200 000,00	NESTLE FINANCE INTERNATIONAL LTD 0.375% 12/05/2032	EUR	196 314,00	196 088,00	0,05
<b>NIGERIA</b>			<b>4 657 801,17</b>	<b>4 705 694,46</b>	<b>1,34</b>
<b>Government</b>			<b>4 657 801,17</b>	<b>4 705 694,46</b>	<b>1,34</b>
3 660 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.375% 12/07/2023	USD	3 282 605,25	3 319 201,08	0,94
600 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.375% 28/09/2033	USD	511 749,00	502 618,83	0,14
510 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.50% 28/11/2027	USD	421 804,42	446 312,89	0,13
500 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.50% 28/11/2027	USD	441 642,50	437 561,66	0,13
<b>IRELAND</b>			<b>4 388 308,07</b>	<b>4 392 966,87</b>	<b>1,25</b>
<b>Industries</b>			<b>3 202 370,57</b>	<b>3 209 440,97</b>	<b>0,91</b>
1 200 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	1 178 373,50	1 175 484,00	0,33
770 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.75% 15/07/2027	GBP	882 148,07	917 623,37	0,26
740 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	735 109,00	724 637,60	0,21
400 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	406 740,00	391 696,00	0,11
<b>Telecommunication</b>			<b>887 277,50</b>	<b>883 197,90</b>	<b>0,25</b>
870 000,00	EIRCOM FINANCE DAC 3.50% 15/05/2026	EUR	887 277,50	883 197,90	0,25

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>99 256,00</b>	<b>100 648,00</b>	<b>0,03</b>
100 000,00	ABBOTT IRELAND FINANCING DAC 0.375% 19/11/2027	EUR	99 256,00	100 648,00	0,03
<b>Consumer Retail</b>			<b>99 490,00</b>	<b>100 026,00</b>	<b>0,03</b>
100 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	99 490,00	100 026,00	0,03
<b>Basic Goods</b>			<b>99 914,00</b>	<b>99 654,00</b>	<b>0,03</b>
100 000,00	CCEP FINANCE IRELAND DAC 1.50% 06/05/2041	EUR	99 914,00	99 654,00	0,03
<b>HUNGARY</b>			<b>4 039 331,64</b>	<b>3 595 747,53</b>	<b>1,02</b>
<b>Government</b>			<b>4 039 331,64</b>	<b>3 595 747,53</b>	<b>1,02</b>
1 058 300 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.00% 27/10/2027	HUF	3 113 749,62	2 662 627,01	0,75
560 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.625% 28/04/2032	EUR	601 180,00	586 768,00	0,17
400 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.125% 21/09/2051	USD	324 402,02	346 352,52	0,10
<b>ROMANIA</b>			<b>3 532 542,44</b>	<b>3 374 922,20</b>	<b>0,96</b>
<b>Government</b>			<b>3 532 542,44</b>	<b>3 374 922,20</b>	<b>0,96</b>
1 540 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.124% 16/07/2031	EUR	1 565 931,30	1 466 495,80	0,42
1 340 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.875% 26/05/2028	EUR	1 466 561,89	1 444 466,40	0,41
500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 28/01/2032	EUR	500 049,25	463 960,00	0,13
<b>IVORY COAST</b>			<b>2 980 469,18</b>	<b>2 952 015,61</b>	<b>0,84</b>
<b>Government</b>			<b>2 980 469,18</b>	<b>2 952 015,61</b>	<b>0,84</b>
1 340 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.875% 17/10/2031	EUR	1 416 945,00	1 375 885,20	0,39
950 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	1 021 222,37	1 026 427,50	0,29
600 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.375% 23/07/2024	USD	542 301,81	549 702,91	0,16
<b>CZECH REPUBLIC</b>			<b>3 064 852,35</b>	<b>2 939 186,75</b>	<b>0,83</b>
<b>Government</b>			<b>3 064 852,35</b>	<b>2 939 186,75</b>	<b>0,83</b>
80 590 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.00% 26/06/2026	CZK	3 064 852,35	2 939 186,75	0,83
<b>DOMINICAN REPUBLIC</b>			<b>2 584 063,82</b>	<b>2 723 798,73</b>	<b>0,77</b>
<b>Government</b>			<b>2 584 063,82</b>	<b>2 723 798,73</b>	<b>0,77</b>
1 540 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.95% 25/01/2027	USD	1 417 944,69	1 510 478,72	0,43
1 210 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.875% 29/01/2026	USD	1 166 119,13	1 213 320,01	0,34
<b>SWEDEN</b>			<b>2 407 409,62</b>	<b>2 456 871,40</b>	<b>0,70</b>
<b>Consumer Retail</b>			<b>1 268 117,28</b>	<b>1 278 436,60</b>	<b>0,36</b>
500 000,00	VERISURE HOLDING AB 3.875% 15/07/2026	EUR	505 908,00	509 420,00	0,14
500 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	500 975,00	498 705,00	0,14
260 000,00	VOLVO CAR AB 2.00% 24/01/2025	EUR	261 234,28	270 311,60	0,08
<b>Finance</b>			<b>1 139 292,34</b>	<b>1 178 434,80</b>	<b>0,34</b>
770 000,00	INTRUM AB 3.125% 15/07/2024	EUR	751 396,34	771 570,80	0,22
300 000,00	INTRUM AB 3.50% 15/07/2026	EUR	288 510,00	303 588,00	0,09
100 000,00	SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025	EUR	99 386,00	103 276,00	0,03

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BRAZIL</b>			<b>2 415 427,92</b>	<b>2 426 173,79</b>	<b>0,69</b>
<b>Government</b>			<b>2 415 427,92</b>	<b>2 426 173,79</b>	<b>0,69</b>
1 070 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	927 574,40	913 762,52	0,26
730 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	630 524,96	651 447,48	0,18
480 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	439 671,54	448 009,95	0,13
450 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	417 657,02	412 953,84	0,12
<b>MOROCCO</b>			<b>1 854 865,81</b>	<b>1 841 018,45</b>	<b>0,52</b>
<b>Government</b>			<b>1 854 865,81</b>	<b>1 841 018,45</b>	<b>0,52</b>
760 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 1.50% 27/11/2031	EUR	740 576,99	698 371,60	0,20
600 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 1.375% 30/03/2026	EUR	596 244,00	602 652,00	0,17
600 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.25% 11/12/2022	USD	518 044,82	539 994,85	0,15
<b>COLOMBIA</b>			<b>1 742 355,59</b>	<b>1 717 058,22</b>	<b>0,49</b>
<b>Government</b>			<b>1 742 355,59</b>	<b>1 717 058,22</b>	<b>0,49</b>
1 090 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 28/01/2026	USD	997 445,59	1 003 802,82	0,29
660 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 22/03/2026	EUR	744 910,00	713 255,40	0,20
<b>EGYPT</b>			<b>1 710 103,35</b>	<b>1 699 428,38</b>	<b>0,48</b>
<b>Government</b>			<b>1 710 103,35</b>	<b>1 699 428,38</b>	<b>0,48</b>
1 100 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	973 718,57	941 210,21	0,27
830 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.75% 29/05/2024	USD	736 384,78	758 218,17	0,21
<b>SENEGAL</b>			<b>1 575 273,00</b>	<b>1 541 409,60</b>	<b>0,44</b>
<b>Government</b>			<b>1 575 273,00</b>	<b>1 541 409,60</b>	<b>0,44</b>
960 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 4.75% 13/03/2028	EUR	975 273,00	972 921,60	0,28
600 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 5.375% 08/06/2037	EUR	600 000,00	568 488,00	0,16
<b>JORDAN</b>			<b>1 313 650,96</b>	<b>1 373 330,26</b>	<b>0,39</b>
<b>Government</b>			<b>1 313 650,96</b>	<b>1 373 330,26</b>	<b>0,39</b>
1 000 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 6.125% 29/01/2026	USD	899 764,72	937 434,27	0,27
480 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 4.95% 07/07/2025	USD	413 886,24	435 895,99	0,12
<b>CROATIA</b>			<b>1 273 818,80</b>	<b>1 360 900,40</b>	<b>0,39</b>
<b>Government</b>			<b>1 273 818,80</b>	<b>1 360 900,40</b>	<b>0,39</b>
840 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 2.70% 15/06/2028	EUR	879 530,80	947 024,40	0,27
400 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.50% 17/06/2031	EUR	394 288,00	413 876,00	0,12

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRAQ</b>			<b>1 166 682,39</b>	<b>1 300 263,06</b>	<b>0,37</b>
<b>Government</b>			<b>1 166 682,39</b>	<b>1 300 263,06</b>	<b>0,37</b>
960 000,00	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	742 649,04	854 967,49	0,24
500 000,00	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	424 033,35	445 295,57	0,13
<b>AZERBAIJAN</b>			<b>1 200 972,78</b>	<b>1 278 079,79</b>	<b>0,36</b>
<b>Government</b>			<b>1 200 972,78</b>	<b>1 278 079,79</b>	<b>0,36</b>
800 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.75% 18/03/2024	USD	722 727,75	744 389,90	0,21
600 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.50% 01/09/2032	USD	478 245,03	533 689,89	0,15
<b>VIETNAM</b>			<b>1 173 025,97</b>	<b>1 265 687,33</b>	<b>0,36</b>
<b>Government</b>			<b>1 173 025,97</b>	<b>1 265 687,33</b>	<b>0,36</b>
1 330 000,00	VIETNAM GOVERNMENT INTERNATIONAL BOND 4.80% 19/11/2024	USD	1 173 025,97	1 265 687,33	0,36
<b>PHILIPPINES</b>			<b>1 208 092,00</b>	<b>1 212 860,70</b>	<b>0,34</b>
<b>Government</b>			<b>1 208 092,00</b>	<b>1 212 860,70</b>	<b>0,34</b>
610 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.875% 17/05/2027	EUR	611 432,00	618 338,70	0,17
600 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.70% 03/02/2029	EUR	596 660,00	594 522,00	0,17
<b>KAZAKHSTAN</b>			<b>1 170 040,00</b>	<b>1 171 520,00</b>	<b>0,33</b>
<b>Government</b>			<b>1 170 040,00</b>	<b>1 171 520,00</b>	<b>0,33</b>
980 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 0.60% 30/09/2026	EUR	970 040,00	966 966,00	0,27
200 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	200 000,00	204 554,00	0,06
<b>BELGIUM</b>			<b>1 117 248,43</b>	<b>1 125 481,99</b>	<b>0,32</b>
<b>Basic Goods</b>			<b>915 255,43</b>	<b>922 157,99</b>	<b>0,26</b>
450 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	449 140,00	428 112,00	0,12
251 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.00% 17/03/2028	EUR	266 455,43	274 967,99	0,08
200 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.125% 02/12/2027	EUR	199 660,00	219 078,00	0,06
<b>Finance</b>			<b>201 993,00</b>	<b>203 324,00</b>	<b>0,06</b>
200 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	201 993,00	203 324,00	0,06
<b>CAYMAN ISLANDS</b>			<b>1 115 310,26</b>	<b>1 112 018,00</b>	<b>0,32</b>
<b>Telecommunication</b>			<b>1 115 310,26</b>	<b>1 112 018,00</b>	<b>0,32</b>
1 090 000,00	UPCB FINANCE VII LTD 3.625% 15/06/2029	EUR	1 115 310,26	1 112 018,00	0,32
<b>SWITZERLAND</b>			<b>1 047 893,50</b>	<b>1 049 803,20</b>	<b>0,30</b>
<b>Finance</b>			<b>1 047 893,50</b>	<b>1 049 803,20</b>	<b>0,30</b>
610 000,00	UBS GROUP FUNDING SWITZERLAND AG 2.125% 04/03/2024	EUR	649 492,50	638 499,20	0,18
200 000,00	UBS GROUP FUNDING SWITZERLAND AG 1.25% 01/09/2026	EUR	193 900,00	207 890,00	0,06
200 000,00	CREDIT SUISSE AG 1.00% 07/06/2023	EUR	204 501,00	203 414,00	0,06
<b>DENMARK</b>			<b>1 030 811,18</b>	<b>1 018 625,30</b>	<b>0,29</b>
<b>Telecommunication</b>			<b>773 547,13</b>	<b>749 597,80</b>	<b>0,21</b>
740 000,00	DKT FINANCE APS 7.00% 17/06/2023	EUR	773 547,13	749 597,80	0,21
<b>Multi-Utilities</b>			<b>257 264,05</b>	<b>269 027,50</b>	<b>0,08</b>
250 000,00	ORSTED A/S 1.50% 26/11/2029	EUR	257 264,05	269 027,50	0,08

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INDIA</b>			<b>1 004 735,14</b>	<b>1 007 733,00</b>	<b>0,29</b>
<b>Government</b>			<b>1 004 735,14</b>	<b>1 007 733,00</b>	<b>0,29</b>
595 000,00	EXPORT-IMPORT BANK OF INDIA 4.00% 14/01/2023	USD	554 918,16	537 582,52	0,15
500 000,00	EXPORT-IMPORT BANK OF INDIA 3.875% 01/02/2028	USD	449 816,98	470 150,48	0,14
<b>UKRAINE</b>			<b>1 105 311,00</b>	<b>989 476,80</b>	<b>0,28</b>
<b>Government</b>			<b>1 105 311,00</b>	<b>989 476,80</b>	<b>0,28</b>
1 040 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 6.75% 20/06/2026	EUR	1 105 311,00	989 476,80	0,28
<b>KENYA</b>			<b>926 258,17</b>	<b>928 834,19</b>	<b>0,26</b>
<b>Government</b>			<b>926 258,17</b>	<b>928 834,19</b>	<b>0,26</b>
1 000 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	926 258,17	928 834,19	0,26
<b>CANADA</b>			<b>911 704,40</b>	<b>918 021,40</b>	<b>0,26</b>
<b>Finance</b>			<b>911 704,40</b>	<b>918 021,40</b>	<b>0,26</b>
510 000,00	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 03/05/2024	EUR	509 818,40	514 508,40	0,15
300 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	302 410,00	302 805,00	0,08
100 000,00	ROYAL BANK OF CANADA 0.25% 02/05/2024	EUR	99 476,00	100 708,00	0,03
<b>AUSTRALIA</b>			<b>860 653,74</b>	<b>830 772,10</b>	<b>0,24</b>
<b>Telecommunication</b>			<b>528 738,14</b>	<b>501 825,60</b>	<b>0,14</b>
480 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	528 738,14	501 825,60	0,14
<b>Consumer Retail</b>			<b>201 031,00</b>	<b>201 440,00</b>	<b>0,06</b>
200 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	201 031,00	201 440,00	0,06
<b>Raw materials</b>			<b>130 884,60</b>	<b>127 506,50</b>	<b>0,04</b>
110 000,00	BHP BILLITON FINANCE LTD 3.25% 24/09/2027	EUR	130 884,60	127 506,50	0,04
<b>JAMAICA</b>			<b>859 753,12</b>	<b>825 914,01</b>	<b>0,23</b>
<b>Government</b>			<b>859 753,12</b>	<b>825 914,01</b>	<b>0,23</b>
840 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.625% 09/07/2025	USD	859 753,12	825 914,01	0,23
<b>POLAND</b>			<b>818 630,00</b>	<b>813 564,00</b>	<b>0,23</b>
<b>Supranational</b>			<b>818 630,00</b>	<b>813 564,00</b>	<b>0,23</b>
810 000,00	CANPACK SA VIA EASTERN PA LAND INVESTMENT HOLDING LLC 2.375% 01/11/2027	EUR	818 630,00	813 564,00	0,23
<b>AUSTRIA</b>			<b>789 342,50</b>	<b>808 808,50</b>	<b>0,23</b>
<b>Computing and IT</b>			<b>535 980,00</b>	<b>528 265,00</b>	<b>0,15</b>
500 000,00	AMS AG 6.00% 31/07/2025	EUR	535 980,00	528 265,00	0,15
<b>Energy</b>			<b>152 415,50</b>	<b>174 142,50</b>	<b>0,05</b>
150 000,00	OMV AG 2.375% 09/04/2032	EUR	152 415,50	174 142,50	0,05
<b>Telecommunication</b>			<b>100 947,00</b>	<b>106 401,00</b>	<b>0,03</b>
100 000,00	TELEKOM FINANZMANAGEMENT GMBH 1.50% 07/12/2026	EUR	100 947,00	106 401,00	0,03
<b>ARMENIA</b>			<b>768 871,56</b>	<b>799 102,26</b>	<b>0,23</b>
<b>Government</b>			<b>768 871,56</b>	<b>799 102,26</b>	<b>0,23</b>
813 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.15% 26/03/2025	USD	768 871,56	799 102,26	0,23

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ARGENTINA</b>			<b>865 446,02</b>	<b>791 520,41</b>	<b>0,22</b>
<b>Government</b>			<b>865 446,02</b>	<b>791 520,41</b>	<b>0,22</b>
2 570 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.50% 09/07/2030	USD	865 446,02	791 520,41	0,22
<b>ECUADOR</b>			<b>609 112,74</b>	<b>713 068,23</b>	<b>0,20</b>
<b>Government</b>			<b>609 112,74</b>	<b>713 068,23</b>	<b>0,20</b>
980 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 5.00% 31/07/2030	USD	609 112,74	713 068,23	0,20
<b>GUATEMALA</b>			<b>562 534,90</b>	<b>575 340,35</b>	<b>0,16</b>
<b>Government</b>			<b>562 534,90</b>	<b>575 340,35</b>	<b>0,16</b>
410 000,00	GUATEMALA GOVERNMENT BOND 5.375% 24/04/2032	USD	394 056,53	401 956,56	0,11
200 000,00	GUATEMALA GOVERNMENT BOND 3.70% 07/10/2033	USD	168 478,37	173 383,79	0,05
<b>FINLAND</b>			<b>351 308,32</b>	<b>393 066,67</b>	<b>0,11</b>
<b>Telecommunication</b>			<b>351 308,32</b>	<b>393 066,67</b>	<b>0,11</b>
220 000,00	NOKIA OYJ 6.625% 15/05/2039	USD	229 882,77	267 648,67	0,08
120 000,00	NOKIA OYJ 2.00% 11/03/2026	EUR	121 425,55	125 418,00	0,03
<b>SERBIA</b>			<b>335 803,58</b>	<b>329 065,60</b>	<b>0,09</b>
<b>Government</b>			<b>335 803,58</b>	<b>329 065,60</b>	<b>0,09</b>
340 000,00	SERBIA INTERNATIONAL BOND 1.50% 26/06/2029	EUR	335 803,58	329 065,60	0,09
<b>PARAGUAY</b>			<b>217 393,70</b>	<b>236 702,48</b>	<b>0,07</b>
<b>Government</b>			<b>217 393,70</b>	<b>236 702,48</b>	<b>0,07</b>
260 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.625% 25/01/2023	USD	217 393,70	236 702,48	0,07
<b>BRITISH VIRGIN ISLANDS</b>			<b>204 136,66</b>	<b>205 134,00</b>	<b>0,06</b>
<b>Multi-Utilities</b>			<b>204 136,66</b>	<b>205 134,00</b>	<b>0,06</b>
200 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.303% 05/08/2032	EUR	204 136,66	205 134,00	0,06
<b>JAPAN</b>			<b>200 000,00</b>	<b>199 134,00</b>	<b>0,06</b>
<b>Basic Goods</b>			<b>200 000,00</b>	<b>199 134,00</b>	<b>0,06</b>
200 000,00	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	200 000,00	199 134,00	0,06
<b>NORWAY</b>			<b>98 923,00</b>	<b>99 281,00</b>	<b>0,03</b>
<b>Telecommunication</b>			<b>98 923,00</b>	<b>99 281,00</b>	<b>0,03</b>
100 000,00	TELENOR ASA 0.625% 25/09/2031	EUR	98 923,00	99 281,00	0,03
<b>Floating Rate Notes</b>			<b>50 670 983,41</b>	<b>51 258 918,51</b>	<b>14,54</b>
<b>NETHERLANDS</b>			<b>10 013 177,78</b>	<b>10 070 238,13</b>	<b>2,86</b>
<b>Telecommunication</b>			<b>3 441 714,94</b>	<b>3 438 728,82</b>	<b>0,98</b>
700 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	779 322,86	767 585,00	0,22
600 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	593 084,03	611 868,00	0,17
500 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	500 873,00	500 610,00	0,14
500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	486 599,00	477 305,00	0,14
400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	414 340,00	402 728,00	0,11
400 000,00	KONINKLIJKE KPN NV FRN 28/03/2073	USD	363 557,65	369 440,82	0,11
300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	303 938,40	309 192,00	0,09

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>2 307 911,16</b>	<b>2 348 815,01</b>	<b>0,67</b>
490 000,00	AEGON NV FRN 25/04/2044	EUR	514 172,86	526 377,60	0,15
400 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2049	EUR	435 053,50	438 108,00	0,12
200 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 01/10/2046	EUR	220 213,00	223 400,00	0,06
200 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	198 240,00	214 292,00	0,06
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	203 781,00	205 020,00	0,06
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	200 000,00	199 222,00	0,06
200 000,00	ING GROEP NV FRN 31/12/2099	USD	168 840,40	166 354,24	0,05
200 000,00	ING GROEP NV FRN 31/12/2099	USD	168 840,40	165 531,17	0,05
100 000,00	ASR NEDERLAND NV FRN 02/05/2049	EUR	98 944,00	110 145,00	0,03
100 000,00	ING GROEP NV FRN 13/11/2030	EUR	99 826,00	100 365,00	0,03
<b>Energy</b>			<b>2 226 095,68</b>	<b>2 230 347,30</b>	<b>0,63</b>
1 330 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	1 449 660,68	1 427 688,50	0,40
760 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	776 435,00	802 658,80	0,23
<b>Multi-Utilities</b>			<b>2 037 456,00</b>	<b>2 052 347,00</b>	<b>0,58</b>
700 000,00	NATURGY FINANCE BV FRN 29/12/2049	EUR	735 445,00	732 585,00	0,21
500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	495 902,00	510 000,00	0,14
400 000,00	NATURGY FINANCE BV FRN 31/12/2099	EUR	402 940,00	401 000,00	0,11
300 000,00	ALLIANDER NV FRN 31/12/2099	EUR	303 169,00	309 354,00	0,09
100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	100 000,00	99 408,00	0,03
<b>FRANCE</b>			<b>9 240 890,38</b>	<b>9 466 388,73</b>	<b>2,69</b>
<b>Finance</b>			<b>4 814 919,69</b>	<b>5 009 205,81</b>	<b>1,42</b>
1 130 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	998 503,30	1 032 660,46	0,29
680 000,00	AXA SA FRN 20/05/2049	EUR	711 662,14	756 649,60	0,21
590 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	552 909,85	565 205,81	0,16
300 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	297 469,00	307 662,00	0,09
300 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	297 253,00	303 774,00	0,09
286 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	237 016,50	252 282,14	0,07
200 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	220 724,00	240 540,00	0,07
234 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	192 026,06	209 021,80	0,06
200 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	200 819,00	206 508,00	0,06
200 000,00	LA BANQUE POSTALE SA FRN 31/12/2099	EUR	200 000,00	206 188,00	0,06
200 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	199 884,00	204 942,00	0,06
200 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	199 736,00	197 692,00	0,05
100 000,00	AXA SA FRN 28/05/2049	EUR	103 777,84	112 021,00	0,03
100 000,00	BNP PARIBAS CARDIF SA FRN 29/11/2049	EUR	104 608,00	111 816,00	0,03
100 000,00	BNP PARIBAS SA FRN 17/04/2029	EUR	99 114,00	102 118,00	0,03
100 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	99 636,00	100 827,00	0,03
100 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	99 781,00	99 298,00	0,03
<b>Multi-Utilities</b>			<b>2 588 570,27</b>	<b>2 608 587,02</b>	<b>0,74</b>
1 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	1 057 068,00	1 032 530,00	0,29
400 000,00	ELECTRICITE DE FRANCE SA FRN 22/07/2049	GBP	489 731,27	524 148,02	0,15
300 000,00	SUEZ FRN 31/12/2099	EUR	304 510,00	312 231,00	0,09
200 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	EUR	222 795,00	219 514,00	0,06
200 000,00	ENGIE SA FRN 31/12/2099	EUR	206 959,00	214 840,00	0,06
200 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	207 880,00	205 730,00	0,06
100 000,00	ENGIE SA FRN 31/12/2099	EUR	99 627,00	99 594,00	0,03
<b>Energy</b>			<b>1 081 159,54</b>	<b>1 100 359,20</b>	<b>0,31</b>
860 000,00	TOTAL SA FRN 29/12/2049	EUR	871 409,54	882 807,20	0,25
200 000,00	TOTAL SA FRN 29/12/2049	EUR	209 750,00	217 552,00	0,06
<b>Telecommunication</b>			<b>655 498,38</b>	<b>646 716,70</b>	<b>0,19</b>
590 000,00	ORANGE SA FRN 29/12/2049	EUR	655 498,38	646 716,70	0,19

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## Eurizon Fund - Global Multi Credit

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>100 742,50</b>	<b>101 520,00</b>	<b>0,03</b>
100 000,00	DANONE SA FRN 31/12/2099	EUR	100 742,50	101 520,00	0,03
<b>UNITED KINGDOM</b>			<b>7 350 980,29</b>	<b>7 369 945,59</b>	<b>2,09</b>
<b>Telecommunication</b>			<b>4 187 054,18</b>	<b>4 139 809,33</b>	<b>1,17</b>
1 680 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	1 872 743,42	1 847 210,40	0,52
1 090 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	1 137 183,76	1 124 498,50	0,32
833 000,00	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	816 007,00	815 265,43	0,23
350 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	361 120,00	352 835,00	0,10
<b>Finance</b>			<b>2 763 988,11</b>	<b>2 820 927,26</b>	<b>0,80</b>
680 000,00	BARCLAYS PLC FRN 31/12/2099	USD	637 591,30	641 754,63	0,18
420 000,00	BARCLAYS PLC FRN 31/12/2099	GBP	523 553,70	523 372,65	0,15
600 000,00	BARCLAYS PLC FRN 31/12/2099	USD	513 320,08	516 690,24	0,15
287 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	237 572,26	252 669,59	0,07
200 000,00	NATWEST GROUP PLC FRN 31/12/2099	GBP	228 972,24	250 118,35	0,07
270 000,00	NATWEST GROUP PLC FRN 31/12/2099	USD	231 734,53	232 695,80	0,06
200 000,00	BARCLAYS PLC REG FRN 09/06/2025	EUR	190 746,00	202 790,00	0,06
200 000,00	NATWEST GROUP PLC FRN 08/03/2023	EUR	200 498,00	200 836,00	0,06
<b>Multi-Utilities</b>			<b>299 938,00</b>	<b>302 283,00</b>	<b>0,09</b>
300 000,00	NGG FINANCE PLC FRN 05/12/2079	EUR	299 938,00	302 283,00	0,09
<b>Government</b>			<b>100 000,00</b>	<b>106 926,00</b>	<b>0,03</b>
100 000,00	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	100 000,00	106 926,00	0,03
<b>ITALY</b>			<b>3 676 053,78</b>	<b>3 788 209,75</b>	<b>1,07</b>
<b>Finance</b>			<b>3 171 180,78</b>	<b>3 271 425,75</b>	<b>0,93</b>
800 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	764 842,00	806 360,00	0,23
635 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	651 456,78	672 890,45	0,19
250 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	247 500,00	272 532,50	0,08
250 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	250 100,00	243 682,50	0,07
230 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	233 582,00	231 336,30	0,07
200 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 31/12/2099	EUR	201 660,00	218 472,00	0,06
200 000,00	FINECOBANK BANCA FINECO SPA FRN 31/12/2099	EUR	222 500,00	217 248,00	0,06
200 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	200 000,00	214 736,00	0,06
200 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	200 000,00	202 550,00	0,06
200 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	199 540,00	191 618,00	0,05
<b>Multi-Utilities</b>			<b>306 067,00</b>	<b>309 690,00</b>	<b>0,08</b>
300 000,00	ENEL SPA FRN 31/12/2099	EUR	306 067,00	309 690,00	0,08
<b>Energy</b>			<b>198 806,00</b>	<b>207 094,00</b>	<b>0,06</b>
200 000,00	ENI SPA FRN 31/12/2099	EUR	198 806,00	207 094,00	0,06
<b>GERMANY</b>			<b>3 224 953,58</b>	<b>3 254 729,29</b>	<b>0,92</b>
<b>Finance</b>			<b>2 197 851,78</b>	<b>2 232 821,69</b>	<b>0,63</b>
800 000,00	ALLIANZ SE FRN 31/12/2099	EUR	852 218,84	859 288,00	0,24
600 000,00	COMMERZBANK AG FRN 31/12/2099	USD	548 858,94	565 921,69	0,16
200 000,00	LANDESBANK BADEN-WUERTEMBERG FRN 31/12/2099	EUR	200 000,00	203 700,00	0,06
200 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	199 074,00	203 468,00	0,06
200 000,00	DEUTSCHE BANK AG FRN 31/12/2099	EUR	200 006,00	203 320,00	0,06
200 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	197 694,00	197 124,00	0,05
<b>Raw materials</b>			<b>726 882,80</b>	<b>714 149,60</b>	<b>0,20</b>
680 000,00	LANXESS AG FRN 06/12/2076	EUR	726 882,80	714 149,60	0,20
<b>Health</b>			<b>300 219,00</b>	<b>307 758,00</b>	<b>0,09</b>
300 000,00	MERCK KGAA FRN 25/06/2079	EUR	300 219,00	307 758,00	0,09

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

## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWITZERLAND</b>			<b>2 775 674,66</b>	<b>2 772 073,46</b>	<b>0,79</b>
<b>Finance</b>			<b>2 775 674,66</b>	<b>2 772 073,46</b>	<b>0,79</b>
1 330 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	1 172 714,30	1 171 387,36	0,33
1 000 000,00	UBS GROUP AG FRN 31/12/2099	USD	855 856,59	867 631,22	0,25
540 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 29/12/2049	EUR	565 505,04	544 060,80	0,16
218 000,00	UBS GROUP AG FRN 31/12/2099	USD	181 598,73	188 994,08	0,05
<b>SPAIN</b>			<b>2 599 274,35</b>	<b>2 617 568,33</b>	<b>0,74</b>
<b>Finance</b>			<b>2 599 274,35</b>	<b>2 617 568,33</b>	<b>0,74</b>
800 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	821 483,40	814 288,00	0,23
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	557 303,95	559 838,33	0,16
200 000,00	MAPFRE SA FRN 31/03/2047	EUR	213 500,00	227 012,00	0,07
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	200 000,00	222 390,00	0,06
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	206 987,00	212 276,00	0,06
200 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	200 000,00	206 118,00	0,06
200 000,00	CAIXABANK SA FRN 31/12/2099	EUR	200 000,00	189 566,00	0,05
200 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	200 000,00	186 080,00	0,05
<b>PORTUGAL</b>			<b>2 394 718,61</b>	<b>2 354 732,00</b>	<b>0,67</b>
<b>Multi-Utilities</b>			<b>1 532 258,61</b>	<b>1 495 956,00</b>	<b>0,43</b>
1 400 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	1 532 258,61	1 495 956,00	0,43
<b>Finance</b>			<b>862 460,00</b>	<b>858 776,00</b>	<b>0,24</b>
800 000,00	CAIXA GERAL DE DEPOSITOS SA FRN 28/06/2028	EUR	862 460,00	858 776,00	0,24
<b>BELGIUM</b>			<b>1 941 171,89</b>	<b>1 978 587,00</b>	<b>0,56</b>
<b>Finance</b>			<b>908 052,89</b>	<b>942 363,00</b>	<b>0,27</b>
600 000,00	KBC GROUP NV FRN 31/12/2099	EUR	609 594,89	632 196,00	0,18
200 000,00	AGEAS FRN 24/11/2051	EUR	199 252,00	199 300,00	0,06
100 000,00	AGEAS FRN 02/07/2049	EUR	99 206,00	110 867,00	0,03
<b>Raw materials</b>			<b>828 505,00</b>	<b>828 488,00</b>	<b>0,23</b>
400 000,00	SOLVAY SA FRN 31/12/2099	EUR	424 680,00	420 508,00	0,12
400 000,00	SOLVAY SA FRN 31/12/2099	EUR	403 825,00	407 980,00	0,11
<b>Multi-Utilities</b>			<b>204 614,00</b>	<b>207 736,00</b>	<b>0,06</b>
200 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	204 614,00	207 736,00	0,06
<b>SWEDEN</b>			<b>1 939 193,40</b>	<b>1 934 394,54</b>	<b>0,55</b>
<b>Finance</b>			<b>1 435 418,44</b>	<b>1 441 073,14</b>	<b>0,41</b>
1 200 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 13/11/2099	USD	1 073 057,20	1 071 927,79	0,30
400 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/12/2099	USD	362 361,24	369 145,35	0,11
<b>Consumer Retail</b>			<b>503 774,96</b>	<b>493 321,40</b>	<b>0,14</b>
470 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	503 774,96	493 321,40	0,14
<b>IRELAND</b>			<b>1 765 064,32</b>	<b>1 834 064,57</b>	<b>0,52</b>
<b>Finance</b>			<b>1 765 064,32</b>	<b>1 834 064,57</b>	<b>0,52</b>
700 000,00	BANK OF IRELAND GROUP PLC FRN 19/09/2027	GBP	810 376,32	840 914,57	0,24
450 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	453 725,00	458 136,00	0,13
200 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	200 000,00	221 572,00	0,06
200 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	201 300,00	212 360,00	0,06
100 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	99 663,00	101 082,00	0,03

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED STATES</b>			<b>1 539 142,80</b>	<b>1 542 478,70</b>	<b>0,44</b>
<b>Finance</b>			<b>1 539 142,80</b>	<b>1 542 478,70</b>	<b>0,44</b>
400 000,00	BANK OF AMERICA CORP FRN 04/05/2023	EUR	399 600,00	400 872,00	0,11
300 000,00	BANK OF AMERICA CORP FRN 09/05/2026	EUR	298 926,00	305 319,00	0,09
230 000,00	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	229 884,80	228 387,70	0,06
200 000,00	JPMORGAN CHASE & CO FRN 12/06/2029	EUR	211 220,00	214 558,00	0,06
200 000,00	MORGAN STANLEY FRN 07/02/2031	EUR	200 000,00	193 550,00	0,06
100 000,00	CITIGROUP INC FRN 06/07/2026	EUR	99 512,00	103 330,00	0,03
100 000,00	JPMORGAN CHASE & CO FRN 17/02/2033	EUR	100 000,00	96 462,00	0,03
<b>DENMARK</b>			<b>1 114 343,72</b>	<b>1 149 601,57</b>	<b>0,33</b>
<b>Finance</b>			<b>1 014 343,72</b>	<b>1 051 173,57</b>	<b>0,30</b>
1 133 000,00	DANSKE BANK A/S FRN 31/12/2099	USD	1 014 343,72	1 051 173,57	0,30
<b>Multi-Utilities</b>			<b>100 000,00</b>	<b>98 428,00</b>	<b>0,03</b>
100 000,00	ORSTED AS FRN 18/02/3021	EUR	100 000,00	98 428,00	0,03
<b>AUSTRIA</b>			<b>507 627,54</b>	<b>535 118,02</b>	<b>0,15</b>
<b>Finance</b>			<b>400 000,00</b>	<b>429 370,00</b>	<b>0,12</b>
200 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 31/12/2049	EUR	200 000,00	220 076,00	0,06
200 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	200 000,00	209 294,00	0,06
<b>Energy</b>			<b>107 627,54</b>	<b>105 748,02</b>	<b>0,03</b>
89 000,00	OMV AG FRN 29/12/2049	EUR	107 627,54	105 748,02	0,03
<b>NORWAY</b>			<b>359 893,01</b>	<b>364 980,74</b>	<b>0,10</b>
<b>Finance</b>			<b>359 893,01</b>	<b>364 980,74</b>	<b>0,10</b>
400 000,00	DNB BANK ASA FRN 31/12/2099	USD	359 893,01	364 980,74	0,10
<b>FINLAND</b>			<b>228 823,30</b>	<b>225 808,09</b>	<b>0,06</b>
<b>Finance</b>			<b>228 823,30</b>	<b>225 808,09</b>	<b>0,06</b>
270 000,00	NORDEA BANK ABP FRN 31/12/2099	USD	228 823,30	225 808,09	0,06
<b>Zero-Coupon Bonds</b>			<b>688 673,50</b>	<b>691 305,00</b>	<b>0,20</b>
<b>AUSTRIA</b>			<b>296 318,50</b>	<b>299 175,00</b>	<b>0,09</b>
<b>Energy</b>			<b>296 318,50</b>	<b>299 175,00</b>	<b>0,09</b>
300 000,00	OMV AG 0.00% 03/07/2025	EUR	296 318,50	299 175,00	0,09
<b>BELGIUM</b>			<b>293 152,00</b>	<b>296 028,00</b>	<b>0,08</b>
<b>Finance</b>			<b>293 152,00</b>	<b>296 028,00</b>	<b>0,08</b>
300 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	293 152,00	296 028,00	0,08
<b>NETHERLANDS</b>			<b>99 203,00</b>	<b>96 102,00</b>	<b>0,03</b>
<b>Industries</b>			<b>99 203,00</b>	<b>96 102,00</b>	<b>0,03</b>
100 000,00	ABB FINANCE BV 0.00% 19/01/2030	EUR	99 203,00	96 102,00	0,03
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>4 164 379,27</b>	<b>4 327 032,21</b>	<b>1,23</b>
<b>Ordinary Bonds</b>			<b>2 407 685,83</b>	<b>2 473 296,66</b>	<b>0,70</b>
<b>LUXEMBOURG</b>			<b>1 114 561,04</b>	<b>1 118 427,78</b>	<b>0,32</b>
<b>Telecommunication</b>			<b>779 661,04</b>	<b>776 960,78</b>	<b>0,22</b>
770 000,00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	779 661,04	776 960,78	0,22

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>334 900,00</b>	<b>341 467,00</b>	<b>0,10</b>
350 000,00	ALTICE FINANCING SA REG 2.25% 15/01/2025	EUR	334 900,00	341 467,00	0,10
<b>IRELAND</b>			<b>698 952,82</b>	<b>731 748,32</b>	<b>0,21</b>
<b>Telecommunication</b>			<b>698 952,82</b>	<b>731 748,32</b>	<b>0,21</b>
800 000,00	C&W SENIOR FINANCING DAC 6.875% 15/09/2027	USD	698 952,82	731 748,32	0,21
<b>UNITED KINGDOM</b>			<b>594 171,97</b>	<b>623 120,56</b>	<b>0,17</b>
<b>Consumer Retail</b>			<b>594 171,97</b>	<b>623 120,56</b>	<b>0,17</b>
530 000,00	VIRGIN MEDIA SECURED FINANCE PLC 4.125% 15/08/2030	GBP	594 171,97	623 120,56	0,17
<b>Floating Rate Notes</b>			<b>1 756 693,44</b>	<b>1 853 735,55</b>	<b>0,53</b>
<b>ITALY</b>			<b>1 406 959,12</b>	<b>1 483 376,18</b>	<b>0,42</b>
<b>Finance</b>			<b>1 406 959,12</b>	<b>1 483 376,18</b>	<b>0,42</b>
1 000 000,00	UNICREDIT SPA FRN 30/06/2035	USD	899 157,04	958 336,49	0,27
500 000,00	UNICREDIT SPA FRN 02/04/2034	USD	507 802,08	525 039,69	0,15
<b>FRANCE</b>			<b>172 172,23</b>	<b>187 944,63</b>	<b>0,06</b>
<b>Finance</b>			<b>172 172,23</b>	<b>187 944,63</b>	<b>0,06</b>
203 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	172 172,23	187 944,63	0,06
<b>GERMANY</b>			<b>177 562,09</b>	<b>182 414,74</b>	<b>0,05</b>
<b>Finance</b>			<b>177 562,09</b>	<b>182 414,74</b>	<b>0,05</b>
200 000,00	DEUTSCHE BANK AG FRN 31/12/2099	USD	177 562,09	182 414,74	0,05
<b>INVESTMENT FUNDS</b>			<b>32 291 044,61</b>	<b>33 325 474,25</b>	<b>9,45</b>
<b>UCI Units</b>			<b>32 291 044,61</b>	<b>33 325 474,25</b>	<b>9,45</b>
<b>LUXEMBOURG</b>			<b>30 125 897,65</b>	<b>30 845 860,37</b>	<b>8,75</b>
<b>Finance</b>			<b>30 125 897,65</b>	<b>30 845 860,37</b>	<b>8,75</b>
111 646,23	EURIZON FUND - BOND EMERGING MARKETS IN LOCAL CURRENCIES ESG -Z-	EUR	11 081 524,92	10 931 282,87	3,10
69 189,20	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	6 885 351,00	6 732 109,06	1,91
10 811,18	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	5 590 103,51	6 492 977,88	1,84
52 154,15	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	5 263 918,46	5 319 723,40	1,51
2 637,11	EURIZON INVESTMENT SICAV - CREDIT INCOME -I-	EUR	1 304 999,76	1 369 767,16	0,39
<b>IRELAND</b>			<b>2 165 146,96</b>	<b>2 479 613,88</b>	<b>0,70</b>
<b>Finance</b>			<b>2 165 146,96</b>	<b>2 479 613,88</b>	<b>0,70</b>
23 942,00	ISHARES EUR HIGH YIELD CORPORATE BOND UCITS ETF	EUR	2 147 298,96	2 456 928,04	0,70
69,99	NOMURA FUNDS IRELAND - NOMURA US HIGH YIELD BOND FUND -I-	USD	17 848,00	22 685,84	0,00
<b>Total Portfolio</b>			<b>298 720 941,65</b>	<b>300 661 200,27</b>	<b>85,31</b>

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

## Eurizon Fund - Global Multi Credit

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>768 605,88</b>	<b>127 062 741,62</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>911 070,47</b>	<b>71 683 370,52</b>
100 000	(49)	Sale	EURO BUXL	08/03/2022	EUR	486 080,00	10 130 260,00
100 000	(156)	Sale	EURO BUND	08/03/2022	EUR	390 150,00	26 733 720,00
100 000	(165)	Sale	US 5YR NOTE (CBT)	31/03/2022	USD	19 270,12	17 552 882,09
200 000	(90)	Sale	US 2YR NOTE (CBT)	31/03/2022	USD	15 570,35	17 266 508,43
<b>Unrealised loss on future contracts and commitment</b>						<b>(142 464,59)</b>	<b>55 379 371,10</b>
100 000	(265)	Sale	US 10YR NOTE (CBT)	22/03/2022	USD	(97 975,22)	30 402 942,97
100 000	(163)	Sale	US 10YR ULTRA	22/03/2022	USD	(40 065,78)	20 989 551,55
100 000	23	Purchase	US ULTRA BOND	22/03/2022	USD	(4 423,59)	3 986 876,58

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



## Eurizon Fund - Global Multi Credit

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>89 973,94</b>	<b>53,40</b>	<b>—</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>89 973,94</b>	<b>53,40</b>	<b>—</b>
17 800 000	PUT	EUR/JPY PUT 126,50 06/01/22	EUR	89 973,94	53,40	—

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

## Eurizon Fund - Global Multi Credit

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(445 567,98)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>845 379,58</b>
17/03/2022	56 770 796,46	EUR	64 151 000,00	USD	442 894,92
17/03/2022	122 400 000,00	MXN	5 020 714,55	EUR	163 964,47
17/03/2022	124 400 000,00	MXN	5 878 739,19	USD	107 558,43
17/03/2022	90 000 000,00	MXN	3 754 348,79	EUR	57 915,19
17/03/2022	7 155 729,25	EUR	8 100 000,00	USD	43 509,61
17/03/2022	2 553 583,43	USD	290 000 000,00	JPY	29 536,96
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 290 947,56)</b>
17/03/2022	18 563 818,69	USD	400 416 000,00	MXN	(661 022,06)
17/03/2022	5 976 685,83	USD	129 100 000,00	MXN	(220 641,09)
17/03/2022	766 566 115,00	JPY	5 973 015,95	EUR	(124 270,90)
17/03/2022	7 873 808,00	EUR	6 702 957,00	GBP	(95 812,52)
17/03/2022	3 315 579,70	EUR	84 600 000,00	CZK	(60 049,17)
17/03/2022	12 200 000,00	USD	10 761 195,83	EUR	(48 963,77)
17/03/2022	4 689 170,94	EUR	86 820 000,00	ZAR	(39 114,67)
17/03/2022	3 358 131,12	USD	48 662 678 000,00	IDR	(37 684,19)
17/03/2022	3 089 321,69	EUR	1 150 000 000,00	HUF	(3 389,19)

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## Eurizon Fund - Global Multi Credit

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(43 178,42)</b>	<b>(179 024,10)</b>
CDX.NA.HY.36	USD	L	12 200 000,00	BNP PARIBAS SA	20/12/2026	(17 966,38)	(137 281,82)
CDX.NA.HY.36	USD	L	8 200 000,00	JP MORGAN AG	20/06/2026	(12 075,76)	(15 769,90)
CDX.NA.HY.36	USD	L	8 100 000,00	JP MORGAN AG	20/06/2026	(11 928,50)	27 630,07
TURKEY GOVERNMENT INTERNATIONAL BOND	USD	L	4 100 000,00	JP MORGAN AG	20/12/2026	(1 207,78)	(53 602,45)

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

## Eurizon Fund - Securitized Bond Fund

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 197 111 817,81	
Banks	(Note 3)	20 891 454,03	
Other banks and broker accounts	(Notes 2, 3, 9)	50 920 000,00	
Unrealised profit on swap contracts	(Notes 2, 9)	1 230 226,00	
Interest receivable on swap contracts	(Notes 2, 9)	264 729,45	
Other interest receivable		3 631 902,16	
Receivable on subscriptions		2 160 097,01	
Other assets	(Note 10)	23 867,32	
<b>Total assets</b>		<b>1 276 234 093,78</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(3 794 686,92)	
Interest payable on swap contracts	(Notes 2, 9)	(18 196,11)	
Payable on redemptions		(2 294 648,31)	
Other liabilities		(773 380,72)	
<b>Total liabilities</b>		<b>(6 880 912,06)</b>	
<b>Total net assets</b>		<b>1 269 353 181,72</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class E Units	EUR	99,30	32 879,854
Class X Units	EUR	101,30	450 815,134
Class Z Units	EUR	102,00	11 964 437,268
Class Z7 Units	CHF	96,91	100,000
Class ZD Units	EUR	100,10	100,005

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

## Eurizon Fund - Securitized Bond Fund

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>871 615 864,69</b>
Net income from investments	(Note 2)	11 981 937,86
Interest received on swap contracts	(Note 2)	264 729,45
Other income	(Note 6)	126 391,47
<b>Total income</b>		<b>12 373 058,78</b>
Management fee	(Note 6)	(4 343 811,52)
Performance fee	(Note 7)	(34 312,92)
Depositary fee	(Note 8)	(267 050,38)
Subscription tax	(Note 4)	(108 259,91)
Interest paid on swap contracts	(Note 2)	(358 633,05)
Other charges and taxes	(Notes 5, 8)	(1 469 890,49)
<b>Total expenses</b>		<b>(6 581 958,27)</b>
<b>Net investment income / (loss)</b>		<b>5 791 100,51</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(11 609 404,74)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	17 219 247,51
- forward foreign exchange contracts	(Notes 2, 9)	91 834,52
- foreign currencies	(Note 2)	54 501,84
- swap contracts	(Notes 2, 9)	1 230 226,00
<b>Net result of operations for the year</b>		<b>12 777 505,64</b>
Subscriptions for the year		742 324 528,32
Redemptions for the year		(357 364 676,93)
Dividend distributions	(Note 14)	(40,00)
<b>Net assets at the end of the year</b>		<b>1 269 353 181,72</b>

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

## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 186 624 386,59</b>	<b>1 197 111 817,81</b>	<b>94,31</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>954 139 408,61</b>	<b>959 543 761,75</b>	<b>75,59</b>
<b>Ordinary Bonds</b>			<b>11 691 881,48</b>	<b>11 878 239,63</b>	<b>0,93</b>
<b>UNITED KINGDOM</b>			<b>11 691 881,48</b>	<b>11 878 239,63</b>	<b>0,93</b>
<b>Consumer Retail</b>			<b>11 691 881,48</b>	<b>11 878 239,63</b>	<b>0,93</b>
10 000 000,00	TOWD POINT MORTGAGE FUNDING 2019 - GRANITE4 PLC -A- 1.00% 20/10/2051	GBP	11 691 881,48	11 878 239,63	0,93
<b>Floating Rate Notes</b>			<b>16 500 000,00</b>	<b>16 491 961,50</b>	<b>1,30</b>
<b>IRELAND</b>			<b>16 500 000,00</b>	<b>16 491 961,50</b>	<b>1,30</b>
<b>Industries</b>			<b>12 500 000,00</b>	<b>12 491 961,50</b>	<b>0,98</b>
10 000 000,00	AURIUM CLO II DAC -A- FRN 22/06/2034	EUR	10 000 000,00	9 992 695,00	0,79
2 500 000,00	AVOCA CLO XX DAC -A- FRN 15/07/2032	EUR	2 500 000,00	2 499 266,50	0,19
<b>Consumer Retail</b>			<b>4 000 000,00</b>	<b>4 000 000,00</b>	<b>0,32</b>
4 000 000,00	DRYDEN 66 EURO CLO 2018-66 DAC -B- FRN 18/01/2032	EUR	4 000 000,00	4 000 000,00	0,32
<b>Asset and Mortgage Backed Securities</b>			<b>925 947 527,13</b>	<b>931 173 560,62</b>	<b>73,36</b>
<b>IRELAND</b>			<b>394 313 302,46</b>	<b>394 523 644,26</b>	<b>31,08</b>
<b>Finance</b>			<b>394 313 302,46</b>	<b>394 523 644,26</b>	<b>31,08</b>
18 876 370,94	PRIMROSE RESIDENTIAL 2021-1 DAC -A- 0.107% 24/03/2061	EUR	18 798 977,82	18 814 918,91	1,48
12 300 000,00	FORTUNA CONSUMER LOAN ABS 2021 DAC 0.337% 18/10/2030	EUR	12 300 000,00	12 301 400,97	0,97
11 030 847,35	TAURUS 2020-1 NL DAC -A- 0.90% 20/02/2030	EUR	10 985 619,90	11 010 440,28	0,87
10 700 000,00	INVESCO EURO CLO IV DAC -A- 0.93% 15/04/2033	EUR	10 733 900,00	10 694 800,87	0,84
10 350 000,00	FASTNET SECURITIES 13 DAC -B- 0.099% 18/04/2057	EUR	10 364 146,28	10 332 405,00	0,81
10 000 000,00	VOYA EURO CLO V DAC -A- 1.04% 15/04/2035	EUR	10 000 000,00	9 974 199,00	0,79
9 938 623,38	DUBLIN BAY SECURITIES -A- 0.00% 28/06/2055	EUR	9 897 339,76	9 927 889,67	0,78
9 297 059,46	ARROW CMBS 2018 DAC -A1- 1.10% 22/05/2030	EUR	9 315 399,58	9 312 260,15	0,73
9 000 000,00	INVESCO EURO CLO V DAC -A- 1.07% 15/01/2034	EUR	9 034 650,00	9 018 200,70	0,71
9 000 000,00	FASTNET SECURITIES 13 DAC -C- 0.449% 18/04/2057	EUR	9 017 500,00	9 001 966,50	0,71
8 000 000,00	BILBAO CLO III DAC -A2AR- 1.50% 17/05/2034	EUR	8 000 000,00	7 961 103,20	0,63
7 500 000,00	INVESCO EURO CLO III DAC -A- 0.92% 15/07/2032	EUR	7 517 625,00	7 484 700,75	0,59
7 025 000,00	HAYFIN EMERALD CLO I DAC -CR- 2.05% 17/04/2034	EUR	7 027 250,00	7 004 335,26	0,55
6 968 771,60	LAST MILE LOGISTICS PAN EURO FINANCE DAC -C- 1.40% 17/08/2033	EUR	6 975 790,05	6 968 771,60	0,55
6 500 000,00	AVOCA CLO XIV DAC -C1R- 1.70% 12/01/2031	EUR	6 445 200,00	6 509 445,15	0,51
6 400 000,00	FINANCE IRELAND RMBS NO 1 DAC -B- 1.00% 24/06/2058	EUR	6 416 320,00	6 417 402,24	0,51
6 379 870,62	SCF RAHOITUSPALVELUT VIII DAC -B- 0.16% 25/10/2029	EUR	6 379 438,09	6 373 835,90	0,50
6 250 000,00	ADAGIO CLO VIII DAC -D- 3.80% 15/04/2032	EUR	6 026 250,00	6 255 984,38	0,49
5 824 087,92	FINANCE IRELAND RMBS NO 3 DAC -A- 0.159% 24/06/2061	EUR	5 879 824,45	5 865 147,74	0,46
5 709 000,00	DILOSK RMBS NO 4 DAC -B- 0.636% 20/02/2060	EUR	5 712 022,50	5 740 970,40	0,45
5 000 000,00	EURO-GALAXY VII CLO DAC -CR- 2.40% 25/07/2035	EUR	5 000 000,00	5 012 763,00	0,39
5 000 000,00	VOYA EURO CLO V DAC -C- 2.15% 15/04/2035	EUR	5 000 000,00	5 006 364,00	0,39
5 000 000,00	AQUEDUCT EUROPEAN CLO 2020-5 DAC -A- 1.03% 20/04/2034	EUR	5 000 000,00	4 997 101,00	0,39
5 000 000,00	CIFC EUROPEAN FUNDING CLO I DAC -C- 2.20% 15/07/2032	EUR	5 000 000,00	4 996 856,00	0,39
5 000 000,00	HARVEST CLO XXII DAC -C- 2.30% 15/01/2032	EUR	5 000 000,00	4 994 170,00	0,39
5 000 000,00	BILBAO CLO III DAC -A- 0.86% 17/05/2034	EUR	4 992 500,00	4 983 925,00	0,39
5 000 000,00	CLONTARF PARK CLO DAC -A2- 1.50% 05/08/2030	EUR	4 967 500,00	4 982 314,00	0,39
5 000 000,00	SOUND POINT EURO CLO I FUNDING DAC -AR- 0.82% 25/05/2034	EUR	5 000 000,00	4 982 209,00	0,39
5 000 000,00	AURIUM CLO II DAC -BRR- 1.60% 22/06/2034	EUR	5 000 000,00	4 977 197,50	0,39

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

## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 888 400,88	LAST MILE LOGISTICS PAN EURO FINANCE DAC -B- 1.05% 17/08/2033	EUR	4 880 429,81	4 888 889,72	0,38
4 726 417,86	BRUEGEL 2021 DAC -A- 0.80% 22/05/2031	EUR	4 726 417,86	4 734 972,68	0,37
4 600 000,00	NORTH WESTERLY VII ESG CLO DAC -A- 0.84% 15/05/2034	EUR	4 600 000,00	4 576 125,08	0,36
4 490 389,94	SHAMROCK RESIDENTIAL 2021-1 DAC -A- 0.207% 24/12/2059	EUR	4 476 020,69	4 496 034,36	0,35
4 469 624,12	FINANCE IRELAND RMBS NO 1 DAC -A- 0.27% 24/06/2058	EUR	4 494 040,81	4 476 711,60	0,35
4 400 000,00	FINANCE IRELAND RMBS NO 3 DAC -B- 0.309% 24/06/2061	EUR	4 400 000,00	4 388 120,00	0,35
4 319 487,88	BERG FINANCE 2021 DAC -A- 1.05% 22/04/2033	EUR	4 319 487,88	4 320 351,78	0,34
4 038 996,83	FROSN-2018 DAC -A1- 0.75% 21/05/2028	EUR	4 040 866,36	4 035 361,73	0,32
4 000 000,00	SOUND POINT EURO CLO V FUNDING DAC -D- 3.30% 25/07/2035	EUR	4 000 000,00	4 013 778,80	0,32
4 000 000,00	SHAMROCK RESIDENTIAL 2021-1 DAC -B- 0.757% 24/12/2059	EUR	3 960 800,00	4 013 200,00	0,32
4 000 000,00	ALBACORE EURO CLO II DAC -C- 2.50% 15/06/2034	EUR	4 000 000,00	4 007 586,80	0,32
4 000 000,00	BOSPHORUS CLO VI DAC -C- 2.10% 25/05/2034	EUR	4 000 000,00	3 997 704,80	0,31
3 900 000,00	AQUEDUCT EUROPEAN CLO 3-2019 DAC -CR- 2.00% 15/08/2034	EUR	3 900 000,00	3 863 489,37	0,30
3 700 000,00	CONTEGO CLO -D- 3.95% 14/05/2032	EUR	3 738 000,00	3 699 783,92	0,29
3 643 280,44	BRUEGEL 2021 DAC -B- 1.25% 22/05/2031	EUR	3 643 280,44	3 648 016,70	0,29
3 600 000,00	SOUND POINT EURO CLO I FUNDING DAC -CR- 2.05% 25/05/2034	EUR	3 600 000,00	3 571 030,08	0,28
3 550 000,00	CVC CORDATUS LOAN FUND VI DAC -B1R- 1.10% 15/04/2032	EUR	3 550 000,00	3 514 077,20	0,28
3 493 095,65	DILOSK RMBS NO 4 DAC -A- 0.186% 20/02/2060	EUR	3 510 561,12	3 510 331,63	0,28
3 500 000,00	PRIMROSE RESIDENTIAL 2021-1 DAC -B- 0.707% 24/03/2061	EUR	3 500 000,00	3 500 000,00	0,28
3 500 000,00	NORTH WESTERLY VII ESG CLO DAC -C- 2.00% 15/05/2034	EUR	3 500 000,00	3 469 233,60	0,27
3 175 561,28	FINANCE IRELAND RMBS NO II DAC -A- 1.00% 24/09/2060	EUR	3 185 087,94	3 183 182,63	0,25
3 100 000,00	SOUND POINT EURO CLO I FUNDING DAC -DR- 3.05% 25/05/2034	EUR	3 100 000,00	3 104 226,23	0,24
3 000 000,00	SOUND POINT EURO CLO V FUNDING DAC -C1- 2.25% 25/07/2035	EUR	3 000 000,00	3 001 338,90	0,24
3 000 000,00	MARINO PARK CLO DAC -B- 2.70% 16/01/2034	EUR	3 030 000,00	3 001 200,00	0,24
3 000 000,00	HARVEST CLO XXI DAC -DR- 3.40% 15/07/2031	EUR	3 000 000,00	3 001 051,20	0,24
3 000 000,00	BLUEMOUNTAIN EUR 2021-1 CLO DAC -D- 3.20% 15/04/2034	EUR	3 000 000,00	3 001 004,40	0,24
3 000 000,00	PROVIDUS CLO IV DAC -CR- 2.20% 20/04/2034	EUR	3 000 000,00	2 998 956,30	0,24
3 000 000,00	HAYFIN EMERALD CLO I DAC -B1R- 1.30% 17/04/2034	EUR	3 000 000,00	2 984 815,50	0,23
2 850 000,00	DUBLIN BAY SECURITIES -B- 0.412% 28/06/2055	EUR	2 841 945,75	2 845 824,75	0,22
2 625 000,00	CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC -BRR- 2.40% 15/04/2034	EUR	2 625 000,00	2 641 731,23	0,21
2 600 000,00	FASTNET SECURITIES 13 DAC -D- 1.099% 18/04/2057	EUR	2 605 720,00	2 607 988,50	0,21
2 580 000,00	EURO-GALAXY V CLO BV -CRR- 2.40% 15/02/2034	EUR	2 591 310,00	2 587 517,60	0,20
2 625 000,00	BOSPHORUS CLO IV DAC -D- 2.60% 15/12/2030	EUR	2 501 625,00	2 576 638,31	0,20
2 500 000,00	HAYFIN EMERALD CLO V DAC -D- 4.50% 17/11/2032	EUR	2 475 000,00	2 501 000,00	0,20
2 490 000,00	FINANCE IRELAND RMBS NO 3 DAC -C- 0.509% 24/06/2061	EUR	2 490 000,00	2 486 514,00	0,20
2 405 393,95	EOS EUROPEAN LOAN CONDUIT NO 35 DAC -A- 1.00% 23/04/2029	EUR	2 438 538,55	2 403 108,83	0,19
2 400 000,00	CROSTHWAITE PARK CLO DAC -CR- 3.15% 18/03/2034	EUR	2 400 000,00	2 396 083,44	0,19
2 300 000,00	SOUND POINT EURO CLO III FUNDING DAC -D- 3.20% 15/04/2033	EUR	2 321 275,00	2 291 849,03	0,18
2 100 000,00	CAPITAL FOUR CLO II DAC -C- 2.70% 15/01/2034	EUR	2 123 100,00	2 114 602,77	0,17
2 000 000,00	CAIRN CLO XIII DAC -C- 2.25% 20/10/2033	EUR	2 000 000,00	2 010 758,80	0,16
2 000 000,00	FAIR OAKS LOAN FUNDING I DAC -CR- 2.40% 15/04/2034	EUR	1 998 533,33	2 007 048,60	0,16
2 000 000,00	FAIR OAKS LOAN FUNDING III DAC -C- 1.00% 15/10/2034	EUR	2 000 000,00	2 004 985,80	0,16
2 000 000,00	PRIMROSE RESIDENTIAL 2021-1 DAC -C- 1.257% 24/03/2061	EUR	2 000 000,00	2 003 250,00	0,16
2 000 000,00	BLACKROCK EUROPEAN CLO VIII DAC -B1- 1.85% 20/07/2032	EUR	2 006 000,00	2 000 800,80	0,16
2 000 000,00	CVC CORDATUS LOAN FUND V DAC -CR- 2.05% 21/07/2030	EUR	1 680 000,00	1 998 336,40	0,16
2 000 000,00	SOUND POINT EURO CLO I FUNDING DAC -B1R- 1.60% 25/05/2034	EUR	2 000 000,00	1 987 967,40	0,16

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

## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 886 470,48	BERG FINANCE 2021 DAC -B- 1.45% 22/04/2033	EUR	1 886 470,48	1 890 054,77	0,15
1 750 000,00	PALMER SQUARE EUROPEAN CLO 2021-1 DAC -D- 3.15% 15/04/2034	EUR	1 750 000,00	1 739 829,88	0,14
1 750 000,00	NORTH WESTERLY VII ESG CLO DAC -B1- 1.50% 15/05/2034	EUR	1 750 000,00	1 738 628,68	0,14
1 690 374,45	ARROW CMBS 2018 DAC -B- 1.50% 22/05/2030	EUR	1 692 910,01	1 692 064,82	0,13
1 650 000,00	NORTH WESTERLY VII ESG CLO DAC -D- 2.95% 15/05/2034	EUR	1 650 000,00	1 642 863,75	0,13
1 500 000,00	CIFC EUROPEAN FUNDING CLO III DAC -C- 2.50% 15/01/2034	EUR	1 519 500,00	1 502 827,50	0,12
1 500 000,00	HAYFIN EMERALD CLO II DAC -C1R- 2.50% 27/05/2034	EUR	1 500 000,00	1 501 784,85	0,12
1 500 000,00	TIKEHAU CLO V BV -D1- 3.90% 15/04/2032	EUR	1 511 625,00	1 500 600,00	0,12
1 399 711,86	LAST MILE SECURITIES PE 2021 DAC -C- 1.60% 17/08/2031	EUR	1 399 711,86	1 402 791,23	0,11
1 369 470,95	EOS EUROPEAN LOAN CONDUIT NO 35 DAC -C- 2.15% 23/04/2029	EUR	1 373 244,35	1 369 470,95	0,11
1 280 071,50	BRUEGEL 2021 DAC -C- 1.80% 22/05/2031	EUR	1 280 071,50	1 280 071,50	0,10
1 202 696,97	EOS EUROPEAN LOAN CONDUIT NO 35 DAC -B- 1.65% 23/04/2029	EUR	1 202 696,97	1 202 696,97	0,09
1 171 000,00	PENTA CLO 5 DAC -CR- 2.40% 20/04/2035	EUR	1 176 269,50	1 179 463,40	0,09
1 100 000,00	TAURUS 2019-4 FIN DAC -A- 1.40% 18/11/2031	EUR	1 100 000,00	1 098 680,00	0,09
1 000 000,00	CARLYLE EURO CLO 2019-2 DAC -B- 6.44% 15/08/2032	EUR	1 012 500,00	999 900,00	0,08
1 000 000,00	AVOCA CLO XVI DAC -B2R- 1.70% 15/07/2031	EUR	1 003 500,00	999 509,00	0,08
1 000 000,00	FINANCE IRELAND RMBS NO 3 DAC -D- 0.959% 24/06/2061	EUR	1 000 000,00	998 600,00	0,08
1 000 000,00	TAURUS 2019-4 FIN DAC -D- 3.00% 18/11/2031	EUR	1 000 000,00	945 898,00	0,07
864 632,31	BERG FINANCE 2021 DAC -C- 2.35% 22/04/2033	EUR	864 632,31	867 053,28	0,07
599 876,51	LAST MILE SECURITIES PE 2021 DAC -D- 2.35% 17/08/2031	EUR	599 876,51	601 196,24	0,05
<b>UNITED KINGDOM</b>			<b>184 489 999,82</b>	<b>190 912 508,60</b>	<b>15,04</b>
<b>Finance</b>			<b>184 489 999,82</b>	<b>190 912 508,60</b>	<b>15,04</b>
18 000 000,00	RIPON MORTGAGES PLC -B1- 1.314% 20/08/2056	GBP	20 597 605,28	21 454 794,91	1,69
13 165 000,00	RIPON MORTGAGES PLC -C1- 1.614% 20/08/2056	GBP	14 941 128,69	15 695 544,57	1,24
7 500 000,00	FINSBURY SQUARE 2021-1 PLC -B- 1.049% 16/12/2067	GBP	8 714 465,73	8 855 797,56	0,70
6 564 022,07	TOWER BRIDGE FUNDING 2021-1 -A- 0.95% 21/07/2064	GBP	7 671 235,39	7 846 676,86	0,62
6 394 459,63	FINSBURY SQUARE 2021-1 PLC -AGRN- 0.699% 16/12/2067	GBP	7 429 906,58	7 594 349,97	0,60
6 316 000,00	TOWD POINT MORTGAGE FUNDING 2019 - GRANITE4 PLC -B- 1.00% 20/10/2051	GBP	7 411 970,02	7 480 480,59	0,59
6 000 000,00	CANADA SQUARE FUNDING 2021-1 PLC -B- 1.549% 17/06/2058	GBP	6 944 385,13	7 244 142,09	0,57
5 250 000,00	TWIN BRIDGES 2021-2 PLC -A- 1.00% 12/09/2055	GBP	6 151 758,44	6 233 887,27	0,49
5 085 161,54	CANADA SQUARE FUNDING 2021-1 PLC -A- 0.999% 17/06/2058	GBP	5 885 553,36	6 082 370,31	0,48
4 300 000,00	TOGETHER ASSET BACKED SECURITISATION 2021-1 PLC -A- 1.00% 12/07/2063	GBP	5 000 772,15	5 120 702,79	0,40
4 074 784,95	FINSBURY SQUARE 2019-1 PLC 0.849% 16/03/2070	GBP	4 796 575,80	4 861 500,83	0,38
4 000 000,00	CANADA SQUARE FUNDING 2020-1 PLC -C- 1.849% 17/12/2056	GBP	4 523 678,17	4 835 103,60	0,38
4 000 000,00	PRECISE MORTGAGE FUNDING 2019-1B PLC 2.399% 12/12/2055	GBP	4 544 934,42	4 833 945,91	0,38
3 750 000,00	TWIN BRIDGES 2021-2 PLC -B- 1.00% 12/09/2055	GBP	4 394 113,18	4 432 677,83	0,35
3 400 000,00	LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC -A- 1.00% 20/07/2058	GBP	3 983 477,05	4 038 803,95	0,32
3 150 000,00	CHARTER MORTGAGE FUNDING 2018-1 PLC -B- 0.995% 12/06/2055	GBP	3 587 352,62	3 753 128,55	0,30
3 000 000,00	CANADA SQUARE FUNDING 2021-1 PLC -C- 1.849% 17/06/2058	GBP	3 456 463,53	3 613 495,56	0,28
3 000 000,00	PARAGON MORTGAGES NO 25 PLC -B- 1.052% 15/05/2050	GBP	3 447 326,97	3 572 762,00	0,28
3 000 000,00	FINSBURY SQUARE 2021-1 PLC -C- 1.299% 16/12/2067	GBP	3 485 786,29	3 534 886,94	0,28
2 850 000,00	RMAC 2018-1 PLC -B- 1.045% 12/06/2046	GBP	3 251 458,57	3 395 742,05	0,27
2 799 483,83	FINSBURY SQUARE 2020-1 PLC -C- 1.399% 16/03/2070	GBP	3 175 251,88	3 336 334,16	0,26
2 750 000,00	GEMGARTO 2021-1 PLC -B- 1.149% 16/12/2067	GBP	3 123 725,39	3 288 550,89	0,26
2 600 000,00	PARAGON MORTGAGES NO 25 PLC -C- 1.402% 15/05/2050	GBP	2 875 485,25	3 098 632,34	0,24

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



## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 500 000,00	CANADA SQUARE FUNDING 2020-2 PLC -B- 1.849% 17/12/2057	GBP	2 797 499,39	3 042 773,12	0,24
2 500 000,00	TWIN BRIDGES 2021-2 PLC -C- 1.00% 12/09/2055	GBP	2 929 408,78	2 950 801,03	0,23
2 350 000,00	ATLAS FUNDING 2021-1 PLC -D- 2.30% 25/07/2058	GBP	2 735 540,29	2 819 655,64	0,22
2 250 000,00	LONDON WALL MORTGAGE CAPITAL PLC -B- 1.25% 15/05/2051	GBP	2 590 409,85	2 707 118,11	0,21
2 100 000,00	TWIN BRIDGES 2021-1 PLC -B- 1.449% 12/03/2055	GBP	2 442 219,59	2 491 419,90	0,20
2 100 000,00	CANADA SQUARE FUNDING 2021-2 PLC -B- 1.249% 17/06/2058	GBP	2 446 611,77	2 490 803,61	0,20
2 000 000,00	FINSBURY SQUARE 2019-1 PLC -C- 1.971% 16/06/2069	GBP	2 343 600,97	2 387 149,80	0,19
1 850 000,00	CHARTER MORTGAGE FUNDING 2018-1 PLC -C- 1.295% 12/06/2055	GBP	2 099 364,22	2 200 730,99	0,17
1 799 317,81	TRINIDAD MORTGAGE SECURITIES 2018-1 PLC 1.406% 24/01/2059	GBP	2 042 097,44	2 144 805,02	0,17
1 749 997,04	TOWER BRIDGE FUNDING 2021-1 -B- 1.55% 21/07/2064	GBP	2 045 184,96	2 094 312,66	0,16
1 699 686,61	FINSBURY SQUARE 2020-1 PLC -B- 1.15% 16/03/2070	GBP	2 026 255,17	2 021 703,93	0,16
1 584 000,00	TWIN BRIDGES 2019-1 PLC -C- 1.795% 12/12/2052	GBP	1 851 886,73	1 889 305,79	0,15
1 571 562,13	RMAC 2018-1 PLC -A- 0.795% 12/06/2046	GBP	1 792 936,55	1 870 235,48	0,15
1 580 000,00	LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC-B- 1.00% 20/07/2058	GBP	1 851 145,22	1 868 669,94	0,15
1 499 940,44	HOPS HILL NO 1 PLC -C- 1.924% 27/05/2054	GBP	1 673 879,83	1 804 174,96	0,14
1 499 913,96	HOPS HILL NO 1 PLC -B- 1.674% 27/05/2054	GBP	1 684 542,45	1 801 463,42	0,14
1 499 993,85	TOWER BRIDGE FUNDING 2021-2 PLC -B- 1.00% 20/11/2063	GBP	1 745 771,99	1 774 242,98	0,14
1 400 000,00	ATLAS FUNDING 2021-1 PLC -B- 1.55% 25/07/2058	GBP	1 581 531,66	1 681 629,05	0,13
1 100 000,00	LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC -C- 1.00% 20/07/2058	GBP	1 288 771,99	1 308 047,52	0,10
1 000 000,00	RMAC NO 2 PLC -B- 1.545% 12/06/2046	GBP	1 138 001,08	1 196 541,18	0,09
799 996,72	TOWER BRIDGE FUNDING 2021-2 PLC -C- 1.00% 20/11/2063	GBP	931 078,39	958 544,88	0,08
750 000,00	ATLAS FUNDING 2021-1 PLC -C- 1.75% 25/07/2058	GBP	847 249,10	899 890,10	0,07
699 982,40	HOPS HILL NO 1 PLC -D- 2.424% 27/05/2054	GBP	786 145,13	841 877,21	0,07
637 000,00	LONDON WALL MORTGAGE CAPITAL PLC -C- 1.60% 15/05/2051	GBP	733 373,81	764 154,92	0,06
590 000,00	LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC -D- 1.00% 20/07/2058	GBP	691 083,57	698 145,83	0,06
<b>NETHERLANDS</b>			<b>112 687 118,14</b>	<b>112 887 127,72</b>	<b>8,89</b>
<b>Finance</b>			<b>112 687 118,14</b>	<b>112 887 127,72</b>	<b>8,89</b>
7 300 000,00	DUTCH PROPERTY FINANCE 2019-1 BV -B- 0.75% 28/10/2052	EUR	7 291 750,00	7 351 830,00	0,58
7 000 000,00	GLOBALDRIVE AUTO RECEIVABLES 2019-A BV -B- 0.127% 20/10/2027	EUR	7 004 000,00	7 007 378,00	0,55
7 000 000,00	GLOBALDRIVE AUTO RECEIVABLES 2021-A BV -B- 0.207% 20/02/2029	EUR	7 000 750,00	6 984 320,00	0,55
6 000 000,00	DUTCH PROPERTY FINANCE 2017-1 BV -B- 0.75% 28/01/2048	EUR	6 032 175,00	6 017 156,40	0,47
5 700 000,00	DUTCH PROPERTY FINANCE 2021-1 BV -C- 0.85% 28/07/2058	EUR	5 700 000,00	5 721 401,22	0,45
5 527 582,17	DOMI 2021-1 BV -A- 0.027% 15/06/2053	EUR	5 527 582,17	5 529 240,44	0,44
5 500 000,00	DUTCH PROPERTY FINANCE 2021-1 BV -D- 1.55% 28/07/2058	EUR	5 500 000,00	5 520 350,00	0,43
5 000 000,00	STORM 2018-I BV -A- 0.053% 22/01/2065	EUR	5 035 500,00	5 024 424,50	0,40
5 000 000,00	DUTCH PROPERTY FINANCE 2018-1 BV -B- 0.65% 28/04/2051	EUR	5 001 200,00	5 020 090,00	0,40
5 000 000,00	ALME LOAN FUNDING V BV -B1R- 1.60% 15/07/2031	EUR	5 000 000,00	4 980 047,00	0,39
4 815 000,00	CADOGAN SQUARE CLO V BV -CR- 2.15% 15/05/2031	EUR	4 862 733,15	4 811 840,40	0,38
4 700 000,00	JUBILEE PLACE 2021-1 BV -B- 0.749% 17/07/2058	EUR	4 657 888,00	4 717 860,00	0,37
4 700 000,00	TIKEHAU CLO III BV -A- 0.87% 01/12/2030	EUR	4 704 700,00	4 706 363,33	0,37
4 557 447,09	JUBILEE PLACE 2021-1 BV -A- 0.279% 17/07/2058	EUR	4 557 447,09	4 580 690,07	0,36
4 500 000,00	DUTCH PROPERTY FINANCE 2021-2 BV -B- 0.264% 28/04/2059	EUR	4 500 000,00	4 451 149,35	0,35
4 000 000,00	JUBILEE CLO 2014-XI BV -CR- 2.10% 15/04/2030	EUR	4 000 000,00	3 992 320,40	0,31

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## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 812 000,00	EDML 2019-1 BV -B- 0.30% 28/01/2058	EUR	3 798 658,00	3 797 701,95	0,30
3 211 709,14	DOMI 2019-1 BV -A- 0.247% 15/06/2051	EUR	3 217 354,71	3 223 102,36	0,25
3 000 000,00	DRYDEN 39 EURO CLO 2015 BV -C- 1.90% 15/10/2031	EUR	2 955 000,00	3 009 141,60	0,24
2 750 000,00	JUBILEE PLACE 2021-1 BV -C- 0.949% 17/07/2058	EUR	2 713 287,50	2 749 725,00	0,22
2 500 000,00	DUTCH PROPERTY FINANCE 2017-1 BV 1.25% 28/01/2048	EUR	2 500 000,00	2 509 865,00	0,20
2 200 000,00	DUTCH PROPERTY FINANCE 2020-2 BV -D- 2.20% 28/01/2058	EUR	2 200 000,00	2 268 935,46	0,18
2 220 000,00	EDML 2018-1 BV -B- 0.07% 29/01/2057	EUR	2 220 000,00	2 214 533,69	0,17
2 200 000,00	DOMI 2021-1 BV -B- 0.397% 15/06/2053	EUR	2 200 000,00	2 199 889,78	0,17
2 000 000,00	TIKEHAU CLO V BV -C1- 2.45% 15/04/2032	EUR	2 000 000,00	2 000 800,00	0,16
1 500 000,00	EDML 2018-1 BV -C- 0.30% 29/01/2057	EUR	1 500 000,00	1 493 778,15	0,12
1 003 580,00	MAGOI 2019 BV -B- 0.252% 27/07/2039	EUR	1 007 092,52	1 003 193,62	0,08
<b>ITALY</b>			<b>82 662 990,61</b>	<b>81 106 368,26</b>	<b>6,39</b>
<b>Finance</b>			<b>82 662 990,61</b>	<b>81 106 368,26</b>	<b>6,39</b>
11 386 233,12	SILVER ARROW MERFINA 2021-1 SRL -A- 1.00% 20/07/2033	EUR	11 432 119,64	11 435 121,05	0,90
10 476 163,26	ERIDANO II SPV SRL -AR- 0.152% 28/05/2035	EUR	10 494 359,21	10 527 758,36	0,83
10 000 000,00	SUNRISE SPV 93 2021-2 SRL -A- 0.146% 27/10/2046	EUR	10 074 700,00	10 060 117,00	0,79
7 467 588,95	PROGETTO QUINTO SRL -A- 0.00% 27/10/2036	EUR	7 470 048,86	7 488 399,63	0,59
7 052 066,93	BRIGNOLE CQ 2019-1 SRL -A- 0.14% 24/03/2036	EUR	7 057 522,37	7 056 709,31	0,56
6 001 583,90	PELMO SRL -A- 0.107% 15/12/2036	EUR	6 033 882,20	6 027 990,87	0,47
5 135 664,00	QUARZ 2019-1 A1 0.152% 15/10/2036	EUR	5 151 437,82	5 145 395,06	0,41
5 672 947,88	PIETRA NERA UNO SRL -E- 6.75% 22/05/2030	EUR	5 630 681,20	3 994 345,29	0,31
3 300 000,00	AUTOFLORENCE 2 SRL -B- 0.192% 24/12/2044	EUR	3 300 000,00	3 290 265,00	0,26
3 046 957,98	PELMO SRL -B- 0.607% 15/12/2036	EUR	3 046 957,98	3 037 817,11	0,24
2 786 031,74	AUTOFLORENCE 1 SRL -B- 0.892% 25/12/2042	EUR	2 795 704,76	2 799 335,04	0,22
2 400 000,00	RED & BLACK AUTO ITALY SRL -B- 0.435% 28/12/2031	EUR	2 400 000,00	2 390 996,16	0,19
1 956 188,93	PIETRA NERA UNO SRL -A- 1.15% 22/05/2030	EUR	1 895 546,18	1 896 565,07	0,15
1 664 989,83	GRECALE RMBS 2015 SRL -A- 0.00% 22/12/2067	EUR	1 661 082,08	1 663 953,71	0,13
1 600 000,00	AUTOFLORENCE 2 SRL -C- 0.592% 24/12/2044	EUR	1 600 000,00	1 592 112,00	0,13
1 200 000,00	BRIGNOLE CQ 2019-1 SRL -B- 0.59% 24/03/2036	EUR	1 196 400,00	1 200 713,52	0,09
1 000 000,00	BRIGNOLE CQ 2019-1 SRL -C- 0.94% 24/03/2036	EUR	994 700,00	1 000 574,90	0,08
497 202,29	ERIDANO SPV SRL -A- 1.25% 28/12/2032	EUR	427 848,31	498 199,18	0,04
<b>FRANCE</b>			<b>79 251 020,16</b>	<b>79 263 742,68</b>	<b>6,25</b>
<b>Finance</b>			<b>79 251 020,16</b>	<b>79 263 742,68</b>	<b>6,25</b>
16 000 000,00	BPCE HOME LOANS 2021-G FCT -A- 0.152% 31/10/2055	EUR	16 277 600,00	16 233 840,00	1,28
11 119 267,20	HARMONY FRENCH HOME LOANS FCT 2021-1 -A- 0.125% 27/05/2061	EUR	11 262 983,73	11 237 687,40	0,89
9 000 000,00	HARMONY FRENCH HOME LOANS FCT 2019-1 -B- 0.375% 27/11/2062	EUR	9 054 000,00	9 017 500,50	0,71
8 000 000,00	HARMONY FRENCH HOME LOANS FCT 2020-2 -B- 0.775% 27/08/2061	EUR	8 000 000,00	8 110 880,00	0,64
5 000 000,00	FCT NORIA 2021-1 -D- 0.93% 25/10/2049	EUR	5 013 951,50	4 996 634,00	0,39
4 178 668,20	FCT AUTONORIA 2019 -C- 0.552% 25/09/2035	EUR	4 166 928,14	4 191 336,67	0,33
4 000 000,00	CARS ALLIANCE FUNDING PLC -B- 0.199% 18/08/2031	EUR	3 987 200,00	3 991 082,00	0,31
4 000 000,00	CARS ALLIANCE AUTO LEASES FRANCE V 2020-1 FCT -B- 0.389% 21/10/2036	EUR	4 000 000,00	3 986 344,40	0,31
3 900 000,00	FCT NORIA 2021-1 -C- 0.53% 25/10/2049	EUR	3 900 000,00	3 897 531,69	0,31
3 631 461,65	FCT AUTONORIA 2019 -B- 0.342% 25/09/2035	EUR	3 631 649,50	3 633 277,38	0,29
3 500 000,00	HARMONY FRENCH HOME LOANS FCT 2021-1-B- 0.375% 27/05/2061	EUR	3 500 000,00	3 501 998,50	0,28
2 940 347,18	FCT NORIA 2018-1 -D- 0.93% 25/06/2038	EUR	2 934 411,27	2 939 097,53	0,23
2 367 509,60	FCT NORIA 2018-1 -C- 0.68% 25/06/2038	EUR	2 365 084,19	2 368 965,62	0,19
1 157 617,00	FCT NORIA 2018-1 -B- 0.23% 25/06/2038	EUR	1 157 211,83	1 157 566,99	0,09

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## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>25 609 060,00</b>	<b>25 559 579,69</b>	<b>2,01</b>
<b>Finance</b>			<b>25 609 060,00</b>	<b>25 559 579,69</b>	<b>2,01</b>
8 500 000,00	AUTONORIA SPAIN 2021 FT -C- 0.48% 31/01/2039	EUR	8 509 060,00	8 489 983,60	0,67
6 000 000,00	AUTONORIA SPAIN 2021 FT -B- 0.23% 31/01/2039	EUR	6 000 000,00	6 006 532,80	0,47
5 600 000,00	FTA SANTANDER CONSUMER SPAIN AUTO 2021-1 -B- 0.155% 22/06/2035	EUR	5 600 000,00	5 555 252,08	0,44
2 400 000,00	FTA SANTANDER CONSUMO 4 -C- 2.20% 18/09/2032	EUR	2 400 000,00	2 425 220,64	0,19
2 200 000,00	FTA SANTANDER CONSUMER SPAIN AUTO 2021-1 -C- 0.605% 22/06/2035	EUR	2 200 000,00	2 178 020,46	0,17
900 000,00	FTA SANTANDER CONSUMO 4 -D- 3.70% 18/09/2032	EUR	900 000,00	904 570,11	0,07
<b>LUXEMBOURG</b>			<b>17 812 580,30</b>	<b>17 851 258,85</b>	<b>1,41</b>
<b>Finance</b>			<b>17 812 580,30</b>	<b>17 851 258,85</b>	<b>1,41</b>
4 681 798,10	SC GERMANY SA COMPARTMENT CONSUMER 2020-1 -B- 0.574% 14/11/2034	EUR	4 681 798,10	4 697 177,81	0,37
3 700 000,00	FACT MASTER SA -B- 0.387% 20/07/2028	EUR	3 700 000,00	3 675 395,00	0,29
3 400 000,00	SC GERMANY SA COMPARTMENT CONSUMER 2021-1 -B- 0.384% 14/11/2035	EUR	3 400 000,00	3 402 040,00	0,27
2 675 313,20	SC GERMANY SA COMPARTMENT CONSUMER 2020-1 -C- 1.174% 14/11/2034	EUR	2 675 313,20	2 693 224,42	0,21
1 200 000,00	CARTESIAN RESIDENTIAL MORTGAGES 5 SA -C- 1.128% 25/11/2055	EUR	1 200 000,00	1 218 804,00	0,10
1 200 000,00	SC GERMANY SA COMPARTMENT CONSUMER 2021-1 -D- 1.284% 14/11/2035	EUR	1 200 000,00	1 200 000,00	0,09
955 469,00	SC GERMANY SA COMPARTMENT CONSUMER 2020-1 -D- 1.924% 14/11/2034	EUR	955 469,00	964 617,62	0,08
<b>GERMANY</b>			<b>17 257 218,23</b>	<b>17 295 614,91</b>	<b>1,36</b>
<b>Finance</b>			<b>17 257 218,23</b>	<b>17 295 614,91</b>	<b>1,36</b>
5 280 149,72	RED & BLACK AUTO GERMANY 6 UG -B- 0.397% 15/10/2028	EUR	5 280 149,72	5 291 238,03	0,42
3 600 000,00	RED & BLACK AUTO GERMANY 8 UG -B- 0.184% 15/09/2030	EUR	3 614 076,00	3 593 286,00	0,28
3 500 000,00	RED & BLACK AUTO GERMANY 7 UG -B- 0.607% 15/10/2029	EUR	3 512 300,00	3 519 862,50	0,28
3 000 000,00	RED & BLACK AUTO GERMANY 7 UG -C- 1.357% 15/10/2029	EUR	3 000 000,00	3 042 210,00	0,24
1 848 052,40	RED & BLACK AUTO GERMANY 6 UG -C- 0.897% 15/10/2028	EUR	1 850 692,51	1 849 018,38	0,14
<b>PORTUGAL</b>			<b>11 864 237,41</b>	<b>11 773 715,65</b>	<b>0,93</b>
<b>Finance</b>			<b>11 864 237,41</b>	<b>11 773 715,65</b>	<b>0,93</b>
4 686 520,96	TAGUS - SOCIEDADE DE TITULARIZACAO DE CREDITOS 2009-ENGY SA -A1- 1.369% 12/05/2025	EUR	4 809 336,89	4 760 371,16	0,38
3 572 728,33	TAGUS - SOCIEDADE DE TITULARIZACAO DE CREDITOS 2009-ENG2 SA -A- 1.019% 12/05/2025	EUR	3 654 900,52	3 608 324,49	0,28
2 900 000,00	ARES LUSITANI-STC SA VIA PELICAN FINANCE 2 -B- 1.00% 25/01/2035	EUR	2 900 000,00	2 903 770,00	0,23
500 000,00	ARES LUSITANI-STC SA VIA PELICAN FINANCE 2 -C- 1.00% 25/01/2035	EUR	500 000,00	501 250,00	0,04
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>207 477 978,24</b>	<b>211 691 438,31</b>	<b>16,68</b>
<b>Asset and Mortgage Backed Securities</b>			<b>207 477 978,24</b>	<b>211 691 438,31</b>	<b>16,68</b>
<b>IRELAND</b>			<b>76 291 337,38</b>	<b>76 719 121,59</b>	<b>6,04</b>
<b>Finance</b>			<b>76 291 337,38</b>	<b>76 719 121,59</b>	<b>6,04</b>
11 621 841,54	GLENBEIGH 2 ISSUER 2021-2 DAC -A- 0.206% 24/06/2050	EUR	11 573 610,90	11 606 878,42	0,91
8 916 601,61	TAURUS 2020-1 NL DAC -B- 1.30% 20/02/2030	EUR	8 916 601,56	8 905 901,69	0,70
8 500 000,00	SOUND POINT EURO CLO II FUNDING DAC -D- 2.70% 26/10/2032	EUR	8 302 600,00	8 503 400,00	0,67

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## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
8 000 000,00	BRIDGEPOINT CLO 1 DAC -C- 2.95% 15/01/2034	EUR	8 000 000,00	8 003 200,00	0,63
6 000 000,00	INVESCO EURO CLO IV DAC -C- 2.25% 15/04/2033	EUR	5 747 500,00	6 011 077,80	0,47
5 000 000,00	HAYFIN EMERALD CLO V DAC -C- 3.00% 17/11/2032	EUR	5 000 000,00	5 002 000,00	0,39
4 750 000,00	ST PAUL'S CLO V LTD -R- 1.50% 20/02/2030	EUR	4 826 162,50	4 732 388,43	0,37
4 500 000,00	BAIN CAPITAL EURO CLO 2020-1 DAC -C- 3.10% 24/01/2033	EUR	4 500 000,00	4 509 709,20	0,36
4 190 000,00	FINANCE IRELAND RMBS NO 2 DAC -B- 0.609% 24/09/2060	EUR	4 190 890,00	4 205 503,00	0,33
3 000 000,00	SCF RAHOITUSPALVELUT IX DAC -B- 0.382% 25/10/2030	EUR	3 000 000,00	3 004 260,00	0,24
2 500 000,00	AVOCA CLO XVI DAC -C1R- 2.25% 15/07/2031	EUR	2 500 000,00	2 501 210,00	0,20
2 500 000,00	RICHMOND PARK CLO 1 DAC -B1R- 1.50% 14/07/2031	EUR	2 500 000,00	2 491 588,25	0,20
2 300 000,00	INVESCO EURO CLO III DAC -D- 4.00% 15/07/2032	EUR	2 309 000,00	2 304 381,27	0,18
2 112 968,06	ARROW CMBS 2018 DAC -A1- 1.20% 22/05/2030	EUR	2 122 476,42	2 114 024,54	0,17
1 700 000,00	FINANCE IRELAND RMBS NO 2 DAC -C- 1.109% 24/09/2060	EUR	1 702 496,00	1 715 810,00	0,13
1 100 000,00	BAIN CAPITAL EURO CLO 2020-1 DAC -D- 4.25% 24/01/2033	EUR	1 100 000,00	1 107 788,99	0,09
<b>UNITED KINGDOM</b>			<b>58 024 724,37</b>	<b>61 351 603,31</b>	<b>4,83</b>
<b>Finance</b>			<b>58 024 724,37</b>	<b>61 351 603,31</b>	<b>4,83</b>
8 800 000,00	RIPON MORTGAGES PLC -D1- 1.914% 20/08/2056	GBP	9 866 497,54	10 491 245,43	0,83
8 500 000,00	RESIDENTIAL MORTGAGE SECURITIES 32 PLC -B- 1.948% 20/06/2070	GBP	9 423 824,39	10 264 559,40	0,81
6 249 921,18	TOWER BRIDGE FUNDING NO 4 PLC -C- 2.548% 20/12/2062	GBP	7 069 516,06	7 523 862,64	0,59
5 500 000,00	TOWD POINT MORTGAGE FUNDING 2020-AUBURN 14 PLC -C- 1.50% 20/05/2045	GBP	6 490 069,69	6 564 403,19	0,52
4 249 946,40	TOWER BRIDGE FUNDING NO 4 PLC -D- 2.798% 20/12/2062	GBP	4 769 193,52	5 108 640,90	0,40
4 200 000,00	TOWD POINT MORTGAGE FUNDING 2020-AUBURN 14 PLC -B- 1.25% 20/05/2045	GBP	4 956 053,22	5 019 640,21	0,39
3 000 000,00	CHARTER MORTGAGE FUNDING 2020-1 PLC -D- 1.646% 16/01/2057	GBP	3 279 333,65	3 552 541,00	0,28
2 908 041,90	RESIDENTIAL MORTGAGE SECURITIES 32 PLC -A- 1.298% 20/06/2070	GBP	3 199 109,02	3 492 860,92	0,27
2 640 000,00	CHARTER MORTGAGE FUNDING 2020-1 PLC -C- 1.296% 16/01/2057	GBP	2 917 203,19	3 120 092,66	0,25
2 000 000,00	PRECISE MORTGAGE FUNDING 2020-1B PLC -B- 1.496% 16/10/2056	GBP	2 273 967,81	2 400 982,53	0,19
1 600 000,00	CHARTER MORTGAGE FUNDING 2020-1 PLC -B- 1.046% 16/01/2057	GBP	1 920 074,19	1 903 555,21	0,15
1 000 000,00	TWIN BRIDGES 2019-1 PLC -B- 1.495% 12/12/2052	GBP	1 159 106,87	1 192 920,42	0,09
600 000,00	PRECISE MORTGAGE FUNDING 2020-1B PLC -C- 1.746% 16/10/2056	GBP	700 775,22	716 298,80	0,06
<b>LUXEMBOURG</b>			<b>33 776 580,41</b>	<b>34 084 576,76</b>	<b>2,69</b>
<b>Finance</b>			<b>33 776 580,41</b>	<b>34 084 576,76</b>	<b>2,69</b>
12 400 000,00	MIRAVET SARL - COMPARTMENT 2020-1 -B- 1.017% 27/02/2063	EUR	12 225 800,00	12 233 840,00	0,96
10 490 855,77	MIRAVET SARL - COMPARTMENT 2020-1 -A- 0.267% 27/02/2063	EUR	10 320 380,41	10 508 690,22	0,83
3 798 000,00	CARTESIAN RESIDENTIAL MORTGAGES 2 SA -B- 0.192% 18/11/2051	EUR	3 790 600,00	3 792 682,80	0,30
2 500 000,00	SC GERMANY SA COMPARTMENT CONSUMER 2021-1 -C- 0.784% 14/11/2035	EUR	2 500 000,00	2 501 500,00	0,20
2 000 000,00	MIRAVET SARL - COMPARTMENT 2020-1 -C- 1.417% 27/02/2063	EUR	1 859 800,00	1 967 531,80	0,16
1 932 000,00	CARTESIAN RESIDENTIAL MORTGAGES 2 SA -D- 1.092% 18/11/2051	EUR	1 932 000,00	1 932 888,72	0,15
1 148 000,00	CARTESIAN RESIDENTIAL MORTGAGES 2 SA -C- 0.592% 18/11/2051	EUR	1 148 000,00	1 147 443,22	0,09

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

## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>25 630 071,08</b>	<b>25 783 887,56</b>	<b>2,03</b>
<b>Finance</b>			<b>25 630 071,08</b>	<b>25 783 887,56</b>	<b>2,03</b>
6 473 912,32	DUTCH PROPERTY FINANCE 2020-1 BV -A- 0.10% 28/07/2054	EUR	6 461 462,48	6 481 110,02	0,51
4 697 342,97	JUBILEE PLACE 2020-1 BV -A- 0.449% 17/10/2057	EUR	4 688 840,78	4 736 330,92	0,37
3 700 000,00	TIKEHAU CLO V BV -B1- 1.80% 15/04/2032	EUR	3 711 100,00	3 701 480,00	0,29
3 300 000,00	AURORUS 2020 BV -C- 0.919% 13/08/2046	EUR	3 302 275,00	3 313 480,50	0,26
2 796 012,40	DELFT 2020 BV -A- 0.099% 17/10/2042	EUR	2 788 183,57	2 791 656,77	0,22
2 119 000,00	JUBILEE PLACE 2020-1 BV -B- 0.749% 17/10/2057	EUR	2 078 209,25	2 126 074,07	0,17
1 400 000,00	DUTCH PROPERTY FINANCE 2020-2 BV -B- 0.80% 28/01/2058	EUR	1 400 000,00	1 411 760,00	0,11
1 200 000,00	DUTCH PROPERTY FINANCE 2020-2 BV -C- 1.30% 28/01/2058	EUR	1 200 000,00	1 221 995,28	0,10
<b>PORTUGAL</b>			<b>10 060 550,00</b>	<b>10 066 000,00</b>	<b>0,79</b>
<b>Finance</b>			<b>10 060 550,00</b>	<b>10 066 000,00</b>	<b>0,79</b>
10 000 000,00	ARES LUSITANI-STC SA VIA PELICAN FINANCE 2 -A- 1.00% 25/01/2035	EUR	10 060 550,00	10 066 000,00	0,79
<b>GERMANY</b>			<b>3 000 000,00</b>	<b>2 987 265,00</b>	<b>0,24</b>
<b>Finance</b>			<b>3 000 000,00</b>	<b>2 987 265,00</b>	<b>0,24</b>
3 000 000,00	RED & BLACK AUTO GERMANY 8 UG -C- 0.384% 15/09/2030	EUR	3 000 000,00	2 987 265,00	0,24
<b>SPAIN</b>			<b>694 715,00</b>	<b>698 984,09</b>	<b>0,06</b>
<b>Finance</b>			<b>694 715,00</b>	<b>698 984,09</b>	<b>0,06</b>
694 715,00	FT SANTANDER CONSUMER SPAIN AUTO 2020-1 -C- 1.361% 20/03/2033	EUR	694 715,00	698 984,09	0,06
<b>INVESTMENT FUNDS</b>			<b>25 006 999,74</b>	<b>25 876 617,75</b>	<b>2,04</b>
<b>UCI Units</b>			<b>25 006 999,74</b>	<b>25 876 617,75</b>	<b>2,04</b>
<b>LUXEMBOURG</b>			<b>25 006 999,74</b>	<b>25 876 617,75</b>	<b>2,04</b>
<b>Finance</b>			<b>25 006 999,74</b>	<b>25 876 617,75</b>	<b>2,04</b>
49 818,29	EURIZON INVESTMENT SICAV - CREDIT INCOME -I-	EUR	25 006 999,74	25 876 617,75	2,04
<b>Total Portfolio</b>			<b>1 186 624 386,59</b>	<b>1 197 111 817,81</b>	<b>94,31</b>

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

## Eurizon Fund - Securitized Bond Fund

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### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>(3 794 686,92)</b>
<b>Unrealised loss on forward foreign exchange contracts</b>			<b>(3 794 686,92)</b>
22/03/2022	263 683 071,22    EUR	225 000 000,00    GBP	(3 794 686,92)

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

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## Eurizon Fund - Securitized Bond Fund

### SWAP CONTRACTS AS AT 31 DECEMBER 2021

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>264 729,45</b>	<b>(18 196,11)</b>	<b>1 230 226,00</b>
GOLDMAN SACHS BANK EUROPE SE	EUR	50 000 000,00	18/03/2026	159 752,78	(752,78)	704 590,00
JP MORGAN AG	EUR	20 000 000,00	24/02/2026	65 310,00	(11 593,33)	258 280,00
JP MORGAN AG	EUR	20 000 000,00	11/06/2026	39 666,67	(5 850,00)	267 356,00

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

## Eurizon Fund - SLJ Flexible Global Macro

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	15 449 840,35	
Banks	(Note 3)	2 696 767,29	
Other banks and broker accounts	(Notes 2, 3, 9)	243 264,57	
Option contracts	(Notes 2, 9)	12 036,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	8 558,93	
Unrealised profit on future contracts	(Notes 2, 9)	45 070,04	
Other interest receivable		118 789,53	
Other assets	(Note 10)	46,22	
<b>Total assets</b>		<b>18 574 372,93</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(856,00)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(67 332,18)	
Unrealised loss on future contracts	(Notes 2, 9)	(20 903,60)	
Other liabilities		(144 550,49)	
<b>Total liabilities</b>		<b>(233 642,27)</b>	
<b>Total net assets</b>		<b>18 340 730,66</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	105,16	174 400,979

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



## Eurizon Fund - SLJ Flexible Global Macro

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>20 985 530,72</b>
Net income from investments	(Note 2)	157 432,55
<b>Total income</b>		<b>157 432,55</b>
Management fee	(Note 6)	(189 039,50)
Performance fee	(Note 7)	(124 362,59)
Depositary fee	(Note 8)	(4 816,72)
Subscription tax	(Note 4)	(1 872,59)
Other charges and taxes	(Notes 5, 8)	(32 713,76)
<b>Total expenses</b>		<b>(352 805,16)</b>
<b>Net investment income / (loss)</b>		<b>(195 372,61)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	2 046 137,84
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	185 063,84
- option contracts	(Notes 2, 9)	(29 199,38)
- forward foreign exchange contracts	(Notes 2, 9)	(104 508,32)
- foreign currencies	(Note 2)	(51 804,96)
- future contracts	(Notes 2, 9)	(123 801,39)
<b>Net result of operations for the year</b>		<b>1 726 515,02</b>
Subscriptions for the year		650 000,00
Redemptions for the year		(5 021 315,08)
<b>Net assets at the end of the year</b>		<b>18 340 730,66</b>

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

## Eurizon Fund - SLJ Flexible Global Macro

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>15 245 049,06</b>	<b>15 449 840,35</b>	<b>84,24</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>15 245 049,06</b>	<b>15 449 840,35</b>	<b>84,24</b>
<b>Ordinary Bonds</b>			<b>8 737 011,79</b>	<b>8 945 395,35</b>	<b>48,77</b>
<b>CHINA</b>			<b>4 313 550,11</b>	<b>4 538 765,80</b>	<b>24,74</b>
<b>Government</b>			<b>2 443 162,41</b>	<b>2 426 358,00</b>	<b>13,23</b>
2 425 000,00	EXPORT-IMPORT BANK OF CHINA 0.30% 06/03/2022	EUR	2 443 162,41	2 426 358,00	13,23
<b>Finance</b>			<b>1 870 387,70</b>	<b>2 112 407,80</b>	<b>11,51</b>
10 000 000,00	CHINA DEVELOPMENT BANK 3.23% 10/01/2025	CNY	1 246 133,23	1 403 824,52	7,65
5 000 000,00	CHINA DEVELOPMENT BANK 3.48% 08/01/2029	CNY	624 254,47	708 583,28	3,86
<b>UNITED STATES</b>			<b>865 855,02</b>	<b>880 143,05</b>	<b>4,80</b>
<b>Government</b>			<b>865 855,02</b>	<b>880 143,05</b>	<b>4,80</b>
1 000 000,00	UNITED STATES TREASURY NOTE 1.375% 31/01/2022	USD	865 855,02	880 143,05	4,80
<b>ROMANIA</b>			<b>858 066,66</b>	<b>839 544,00</b>	<b>4,58</b>
<b>Government</b>			<b>858 066,66</b>	<b>839 544,00</b>	<b>4,58</b>
800 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 08/12/2026	EUR	858 066,66	839 544,00	4,58
<b>MEXICO</b>			<b>753 750,00</b>	<b>780 862,50</b>	<b>4,26</b>
<b>Government</b>			<b>753 750,00</b>	<b>780 862,50</b>	<b>4,26</b>
750 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.625% 08/04/2026	EUR	753 750,00	780 862,50	4,26
<b>INDONESIA</b>			<b>755 090,00</b>	<b>725 151,00</b>	<b>3,95</b>
<b>Government</b>			<b>755 090,00</b>	<b>725 151,00</b>	<b>3,95</b>
700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	755 090,00	725 151,00	3,95
<b>SOUTH AFRICA</b>			<b>654 600,00</b>	<b>651 204,00</b>	<b>3,55</b>
<b>Government</b>			<b>654 600,00</b>	<b>651 204,00</b>	<b>3,55</b>
600 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 3.75% 24/07/2026	EUR	654 600,00	651 204,00	3,55
<b>MACEDONIA</b>			<b>536 100,00</b>	<b>529 725,00</b>	<b>2,89</b>
<b>Government</b>			<b>536 100,00</b>	<b>529 725,00</b>	<b>2,89</b>
500 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 3.675% 03/06/2026	EUR	536 100,00	529 725,00	2,89
<b>Zero-Coupon Bonds</b>			<b>6 508 037,27</b>	<b>6 504 445,00</b>	<b>35,47</b>
<b>GREECE</b>			<b>3 503 286,08</b>	<b>3 501 085,00</b>	<b>19,09</b>
<b>Government</b>			<b>3 503 286,08</b>	<b>3 501 085,00</b>	<b>19,09</b>
3 500 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 28/01/2022	EUR	3 503 286,08	3 501 085,00	19,09
<b>ITALY</b>			<b>3 004 751,19</b>	<b>3 003 360,00</b>	<b>16,38</b>
<b>Government</b>			<b>3 004 751,19</b>	<b>3 003 360,00</b>	<b>16,38</b>
3 000 000,00	BOT 0.00% 28/02/2022	EUR	3 004 751,19	3 003 360,00	16,38
<b>Total Portfolio</b>			<b>15 245 049,06</b>	<b>15 449 840,35</b>	<b>84,24</b>

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

## Eurizon Fund - SLJ Flexible Global Macro

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>24 166,44</b>	<b>8 161 324,46</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>45 070,04</b>	<b>2 369 190,31</b>
100 000	(9)	Sale	EURO BTP	08/03/2022	EUR	27 450,00	1 323 090,00
50	5	Purchase	S&P 500 EMINI	18/03/2022	USD	17 620,04	1 046 100,31
<b>Unrealised loss on future contracts and commitment</b>						<b>(20 903,60)</b>	<b>5 792 134,15</b>
100 000	7	Purchase	EURO BUND	08/03/2022	EUR	(20 580,00)	1 199 590,00
20	16	Purchase	NASDAQ 100 EMINI	18/03/2022	USD	(323,60)	4 592 544,15

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

## Eurizon Fund - SLJ Flexible Global Macro

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>26 730,77</b>	<b>11 180,00</b>	<b>682 320,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>39 423,08</b>	<b>12 036,00</b>	<b>—</b>
4 000 000	PUT	EUR/USD PUT 1,13 28/01/22	EUR	39 423,08	12 036,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(12 692,31)</b>	<b>(856,00)</b>	<b>682 320,00</b>
(4 000 000)	PUT	EUR/USD PUT 1,11 28/01/22	EUR	(12 692,31)	(856,00)	682 320,00

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

## Eurizon Fund - SLJ Flexible Global Macro

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(58 773,25)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>8 558,93</b>
19/01/2022	1 041 956,10	EUR	7 500 000,00	CNY	8 558,93
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(67 332,18)</b>
19/01/2022	2 144 950,50	USD	3 000 000,00	AUD	(31 959,52)
19/01/2022	4 132 671,26	USD	3 650 000,00	EUR	(17 000,80)
19/01/2022	4 132 671,26	USD	3 650 000,00	EUR	(17 000,80)
19/01/2022	1 173 967,96	USD	7 500 000,00	CNY	(1 371,06)

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

## Eurizon Fund - SLJ Enhanced Currency Basket

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	8 794 080,60	
Banks	(Note 3)	117 552,90	
Option contracts	(Notes 2, 9)	6 018,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	6 967,11	
Other interest receivable		6 071,84	
Other assets	(Note 10)	51,98	
<b>Total assets</b>		<b>8 930 742,43</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(629 131,70)	
Option contracts	(Notes 2, 9)	(428,00)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(55 920,22)	
Other liabilities		(7 830,08)	
<b>Total liabilities</b>		<b>(693 310,00)</b>	
<b>Total net assets</b>		<b>8 237 432,43</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	95,77	86 013,368

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

## Eurizon Fund - SLJ Enhanced Currency Basket

### STATEMENT OF CHANGES IN NET ASSETS FOR THE YEAR ENDED 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the year</b>	<b>Notes</b>	<b>10 521 839,31</b>
Net income from investments	(Note 2)	20 127,50
<b>Total income</b>		<b>20 127,50</b>
Management fee	(Note 6)	(70 828,71)
Depository fee	(Note 8)	(2 256,01)
Subscription tax	(Note 4)	(868,68)
Other charges and taxes	(Notes 5, 8)	(12 422,77)
<b>Total expenses</b>		<b>(86 376,17)</b>
<b>Net investment income / (loss)</b>		<b>(66 248,67)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	119 143,20
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	630 951,75
- option contracts	(Notes 2, 9)	(14 599,68)
- forward foreign exchange contracts	(Notes 2, 9)	(143 512,40)
- foreign currencies	(Note 2)	(24 409,45)
<b>Net result of operations for the year</b>		<b>501 324,75</b>
Redemptions for the year		(2 785 731,63)
<b>Net assets at the end of the year</b>		<b>8 237 432,43</b>

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

## Eurizon Fund - SLJ Enhanced Currency Basket

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>8 728 598,46</b>	<b>8 794 080,60</b>	<b>106,76</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>8 728 598,46</b>	<b>8 794 080,60</b>	<b>106,76</b>
<b>Ordinary Bonds</b>			<b>1 942 762,78</b>	<b>1 935 524,66</b>	<b>23,50</b>
<b>UNITED STATES</b>			<b>1 942 762,78</b>	<b>1 935 524,66</b>	<b>23,50</b>
<b>Government</b>			<b>1 942 762,78</b>	<b>1 935 524,66</b>	<b>23,50</b>
1 200 000,00	UNITED STATES TREASURY NOTE 1.375% 31/01/2022	USD	1 039 066,50	1 056 171,66	12,82
1 000 000,00	UNITED STATES TREASURY NOTE 2.125% 31/12/2021	USD	903 696,28	879 353,00	10,68
<b>Zero-Coupon Bonds</b>			<b>6 785 835,68</b>	<b>6 858 555,94</b>	<b>83,26</b>
<b>UNITED STATES</b>			<b>6 785 835,68</b>	<b>6 858 555,94</b>	<b>83,26</b>
<b>Government</b>			<b>6 785 835,68</b>	<b>6 858 555,94</b>	<b>83,26</b>
2 400 000,00	UNITED STATES TREASURY BILL 0.00% 10/02/2022	USD	2 114 260,24	2 110 371,27	25,62
2 000 000,00	UNITED STATES TREASURY BILL 0.00% 27/01/2022	USD	1 691 412,90	1 758 683,00	21,35
1 500 000,00	UNITED STATES TREASURY BILL 0.00% 10/03/2022	USD	1 325 464,74	1 318 910,38	16,01
1 000 000,00	UNITED STATES TREASURY BILL 0.00% 17/03/2022	USD	882 188,43	879 265,06	10,67
900 000,00	UNITED STATES TREASURY BILL 0.00% 31/03/2022	USD	772 509,37	791 326,23	9,61
<b>Total Portfolio</b>			<b>8 728 598,46</b>	<b>8 794 080,60</b>	<b>106,76</b>

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



## Eurizon Fund - SLJ Enhanced Currency Basket

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>13 365,39</b>	<b>5 590,00</b>	<b>341 160,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>19 711,54</b>	<b>6 018,00</b>	<b>—</b>
2 000 000	PUT	EUR/USD PUT 1,13 28/01/22	EUR	19 711,54	6 018,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(6 346,15)</b>	<b>(428,00)</b>	<b>341 160,00</b>
(2 000 000)	PUT	EUR/USD PUT 1,11 28/01/22	EUR	(6 346,15)	(428,00)	341 160,00

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

## Eurizon Fund - SLJ Enhanced Currency Basket

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(48 953,11)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>6 967,11</b>
19/01/2022	40 000 000,00	INR	528 310,65	USD	6 967,11
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(55 920,22)</b>
19/01/2022	991 266,98	USD	750 000,00	GBP	(21 602,12)
19/01/2022	1 000 976,90	USD	1 400 000,00	AUD	(14 914,44)
19/01/2022	2 331 279,48	USD	2 059 000,00	EUR	(9 590,32)
19/01/2022	79 800 000,00	JPY	701 129,50	USD	(7 086,09)
19/01/2022	630 000,00	CAD	441 185,52	EUR	(2 727,25)

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

## Eurizon Fund - Sustainable Multiasset

### STATEMENT OF NET ASSETS AS AT 31 DECEMBER 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	435 847 749,49	
Banks	(Note 3)	21 540 762,76	
Other banks and broker accounts	(Notes 2, 3, 9)	5 982 259,89	
Option contracts	(Notes 2, 9)	537 541,94	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 362 915,74	
Unrealised profit on future contracts	(Notes 2, 9)	1 024 617,45	
Other interest receivable		375 279,46	
Receivable on subscriptions		307 115,82	
Other assets	(Note 10)	87 513,17	
<b>Total assets</b>		<b>467 065 755,72</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(2 614 377,75)	
Unrealised loss on future contracts	(Notes 2, 9)	(815 493,86)	
Payable on redemptions		(984 665,69)	
Other liabilities		(1 072 892,86)	
<b>Total liabilities</b>		<b>(5 487 430,16)</b>	
<b>Total net assets</b>		<b>461 578 325,56</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	101,92	3 342 571,059
Class Z Units	EUR	104,13	1 161 011,779

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

## Eurizon Fund - Sustainable Multiasset

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 24 FEBRUARY 2021 (LAUNCH DATE) UNTIL 31 DECEMBER 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>0,00</b>
Net income from investments	(Note 2)	1 654 268,48
Other income	(Note 6)	5 988,60
<b>Total income</b>		<b>1 660 257,08</b>
Management fee	(Note 6)	(2 539 261,83)
Performance fee	(Note 7)	(416 669,05)
Depositary fee	(Note 8)	(61 801,87)
Subscription tax	(Note 4)	(90 018,23)
Interest paid on swap contracts	(Note 2)	(1 013,89)
Other charges and taxes	(Notes 5, 8)	(394 499,83)
<b>Total expenses</b>		<b>(3 503 264,70)</b>
<b>Net investment income / (loss)</b>		<b>(1 843 007,62)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 569 588,23)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	14 242 883,80
- option contracts	(Notes 2, 9)	(64 796,80)
- forward foreign exchange contracts	(Notes 2, 9)	(1 251 462,01)
- foreign currencies	(Note 2)	(36 589,98)
- future contracts	(Notes 2, 9)	209 123,59
<b>Net result of operations for the period</b>		<b>9 686 562,75</b>
Subscriptions for the period		518 769 368,65
Redemptions for the period		(66 877 605,84)
<b>Net assets at the end of the period</b>		<b>461 578 325,56</b>

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

## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>421 604 865,69</b>	<b>435 847 749,49</b>	<b>94,43</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>379 855 128,67</b>	<b>393 182 668,83</b>	<b>85,18</b>
<b>Shares</b>			<b>150 191 469,45</b>	<b>165 054 839,23</b>	<b>35,76</b>
<b>UNITED STATES</b>			<b>97 502 457,45</b>	<b>109 427 554,55</b>	<b>23,71</b>
<b>Health</b>			<b>22 504 711,29</b>	<b>24 675 864,54</b>	<b>5,35</b>
4 777,00	ANTHEM INC	USD	1 798 157,97	1 947 178,24	0,42
16 329,00	ABBVIE INC	USD	1 535 595,10	1 944 202,52	0,42
6 934,00	MOLINA HEALTHCARE INC	USD	1 555 416,20	1 939 471,71	0,42
25 426,00	BAXTER INTERNATIONAL INC	USD	1 687 537,39	1 919 247,58	0,42
9 070,00	BIOGEN INC	USD	2 204 206,59	1 913 537,55	0,41
4 675,00	HUMANA INC	USD	1 634 623,33	1 906 916,99	0,41
9 590,00	AMGEN INC	USD	1 832 152,65	1 897 170,95	0,41
3 398,00	REGENERON PHARMACEUTICALS INC	USD	1 935 415,21	1 887 007,96	0,41
12 386,00	QUEST DIAGNOSTICS INC	USD	1 414 530,91	1 884 367,18	0,41
29 473,00	GILEAD SCIENCES INC	USD	1 687 963,71	1 881 845,78	0,41
34 230,00	BRISTOL-MYERS SQUIBB CO	USD	1 824 511,13	1 876 750,79	0,41
27 509,00	HOLOGIC INC	USD	1 673 105,16	1 851 995,71	0,40
8 258,00	BECTON DICKINSON & CO	USD	1 721 495,94	1 826 171,58	0,40
<b>Industries</b>			<b>18 182 372,61</b>	<b>21 323 941,51</b>	<b>4,62</b>
11 486,00	PERKINELMER INC	USD	1 588 181,86	2 030 755,97	0,44
3 451,00	BROADCOM INC	USD	1 403 771,43	2 019 284,59	0,44
10 804,00	KEYSIGHT TECHNOLOGIES INC	USD	1 422 624,16	1 961 954,41	0,43
31 352,00	MASCO CORP	USD	1 556 356,08	1 935 928,55	0,42
25 641,00	A O SMITH CORP	USD	1 501 662,57	1 935 702,04	0,42
20 523,00	FORTUNE BRANDS HOME & SECURITY INC	USD	1 655 560,80	1 929 220,20	0,42
18 166,00	XYLEM INC	USD	1 832 876,78	1 915 641,24	0,41
10 492,00	CATERPILLAR INC	USD	1 879 436,82	1 907 418,73	0,41
23 924,00	OWENS CORNING	USD	1 855 382,45	1 903 906,53	0,41
9 881,00	CUMMINS INC	USD	1 999 002,54	1 895 393,81	0,41
6 157,00	ROCKWELL AUTOMATION INC	USD	1 487 517,12	1 888 735,44	0,41
<b>Computing and IT</b>			<b>13 264 280,32</b>	<b>15 434 414,60</b>	<b>3,34</b>
5 453,00	KLA CORP	USD	1 512 829,95	2 062 425,58	0,45
14 650,00	APPLIED MATERIALS INC	USD	1 620 532,58	2 027 193,57	0,44
25 299,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	1 586 674,66	1 973 731,80	0,43
12 134,00	QUALCOMM INC	USD	1 443 355,94	1 951 235,57	0,42
12 539,00	ANALOG DEVICES INC	USD	1 735 271,67	1 938 076,45	0,42
42 453,00	INTEL CORP	USD	1 977 105,23	1 922 555,40	0,41
11 360,00	TEXAS INSTRUMENTS INC	USD	1 782 711,24	1 882 711,66	0,41
21 861,00	ORACLE CORP	USD	1 605 799,05	1 676 484,57	0,36
<b>Finance</b>			<b>14 194 586,26</b>	<b>15 210 181,64</b>	<b>3,29</b>
20 321,00	CBRE GROUP INC -A-	USD	1 528 074,31	1 939 001,25	0,42
141 585,00	HUNTINGTON BANCSHARES INC	USD	1 819 664,16	1 919 839,26	0,41
18 785,00	DISCOVER FINANCIAL SERVICES	USD	1 834 676,26	1 908 894,74	0,41
35 765,00	CITIGROUP INC	USD	2 092 909,27	1 899 269,13	0,41
98 952,00	REGIONS FINANCIAL CORP	USD	1 727 643,35	1 896 899,49	0,41
10 682,00	PNC FINANCIAL SERVICES GROUP INC	USD	1 694 202,99	1 883 534,24	0,41
48 090,00	BANK OF AMERICA CORP	USD	1 700 187,72	1 881 396,94	0,41
13 511,00	JPMORGAN CHASE & CO	USD	1 797 228,20	1 881 346,59	0,41
<b>Consumer Retail</b>			<b>12 533 903,73</b>	<b>13 574 202,40</b>	<b>2,94</b>
12 489,00	MOHAWK INDUSTRIES INC	USD	1 989 003,74	2 000 744,41	0,43
39 773,00	PULTEGROUP INC	USD	1 763 752,96	1 999 142,81	0,43
372,00	NVR INC	USD	1 606 634,17	1 932 905,51	0,42

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

## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
9 497,00	TARGET CORP	USD	1 975 519,32	1 932 805,30	0,42
25 457,00	COLGATE-PALMOLIVE CO	USD	1 688 595,07	1 910 394,73	0,42
13 250,00	PROCTER & GAMBLE CO	USD	1 542 670,58	1 905 940,47	0,41
21 180,00	BEST BUY CO INC	USD	1 967 727,89	1 892 269,17	0,41
<b>Telecommunication</b>			<b>7 009 736,29</b>	<b>7 698 519,50</b>	<b>1,67</b>
35 390,00	CISCO SYSTEMS INC	USD	1 584 231,31	1 972 093,58	0,43
8 249,00	MOTOROLA SOLUTIONS INC	USD	1 854 124,25	1 970 852,81	0,43
336 405,00	SIRIUS XM HOLDINGS INC	USD	1 743 958,02	1 878 449,04	0,41
57 850,00	FOX CORP -A-	USD	1 827 422,71	1 877 124,07	0,40
<b>Raw materials</b>			<b>3 103 789,54</b>	<b>3 840 223,93</b>	<b>0,83</b>
6 214,00	SHERWIN-WILLIAMS CO	USD	1 440 304,21	1 924 307,73	0,42
12 635,00	PPG INDUSTRIES INC	USD	1 663 485,33	1 915 916,20	0,41
<b>Basic Goods</b>			<b>3 379 086,08</b>	<b>3 824 509,72</b>	<b>0,83</b>
32 516,00	ARCHER-DANIELS-MIDLAND CO	USD	1 899 180,69	1 932 603,72	0,42
20 990,00	CHURCH & DWIGHT CO INC	USD	1 479 905,39	1 891 906,00	0,41
<b>Energy</b>			<b>1 648 163,12</b>	<b>1 963 613,53</b>	<b>0,43</b>
41 591,00	ESSENTIAL UTILITIES INC	USD	1 648 163,12	1 963 613,53	0,43
<b>Multi-Utilities</b>			<b>1 681 828,21</b>	<b>1 882 083,18</b>	<b>0,41</b>
23 525,00	EVERSOURCE ENERGY	USD	1 681 828,21	1 882 083,18	0,41
<b>JAPAN</b>			<b>10 518 519,99</b>	<b>10 414 330,96</b>	<b>2,26</b>
<b>Consumer Retail</b>			<b>2 669 400,14</b>	<b>2 617 703,03</b>	<b>0,57</b>
2 500,00	SONY CORP	JPY	221 942,61	276 337,00	0,06
12 100,00	DAI NIPPON PRINTING CO LTD	JPY	256 381,99	267 309,41	0,06
4 000,00	HOSHIZAKI CORP	JPY	293 578,16	264 214,44	0,06
9 800,00	ITOCHU CORP	JPY	248 057,86	263 270,60	0,06
4 300,00	SECOM CO LTD	JPY	285 977,54	262 227,49	0,06
10 300,00	DAIWA HOUSE INDUSTRY CO LTD	JPY	265 953,01	260 185,55	0,06
18 900,00	USS CO LTD	JPY	276 252,65	259 208,11	0,06
5 600,00	KAO CORP	JPY	290 241,07	257 390,68	0,05
17 500,00	SEKISUI CHEMICAL CO LTD	JPY	255 626,22	256 845,45	0,05
11 900,00	YAMAHA MOTOR CO LTD	JPY	275 389,03	250 714,30	0,05
<b>Industries</b>			<b>2 101 456,38</b>	<b>2 078 490,62</b>	<b>0,45</b>
15 800,00	BROTHER INDUSTRIES LTD	JPY	272 119,80	266 763,42	0,06
12 900,00	KOMATSU LTD	JPY	279 352,28	265 330,48	0,06
12 600,00	YAMATO HOLDINGS CO LTD	JPY	279 948,58	260 074,06	0,06
1 300,00	DAIKIN INDUSTRIES LTD	JPY	237 295,25	258 998,88	0,06
38 100,00	OBAYASHI CORP	JPY	267 814,60	258 937,79	0,06
4 700,00	KYOCERA CORP	JPY	252 502,87	257 944,31	0,05
5 400,00	HITACHI LTD	JPY	249 252,87	256 898,91	0,05
9 500,00	TAISEI CORP	JPY	263 170,13	253 542,77	0,05
<b>Finance</b>			<b>2 163 018,89</b>	<b>2 072 109,00</b>	<b>0,45</b>
13 300,00	NOMURA REAL ESTATE HOLDINGS INC	JPY	278 456,52	268 835,14	0,06
60 200,00	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	282 704,63	261 570,77	0,06
21 400,00	MITSUBISHI ESTATE CO LTD	JPY	273 077,94	260 566,60	0,06
14 900,00	NETSCOUT SYSTEMS INC	JPY	291 987,76	259 248,20	0,06
23 100,00	MIZUHO FINANCIAL GROUP INC	JPY	278 834,94	258 069,54	0,06
75 500,00	RESONA HOLDINGS INC	JPY	253 703,65	257 942,78	0,05
30 400,00	HULIC CO LTD	JPY	262 244,93	253 499,25	0,05
8 600,00	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	242 008,52	252 376,72	0,05
<b>Health</b>			<b>1 564 460,05</b>	<b>1 570 290,18</b>	<b>0,34</b>
4 400,00	SHIONOGI & CO LTD	JPY	210 940,54	272 996,13	0,06
18 500,00	ASTELLAS PHARMA INC	JPY	259 520,29	264 246,89	0,06

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 300,00	NIPPON SHINYAKU CO LTD	JPY	274 588,43	263 015,55	0,06
12 000,00	ONO PHARMACEUTICAL CO LTD	JPY	241 484,38	261 709,75	0,06
8 100,00	OTSUKA HOLDINGS CO LTD	JPY	279 335,07	257 867,95	0,05
6 200,00	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	298 591,34	250 453,91	0,05
<b>Computing and IT</b>			<b>748 042,21</b>	<b>786 903,15</b>	<b>0,17</b>
6 800,00	AZBIL CORP	JPY	238 767,86	272 095,06	0,06
31 900,00	RICOH CO LTD	JPY	264 498,89	260 891,90	0,06
3 900,00	FUJIFILM HOLDINGS CORP	JPY	244 775,46	253 916,19	0,05
<b>Telecommunication</b>			<b>754 407,12</b>	<b>767 843,82</b>	<b>0,17</b>
18 100,00	HAKUHODO DY HOLDINGS INC	JPY	246 940,53	264 822,29	0,06
9 900,00	KDDI CORP	JPY	262 351,58	254 163,60	0,06
5 100,00	TREND MICRO INC	JPY	245 115,01	248 857,93	0,05
<b>Raw materials</b>			<b>253 858,64</b>	<b>264 756,61</b>	<b>0,06</b>
3 900,00	NITTO DENKO CORP	JPY	253 858,64	264 756,61	0,06
<b>Basic Goods</b>			<b>263 876,56</b>	<b>256 234,55</b>	<b>0,05</b>
7 500,00	ASAHI GROUP HOLDINGS LTD	JPY	263 876,56	256 234,55	0,05
<b>UNITED KINGDOM</b>			<b>6 012 100,76</b>	<b>6 151 099,96</b>	<b>1,33</b>
<b>Consumer Retail</b>			<b>2 548 964,50</b>	<b>2 582 886,74</b>	<b>0,56</b>
24 306,00	BURBERRY GROUP PLC	GBP	553 864,25	526 155,58	0,12
58 590,00	BARRATT DEVELOPMENTS PLC	GBP	499 067,48	521 976,99	0,11
15 304,00	PERSIMMON PLC	GBP	498 268,50	520 582,33	0,11
8 981,00	BERKELEY GROUP HOLDINGS PLC	GBP	480 677,45	510 768,77	0,11
124 936,00	KINGFISHER PLC	GBP	517 086,82	503 403,07	0,11
<b>Computing and IT</b>			<b>1 828 132,35</b>	<b>2 031 940,61</b>	<b>0,44</b>
37 457,00	SENSATA TECHNOLOGIES HOLDING NV	USD	1 828 132,35	2 031 940,61	0,44
<b>Finance</b>			<b>1 048 449,14</b>	<b>1 021 744,14</b>	<b>0,22</b>
30 387,00	SEGRO PLC	GBP	506 290,05	519 899,89	0,11
33 060,00	PRUDENTIAL PLC	GBP	542 159,09	501 844,25	0,11
<b>Telecommunication</b>			<b>586 554,77</b>	<b>514 528,47</b>	<b>0,11</b>
70 450,00	PEARSON PLC	GBP	586 554,77	514 528,47	0,11
<b>FRANCE</b>			<b>5 318 356,82</b>	<b>5 646 927,98</b>	<b>1,22</b>
<b>Consumer Retail</b>			<b>1 511 099,31</b>	<b>1 542 308,00</b>	<b>0,33</b>
3 588,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	473 194,32	517 210,20	0,11
708,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	516 634,84	514 716,00	0,11
722,00	KERING SA	EUR	521 270,15	510 381,80	0,11
<b>Industries</b>			<b>888 849,61</b>	<b>1 036 919,42</b>	<b>0,22</b>
8 414,00	CIE DE SAINT-GOBAIN	EUR	472 548,53	520 574,18	0,11
2 994,00	SCHNEIDER ELECTRIC SE	EUR	416 301,08	516 345,24	0,11
<b>Health</b>			<b>1 002 922,62</b>	<b>1 015 435,26</b>	<b>0,22</b>
2 746,00	ESSILORLUXOTTICA SA	EUR	526 948,55	514 161,04	0,11
5 659,00	SANOFI	EUR	475 974,07	501 274,22	0,11
<b>Finance</b>			<b>471 063,69</b>	<b>536 234,48</b>	<b>0,12</b>
8 824,00	BNP PARIBAS SA	EUR	471 063,69	536 234,48	0,12
<b>Computing and IT</b>			<b>435 767,83</b>	<b>523 018,50</b>	<b>0,11</b>
2 427,00	CAPGEMINI SE	EUR	435 767,83	523 018,50	0,11
<b>Telecommunication</b>			<b>517 230,58</b>	<b>500 357,43</b>	<b>0,11</b>
53 156,00	ORANGE SA	EUR	517 230,58	500 357,43	0,11

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

## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>491 423,18</b>	<b>492 654,89</b>	<b>0,11</b>
24 869,00	SUEZ	EUR	491 423,18	492 654,89	0,11
<b>CANADA</b>			<b>4 906 453,28</b>	<b>5 462 271,64</b>	<b>1,18</b>
<b>Finance</b>			<b>1 820 324,41</b>	<b>2 048 361,26</b>	<b>0,44</b>
11 107,00	BANK OF NOVA SCOTIA	CAD	619 094,71	692 421,72	0,15
6 612,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	614 882,94	678 712,65	0,15
7 143,00	BANK OF MONTREAL	CAD	586 346,76	677 226,89	0,14
<b>Industries</b>			<b>1 123 996,22</b>	<b>1 336 546,04</b>	<b>0,29</b>
5 429,00	WSP GLOBAL INC	CAD	518 540,01	694 019,70	0,15
11 923,00	RITCHIE BROS AUCTIONEERS INC	CAD	605 456,21	642 526,34	0,14
<b>Consumer Retail</b>			<b>627 148,05</b>	<b>697 407,44</b>	<b>0,15</b>
8 760,00	TOROMONT INDUSTRIES LTD	CAD	627 148,05	697 407,44	0,15
<b>Computing and IT</b>			<b>688 192,61</b>	<b>697 362,19</b>	<b>0,15</b>
8 956,00	CGI INC	CAD	688 192,61	697 362,19	0,15
<b>Basic Goods</b>			<b>646 791,99</b>	<b>682 594,71</b>	<b>0,15</b>
14 565,00	METRO INC	CAD	646 791,99	682 594,71	0,15
<b>SWEDEN</b>			<b>4 334 013,45</b>	<b>4 581 996,61</b>	<b>0,99</b>
<b>Telecommunication</b>			<b>1 571 748,26</b>	<b>1 527 294,43</b>	<b>0,33</b>
41 262,00	TELE2 AB -B-	SEK	515 340,85	517 376,23	0,11
52 842,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	536 252,91	512 148,88	0,11
144 755,00	TELIA CO AB	SEK	520 154,50	497 769,32	0,11
<b>Industries</b>			<b>931 706,89</b>	<b>1 036 796,93</b>	<b>0,22</b>
22 857,00	SKANSKA AB -B-	SEK	515 159,89	519 919,46	0,11
36 740,00	HUSQVARNA AB -B-	SEK	416 547,00	516 877,47	0,11
<b>Finance</b>			<b>961 424,35</b>	<b>1 022 144,01</b>	<b>0,22</b>
54 240,00	SVENSKA HANDELSBANKEN AB -A-	SEK	498 561,40	515 531,07	0,11
41 447,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	462 862,95	506 612,94	0,11
<b>Consumer Retail</b>			<b>476 012,99</b>	<b>503 664,43</b>	<b>0,11</b>
17 555,00	ESSITY AB -B-	SEK	476 012,99	503 664,43	0,11
<b>Basic Goods</b>			<b>393 120,96</b>	<b>492 096,81</b>	<b>0,11</b>
9 481,00	ICA GRUPPEN AB	SEK	393 120,96	492 096,81	0,11
<b>GERMANY</b>			<b>4 011 104,43</b>	<b>4 053 640,40</b>	<b>0,88</b>
<b>Industries</b>			<b>1 335 499,48</b>	<b>1 542 559,44</b>	<b>0,34</b>
9 246,00	DEUTSCHE POST AG REG	EUR	484 114,09	522 768,84	0,12
10 624,00	GEA GROUP AG	EUR	387 534,30	510 908,16	0,11
3 333,00	SIEMENS AG REG	EUR	463 851,09	508 882,44	0,11
<b>Finance</b>			<b>1 037 879,85</b>	<b>973 067,40</b>	<b>0,21</b>
4 022,00	LEG IMMOBILIEN AG	EUR	504 028,94	493 499,40	0,11
9 888,00	VONOVIA SE	EUR	533 850,91	479 568,00	0,10
<b>Health</b>			<b>563 187,60</b>	<b>520 145,42</b>	<b>0,11</b>
9 103,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	563 187,60	520 145,42	0,11
<b>Raw materials</b>			<b>507 431,26</b>	<b>518 304,54</b>	<b>0,11</b>
6 513,00	BRENNTAG AG	EUR	507 431,26	518 304,54	0,11
<b>Consumer Retail</b>			<b>567 106,24</b>	<b>499 563,60</b>	<b>0,11</b>
1 973,00	ADIDAS AG	EUR	567 106,24	499 563,60	0,11

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWITZERLAND</b>			<b>3 737 181,90</b>	<b>4 013 410,53</b>	<b>0,87</b>
<b>Industries</b>			<b>1 449 795,55</b>	<b>1 523 365,50</b>	<b>0,33</b>
711,00	GEBERT AG REG	CHF	442 932,55	511 347,12	0,11
15 070,00	ABB LTD REG	CHF	473 528,66	507 588,82	0,11
2 129,00	SCHINDLER HOLDING AG	CHF	533 334,34	504 429,56	0,11
<b>Finance</b>			<b>924 815,37</b>	<b>1 002 151,50</b>	<b>0,22</b>
31 627,00	UBS GROUP AG REG	CHF	430 184,31	501 192,45	0,11
5 790,00	SWISS PRIME SITE AG REG	CHF	494 631,06	500 959,05	0,11
<b>Health</b>			<b>895 357,65</b>	<b>1 001 184,70</b>	<b>0,22</b>
6 481,00	NOVARTIS AG REG	CHF	474 298,65	502 137,61	0,11
1 364,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	421 059,00	499 047,09	0,11
<b>Telecommunication</b>			<b>467 213,33</b>	<b>486 708,83</b>	<b>0,10</b>
980,00	SWISSCOM AG REG	CHF	467 213,33	486 708,83	0,10
<b>AUSTRALIA</b>			<b>2 862 581,33</b>	<b>3 225 319,33</b>	<b>0,70</b>
<b>Finance</b>			<b>1 458 155,65</b>	<b>1 587 597,67</b>	<b>0,34</b>
29 371,00	WESTPAC BANKING CORP	AUD	452 084,96	400 907,53	0,09
23 521,00	GOODMAN GROUP	AUD	303 505,96	398 500,85	0,09
3 008,00	MACQUARIE GROUP LTD	AUD	305 023,61	395 007,98	0,08
22 355,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	397 541,12	393 181,31	0,08
<b>Health</b>			<b>341 735,55</b>	<b>426 730,84</b>	<b>0,09</b>
14 314,00	SONIC HEALTHCARE LTD	AUD	341 735,55	426 730,84	0,09
<b>Basic Goods</b>			<b>381 876,36</b>	<b>405 279,96</b>	<b>0,09</b>
35 335,00	COLES GROUP LTD	AUD	381 876,36	405 279,96	0,09
<b>Telecommunication</b>			<b>368 588,56</b>	<b>403 582,75</b>	<b>0,09</b>
151 018,00	TELSTRA CORP LTD	AUD	368 588,56	403 582,75	0,09
<b>Computing and IT</b>			<b>312 225,21</b>	<b>402 128,11</b>	<b>0,09</b>
31 449,00	COMPUTERSHARE LTD	AUD	312 225,21	402 128,11	0,09
<b>IRELAND</b>			<b>2 269 370,51</b>	<b>2 991 437,73</b>	<b>0,65</b>
<b>Computing and IT</b>			<b>1 371 679,77</b>	<b>1 967 399,64</b>	<b>0,43</b>
5 397,00	ACCENTURE PLC -A-	USD	1 371 679,77	1 967 399,64	0,43
<b>Industries</b>			<b>416 967,88</b>	<b>527 415,00</b>	<b>0,11</b>
5 023,00	KINGSPAN GROUP PLC	EUR	416 967,88	527 415,00	0,11
<b>Energy</b>			<b>480 722,86</b>	<b>496 623,09</b>	<b>0,11</b>
6 892,00	DCC PLC	GBP	480 722,86	496 623,09	0,11
<b>NETHERLANDS</b>			<b>2 412 637,49</b>	<b>2 483 021,28</b>	<b>0,54</b>
<b>Computing and IT</b>			<b>1 906 859,14</b>	<b>1 978 353,48</b>	<b>0,43</b>
9 877,00	NXP SEMICONDUCTORS NV	USD	1 906 859,14	1 978 353,48	0,43
<b>Telecommunication</b>			<b>505 778,35</b>	<b>504 667,80</b>	<b>0,11</b>
184 860,00	KONINKLIJKE KPN NV	EUR	505 778,35	504 667,80	0,11
<b>FINLAND</b>			<b>1 984 778,48</b>	<b>2 041 850,44</b>	<b>0,44</b>
<b>Industries</b>			<b>530 866,57</b>	<b>524 471,88</b>	<b>0,11</b>
42 433,00	WARTSILA OYJ ABP	EUR	530 866,57	524 471,88	0,11
<b>Telecommunication</b>			<b>468 306,15</b>	<b>516 564,88</b>	<b>0,11</b>
92 674,00	NOKIA OYJ	EUR	468 306,15	516 564,88	0,11

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>492 500,35</b>	<b>512 332,02</b>	<b>0,11</b>
31 743,00	STORA ENSO OYJ -R-	EUR	492 500,35	512 332,02	0,11
<b>Basic Goods</b>			<b>493 105,41</b>	<b>488 481,66</b>	<b>0,11</b>
16 649,00	KESKO OYJ -B-	EUR	493 105,41	488 481,66	0,11
<b>BELGIUM</b>			<b>1 550 268,81</b>	<b>1 519 698,91</b>	<b>0,33</b>
<b>Finance</b>			<b>522 823,37</b>	<b>514 863,58</b>	<b>0,11</b>
6 823,00	KBC GROUP NV	EUR	522 823,37	514 863,58	0,11
<b>Raw materials</b>			<b>537 910,71</b>	<b>509 875,80</b>	<b>0,11</b>
4 989,00	SOLVAY SA	EUR	537 910,71	509 875,80	0,11
<b>Basic Goods</b>			<b>489 534,73</b>	<b>494 959,53</b>	<b>0,11</b>
9 309,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	489 534,73	494 959,53	0,11
<b>DENMARK</b>			<b>1 394 859,30</b>	<b>1 485 585,18</b>	<b>0,32</b>
<b>Basic Goods</b>			<b>481 717,22</b>	<b>508 744,75</b>	<b>0,11</b>
3 350,00	CARLSBERG A/S -B-	DKK	481 717,22	508 744,75	0,11
<b>Multi-Utilities</b>			<b>558 537,22</b>	<b>502 294,34</b>	<b>0,11</b>
4 473,00	ORSTED A/S	DKK	558 537,22	502 294,34	0,11
<b>Health</b>			<b>354 604,86</b>	<b>474 546,09</b>	<b>0,10</b>
4 802,00	NOVO NORDISK A/S -B-	DKK	354 604,86	474 546,09	0,10
<b>SPAIN</b>			<b>478 683,68</b>	<b>529 124,44</b>	<b>0,12</b>
<b>Industries</b>			<b>478 683,68</b>	<b>529 124,44</b>	<b>0,12</b>
19 199,00	FERROVIAL SA	EUR	478 683,68	529 124,44	0,12
<b>JERSEY</b>			<b>381 387,35</b>	<b>516 487,79</b>	<b>0,11</b>
<b>Consumer Retail</b>			<b>381 387,35</b>	<b>516 487,79</b>	<b>0,11</b>
3 309,00	FERGUSON PLC	GBP	381 387,35	516 487,79	0,11
<b>ITALY</b>			<b>516 714,42</b>	<b>511 081,50</b>	<b>0,11</b>
<b>Finance</b>			<b>516 714,42</b>	<b>511 081,50</b>	<b>0,11</b>
224 750,00	INTESA SANPAOLO SPA	EUR	516 714,42	511 081,50	0,11
<b>Ordinary Bonds</b>			<b>64 838 138,62</b>	<b>63 808 962,80</b>	<b>13,82</b>
<b>FRANCE</b>			<b>13 679 505,44</b>	<b>13 415 904,46</b>	<b>2,91</b>
<b>Government</b>			<b>7 529 839,20</b>	<b>7 386 871,46</b>	<b>1,60</b>
4 390 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	5 390 472,56	5 301 407,90	1,15
2 183 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	2 139 366,64	2 085 463,56	0,45
<b>Finance</b>			<b>3 479 606,24</b>	<b>3 425 912,00</b>	<b>0,74</b>
600 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	608 228,24	604 740,00	0,13
500 000,00	BNP PARIBAS SA 1.125% 28/08/2024	EUR	519 184,00	514 945,00	0,11
500 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	494 100,00	488 705,00	0,11
400 000,00	COVIVIO 1.125% 17/09/2031	EUR	420 126,00	406 512,00	0,09
300 000,00	ICADE 1.50% 13/09/2027	EUR	323 398,00	315 432,00	0,07
300 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	299 214,00	290 607,00	0,06
200 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	206 396,00	204 758,00	0,05
200 000,00	BPCE SA 0.125% 04/12/2024	EUR	202 202,00	201 068,00	0,04
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	200 472,00	196 676,00	0,04

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	107 937,00	104 937,00	0,02
100 000,00	GECINA SA 0.875% 30/06/2036	EUR	98 349,00	97 532,00	0,02
<b>Multi-Utilities</b>			<b>2 456 144,00</b>	<b>2 395 831,00</b>	<b>0,52</b>
400 000,00	ENGIE SA 1.375% 21/06/2039	EUR	433 769,00	413 912,00	0,09
400 000,00	ENGIE SA 0.50% 24/10/2030	EUR	404 151,00	395 712,00	0,09
300 000,00	ENGIE SA 1.75% 27/03/2028	EUR	330 451,00	323 448,00	0,07
300 000,00	ENGIE SA 1.50% 27/03/2028	EUR	326 234,00	319 935,00	0,07
300 000,00	ENGIE SA 1.375% 28/02/2029	EUR	325 037,00	318 108,00	0,07
200 000,00	ENGIE SA 2.125% 30/03/2032	EUR	235 211,00	225 734,00	0,05
200 000,00	ENGIE SA 0.375% 21/06/2027	EUR	203 998,00	200 364,00	0,04
200 000,00	ENGIE SA 1.00% 26/10/2036	EUR	197 293,00	198 618,00	0,04
<b>Industries</b>			<b>110 769,00</b>	<b>107 284,00</b>	<b>0,03</b>
100 000,00	LA POSTE SA 1.45% 30/11/2028	EUR	110 769,00	107 284,00	0,03
<b>Raw materials</b>			<b>103 147,00</b>	<b>100 006,00</b>	<b>0,02</b>
100 000,00	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	103 147,00	100 006,00	0,02
<b>NETHERLANDS</b>			<b>11 278 272,35</b>	<b>11 127 625,14</b>	<b>2,41</b>
<b>Finance</b>			<b>4 828 500,10</b>	<b>4 751 686,74</b>	<b>1,03</b>
700 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	839 407,67	812 154,00	0,18
500 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	507 276,00	502 230,00	0,11
300 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	337 828,00	331 698,00	0,07
300 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	322 899,00	316 584,00	0,07
300 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	299 636,92	297 759,00	0,07
300 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	298 180,00	294 621,00	0,06
300 000,00	CTP NV 0.75% 18/02/2027	EUR	297 685,66	292 011,00	0,06
300 000,00	CTP NV 1.50% 27/09/2031	EUR	294 905,00	290 703,00	0,06
253 000,00	CTP BV 2.125% 01/10/2025	EUR	269 643,21	265 442,54	0,06
200 000,00	NATIONALE-NEDERLANDEN BANK NV 0.50% 21/09/2028	EUR	199 113,00	197 906,00	0,04
200 000,00	CTP NV 0.625% 27/09/2026	EUR	200 023,00	197 624,00	0,04
200 000,00	ABN AMRO BANK NV 0.50% 23/09/2029	EUR	198 972,00	197 606,00	0,04
200 000,00	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	198 857,00	197 358,00	0,04
180 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	185 128,64	182 952,00	0,04
160 000,00	CTP BV 0.625% 27/11/2023	EUR	162 232,00	161 763,20	0,04
100 000,00	NE PROPERTY BV 3.375% 14/07/2027	EUR	112 659,00	110 262,00	0,03
100 000,00	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	104 054,00	103 013,00	0,02
<b>Multi-Utilities</b>			<b>3 354 892,88</b>	<b>3 308 190,20</b>	<b>0,72</b>
600 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	621 159,00	616 140,00	0,14
570 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	609 219,50	601 395,60	0,13
500 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	527 619,98	518 175,00	0,11
420 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	425 594,40	420 999,60	0,09
400 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	424 613,00	418 204,00	0,09
300 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	324 498,00	319 533,00	0,07
300 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	318 049,00	313 773,00	0,07
100 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	104 140,00	99 970,00	0,02
<b>Government</b>			<b>1 985 974,37</b>	<b>1 978 519,20</b>	<b>0,43</b>
1 860 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	1 985 974,37	1 978 519,20	0,43
<b>Telecommunication</b>			<b>510 880,00</b>	<b>499 171,00</b>	<b>0,11</b>
300 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	306 952,00	297 807,00	0,07
200 000,00	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	203 928,00	201 364,00	0,04
<b>Basic Goods</b>			<b>391 609,00</b>	<b>387 090,00</b>	<b>0,08</b>
200 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.25% 09/09/2029	EUR	198 699,00	195 360,00	0,04
200 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 1.25% 09/09/2041	EUR	192 910,00	191 730,00	0,04

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>206 416,00</b>	<b>202 968,00</b>	<b>0,04</b>
200 000,00	POSTNL NV 0.625% 23/09/2026	EUR	206 416,00	202 968,00	0,04
<b>GERMANY</b>			<b>9 259 036,94</b>	<b>9 137 577,80</b>	<b>1,98</b>
<b>Finance</b>			<b>3 535 231,30</b>	<b>3 471 942,00</b>	<b>0,75</b>
500 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	529 621,00	521 655,00	0,11
400 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	432 365,00	424 648,00	0,09
400 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	412 741,00	403 884,00	0,09
400 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	399 950,00	395 084,00	0,09
400 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	411 034,00	389 948,00	0,09
300 000,00	DEUTSCHE WOHNEN SE 0.50% 07/04/2031	EUR	302 081,00	297 534,00	0,07
200 000,00	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	205 116,00	204 056,00	0,04
200 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025	EUR	199 694,00	199 454,00	0,04
200 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.10% 02/02/2026	EUR	199 425,00	197 930,00	0,04
140 000,00	DEUTSCHE KREDITBANK AG 0.01% 23/02/2026	EUR	140 416,70	139 006,00	0,03
100 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	103 313,00	102 204,00	0,02
100 000,00	DZ BANK AG 0.05% 08/12/2027	EUR	100 465,60	98 416,00	0,02
100 000,00	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	99 009,00	98 123,00	0,02
<b>Multi-Utilities</b>			<b>3 249 616,63</b>	<b>3 204 020,20</b>	<b>0,70</b>
780 000,00	E.ON SE 0.875% 20/08/2031	EUR	813 259,95	805 264,20	0,18
760 000,00	E.ON SE 0.35% 28/02/2030	EUR	761 052,28	753 646,40	0,16
500 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	532 586,00	519 035,00	0,11
470 000,00	E.ON SE 0.375% 29/09/2027	EUR	478 872,00	473 510,90	0,10
350 000,00	RWE AG 1.00% 26/11/2033	EUR	350 313,00	348 432,00	0,08
310 000,00	RWE AG 0.625% 11/06/2031	EUR	313 533,40	304 131,70	0,07
<b>Government</b>			<b>1 197 204,00</b>	<b>1 193 142,60</b>	<b>0,26</b>
1 170 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.01% 15/08/2031	EUR	1 197 204,00	1 193 142,60	0,26
<b>Consumer Retail</b>			<b>973 059,01</b>	<b>967 918,00</b>	<b>0,21</b>
580 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	600 264,21	596 112,40	0,13
370 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	372 794,80	371 805,60	0,08
<b>Energy</b>			<b>201 277,00</b>	<b>199 774,00</b>	<b>0,04</b>
200 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	201 277,00	199 774,00	0,04
<b>Raw materials</b>			<b>102 649,00</b>	<b>100 781,00</b>	<b>0,02</b>
100 000,00	BASF SE 0.25% 05/06/2027	EUR	102 649,00	100 781,00	0,02
<b>ITALY</b>			<b>7 763 867,48</b>	<b>7 587 735,30</b>	<b>1,64</b>
<b>Government</b>			<b>2 575 553,62</b>	<b>2 477 877,60</b>	<b>0,54</b>
2 640 000,00	BTP 1.50% 30/04/2045	EUR	2 575 553,62	2 477 877,60	0,54
<b>Finance</b>			<b>2 144 865,26</b>	<b>2 116 651,10</b>	<b>0,46</b>
530 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	563 016,50	555 180,30	0,12
520 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	560 469,00	551 298,80	0,12
500 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	504 888,00	498 675,00	0,11
200 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	209 024,00	206 392,00	0,05
200 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 21/09/2028	EUR	205 133,76	203 452,00	0,04
100 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	102 334,00	101 653,00	0,02
<b>Multi-Utilities</b>			<b>1 765 487,20</b>	<b>1 729 740,90</b>	<b>0,37</b>
400 000,00	IREN SPA 1.95% 19/09/2025	EUR	429 454,00	422 556,00	0,09
400 000,00	IREN SPA 1.50% 24/10/2027	EUR	428 590,00	420 532,00	0,09
410 000,00	IREN SPA 0.875% 14/10/2029	EUR	422 198,20	412 537,90	0,09
300 000,00	IREN SPA 0.25% 17/01/2031	EUR	291 111,00	282 129,00	0,06
200 000,00	ACEA SPA 0.25% 28/07/2030	EUR	194 134,00	191 986,00	0,04

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

## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>1 277 961,40</b>	<b>1 263 465,70</b>	<b>0,27</b>
520 000,00	ERG SPA 0.50% 11/09/2027	EUR	522 189,80	518 585,60	0,11
410 000,00	ERG SPA 1.875% 11/04/2025	EUR	436 137,60	429 913,70	0,09
320 000,00	ERG SPA 0.875% 15/09/2031	EUR	319 634,00	314 966,40	0,07
<b>SPAIN</b>			<b>6 416 686,58</b>	<b>6 322 193,80</b>	<b>1,37</b>
<b>Finance</b>			<b>3 595 038,13</b>	<b>3 544 719,00</b>	<b>0,77</b>
700 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	731 872,33	719 523,00	0,15
600 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	605 891,00	597 960,00	0,13
500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	522 263,00	512 265,00	0,11
500 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	505 376,80	500 045,00	0,11
500 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	499 282,00	494 295,00	0,11
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	420 780,00	414 892,00	0,09
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	309 573,00	305 739,00	0,07
<b>Multi-Utilities</b>			<b>1 565 990,00</b>	<b>1 546 987,00</b>	<b>0,33</b>
600 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	613 970,00	607 086,00	0,13
400 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	431 892,00	425 076,00	0,09
300 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	320 078,00	316 053,00	0,07
200 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	200 050,00	198 772,00	0,04
<b>Government</b>			<b>935 729,45</b>	<b>915 531,80</b>	<b>0,20</b>
940 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	935 729,45	915 531,80	0,20
<b>Industries</b>			<b>319 929,00</b>	<b>314 956,00</b>	<b>0,07</b>
200 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	213 103,00	209 962,00	0,05
100 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 1.661% 04/12/2026	EUR	106 826,00	104 994,00	0,02
<b>BELGIUM</b>			<b>4 761 714,47</b>	<b>4 746 275,70</b>	<b>1,03</b>
<b>Supranational</b>			<b>2 205 267,00</b>	<b>2 235 923,30</b>	<b>0,48</b>
2 210 000,00	EUROPEAN UNION 0.40% 04/02/2037	EUR	2 205 267,00	2 235 923,30	0,48
<b>Government</b>			<b>1 953 310,47</b>	<b>1 924 628,40</b>	<b>0,42</b>
1 720 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 953 310,47	1 924 628,40	0,42
<b>Finance</b>			<b>603 137,00</b>	<b>585 724,00</b>	<b>0,13</b>
400 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	402 529,00	387 036,00	0,09
200 000,00	BELFIUS BANK SA 0.375% 08/06/2027	EUR	200 608,00	198 688,00	0,04
<b>LUXEMBOURG</b>			<b>2 519 455,74</b>	<b>2 458 432,40</b>	<b>0,53</b>
<b>Finance</b>			<b>2 519 455,74</b>	<b>2 458 432,40</b>	<b>0,53</b>
500 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	544 227,50	523 090,00	0,11
375 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	390 341,25	379 642,50	0,08
300 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	301 659,00	293 628,00	0,07
250 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	286 667,50	280 602,50	0,06
250 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	275 803,75	268 497,50	0,06
200 000,00	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	199 264,00	199 662,00	0,04
200 000,00	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	EUR	198 832,00	197 404,00	0,04
110 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	114 208,74	112 066,90	0,03
100 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	109 333,00	107 400,00	0,02
100 000,00	SEGRE CAPITAL SARL 0.50% 22/09/2031	EUR	99 119,00	96 439,00	0,02

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>JAPAN</b>			<b>1 643 880,99</b>	<b>1 620 471,00</b>	<b>0,35</b>
<b>Finance</b>			<b>1 444 042,99</b>	<b>1 421 879,00</b>	<b>0,31</b>
600 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	624 282,00	609 750,00	0,13
300 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	310 246,00	307 410,00	0,07
300 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	302 505,99	299 703,00	0,07
200 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	207 009,00	205 016,00	0,04
<b>Consumer Retail</b>			<b>199 838,00</b>	<b>198 592,00</b>	<b>0,04</b>
200 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	199 838,00	198 592,00	0,04
<b>UNITED STATES</b>			<b>1 253 290,40</b>	<b>1 222 671,00</b>	<b>0,27</b>
<b>Finance</b>			<b>825 849,40</b>	<b>806 441,00</b>	<b>0,18</b>
420 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	424 786,40	417 963,00	0,09
200 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	200 208,00	196 360,00	0,05
200 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	200 855,00	192 118,00	0,04
<b>Multi-Utilities</b>			<b>326 660,00</b>	<b>318 216,00</b>	<b>0,07</b>
300 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	326 660,00	318 216,00	0,07
<b>Consumer Retail</b>			<b>100 781,00</b>	<b>98 014,00</b>	<b>0,02</b>
100 000,00	VF CORP 0.25% 25/02/2028	EUR	100 781,00	98 014,00	0,02
<b>IRELAND</b>			<b>1 240 553,09</b>	<b>1 221 730,90</b>	<b>0,26</b>
<b>Government</b>			<b>1 129 978,89</b>	<b>1 113 536,00</b>	<b>0,24</b>
1 000 000,00	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	1 129 978,89	1 113 536,00	0,24
<b>Industries</b>			<b>110 574,20</b>	<b>108 194,90</b>	<b>0,02</b>
110 000,00	SMURFIT KAPPA TREASURY ULC 1.00% 22/09/2033	EUR	110 574,20	108 194,90	0,02
<b>FINLAND</b>			<b>1 203 287,00</b>	<b>1 183 046,00</b>	<b>0,26</b>
<b>Raw materials</b>			<b>797 923,00</b>	<b>781 272,00</b>	<b>0,17</b>
300 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	296 902,00	292 572,00	0,07
300 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	299 173,00	291 978,00	0,06
200 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	201 848,00	196 722,00	0,04
<b>Finance</b>			<b>405 364,00</b>	<b>401 774,00</b>	<b>0,09</b>
200 000,00	NORDEA BANK ABP 0.375% 28/05/2026	EUR	205 480,00	202 734,00	0,05
200 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	199 884,00	199 040,00	0,04
<b>UNITED KINGDOM</b>			<b>1 128 946,80</b>	<b>1 116 336,70</b>	<b>0,24</b>
<b>Multi-Utilities</b>			<b>722 801,80</b>	<b>712 342,70</b>	<b>0,15</b>
310 000,00	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	308 901,80	304 224,70	0,07
200 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	202 165,00	200 512,00	0,04
100 000,00	SSE PLC 1.375% 04/09/2027	EUR	107 772,00	105 289,00	0,02
100 000,00	SSE PLC 0.875% 06/09/2025	EUR	103 963,00	102 317,00	0,02
<b>Finance</b>			<b>302 017,00</b>	<b>300 618,00</b>	<b>0,07</b>
300 000,00	TRITAX EUROBOX PLC 0.95% 02/06/2026	EUR	302 017,00	300 618,00	0,07
<b>Telecommunication</b>			<b>104 128,00</b>	<b>103 376,00</b>	<b>0,02</b>
100 000,00	VODAFONE GROUP PLC 0.90% 24/11/2026	EUR	104 128,00	103 376,00	0,02
<b>AUSTRIA</b>			<b>813 604,00</b>	<b>801 710,00</b>	<b>0,17</b>
<b>Finance</b>			<b>813 604,00</b>	<b>801 710,00</b>	<b>0,17</b>
600 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	610 620,00	602 226,00	0,13
200 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	202 984,00	199 484,00	0,04

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTUGAL</b>			<b>538 930,00</b>	<b>530 755,00</b>	<b>0,12</b>
<b>Multi-Utilities</b>			<b>538 930,00</b>	<b>530 755,00</b>	<b>0,12</b>
500 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	538 930,00	530 755,00	0,12
<b>LIECHTENSTEIN</b>			<b>316 964,00</b>	<b>311 353,60</b>	<b>0,07</b>
<b>Finance</b>			<b>316 964,00</b>	<b>311 353,60</b>	<b>0,07</b>
320 000,00	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	EUR	316 964,00	311 353,60	0,07
<b>SWEDEN</b>			<b>307 587,00</b>	<b>302 742,00</b>	<b>0,07</b>
<b>Finance</b>			<b>197 871,00</b>	<b>194 984,00</b>	<b>0,04</b>
200 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	197 871,00	194 984,00	0,04
<b>Consumer Retail</b>			<b>109 716,00</b>	<b>107 758,00</b>	<b>0,03</b>
100 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	109 716,00	107 758,00	0,03
<b>NORWAY</b>			<b>298 374,00</b>	<b>293 970,00</b>	<b>0,06</b>
<b>Finance</b>			<b>298 374,00</b>	<b>293 970,00</b>	<b>0,06</b>
300 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	298 374,00	293 970,00	0,06
<b>DENMARK</b>			<b>210 611,00</b>	<b>206 756,00</b>	<b>0,04</b>
<b>Multi-Utilities</b>			<b>110 981,00</b>	<b>107 611,00</b>	<b>0,02</b>
100 000,00	ORSTED A/S 1.50% 26/11/2029	EUR	110 981,00	107 611,00	0,02
<b>Industries</b>			<b>99 630,00</b>	<b>99 145,00</b>	<b>0,02</b>
100 000,00	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	99 630,00	99 145,00	0,02
<b>SWITZERLAND</b>			<b>203 571,34</b>	<b>201 676,00</b>	<b>0,04</b>
<b>Finance</b>			<b>203 571,34</b>	<b>201 676,00</b>	<b>0,04</b>
200 000,00	CREDIT SUISSE AG 0.45% 19/05/2025	EUR	203 571,34	201 676,00	0,04
<b>Floating Rate Notes</b>			<b>15 951 969,27</b>	<b>15 728 272,40</b>	<b>3,41</b>
<b>FRANCE</b>			<b>4 298 186,00</b>	<b>4 223 147,60</b>	<b>0,92</b>
<b>Finance</b>			<b>3 559 029,00</b>	<b>3 494 685,60</b>	<b>0,76</b>
800 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	818 251,00	806 616,00	0,17
780 000,00	AXA SA FRN 07/10/2041	EUR	787 648,00	761 529,60	0,17
600 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	630 015,00	619 524,00	0,13
600 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	603 542,00	595 788,00	0,13
500 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	508 607,00	504 370,00	0,11
200 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	210 966,00	206 858,00	0,05
<b>Multi-Utilities</b>			<b>739 157,00</b>	<b>728 462,00</b>	<b>0,16</b>
400 000,00	ENGIE SA FRN 31/12/2099	EUR	435 120,00	429 680,00	0,09
300 000,00	ENGIE SA FRN 31/12/2099	EUR	304 037,00	298 782,00	0,07
<b>GERMANY</b>			<b>3 249 904,84</b>	<b>3 199 700,70</b>	<b>0,70</b>
<b>Finance</b>			<b>2 044 456,84</b>	<b>2 013 676,70</b>	<b>0,44</b>
600 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	590 506,00	572 712,00	0,13
500 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	509 968,00	507 195,00	0,11
300 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	301 126,20	298 383,00	0,07
230 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	241 970,64	239 174,70	0,05
200 000,00	TALANX AG FRN 01/12/2042	EUR	199 711,00	199 088,00	0,04
200 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	201 175,00	197 124,00	0,04

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>906 650,00</b>	<b>888 448,00</b>	<b>0,19</b>
600 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	598 700,00	585 924,00	0,13
100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	104 045,00	102 138,00	0,02
100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	101 675,00	100 450,00	0,02
100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	102 230,00	99 936,00	0,02
<b>Raw materials</b>			<b>298 798,00</b>	<b>297 576,00</b>	<b>0,07</b>
300 000,00	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	298 798,00	297 576,00	0,07
<b>NETHERLANDS</b>			<b>3 226 126,33</b>	<b>3 189 465,00</b>	<b>0,69</b>
<b>Multi-Utilities</b>			<b>2 089 456,00</b>	<b>2 068 916,00</b>	<b>0,45</b>
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	435 869,00	429 256,00	0,09
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	422 308,00	419 652,00	0,09
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	409 967,00	408 000,00	0,09
300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	303 528,00	300 336,00	0,07
200 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	211 760,00	209 050,00	0,05
200 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	201 399,00	198 816,00	0,04
100 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	104 625,00	103 806,00	0,02
<b>Finance</b>			<b>932 703,33</b>	<b>919 239,00</b>	<b>0,20</b>
600 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	631 360,00	621 474,00	0,14
300 000,00	ING GROEP NV FRN 09/06/2032	EUR	301 343,33	297 765,00	0,06
<b>Telecommunication</b>			<b>203 967,00</b>	<b>201 310,00</b>	<b>0,04</b>
200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	203 967,00	201 310,00	0,04
<b>SPAIN</b>			<b>2 213 764,00</b>	<b>2 192 907,00</b>	<b>0,48</b>
<b>Finance</b>			<b>2 014 100,00</b>	<b>1 993 797,00</b>	<b>0,43</b>
600 000,00	CAIXABANK SA FRN 18/11/2026	EUR	601 706,00	596 850,00	0,13
500 000,00	CAIXABANK SA FRN 18/06/2031	EUR	503 895,00	500 400,00	0,11
300 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	309 474,00	305 373,00	0,07
300 000,00	CAIXABANK SA FRN 09/02/2029	EUR	297 450,00	293 508,00	0,06
200 000,00	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	198 845,00	196 078,00	0,04
100 000,00	CAIXABANK SA FRN 10/07/2026	EUR	102 730,00	101 588,00	0,02
<b>Multi-Utilities</b>			<b>199 664,00</b>	<b>199 110,00</b>	<b>0,05</b>
200 000,00	IBERDROLA FINANZAS SA FRN 31/12/2099	EUR	199 664,00	199 110,00	0,05
<b>BELGIUM</b>			<b>607 605,50</b>	<b>601 212,00</b>	<b>0,13</b>
<b>Finance</b>			<b>607 605,50</b>	<b>601 212,00</b>	<b>0,13</b>
600 000,00	KBC GROUP NV FRN 16/06/2027	EUR	607 605,50	601 212,00	0,13
<b>UNITED KINGDOM</b>			<b>520 179,00</b>	<b>514 470,00</b>	<b>0,11</b>
<b>Finance</b>			<b>520 179,00</b>	<b>514 470,00</b>	<b>0,11</b>
500 000,00	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	520 179,00	514 470,00	0,11
<b>IRELAND</b>			<b>515 530,00</b>	<b>508 477,00</b>	<b>0,11</b>
<b>Finance</b>			<b>515 530,00</b>	<b>508 477,00</b>	<b>0,11</b>
300 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	301 688,00	297 525,00	0,06
200 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	213 842,00	210 952,00	0,05
<b>ITALY</b>			<b>416 842,60</b>	<b>409 471,10</b>	<b>0,09</b>
<b>Finance</b>			<b>416 842,60</b>	<b>409 471,10</b>	<b>0,09</b>
410 000,00	UNICREDIT SPA FRN 05/07/2029	EUR	416 842,60	409 471,10	0,09

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



## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>199 854,00</b>	<b>198 528,00</b>	<b>0,04</b>
<b>Finance</b>			<b>199 854,00</b>	<b>198 528,00</b>	<b>0,04</b>
200 000,00	SWEDBANK AB FRN 20/05/2027	EUR	199 854,00	198 528,00	0,04
<b>AUSTRIA</b>			<b>200 860,00</b>	<b>198 432,00</b>	<b>0,04</b>
<b>Finance</b>			<b>200 860,00</b>	<b>198 432,00</b>	<b>0,04</b>
200 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	200 860,00	198 432,00	0,04
<b>PORTUGAL</b>			<b>202 746,00</b>	<b>198 154,00</b>	<b>0,04</b>
<b>Multi-Utilities</b>			<b>202 746,00</b>	<b>198 154,00</b>	<b>0,04</b>
100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	101 190,00	99 149,00	0,02
100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	101 556,00	99 005,00	0,02
<b>CZECH REPUBLIC</b>			<b>199 496,00</b>	<b>195 880,00</b>	<b>0,04</b>
<b>Finance</b>			<b>199 496,00</b>	<b>195 880,00</b>	<b>0,04</b>
200 000,00	CESKA SPORITELNA AS FRN 13/09/2028	EUR	199 496,00	195 880,00	0,04
<b>DENMARK</b>			<b>100 875,00</b>	<b>98 428,00</b>	<b>0,02</b>
<b>Multi-Utilities</b>			<b>100 875,00</b>	<b>98 428,00</b>	<b>0,02</b>
100 000,00	ORSTED AS FRN 18/02/3021	EUR	100 875,00	98 428,00	0,02
<b>Zero-Coupon Bonds</b>			<b>148 873 551,33</b>	<b>148 590 594,40</b>	<b>32,19</b>
<b>FRANCE</b>			<b>60 026 761,27</b>	<b>59 907 789,00</b>	<b>12,98</b>
<b>Government</b>			<b>50 465 782,83</b>	<b>50 360 066,00</b>	<b>10,91</b>
17 900 000,00	FRANCE TREASURY BILL BTF 0.00% 07/09/2022	EUR	18 003 210,09	17 987 173,00	3,90
17 900 000,00	FRANCE TREASURY BILL BTF 0.00% 13/07/2022	EUR	17 999 963,75	17 965 693,00	3,89
14 400 000,00	FRANCE TREASURY BILL BTF 0.00% 26/01/2022	EUR	14 462 608,99	14 407 200,00	3,12
<b>Health</b>			<b>9 262 949,44</b>	<b>9 254 740,00</b>	<b>2,01</b>
9 200 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 30/11/2022	EUR	9 262 949,44	9 254 740,00	2,01
<b>Industries</b>			<b>298 029,00</b>	<b>292 983,00</b>	<b>0,06</b>
300 000,00	VINCI SA 0.00% 27/11/2028	EUR	298 029,00	292 983,00	0,06
<b>GERMANY</b>			<b>54 696 277,81</b>	<b>54 586 615,40</b>	<b>11,82</b>
<b>Government</b>			<b>54 696 277,81</b>	<b>54 586 615,40</b>	<b>11,82</b>
22 400 000,00	GERMAN TREASURY BILL 0.00% 22/06/2022	EUR	22 520 100,61	22 476 160,00	4,87
20 100 000,00	GERMAN TREASURY BILL 0.00% 23/02/2022	EUR	20 184 124,79	20 122 713,00	4,36
8 700 000,00	GERMAN TREASURY BILL 0.00% 21/09/2022	EUR	8 755 882,22	8 743 935,00	1,89
1 200 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2030	EUR	1 244 952,19	1 234 176,00	0,27
1 130 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	1 064 126,64	1 088 958,40	0,23
900 000,00	BUNDES OBLIGATION 0.00% 10/10/2025	EUR	927 091,36	920 673,00	0,20
<b>ITALY</b>			<b>25 094 395,69</b>	<b>25 049 210,00</b>	<b>5,43</b>
<b>Government</b>			<b>25 094 395,69</b>	<b>25 049 210,00</b>	<b>5,43</b>
16 000 000,00	BOT 0.00% 14/02/2022	EUR	16 051 049,80	16 013 120,00	3,47
9 000 000,00	BOT 0.00% 12/08/2022	EUR	9 043 345,89	9 036 090,00	1,96
<b>SPAIN</b>			<b>9 056 116,56</b>	<b>9 046 980,00</b>	<b>1,96</b>
<b>Government</b>			<b>9 056 116,56</b>	<b>9 046 980,00</b>	<b>1,96</b>
9 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 11/11/2022	EUR	9 056 116,56	9 046 980,00	1,96

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

## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 31 DECEMBER 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>41 749 737,02</b>	<b>42 665 080,66</b>	<b>9,25</b>
<b>UCI Units</b>			<b>41 749 737,02</b>	<b>42 665 080,66</b>	<b>9,25</b>
<b>IRELAND</b>			<b>25 671 979,06</b>	<b>26 292 386,34</b>	<b>5,70</b>
<b>Finance</b>			<b>25 671 979,06</b>	<b>26 292 386,34</b>	<b>5,70</b>
2 206 823,00	ISHARES EUR HIGH YIELD CORP BOND ESG UCITS ETF	EUR	11 506 468,95	11 572 579,81	2,51
166 128,00	SPDR MSCI WORLD FINANCIALS UCITS ETF	EUR	7 835 775,99	8 118 675,36	1,76
196 560,00	XTRACKERS USD EMERGING MARKETS BOND QUALITY WEIGHTED UCITS ETF	EUR	2 314 939,30	2 306 264,15	0,50
450 061,00	ISHARES JP MORGAN ESG USD EM BOND UCITS ETF -HA-	EUR	2 341 481,20	2 305 482,48	0,50
25 806,00	UBS ETFs PLC - CMCI COMPOSITE SF UCITS ETF	EUR	1 673 313,62	1 989 384,54	0,43
<b>LUXEMBOURG</b>			<b>16 077 757,96</b>	<b>16 372 694,32</b>	<b>3,55</b>
<b>Finance</b>			<b>16 077 757,96</b>	<b>16 372 694,32</b>	<b>3,55</b>
103 667,00	LYXOR BOFAML EUR HIGH YIELD EX-FINANCIAL BOND UCITS ETF	EUR	11 618 677,67	11 545 393,79	2,50
130 515,00	LYXOR COMMODITIES REFINITIV/CORECOMMODITY CRB EX-ENERGY TR UCITS ETF	EUR	2 570 753,96	2 981 615,18	0,65
18 969,02	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	1 888 326,33	1 845 685,35	0,40
<b>Total Portfolio</b>			<b>421 604 865,69</b>	<b>435 847 749,49</b>	<b>94,43</b>

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

## Eurizon Fund - Sustainable Multiasset

### COMMITMENTS ON FUTURE CONTRACTS AS AT 31 DECEMBER 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>209 123,59</b>	<b>102 030 913,86</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>1 024 617,45</b>	<b>65 704 995,13</b>
100 000	(197)	Sale	EURO BUND	08/03/2022	EUR	636 310,00	33 759 890,00
5	52	Purchase	FTSE/MIB INDEX	18/03/2022	EUR	173 030,00	7 084 480,00
50	180	Purchase	MSCI EMERGING MARKETS	18/03/2022	USD	84 681,69	9 705 155,25
20	12	Purchase	NASDAQ 100 EMINI	18/03/2022	USD	50 745,70	3 444 408,11
10	50	Purchase	EURO STOXX 50	18/03/2022	EUR	40 750,00	2 143 750,00
1 000	20	Purchase	NIKKEI 225	10/03/2022	JPY	36 654,03	4 395 428,66
10 000	34	Purchase	TOPIX INDEX	10/03/2022	JPY	2 446,03	5 171 883,11
<b>Unrealised loss on future contracts and commitment</b>						<b>(815 493,86)</b>	<b>36 325 918,73</b>
50	(158)	Sale	S&P 500 EMINI	18/03/2022	USD	(359 719,13)	33 056 769,87
1 000	113	Purchase	CBOE VIX	19/01/2022	USD	(309 559,96)	1 954 993,86
100	607	Purchase	VSTOXX	16/02/2022	EUR	(146 214,77)	1 314 155,00

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

## Eurizon Fund - Sustainable Multiasset

### OPTION CONTRACTS AS AT 31 DECEMBER 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>602 338,74</b>	<b>537 541,94</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>602 338,74</b>	<b>537 541,94</b>	—
417	CALL	EURO STOXX 50 PR 4 400,00 21/01/22	EUR	56 712,00	67 971,00	—
54	CALL	S&P 500 INDEX 4 800,00 21/01/22	USD	207 978,09	175 219,88	—
81	CALL	NIKKEI 225 30 000,00 14/01/22	JPY	95 034,59	13 607,81	—
12	CALL	NASDAQ 100 STOCK INDEX 16 500,00 21/01/22	USD	126 701,81	199 226,22	—
61	CALL	NIKKEI 225 30 000,00 10/02/22	JPY	115 912,25	81 517,03	—

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

## Eurizon Fund - Sustainable Multiasset

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 31 DECEMBER 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(1 251 462,01)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>1 362 915,74</b>
21/01/2022	11 854 308,00	GBP	15 747 307,78	USD	271 434,88
21/01/2022	7 817 596,00	USD	6 643 960,90	EUR	228 151,63
21/01/2022	9 292 833,00	USD	7 997 095,59	EUR	171 834,36
21/01/2022	13 645 000,00	USD	11 823 065,59	EUR	171 667,24
21/01/2022	9 323 267,00	USD	8 030 436,58	EUR	165 246,59
21/01/2022	3 923 022,00	USD	3 334 239,06	EUR	114 320,91
21/01/2022	13 379 861,02	EUR	1 742 660 000,00	JPY	74 980,04
21/01/2022	4 556 653,00	USD	3 937 840,98	EUR	67 716,76
21/01/2022	4 529 336,00	USD	3 915 739,60	EUR	65 804,94
21/01/2022	4 422 732,95	EUR	5 000 000,00	USD	27 447,92
21/01/2022	2 641 481,49	EUR	3 000 000,00	USD	4 310,47
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(2 614 377,75)</b>
21/01/2022	34 867 551,52	EUR	41 033 484,00	USD	(1 203 220,03)
21/01/2022	16 715 197,59	EUR	19 600 000,00	USD	(514 319,71)
21/01/2022	1 755 342 993,00	JPY	13 644 106,80	EUR	(242 393,56)
21/01/2022	9 040 332,53	EUR	10 500 000,00	USD	(189 766,02)
21/01/2022	1 272 646 506,00	JPY	9 887 981,52	EUR	(171 565,07)
21/01/2022	8 205 419,75	EUR	12 990 000,00	AUD	(97 396,29)
21/01/2022	8 293 659,01	EUR	12 020 000,00	CAD	(71 521,70)
21/01/2022	12 858 474,00	AUD	8 263 163,51	EUR	(44 414,92)
21/01/2022	859 649,42	EUR	1 000 000,00	USD	(19 407,59)
21/01/2022	861 671,63	EUR	1 000 000,00	USD	(17 385,38)
21/01/2022	456 906,62	EUR	535 000,00	USD	(13 388,88)
21/01/2022	17 701 836,07	EUR	20 150 000,00	USD	(11 162,58)
21/01/2022	1 500 000,00	USD	1 326 434,93	EUR	(7 849,42)
21/01/2022	1 659 586,75	EUR	1 400 000,00	GBP	(7 309,58)
21/01/2022	2 633 894,00	EUR	3 000 000,00	USD	(3 277,02)

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

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**1. ACTIVITY**

The Investment Fund Eurizon Fund (hereafter referred to as the "Fund") was established in the Grand Duchy of Luxembourg on 27 July 1988 in accordance with the Law of 30 March 1988 regulating Undertakings for Collective Investment. The Fund is subject to part I of the Luxembourg Law of 17 December 2010 relating to Undertakings for Collective Investment.

The Fund is a joint ownership of transferable securities and other financial assets, administered for the exclusive benefit of its participants by Eurizon Capital S.A. (hereafter referred to as the "Management Company"), a limited company established on 27 July 1988 with its registered office in Luxembourg.

There is no maximum limit set on the amount of wealth or the number of Units of jointly owned property which comprise the assets of the Fund. The minimum net assets of the Fund are to be at least EUR 1 250 000,00.

In order to offer investments with different levels of risks, the Fund is subdivided into a wide range of Sub-Funds (each "the Sub-Fund" and together "the Sub-Funds").

**2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**

The Fund keeps the books of each Sub-Fund in its respective currency and the financial statements are prepared in Euro in accordance with the Luxembourg regulations relating to Undertakings for Collective Investment and in particular using the following valuation rules:

**a) Valuation of investments in securities**

Investment securities, including zero-coupon bonds and money market instruments quoted on an official stock exchange or on another regulated market are valued according to the last known price at the time when the valuation is carried out, and, in the event of being quoted on several markets, according to the last known price of the principal market.

Valuation of investment securities, including zero-coupon bonds and money market instruments, not quoted on an official stock exchange or on another regulated market is fixed in a reasonable way on the basis of the sale prices anticipated cautiously and in good faith or, in the absence of a market value, according to the probable value in the reasonable estimation of the Board of Directors of the Management Company.

The value of each investment in open-ended funds, either listed or not, is based on the last known Net Asset Value on the Valuation Day.

**b) Net realised profit / (loss) on sales of investments**

Realised profits or losses made on the sales of investments are calculated according to the average cost.

**c) Option contracts**

Option contracts quoted on an official stock exchange or on another regulated market are valued according to the last known market price or, if there are several markets, according to the last known price of the principal market.

Option contracts not quoted on an official stock exchange or on another regulated market are valued at their last known market value or, in the absence of a market value, according to their probable market value in the reasonable estimation of the Board of Directors of the Management Company.

Premiums received on the written option contracts are recorded as liabilities and premiums paid on purchased option contracts are recorded as assets. Unrealised profits and losses on option contracts are recorded in the Statement of Net Assets and their variations in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on option contracts".

In the case of options on futures, no premium margin is required because here a daily profit and loss adjustment (variation margin) is made by the procedure known as "marking-to-market". The profit of one party to the contract is the loss of the other party. The resulting profits and losses are either debited or credited to the appropriate account on a daily basis via the mark-to-market process. The final valuation is made at the final settlement price of either the expiration date of the option or the day on which it was exercised.

**d) Forward foreign exchange contracts**

Forward foreign exchange contracts are valued at forward foreign exchange rate for the remaining period to run until maturity at the date of valuation. Unrealised profits and losses are recorded in the Statement of Net Assets and their variations in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on forward foreign exchange contracts".

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## e) Future contracts

Commitments related to future contracts are recorded off balance sheet and future contracts are valued according to the last available contract price. Unrealised profits and losses on future contracts are recorded in the Statement of Net Assets and their variations in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on future contracts". Guarantee deposits and margin calls are recorded under the Statement of Net Assets under the headings "Other banks and broker accounts" and "Amounts due to brokers".

## f) Swap contracts

Swaps are, in general, contracts by which two parties commit themselves during a given period to exchange two flows, one in exchange of the other, determined on the basis of a nominal value. The flows may be linked to interest rate(s), exchange rate(s), share(s), index(es) or credit event(s).

Swap contracts are valued using the difference between the values of forecasted flows the counterparty is to pay to the Sub-Fund and those owed by the Sub-Fund to its counterparties.

Unrealised profits and losses on swap contracts are recorded in the Statement of Net Assets and their variations in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on swap contracts".

All the Swap contracts are presented at clean price, therefore the interests related to Swap contracts (except for Total Return Swap and Inflation Swap contracts which are presented at dirty price) are recorded under the heading "Interest received/payed on swap contracts" in the Statement of Changes in Net Assets.

## g) Reverse repurchase agreements

Reverse repurchase agreements (reverse repos) consist in a purchase of securities with a simultaneous agreement to resell them at a specific future date and price. The sale price corresponds to the purchase price increased by an interest rate. These operations, including accrued interest, are recorded in the Statement of Net Assets under the heading "Reverse repurchase agreements".

For reverse repurchase agreements, interest returns which consist in the difference between the purchase price and the sale price of the securities are accounted for on a pro rata temporis basis over the course of the operation and recorded in the accounts in the Statement of Changes in Net Assets under the heading "Net income from investments".

## h) Combined statements of the Fund

The combined statements correspond to the sum of the statements of each Sub-Fund. Cross Sub-Funds investments (where one Sub-Fund has invested in another Sub-Fund of the Fund) and related inter-Fund accounts have not been eliminated for presentation purposes of the combined statements. Cross Sub-Funds investments represent 2,55% of the Combined net assets with value of 2 199 393 181,68 EUR as at 31 December 2021. Excluding the cross Sub-Funds investments from the calculations, the combined TNA as at 31 December 2021 is EUR 84 011 465 257,63. Cross Sub-Funds investments are disclosed in the Portfolio as at 31 December 2021 for the respective Sub-Funds.

## i) Cost of purchase of securities in portfolios

For securities in currencies other than the base currency of the Sub-Fund, the purchase price is converted in the base currency of the Sub-Fund based on the closing exchange rates of the day of purchase.

## j) Income

Dividends are recognised on the date on which the shares/units concerned are quoted "ex-dividend", net of withholding tax. Interest is calculated on a pro rata temporis basis and recorded net of withholding tax.

## k) Swing Pricing

On business days when the net number of a fund's units purchased or redeemed exceeds 2% of the fund's total net assets, the management company may value that fund's assets at offer price or bid price, respectively. This adjustment reflects an assessment of the overall costs incurred in buying and selling investments to satisfy purchases or sales of units (understanding that a fund generally maintains adequate daily liquidity to handle ordinary cash flows with little or no impact on ordinary investment operations).

This mechanism was not activated until 31 December 2021.

## l) Translation of items expressed in foreign currencies

Assets and liabilities in foreign currencies are converted into the base currency of the Sub-Fund at the closing exchange rates of the final day of the financial year.

Income and expenses in currencies other than the base currency of the Sub-Fund are converted into the base currency of the Sub-Fund at the closing exchange rates in force on the day of the transaction.

The resulting realised and unrealised profit or loss made on foreign exchange is included in the Statement of Changes in Net Assets; any unrealised profit or loss on cash positions, receivable on assets and payable on liabilities denominated in currencies other than the base currency of the Sub-Fund being recorded under the heading "Change in unrealised appreciation / (depreciation) on foreign currencies".

The exchange rates as at 31 December 2021 are the following:

1 EUR	4,176991493 AED
1 EUR	116,780974194 ARS
1 EUR	1,564128399 AUD
1 EUR	97,571737402 BDT
1 EUR	0,428724301 BHD
1 EUR	6,334202533 BRL
1 EUR	1,436453847 CAD
1 EUR	1,036159540 CHF
1 EUR	968,894175604 CLP
1 EUR	7,231509985 CNH
1 EUR	7,247771941 CNY
1 EUR	4 628,402928062 COP
1 EUR	24,849974925 CZK
1 EUR	7,437570577 DKK
1 EUR	17,865407862 EGP
1 EUR	0,839602526 GBP
1 EUR	8,865950307 HKD
1 EUR	7,517515719 HRK
1 EUR	368,564956280 HUF
1 EUR	16 207,939246241 IDR
1 EUR	3,539420460 ILS
1 EUR	84,534481602 INR
1 EUR	147,602839815 ISK
1 EUR	0,806274613 JOD
1 EUR	130,954235671 JPY
1 EUR	128,674150199 KES
1 EUR	1 351,846186912 KRW
1 EUR	0,343718620 KWD
1 EUR	494,460131483 KZT
1 EUR	230,607048591 LKR
1 EUR	10,523816943 MAD
1 EUR	49,644454502 MUR
1 EUR	23,272792610 MXN
1 EUR	4,737574103 MYR
1 EUR	470,516391028 NGN
1 EUR	10,028168437 NOK
1 EUR	1,660993935 NZD
1 EUR	0,437821899 OMR
1 EUR	4,538279849 PEN
1 EUR	57,988657570 PHP
1 EUR	4,583369818 PLN
1 EUR	4,140544241 QAR
1 EUR	4,948752094 RON
1 EUR	117,575080770 RSD



1 EUR	85,297087745 RUB
1 EUR	4,269502691 SAR
1 EUR	10,296035835 SEK
1 EUR	1,533115825 SGD
1 EUR	37,988157202 THB
1 EUR	3,266606243 TND
1 EUR	15,101728202 TRY
1 EUR	31,462905113 TWD
1 EUR	1,137199737 USD
1 EUR	50,832828227 UYU
1 EUR	25 916,781997673 VND
1 EUR	18,149707797 ZAR

#### m) Presentation of the Financial Statements

The Financial Statements are presented on the basis of the last official or tradable Net Asset Value (NAV) of the financial year. In accordance with the Prospectus, the NAVs have been calculated on the basis of the last market price available at the time the calculation was performed.

The prices and the exchange rates used to value the portfolios are the following:

- Sub-Funds investing mainly in American and European securities: 31 December 2021 (last business day of the financial period);
- Sub-Funds investing mainly in Asian and Pacific areas securities: 1 January 2022\* if markets are opened on that day, otherwise 31 December 2021, concerning the securities of these regions.

#### n) Net Asset Value per Unit

The Net Asset Value of each Sub-Fund is equal to the difference between the total assets and the liabilities of the Sub-Fund.

The Net Asset Value per Unit of each Class of Units is calculated by dividing the Net Asset Value by the number of Units outstanding on the day of calculation in the respective Classes of Units.

#### o) Contracts for difference

In a contract for difference, two parties commit to exchange payments, which replicate the economic consequences of holding a long or short position in the underlying security. Contracts for difference are valued at the closing price of the underlying instrument less the financing costs attributable to the relevant contract. When a contract for difference is concluded, the Sub-Fund may be required to deposit an amount ("initial margin") that corresponds to a pre-agreed percentage of the contract price in cash and/or other assets with the broker. The unrealised profit/loss is reported in the Statement of Net Assets. Net realised profit / (loss) and changes in unrealised appreciation / (depreciation) are presented in the Statement of Changes in Net Assets.

Dividends on contract for difference are recognised on the date on which the shares/units concerned are quoted "ex-dividend" and are recognized in the Statement of changes in Net Assets as Dividend received on contracts for difference (for the long positions) and as Dividend paid on contracts for difference (for the short positions).

#### p) Basis of preparation

These financial statements have been prepared on a going concern basis except for the sub-fund Eurizon Fund – SLJ Enhanced Currency basket where a decision was taken to liquidate them after 31 December 2021.

#### q) Valuation of instruments in the Money Market Fund

As regards the valuation of the assets of the FCP's Sub-Funds authorised as money market funds in accordance with Regulation (EU) 2017/1131 of the European Parliament and of the Council of 14 June 2017 on money market funds, such assets are valued by using mark-to-market method (means the valuation of positions at readily available close out prices that are sourced independently, including exchange prices, screen prices, or quotes from several independent reputable brokers) whenever possible.

When using mark-to-market method:

- such assets are valued at the more prudent side of bid and offer unless the asset can be closed out at mid-market;
- only good quality market data are used; such data are assessed on the basis of all of the following factors:
  - the number and quality of the counterparties;

- the volume and turnover in the market of the asset of the money market fund;
- the issue size and the portion of the issue that the money market fund plans to buy or sell.

The Net Asset Value of any Unit Class in Sub-Funds authorised as money market funds shall be calculated at least daily and rounded to the nearest basis point or its equivalent when the Net Asset Value is published in a currency unit.

### 3. BANKS, BANK OVERDRAFTS, OTHER BANKS AND BROKER ACCOUNTS

As at 31 December 2021, the counterparty for the "Banks" and "Bank overdrafts" accounts is State Street Bank International GmbH, Luxembourg Branch for all the Sub-Funds. The caption "Other banks and broker accounts" includes cash held with external banks and cash at broker accounts. The caption "Amounts due to brokers" includes amounts payable to brokers. As at 31 December 2021, the counterparties for the "Other banks and broker accounts" and "Amounts due to brokers" accounts are Bank of America Securities Europe S.A., Barclays Bank Plc., BNP Paribas S.A., Citigroup Global Markets Europe AG, Crédit Agricole Corporate and Investment Bank, Deutsche Bank AG, Goldman Sachs Bank Europe SE, Intesa Sanpaolo S.p.A., JP Morgan AG, Morgan Stanley Europe SE, Société Générale S.A., UBS Europe SE.

### 4. TAXATION

The Fund is governed by Luxembourg tax laws applicable to investment funds. It is up to prospective purchasers of Units of the Fund to inquire about the laws and rules applicable to the acquisition, holding and possibly sale of Units, taking into account their residence or nationality.

As legislation now stands, the Fund is subject to a Luxembourg tax at an annual rate of 0,05% calculated and payable quarterly on the Net Asset Value of each Sub-Fund at the end of each quarter in question. The rate of the annual subscription tax is fixed at 0,01% for the Sub-Funds or Classes of Units, if the Units in these Sub-Funds or Classes are reserved for one or more Institutional Investors, as well as for Sub-Funds whose exclusive aim is the collective investment in money market instruments and/or deposits with credit institutions.

The value of the assets represented by units/shares held in other Luxembourg UCIs shall be exempt from the subscription tax, provided such UCIs have already been subject to the subscription tax.

### 5. OTHER CHARGES AND TAXES

The caption "Other charges and taxes" is composed of professional fees (administrative commission, miscellaneous). The auditors fees, expenses involved in preparation, printing and filing of administrative documents and explanatory memoranda with any authorities and bodies, expenses related to preparation, distribution and publication of notices to Unitholders, including publication of Net Asset Value per Unit on newspapers distributed in countries in which the Units are offered or sold or on any other recognised and legally binding media, fees relative to registration with any institution or authority, and the fees relative to the Fund's listing on a stock exchange are borne by the management company.

### 6. MANAGEMENT FEE

The Management Company, as remuneration for its services, is entitled to receive a management fee calculated according to the Net Asset Value of each Sub-Fund of the Fund. For the year ended 31 December 2021, the rates in force for each Sub-Fund are the following:

Annual management fee rate by Unit Class:					
Eurizon Fund - Line Limited Tracking Error:					
Sub-Fund	Classes R, RD, RDH, RH, RH2, RH9, RL, R2, R4, R7, Ru2, Ru9, D, D2, D4 and Du2	Classes Z, ZD, ZDH, ZH, Z2, Z7, and Zu2	Class A	Classes X, XH and X2	Class E
Eurizon Fund - Bond EUR Short Term LTE	0,30%	0,14%	-	-	-
Eurizon Fund - Bond EUR Medium Term LTE	0,35%	0,16%	-	-	-
Eurizon Fund - Bond EUR Long Term LTE	0,40%	0,22%	-	-	-
Eurizon Fund - Bond EUR 1-10 Y LTE <sup>(1)</sup>	-	0,17%	-	-	-
Eurizon Fund - Bond EUR All Maturities LTE	-	0,18%	-	-	-
Eurizon Fund - Bond Italy Floating Rate LTE	0,40%	0,14% <sup>(2)</sup>	-	-	-
Eurizon Fund - Bond Italy Short Term LTE	-	0,13%	-	-	-
Eurizon Fund - Bond Italy Medium Term LTE	-	0,15%	-	-	-
Eurizon Fund - Bond Italy Long Term LTE	-	0,20%	-	-	-
Eurizon Fund - Bond GBP LTE	0,40%	0,20%	-	-	-
Eurizon Fund - Bond JPY LTE	0,40%	0,20%	-	-	-
Eurizon Fund - Bond USD LTE	0,40%	0,20%	-	-	-
Eurizon Fund - Bond USD Short Term LTE	0,30%	0,14%	-	-	-

Annual management fee rate by Unit Class:					
Eurizon Fund - Line Limited Tracking Error:					
Sub-Fund	Classes R, RD, RDH, RH, RH2, RH9, RL, R2, R4, R7, Ru2, Ru9, D, D2, D4 and Du2	Classes Z, ZD, ZDH, ZH, Z2, Z7, and Zu2	Class A	Classes X, XH and X2	Class E
Eurizon Fund - Global Bond LTE	0,40%	0,20%	-	-	-
Eurizon Fund - Bond Emerging Markets HC LTE	-	0,30%	-	-	-
Eurizon Fund - Bond Emerging Markets LC LTE	-	0,30%	-	-	-
Eurizon Fund - Bond Corporate EUR Short Term LTE	-	0,15%	-	-	-
Eurizon Fund - Equity Euro LTE	-	0,16%	-	-	-
Eurizon Fund - Equity Europe LTE	-	0,16%	-	-	-
Eurizon Fund - Equity Europe ESG LTE	-	0,20%	-	-	-
Eurizon Fund - Equity USA LTE	-	0,16%	-	-	-
Eurizon Fund - Equity USA ESG LTE	-	0,20%	-	-	-
Eurizon Fund - Equity North America LTE	-	0,16%	-	-	-
Eurizon Fund - Equity Japan LTE	-	0,16%	-	-	-
Eurizon Fund - Equity Pacific Ex-Japan LTE	-	0,20%	-	-	-
Eurizon Fund - Equity Emerging Markets LTE	-	0,22%	-	-	-
Eurizon Fund - Equity World LTE <sup>(1)</sup>	-	0,16%	-	-	-
Eurizon Fund - Line Factors					
Eurizon Fund - Bond Corporate Smart ESG	1,00%	0,35%	-	-	-
Eurizon Fund - Equity Italy Smart Volatility	1,50%	0,50%	-	-	-
Eurizon Fund - Equity China Smart Volatility	1,50%	0,60%	-	-	-
Eurizon Fund - Equity Emerging Markets Smart Volatility	1,50%	0,60%	-	-	-
Eurizon Fund - Equity World Smart Volatility	1,50%	0,50%	-	-	-
Eurizon Fund - Line Treasury Management					
Eurizon Fund - Money Market EUR T1	-	0,10%	-	-	-
Eurizon Fund - Money Market USD T1	-	0,10%	-	-	-
Eurizon Fund - Bond Short Term EUR T1	-	0,13%	0,25%	-	-
Eurizon Fund - Line Active Market					
Eurizon Fund - Cash EUR	0,30%	0,12%	0,20%	-	-
Eurizon Fund - Bond Inflation Linked	0,90%	0,25% <sup>(3)</sup>	-	-	-
Eurizon Fund - Bond Corporate EUR Short Term	0,90%	0,20%	-	-	-
Eurizon Fund - Bond Corporate EUR	1,15%	0,30%	-	0,40%	-
Eurizon Fund - Green Euro Credit <sup>(4)</sup>	1,15% <sup>(5)</sup>	0,30% <sup>(6)</sup>	-	0,40% <sup>(7)</sup>	-
Eurizon Fund - Bond Aggregate EUR	1,10%	0,30%	-	-	-
Eurizon Fund - Bond Aggregate RMB	1,30% <sup>(8), (9)</sup>	0,40%	-	0,50%	-
Eurizon Fund - Global Bond	1,20%	0,40%	-	-	-
Eurizon Fund - Bond Euro High Yield	1,20% <sup>(10)</sup>	0,25%	-	-	-
Eurizon Fund - Bond High Yield	1,20%	0,25%	-	0,35%	-
Eurizon Fund - Bond Emerging Markets	1,20%	0,40%	-	0,50%	-
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	-	0,40%	-	-	-
Eurizon Fund - Euro Emerging Markets Bonds <sup>(4)</sup>	1,20% <sup>(11)</sup>	0,40%	-	-	-
Eurizon Fund - SLJ Local Emerging Markets Debt	1,40%	0,60%	-	-	-
Eurizon Fund - Italian Equity Opportunities	1,70%	0,60%	-	0,75%	-
Eurizon Fund - Top European Research	1,70%	0,60%	-	0,75%	-
Eurizon Fund - Equity Small Mid Cap Europe	1,70%	0,60%	-	0,75%	-
Eurizon Fund - Equity USA	1,70%	0,60%	-	0,75%	-
Eurizon Fund - Sustainable Japan Equity	1,70%	0,70%	-	0,85%	-
Eurizon Fund - Equity China A	1,70%	0,70%	-	-	-
Eurizon Fund - Asian Equity Opportunities <sup>(12)</sup>	1,70% <sup>(13)</sup>	0,70%	-	-	-
Eurizon Fund - Equity Emerging Markets New Frontiers	1,70%	0,70%	-	-	-
Eurizon Fund - Sustainable Global Equity	1,70%	0,60%	1,00%	0,75%	-
Eurizon Fund - Equity Planet	1,80%	0,60% <sup>(14)</sup>	-	-	-
Eurizon Fund - Equity Innovation	1,80%	0,60% <sup>(14)</sup>	-	-	-
Eurizon Fund - Equity People	1,80%	0,60% <sup>(14)</sup>	-	-	-
Eurizon Fund - Line Active Strategy					
Eurizon Fund - Absolute Active	1,40%	0,40%	-	-	-
Eurizon Fund - Absolute Green Bonds	1,00% <sup>(15), (16)</sup>	0,35%	-	0,60%	-
Eurizon Fund - Absolute High Yield	1,00%	0,25%	-	-	-

Annual management fee rate by Unit Class:					
Eurizon Fund - Line Active Strategy					
Sub-Fund	Classes R, RD, RDH, RH, RH2, RH9, RL, R2, R4, R7, Ru2, Ru9, D, D2, D4 and Du2	Classes Z, ZD, ZDH, ZH, Z2, Z7, and Zu2	Class A	Classes X, XH and X2	Class E
Eurizon Fund - Absolute Prudent	0,90%	0,30%	-	-	0,60%
Eurizon Fund - Active Allocation	1,80%	0,60%	-	0,85%	-
Eurizon Fund - Azioni Strategia Flessibile	1,80% <sup>(17)</sup>	0,60%	1,00%	-	-
Eurizon Fund - Bond Flexible	1,20%	0,40%	0,70%	0,65%	-
Eurizon Fund - China Opportunity <sup>(18)</sup>	1,50% <sup>(19)</sup>	0,50% <sup>(20)</sup>	-	-	-
Eurizon Fund - Conservative Allocation	1,40%	0,50%	-	-	-
Eurizon Fund - Dynamic Asset Allocation	1,60%	0,60%	-	-	-
Eurizon Fund - Equity Market Neutral <sup>(21)</sup>	-	0,60%	-	-	-
Eurizon Fund - Flexible Europe Strategy	-	0,60%	-	-	-
Eurizon Fund - Flexible Multistrategy	1,50%	0,60%	-	-	-
Eurizon Fund - Flexible US Strategy	-	0,60%	-	-	-
Eurizon Fund - Global Multi Credit	1,30%	0,50%	-	-	-
Eurizon Fund - Securitized Bond Fund	-	0,40%	-	0,65%	0,70%
Eurizon Fund - SLJ Flexible Global Macro	-	1,00%	-	-	-
Eurizon Fund - SLJ Enhanced Currency Basket	-	0,80%	-	-	-
Eurizon Fund - Sustainable Multiasset <sup>(1)</sup>	1,60% <sup>(22)</sup>	0,60%	-	-	-

(1) The Sub-Fund has been launched on 24 February 2021.

(2) Class ZD was launched on 12 May 2021.

(3) Class ZD was launched on 9 February 2021.

(4) The Sub-Fund has been launched on 23 February 2021.

(5) Class R was launched on 3 May 2021.

(6) Class Z was launched on 23 February 2021.

(7) Class X was launched on 14 July 2021.

(8) Class R2 was launched on 3 March 2021.

(9) Class RH was launched on 7 January 2021.

(10) Class R was launched on 26 February 2021.

(11) Class R was launched on 30 April 2021.

(12) The Sub-Fund has been launched on 14 May 2021.

(13) Class R was launched on 9 June 2021.

(14) Class Z2 was launched on 12 May 2021.

(15) Class R2 was launched on 4 January 2021.

(16) Class R7 was launched on 4 January 2021.

(17) Annual management fee rate for class RL is 1,40%.

(18) The Sub-Fund has been launched on 22 September 2021.

(19) Class R was launched on 15 October 2021.

(20) Class Z was launched on 22 September 2021.

(21) The Sub-Fund was liquidated on 1 December 2021.

(22) Class R was launched on 3 May 2021.

In each Sub-Fund of the Fund, this fee is payable monthly and calculated on the basis of the average Net Asset Value over the month.

Investments done by each Sub-Fund in units/shares of UCITS and/or other UCI may lead investors to support twice certain expenses such as subscriptions fees, redemptions fees, depositary fees, administrative fees and management fees.

The total amount of the management commissions applied on the "group-related" UCITS or UCI in which a Sub-Fund may invest as well as the total amount of any rebates of the management commissions applied on UCITS or UCI managed by third companies are transferred to the respective Sub-Fund on a quarterly basis and registered in the Statement of Changes in Net Assets under the heading "Other income" as follows (in EUR):

Eurizon Fund - Bond EUR Short Term LTE	5 926,46
Eurizon Fund - Bond EUR Medium Term LTE	20 742,55
Eurizon Fund - Bond EUR Long Term LTE	29 632,23
Eurizon Fund - Equity Emerging Markets LTE	35 343,65
Eurizon Fund - Bond Inflation Linked	3 563,39
Eurizon Fund - Bond Corporate EUR Short Term	283 637,03
Eurizon Fund - Bond Corporate EUR	197 926,94
Eurizon Fund - Green Euro Credit <sup>(1)</sup>	4 481,08

Eurizon Fund - Bond Aggregate EUR	252 604,96
Eurizon Fund - Bond Aggregate RMB	48 111,59
Eurizon Fund - Global Bond	41 969,18
Eurizon Fund - Bond Euro High Yield	11 623,97
Eurizon Fund - Bond High Yield	271 002,12
Eurizon Fund - Bond Emerging Markets	41 535,95
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	20 546,38
Eurizon Fund - Euro Emerging Markets Bonds <sup>(1)</sup>	8 757,50
Eurizon Fund - SLJ Local Emerging Markets Debt	314 323,09
Eurizon Fund - Italian Equity Opportunities	4 483,13
Eurizon Fund - Top European Research	68 941,91
Eurizon Fund - Equity Small Mid Cap Europe	2 962,85
Eurizon Fund - Equity USA	129 101,50
Eurizon Fund - Sustainable Japan Equity	1 297,24
Eurizon Fund - Sustainable Global Equity	27 688,08
Eurizon Fund - Absolute Green Bonds	44 654,92
Eurizon Fund - Absolute High Yield	33 627,42
Eurizon Fund - Active Allocation	317 991,40
Eurizon Fund - Azioni Strategia Flessibile	753 460,87
Eurizon Fund - Bond Flexible	2 589,07
Eurizon Fund - China Opportunity <sup>(2)</sup>	258,62
Eurizon Fund - Conservative Allocation	155 395,17
Eurizon Fund - Dynamic Asset Allocation	110 824,92
Eurizon Fund - Flexible Europe Strategy	1 364,33
Eurizon Fund - Flexible US Strategy	983,41
Eurizon Fund - Global Multi Credit	93 980,71
Eurizon Fund - Securitized Bond Fund	126 391,47
Eurizon Fund - Sustainable Multiasset <sup>(3)</sup>	5 988,60
<b>Total</b>	<b>3 473 713,69</b>

<sup>(1)</sup> The Sub-Fund has been launched on 23 February 2021.

<sup>(2)</sup> The Sub-Fund has been launched on 22 September 2021.

<sup>(3)</sup> The Sub-Fund has been launched on 24 February 2021.

## 7. PERFORMANCE FEE

In addition, for the Sub-Funds Eurizon Fund - Bond Corporate EUR, Eurizon Fund - Green Euro Credit <sup>(1)</sup>, Eurizon Fund - Bond Aggregate EUR, Eurizon Fund - Bond Aggregate RMB, Eurizon Fund - Global Bond, Eurizon Fund - Bond Euro High Yield, Eurizon Fund - Bond High Yield, Eurizon Fund - Bond Emerging Markets, Eurizon Fund - Bond Emerging Markets in Local Currencies ESG, Eurizon Fund - Euro Emerging Markets Bonds <sup>(1)</sup>, Eurizon Fund - SLJ Local Emerging Markets Debt, Eurizon Fund - Italian Equity Opportunities, Eurizon Fund - Top European Research, Eurizon Fund - Equity Small Mid Cap Europe, Eurizon Fund - Equity USA, Eurizon Fund - Sustainable Japan Equity, Eurizon Fund - Equity China A, Eurizon Fund - Asian Equity Opportunities <sup>(2)</sup>, Eurizon Fund - Sustainable Global Equity, Eurizon Fund - Equity Planet, Eurizon Fund - Equity Innovation, Eurizon Fund - Equity People, Eurizon Fund - Absolute Active, Eurizon Fund - Absolute Green Bonds, Eurizon Fund - Absolute High Yield, Eurizon Fund - Absolute Prudent, Eurizon Fund - Active Allocation, Eurizon Fund - Azioni Strategia Flessibile, Eurizon Fund - Bond Flexible, Eurizon Fund - China Opportunity <sup>(3)</sup>, Eurizon Fund - Conservative Allocation, Eurizon Fund - Dynamic Asset Allocation, Eurizon Fund - Equity Market Neutral, Eurizon Fund - Flexible Europe Strategy, Eurizon Fund - Flexible Multistrategy, Eurizon Fund - Flexible US Strategy, Eurizon Fund - Global Multi Credit, Eurizon Fund - Securitized Bond Fund, Eurizon Fund - SLJ Flexible Global Macro, Eurizon Fund - SLJ Enhanced Currency Basket, and Eurizon Fund - Sustainable Multiasset <sup>(4)</sup> the Management Company will be entitled to receive a performance fee. Calculation methods of the performance fee are described in the prospectus Appendices.

As at 31 December 2021 performance fee accrued are as follows (in EUR):

Eurizon Fund - Bond Aggregate RMB	4 156 146,79
Eurizon Fund - Bond High Yield	11 401,42
Eurizon Fund - Top European Research	7 577 973,53
Eurizon Fund - Equity Small Mid Cap Europe	247 103,13
Eurizon Fund - Equity China A	28 012,53

Eurizon Fund - Absolute High Yield	1 148 392,15
Eurizon Fund - Active Allocation	16 013 472,17
Eurizon Fund - Bond Flexible	9 964,68
Eurizon Fund - China Opportunity <sup>(3)</sup>	376 241,74
Eurizon Fund - Conservative Allocation	1 255 756,66
Eurizon Fund - Dynamic Asset Allocation	6 414 361,74
Eurizon Fund - Securitized Bond Fund	34 312,92
Eurizon Fund - SLJ Flexible Global Macro	124 362,59
Eurizon Fund - Sustainable Multiasset <sup>(4)</sup>	416 669,05
<b>Total</b>	<b>37 814 171,10</b>

As at 31 December 2021, no performance fee is accrued for the following Sub-Funds:

- Eurizon Fund - Bond Corporate EUR
- Eurizon Fund - Green Euro Credit <sup>(1)</sup>
- Eurizon Fund - Bond Aggregate EUR
- Eurizon Fund - Global Bond
- Eurizon Fund - Bond Euro High Yield
- Eurizon Fund - Bond Emerging Markets
- Eurizon Fund - Bond Emerging Markets in Local Currencies ESG
- Eurizon Fund - Euro Emerging Markets Bonds <sup>(1)</sup>
- Eurizon Fund - SLJ Local Emerging Markets Debt
- Eurizon Fund - Italian Equity Opportunities
- Eurizon Fund - Equity USA
- Eurizon Fund - Sustainable Japan Equity
- Eurizon Fund - Asian Equity Opportunities <sup>(2)</sup>
- Eurizon Fund - Sustainable Global Equity
- Eurizon Fund - Equity Planet
- Eurizon Fund - Equity Innovation
- Eurizon Fund - Equity People
- Eurizon Fund - Absolute Active
- Eurizon Fund - Absolute Green Bonds
- Eurizon Fund - Absolute Prudent
- Eurizon Fund - Azioni Strategia Flessibile
- Eurizon Fund - Equity Market Neutral
- Eurizon Fund - Flexible Europe Strategy
- Eurizon Fund - Flexible Multistrategy
- Eurizon Fund - Flexible US Strategy
- Eurizon Fund - Global Multi Credit
- Eurizon Fund - SLJ Enhanced Currency Basket

<sup>(1)</sup> The Sub-Fund has been launched on 23 February 2021.

<sup>(2)</sup> The Sub-Fund has been launched on 14 May 2021.

<sup>(3)</sup> The Sub-Fund has been launched on 22 September 2021.

<sup>(4)</sup> The Sub-Fund has been launched on 24 February 2021.

## 8. DEPOSITARY AND PAYING AGENT FEE

The Depositary Bank received a fee payable quarterly and calculated on the quarterly Net Asset Value. This fee is borne by the Management Company out of its administrative fee.

Furthermore, in accordance with the current Depositary Bank and Paying Agent convention, the Depositary Bank has received during the financial year, for all of the active Sub-Funds during the year, a global amount of EUR 7 639 841,16 (for transaction fees) registered in the Statement of Changes in Net Assets under the heading "Other charges and taxes" in relation to paying agent services.

## 9. FORWARD FOREIGN EXCHANGE CONTRACTS, FUTURE CONTRACTS, OPTION CONTRACTS, SWAP CONTRACTS AND CONTRACTS FOR DIFFERENCE

During the financial year, certain Sub-Funds have taken out forward foreign exchange contracts, future contracts, option contracts, swap contracts and contracts for difference. Details of open positions as at 31 December 2021 are disclosed following the Portfolios of the concerned Sub-Funds.

Swaps, comprising Interest Rate Swaps, Credit Default Swaps, Total Return Swaps and Inflation Swaps, can be linked to any number of underlying investments and indexes, and swap terms can vary greatly. Cash flows are exchanged based on the underlying. Upfront payments, which represent a risk premium, are amortised straight-line over the contract term. Swap agreements are carried at market value and the value of the swap agreement is based on a counterparty independent provided price, third party pricing service or valuation model. The model considers various inputs including the market value of the underlying, the risks associated with the underlying and the specific terms of the contract.

As at 31 December 2021, Intesa Sanpaolo S.p.A. is the broker for all the future contracts.

For the swaps contracts the counterparties are disclosed following the portfolios in the open positions.

The counterparties (unquoted options) / brokers (listed options) for the option contracts as at 31 December 2021, are listed below:

<b>Sub-Fund</b>	<b>Counterparty</b>
Eurizon Fund - Bond Inflation Linked	Morgan Stanley Bank AG
Eurizon Fund - Green Euro Credit	Morgan Stanley Bank AG
Eurizon Fund - Bond Aggregate EUR	Morgan Stanley Bank AG
Eurizon Fund - Bond Aggregate RMB	Morgan Stanley Bank AG
Eurizon Fund - Global Bond	Citigroup Global Markets Europe AG. Morgan Stanley Bank AG
Eurizon Fund - Bond Emerging Markets	Bank of America Securities Europe S.A. Morgan Stanley Bank AG
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Citigroup Global Markets Europe AG
Eurizon Fund - Euro Emerging Markets Bonds	Bank of America Securities Europe S.A. Morgan Stanley Bank AG
Eurizon Fund - SLJ Local Emerging Markets Debt	Bank of America Securities Europe S.A. Crédit Agricole Corporate and Investment Bank Société Générale S.A.
Eurizon Fund - Absolute Active	Crédit Agricole Corporate and Investment Bank UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Absolute Green Bonds	Crédit Agricole Corporate and Investment Bank
Eurizon Fund - Absolute Prudent	Crédit Agricole Corporate and Investment Bank UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Bond Flexible	Bank of America Securities Europe S.A. Morgan Stanley Bank AG
Eurizon Fund - China Opportunity	Morgan Stanley Bank AG
Eurizon Fund - Global Multi Credit	Morgan Stanley Bank AG
Eurizon Fund - SLJ Flexible Global Macro	Morgan Stanley Bank AG
Eurizon Fund - SLJ Enhanced Currency Basket	Morgan Stanley Bank AG

The counterparties for the forward foreign exchange contracts as at 31 December 2021, are listed below:

<b>Sub-Fund</b>	<b>Counterparty</b>
Eurizon Fund - Bond GBP LTE	Société Générale S.A.
Eurizon Fund - Bond JPY LTE	JP Morgan AG SEB S.A.
Eurizon Fund - Bond USD LTE	Société Générale S.A.
Eurizon Fund - Global Bond LTE	SEB S.A. Société Générale S.A.
Eurizon Fund - Bond Emerging Markets HC LTE	JP Morgan AG
Eurizon Fund - Equity Europe LTE	SEB S.A. Société Générale S.A.
Eurizon Fund - Equity Europe ESG LTE	JP Morgan AG SEB S.A.
Eurizon Fund - Equity USA ESG LTE	JP Morgan AG SEB S.A.
Eurizon Fund - Equity North America LTE	Société Générale S.A.
Eurizon Fund - Equity Japan LTE	JP Morgan AG SEB S.A.

Sub-Fund	Counterparty
Eurizon Fund - Equity Pacific Ex-Japan LTE	JP Morgan AG SEB S.A.
Eurizon Fund - Equity Emerging Markets LTE	SEB S.A.
Eurizon Fund - Equity World LTE	SEB S.A.
Eurizon Fund - Bond Corporate Smart ESG	JP Morgan AG
Eurizon Fund - Equity World Smart Volatility	Société Générale S.A.
Eurizon Fund - Bond Inflation Linked	Deutsche Bank AG Société Générale S.A.
Eurizon Fund - Bond Corporate EUR Short Term	Société Générale S.A. UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Bond Corporate EUR	Société Générale S.A. UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Green Euro Credit	Deutsche Bank AG Société Générale S.A.
Eurizon Fund - Bond Aggregate EUR	Bank of America Securities Europe S.A. Citigroup Global Markets Europe AG Deutsche Bank AG Morgan Stanley Europe SE
Eurizon Fund - Bond Aggregate RMB	Bank of America Securities Europe S.A. BNP Paribas S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE JP Morgan AG Morgan Stanley Bank AG Société Générale S.A.
Eurizon Fund - Global Bond	Bank of America Securities Europe S.A. Barclays Bank Plc BNP Paribas S.A. Citigroup Global Markets Europe AG Credit Suisse Securities Sociedad de Valores S.A. Deutsche Bank AG Goldman Sachs Bank Europe SE HSBC Bank Plc Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. State Street International GmbH UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Bond Euro High Yield	BNP Paribas S.A. Crédit Agricole Corporate and Investment Bank Goldman Sachs Bank Europe SE UBS Europe SE
Eurizon Fund - Bond High Yield	Barclays Bank Plc BNP Paribas S.A. Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")



<b>Sub-Fund</b>	<b>Counterparty</b>
Eurizon Fund - Bond Emerging Markets	Citigroup Global Markets Europe AG JP Morgan AG
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Bank of America Securities Europe S.A. BNP Paribas S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE JP Morgan AG Morgan Stanley Europe SE State Street International GmbH UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Euro Emerging Markets Bonds	Barclays Bank Plc
Eurizon Fund - SLJ Local Emerging Markets Debt	Bank of America Securities Europe S.A. BNP Paribas S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Goldman Sachs Bank Europe SE Morgan Stanley Europe SE Société Générale S.A.
Eurizon Fund - Equity Small Mid Cap Europe	Bank of America Securities Europe S.A. Deutsche Bank AG Goldman Sachs Bank Europe SE HSBC Bank Plc JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Equity USA	Intesa Sanpaolo S.p.A. JP Morgan AG Société Générale S.A. State Street International GmbH UBS Europe SE
Eurizon Fund - Sustainable Japan Equity	JP Morgan AG Société Générale S.A.
Eurizon Fund - Asian Equity Opportunities	Crédit Agricole Corporate and Investment Bank Deutsche Bank AG JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Equity Emerging Markets New Frontiers	SEB S.A.
Eurizon Fund - Sustainable Global Equity	Bank of America Securities Europe S.A. Barclays Bank Plc Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE HSBC Bank Plc Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")

Sub-Fund	Counterparty
Eurizon Fund - Equity Innovation	Bank of America Securities Europe S.A. Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE State Street International GmbH UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Equity People	Bank of America Securities Europe S.A. Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. State Street International GmbH UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Absolute Active	Barclays Bank Plc Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Intesa Sanpaolo S.p.A. JP Morgan AG Société Générale S.A.
Eurizon Fund - Absolute Green Bonds	Intesa Sanpaolo S.p.A. JP Morgan AG Société Générale S.A. State Street International GmbH
Eurizon Fund - Absolute High Yield	Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Morgan Stanley Europe SE Société Générale S.A.
Eurizon Fund - Absolute Prudent	Barclays Bank Plc Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Intesa Sanpaolo S.p.A. JP Morgan AG Société Générale S.A.
Eurizon Fund - Active Allocation	Deutsche Bank AG Intesa Sanpaolo S.p.A. Société Générale S.A. UBS Europe SE
Eurizon Fund - Azioni Strategia Flessibile	Bank of America Securities Europe S.A. Crédit Agricole Corporate and Investment Bank Credit Suisse Securities Sociedad de Valores S.A. Deutsche Bank AG Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE

<b>Sub-Fund</b>	<b>Counterparty</b>
Eurizon Fund - Bond Flexible	Bank of America Securities Europe S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE
Eurizon Fund - China Opportunity	Deutsche Bank AG Morgan Stanley Bank AG UBS Europe SE
Eurizon Fund - Conservative Allocation	Bank of America Securities Europe S.A. Crédit Agricole Corporate and Investment Bank Credit Suisse Securities Sociedad de Valores S.A. Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. Société Générale S.A. State Street International GmbH UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Dynamic Asset Allocation	Bank of America Securities Europe S.A. JP Morgan AG Morgan Stanley Europe SE State Street International GmbH UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Flexible Europe Strategy	Crédit Agricole Corporate and Investment Bank Credit Suisse Securities Sociedad de Valores S.A. Deutsche Bank AG HSBC Bank Plc Intesa Sanpaolo S.p.A. Morgan Stanley Europe SE State Street International GmbH UBS Europe SE
Eurizon Fund - Flexible Multistrategy	Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. Société Générale S.A. State Street International GmbH
Eurizon Fund - Global Multi Credit	Bank of America Securities Europe S.A. BNP Paribas S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Intesa Sanpaolo S.p.A. JP Morgan AG State Street International GmbH UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Securitized Bond Fund	Deutsche Bank AG
Eurizon Fund - SLJ Flexible Global Macro	Bank of America Securities Europe S.A. Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Morgan Stanley Europe SE
Eurizon Fund - SLJ Enhanced Currency Basket	Deutsche Bank AG Morgan Stanley Europe SE Société Générale S.A.

Sub-Fund	Counterparty
Eurizon Fund - Sustainable Multiasset	Bank of America Securities Europe S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG JP Morgan AG Morgan Stanley Europe SE UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Top European Research	Bank of America Securities Europe S.A. Deutsche Bank AG Goldman Sachs Bank Europe SE HSBC Bank Plc Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")

**Total Return Swaps**

The following summarises the aggregate value of total return swaps, analysed by counterparty as at 31 December 2021:

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Total Return Swaps	% of Net Assets
<b>(Absolute values)</b>					
Eurizon Fund - Equity Emerging Markets LTE	EUR	Citigroup Global Markets Europe AG	Germany	65 903,72	0,01
Eurizon Fund - Equity Emerging Markets LTE	EUR	JP Morgan AG	Germany	109 626,38	0,01
Eurizon Fund - Equity Emerging Markets LTE	EUR	UBS Europe SE	Germany	452 604,18	0,06
Eurizon Fund - Equity China Smart Volatility	EUR	JP Morgan AG	Germany	145 254,96	0,13
Eurizon Fund - Equity China Smart Volatility	EUR	UBS Europe SE	Germany	217 681,05	0,18
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Citigroup Global Markets Europe AG	Germany	26 361,50	0,01
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	UBS Europe SE	Germany	186 645,34	0,04
Eurizon Fund - Equity USA	EUR	Goldman Sachs Bank Europe SE	Germany	614 359,98	0,02
Eurizon Fund - Equity USA	EUR	JP Morgan AG	Germany	99 718,63	0,00
Eurizon Fund - Equity USA	EUR	Société Générale S.A.	France	628 648,40	0,04
Eurizon Fund - Equity China A	EUR	Morgan Stanley Bank AG	Germany	1 299 739,56	0,33
Eurizon Fund - Asian Equity Opportunities	EUR	Morgan Stanley Bank AG	Germany	170 682,16	0,92

The following table details provide an analysis of the maturity tenor of total return swaps transactions outstanding as at 31 December 2021:

Sub-Funds	Currency	1 day	2 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Total
<b>(Absolute values)</b>								
Eurizon Fund - Equity Emerging Markets LTE	EUR				109 626,38	518 507,90		628 134,28
Eurizon Fund - Equity China Smart Volatility	EUR				145 254,96	217 681,05		362 936,01
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR					213 006,84		213 006,84
Eurizon Fund - Equity USA	EUR			465 133,76	261 167,84	1 216 583,83		1 942 885,43
Eurizon Fund - Equity China A	EUR						1 711 335,99	1 711 335,99
Eurizon Fund - Asian Equity Opportunities	EUR						1 062 000,50	1 062 000,50

The above maturity tenor analysis has been based on the contractual maturity date of the relevant total return swap transaction as at 31 December 2021.

Total return swaps and more specifically OTC derivative transactions are entered into by the parties under an International Swaps and Derivatives Associations, Inc. Master Agreement (“ISDA Master Agreement”) or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Sub-Fund and a counterparty that governs OTC derivative transactions (including total return swaps) entered into by the parties.

All returns from OTC derivative transactions will accrue to the Sub-Fund and are not subject to any returns sharing arrangements with the Portfolio’s Manager or any other third parties.

<b>Sub-fund</b>	<b>Change in unrealized</b>	<b>Realized</b>	<b>Return</b>	<b>% of Avg Net Assets</b>
Eurizon - Equity Emerging Markets LTE	(2 233 711,75)	7 570 847,13	5 337 135,38	0,01
Eurizon - Equity China Smart Volatility	(554 965,96)	2 718 463,51	2 163 497,55	0,00
Eurizon - Equity Emerging Markets Smart Volatility	(955 360,75)	2 718 141,18	1 762 780,43	0,00
Eurizon - Equity USA	(276 917,25)	(2 684 708,04)	(2 961 625,29)	0,00
Eurizon - Equity China A	(1 290 596,01)	(1 967 716,21)	(3 258 312,22)	0,00
Eurizon - Asian Equity Opportunities	170 682,16	1 141 673,91	1 312 356,07	0,00

**Collateral on future and listed option contracts**

As at 31 December 2021, the nominal value of the collateral received / (pledged) on future and listed option contracts is as follows:

<b>Sub-Fund</b>	<b>Nature of the collateral</b>	<b>Denomination</b>	<b>Counterparty</b>	<b>Currency</b>	<b>Total collateral received / (pledged)</b>
Eurizon Fund - Bond EUR Short Term LTE	Security	Bundesschatzanweisungen 0.00% 16/06/2023	Intesa Sanpaolo S.p.A.	EUR	(40 000,00)
Eurizon Fund - Bond EUR Medium Term LTE	Security	BTP 0.50% 01/02/2026	Intesa Sanpaolo S.p.A.	EUR	(79 000,00)
Eurizon Fund - Bond EUR Long Term LTE	Security	Bundesrepublik Deutschland 0.50% 15/02/2028	Intesa Sanpaolo S.p.A.	EUR	(514 500,00)
Eurizon Fund - Bond GBP LTE	Security	United Kingdom Gilt 1.25% 22/07/2027	Intesa Sanpaolo S.p.A.	EUR	(2 000,00)
Eurizon Fund - Bond USD LTE	Security	United States Treasury Note 1.625% 30/04/2023	Intesa Sanpaolo S.p.A.	EUR	(253 000,00)
Eurizon Fund - Global Bond LTE	Security	Bundesrepublik Deutschland 0.25% 15/08/2028	Intesa Sanpaolo S.p.A.	EUR	(49 200,00)
Eurizon Fund - Bond Short Term EUR T1	Security	BTP 2.35% 15/09/2024	Intesa Sanpaolo S.p.A.	EUR	(896 000,00)
Eurizon Fund - Bond Inflation Linked	Security	BTP 1.45% 26/11/2022	Intesa Sanpaolo S.p.A.	EUR	(692 000,00)
Eurizon Fund - Bond Aggregate EUR	Security	BTP 0.60% 15/06/2023	Intesa Sanpaolo S.p.A.	EUR	(1 105 000,00)
Eurizon Fund - Global Bond	Security	BTP 0.50% 20/04/2023	Intesa Sanpaolo S.p.A.	EUR	(66 000,00)
Eurizon Fund - Global Bond	Security	BTP 1.00% 15/07/2022	Intesa Sanpaolo S.p.A.	EUR	(396 000,00)
Eurizon Fund - Top European Research	Security	BOT 0.00% 28/02/2022	Intesa Sanpaolo S.p.A.	EUR	(2 411 000,00)
Eurizon Fund - Equity Small Mid Cap Europe	Security	BOT 0.00% 12/08/2022	Intesa Sanpaolo S.p.A.	EUR	(355 000,00)
Eurizon Fund - Sustainable Global Equity	Security	BOT 0.00% 12/08/2022	Intesa Sanpaolo S.p.A.	EUR	(2 140 000,00)
Eurizon Fund - Sustainable Global Equity	Security	BOT 0.00% 14/09/2022	Intesa Sanpaolo S.p.A.	EUR	(736 000,00)
Eurizon Fund - Absolute Active	Security	CTZ 0.00% 28/09/2022	Intesa Sanpaolo S.p.A.	EUR	(2 647 000,00)
Eurizon Fund - Absolute Green Bonds	Security	BTP 1.50% 30/04/2045	Intesa Sanpaolo S.p.A.	EUR	(18 356 000,00)
Eurizon Fund - Absolute Prudent	Security	CTZ 0.00% 30/05/2022	Intesa Sanpaolo S.p.A.	EUR	(1 780 000,00)
Eurizon Fund - Active Allocation	Security	BOT 0.00% 14/03/2022	Intesa Sanpaolo S.p.A.	EUR	(15 504 000,00)
Eurizon Fund - Active Allocation	Security	BTP 2.50% 01/12/2024	Intesa Sanpaolo S.p.A.	EUR	(25 507 000,00)
Eurizon Fund - Bond Flexible	Security	Bundesrepublik Deutschland 1.50% 15/02/2023	Intesa Sanpaolo S.p.A.	EUR	(6 154 000,00)
Eurizon Fund - Conservative Allocation	Security	CTZ 0.00% 28/09/2022	Intesa Sanpaolo S.p.A.	EUR	(7 118 000,00)
Eurizon Fund - Dynamic Asset Allocation	Security	BOT 0.00% 31/01/2022	Intesa Sanpaolo S.p.A.	EUR	(30 975 000,00)
Eurizon Fund - Flexible Multistrategy	Security	CTZ 0.00% 30/05/2022	Intesa Sanpaolo S.p.A.	EUR	(11 423 000,00)
Eurizon Fund - Global Multi Credit	Security	BTP 1.60% 01/06/2026	Intesa Sanpaolo S.p.A.	EUR	(1 452 000,00)

**Collateral on forward foreign exchange contracts, on swap contracts and on option contracts**

As at 31 December 2021, the nominal value of the collateral received / (pledged) on forward contracts, swap contracts and option contracts is as follows:

Sub-Fund	Nature of the collateral	Denomination	Counterparty	Currency	Total collateral received / (pledged)
Eurizon Fund - Bond GBP LTE	Cash	-	Société Générale S.A.	EUR	910 000,00
Eurizon Fund - Bond USD LTE	Cash	-	Société Générale S.A.	EUR	20 000,00
Eurizon Fund - Equity Europe LTE	Cash	-	Société Générale S.A.	EUR	740 000,00
Eurizon Fund - Equity North America LTE	Cash	-	Société Générale S.A.	EUR	(230 000,00)
Eurizon Fund - Equity Pacific Ex Japan LTE	Cash	-	JP Morgan AG	EUR	(410 000,00)
Eurizon Fund - Equity Emerging Markets LTE	Cash	-	Citigroup Global Markets Europe AG	EUR	130 000,00
Eurizon Fund - Equity Emerging Markets LTE	Cash	-	UBS Europe SE	EUR	770 000,00
Eurizon Fund - Equity China Smart Volatility	Cash	-	UBS Europe SE	EUR	350 000,00
Eurizon Fund - Equity Emerging Markets Smart Volatility	Cash	-	UBS Europe SE	EUR	300 000,00
Eurizon Fund - Equity World Smart Volatility	Cash	-	Société Générale S.A.	EUR	(120 000,00)
Eurizon Fund - Money Market EUR T1	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(184 000 000,00)
Eurizon Fund - Bond Short Term EUR T1	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(120 000 000,00)
Eurizon Fund - Cash EUR	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(253 000 000,00)
Eurizon Fund - Bond Corporate EUR Short Term	Cash	-	Bank of America Securities Europe S.A.	EUR	(2 950 000,00)
Eurizon Fund - Bond Corporate EUR Short Term	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(162 570 000,00)
Eurizon Fund - Bond Corporate EUR	Cash	-	Bank of America Securities Europe S.A.	EUR	(7 560 000,00)
Eurizon Fund - Bond Corporate EUR	Cash	-	BNP Paribas S.A.	EUR	50 000,00
Eurizon Fund - Bond Corporate EUR	Cash	-	Société Générale S.A.	EUR	200 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	JP Morgan AG	EUR	2 290 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	BNP Paribas S.A.	EUR	2 260 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	Bank of America Securities Europe S.A.	EUR	700 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	Citigroup Global Markets Europe AG	EUR	650 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(62 210 000,00)
Eurizon Fund - Bond Aggregate RMB	Cash	-	JP Morgan AG	EUR	6 670 000,00
Eurizon Fund - Bond Aggregate RMB	Cash	-	BNP Paribas S.A.	EUR	4 780 000,00
Eurizon Fund - Bond Aggregate RMB	Cash	-	Bank of America Securities Europe S.A.	EUR	1 690 000,00
Eurizon Fund - Global Bond	Cash	-	BNP Paribas S.A.	EUR	310 000,00
Eurizon Fund - Global Bond	Cash	-	Bank of America Securities Europe S.A.	EUR	230 000,00
Eurizon Fund - Bond Euro High Yield	Cash	-	Bank of America Securities Europe S.A.	EUR	(390 000,00)
Eurizon Fund - Bond Euro High Yield	Cash	-	BNP Paribas S.A.	EUR	420 000,00
Eurizon Fund - Bond High Yield	Cash	-	Deutsche Bank AG	EUR	(130 000,00)
Eurizon Fund - Bond High Yield	Cash	-	UniCredit Bank AG ("HypoVereinsbank")	EUR	(610 000,00)
Eurizon Fund - Bond High Yield	Cash	-	BNP Paribas S.A.	EUR	18 560 000,00
Eurizon Fund - Bond High Yield	Cash	-	Bank of America Securities Europe S.A.	EUR	11 150 000,00
Eurizon Fund - Bond High Yield	Cash	-	UBS Europe SE	EUR	4 680 000,00
Eurizon Fund - Bond High Yield	Cash	-	Morgan Stanley Bank AG	EUR	220 000,00
Eurizon Fund - Bond Emerging Markets	Cash	-	Citigroup Global Markets Europe AG	EUR	220 000,00
Eurizon Fund - Bond Emerging Markets	Cash	-	Deutsche Bank AG	EUR	(780 000,00)
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	BNP Paribas S.A.	EUR	340 000,00
Eurizon Fund - Top European Research	Cash	-	Bank of America Securities Europe S.A.	EUR	730 000,00
Eurizon Fund - Top European Research	Cash	-	UBS Europe SE	EUR	690 000,00
Eurizon Fund - Top European Research	Cash	-	JP Morgan AG	EUR	10 000,00
Eurizon Fund - Equity USA	Cash	-	JP Morgan AG	EUR	1 130 000,00
Eurizon Fund - Equity USA	Cash	-	Goldman Sachs Bank Europe SE	EUR	680 000,00

Sub-Fund	Nature of the collateral	Denomination	Counterparty	Currency	Total collateral received / (pledged)
Eurizon Fund - Equity China A	Cash	-	Morgan Stanley Bank AG	EUR	1 440 000,00
Eurizon Fund - Asian Equity Opportunities	Cash	-	Morgan Stanley Europe SE	EUR	(281 000,00)
Eurizon Fund - Sustainable Global Equity	Cash	-	UBS Europe SE	EUR	410 000,00
Eurizon Fund - Sustainable Global Equity	Cash	-	Deutsche Bank AG	EUR	60 000,00
Eurizon Fund - Equity Innovation	Cash	-	JP Morgan AG	EUR	800 000,00
Eurizon Fund - Equity Innovation	Cash	-	Bank of America Securities Europe S.A.	EUR	(410 000,00)
Eurizon Fund - Equity People	Cash	-	JP Morgan AG	EUR	570 000,00
Eurizon Fund - Equity People	Cash	-	Morgan Stanley Europe SE	EUR	(190 000,00)
Eurizon Fund - Equity People	Cash	-	Bank of America Securities Europe S.A.	EUR	(1 410 000,00)
Eurizon Fund - Absolute Active	Cash	-	Barclays Bank Plc	EUR	(1 560 000,00)
Eurizon Fund - Absolute Green Bonds	Cash	-	Intesa Sanpaolo S.p.A.	EUR	2 060 000,00
Eurizon Fund - Absolute High Yield	Cash	-	Bank of America Securities Europe S.A.	EUR	3 600 000,00
Eurizon Fund - Absolute High Yield	Cash	-	BNP Paribas S.A.	EUR	760 000,00
Eurizon Fund - Absolute High Yield	Cash	-	Deutsche Bank AG	EUR	280 000,00
Eurizon Fund - Absolute Prudent	Cash	-	Barclays Bank Plc	EUR	(1 130 000,00)
Eurizon Fund - Absolute Prudent	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(15 350 000,00)
Eurizon Fund - Active Allocation	Cash	-	UBS Europe SE	EUR	300 000,00
Eurizon Fund - Active Allocation	Cash	-	Société Générale S.A.	EUR	290 000,00
Eurizon Fund - Active Allocation	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(23 810 000,00)
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	1 240 000,00
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	UBS Europe SE	EUR	5 670 000,00
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(391 800 000,00)
Eurizon Fund - Bond Flexible	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	5 070 000,00
Eurizon Fund - Bond Flexible	Cash	-	Bank of America Securities Europe S.A.	EUR	370 000,00
Eurizon Fund - Bond Flexible	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(191 320 000,00)
Eurizon Fund - Conservative Allocation	Cash	-	Goldman Sachs Bank Europe SE	EUR	530 000,00
Eurizon Fund - Conservative Allocation	Cash	-	Deutsche Bank AG	EUR	(3 720 000,00)
Eurizon Fund - Dynamic Asset Allocation	Cash	-	State Street International GmbH	EUR	540 000,00
Eurizon Fund - Dynamic Asset Allocation	Cash	-	UBS Europe SE	EUR	310 000,00
Eurizon Fund - Dynamic Asset Allocation	Cash	-	Morgan Stanley Bank AG	EUR	10 000,00
Eurizon Fund - Dynamic Asset Allocation	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(90 210 000,00)
Eurizon Fund - Flexible Europe Strategy	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(1 170 000,00)
Eurizon Fund - Flexible Multistrategy	Cash	-	JP Morgan AG	EUR	1 490 000,00
Eurizon Fund - Flexible Multistrategy	Cash	-	State Street International GmbH	EUR	320 000,00
Eurizon Fund - Flexible Multistrategy	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(26 440 000,00)
Eurizon Fund - Flexible US Strategy	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(470 000,00)
Eurizon Fund - Global Multi Credit	Cash	-	BNP Paribas S.A.	EUR	1 500 000,00
Eurizon Fund - Global Multi Credit	Cash	-	JP Morgan AG	EUR	790 000,00
Eurizon Fund - Global Multi Credit	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(40 750 000,00)
Eurizon Fund - Securitized Bond Fund	Cash	-	Deutsche Bank AG	EUR	2 280 000,00
Eurizon Fund - Securitized Bond Fund	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(48 640 000,00)
Eurizon Fund - Sustainable Multiasset	Cash	-	Bank of America Securities Europe S.A.	EUR	1 170 000,00
Eurizon Fund - Sustainable Multiasset	Cash	-	Deutsche Bank AG	EUR	550 000,00
Eurizon Fund - Sustainable Multiasset	Cash	-	Morgan Stanley Europe SE	EUR	(220 000,00)

**10. OTHER ASSETS**

The caption "Other Assets" is mainly composed of dividend receivable and tax reclaim receivables.

**11. UNITS OF THE FUND**

The Unit Classes available as at 31 December 2021 are the following:

Unit Class	Available to	Minimum initial subscription amount <sup>(1)</sup>	Minimum holding amount at umbrella fund level <sup>(1)</sup>	Maximum commission on transactions <sup>(2)</sup>	
				Issue	Redemption
R, RH, RH2, RH9, RL, R2, RD, RDH, Ru2, Ru9, R4, R7	All Investors	EUR 500	none	4,00%	none
		EUR 50 000 as regards the Line "Limited Tracking Error"			
E	All Investors	EUR 250 000	none	none	none
D, D2, Du2 D4	All Investors	EUR 2 000	none	4,00%	none
A	All Legal Entities	EUR 50 000	none	4,00%	none
X, XH	Institutional Investors	EUR 3 000 000	EUR 3 000 000	none	none
Z, Z2, ZH, ZD ZDH, Z7, Zu2	Institutional Investors	EUR 3 000 000	EUR 3 000 000	none	none

<sup>(1)</sup> Minimums apply in EUR or equivalent amount in any other currency. The Management Company may decide, at its sole discretion and at any time, to waive the minimum initial subscription and holding amounts.

<sup>(2)</sup> Investors might be eligible to pay less than the maximum amounts shown. Investors may find out the actual commissions from their financial adviser or distributor.

Not all Classes of Units will be issued in each of the existing Sub-Funds. However, investors should refer to Management Company's website ([www.eurizoncapital.com](http://www.eurizoncapital.com)) for current details of which Classes of Units are in issue.

**12. TRANSACTION COSTS**

For the year ended 31 December 2021, the Fund incurred transaction costs (composed of broker fees and stamp duties) relating to the purchase or sale of investment securities. These transaction costs are part of the acquisition cost / sale price of the related assets and, for the year from 1 January 2021 to 31 December 2021, amount as follows (in EUR):

Sub-Fund	Transaction costs (as part of acquisition cost/sale price of the related assets) EUR
Eurizon Fund - Bond EUR Short Term LTE	78 321,52
Eurizon Fund - Bond EUR Medium Term LTE	145 855,33
Eurizon Fund - Bond EUR Long Term LTE	332 828,11
Eurizon Fund - Bond EUR 1-10 Y LTE <sup>(1)</sup>	30 315,25
Eurizon Fund - Bond EUR All Maturities LTE	72 435,88
Eurizon Fund - Bond Italy Floating Rate LTE	5 431,17
Eurizon Fund - Bond Italy Short Term LTE	25 242,50
Eurizon Fund - Bond Italy Medium Term LTE	53 040,41
Eurizon Fund - Bond Italy Long Term LTE	94 837,14
Eurizon Fund - Bond GBP LTE	12 272,17
Eurizon Fund - Bond JPY LTE	35 729,79
Eurizon Fund - Bond USD LTE	130 103,46
Eurizon Fund - Bond USD Short Term LTE	10 752,60
Eurizon Fund - Global Bond LTE	14 508,35
Eurizon Fund - Bond Emerging Markets HC LTE	15 770,67
Eurizon Fund - Bond Emerging Markets LC LTE	29 595,20
Eurizon Fund - Bond Corporate EUR Short Term LTE	59 483,17
Eurizon Fund - Equity Euro LTE	154 889,94
Eurizon Fund - Equity Europe LTE	1 295 312,00
Eurizon Fund - Equity Europe ESG LTE	881 129,66
Eurizon Fund - Equity USA LTE	150 982,90
Eurizon Fund - Equity USA ESG LTE	494 654,58



Sub-Fund	Transaction costs (as part of acquisition cost/sale price of the related assets) EUR
Eurizon Fund - Equity North America LTE	1 556 001,74
Eurizon Fund - Equity Japan LTE	867 478,85
Eurizon Fund - Equity Pacific Ex-Japan LTE	293 139,47
Eurizon Fund - Equity Emerging Markets LTE	2 119 148,89
Eurizon Fund - Equity World LTE <sup>(1)</sup>	93 577,41
Eurizon Fund - Bond Corporate Smart ESG	18 823,94
Eurizon Fund - Equity Italy Smart Volatility	67 627,55
Eurizon Fund - Equity China Smart Volatility	475 577,07
Eurizon Fund - Equity Emerging Markets Smart Volatility	2 864 098,64
Eurizon Fund - Equity World Smart Volatility	1 286 671,01
Eurizon Fund - Money Market EUR T1	217 425,42
Eurizon Fund - Money Market USD T1	90 059,76
Eurizon Fund - Bond Short Term EUR T1	1 002 935,57
Eurizon Fund - Cash EUR	228 707,74
Eurizon Fund - Bond Inflation Linked	9 178,32
Eurizon Fund - Italian Equity Opportunities	650 649,05
Eurizon Fund - Top European Research	4 791 786,09
Eurizon Fund - Equity Small Mid Cap Europe	257 569,22
Eurizon Fund - Equity USA	3 539 145,65
Eurizon Fund - Sustainable Japan Equity	354 372,74
Eurizon Fund - Equity China A	3 282 199,91
Eurizon Fund - Asian Equity Opportunities <sup>(2)</sup>	389 865,12
Eurizon Fund - Equity Emerging Markets New Frontiers	274 590,23
Eurizon Fund - Sustainable Global Equity	231 511,08
Eurizon Fund - Equity Planet	2 308 604,09
Eurizon Fund - Equity Innovation	1 970 185,33
Eurizon Fund - Equity People	1 638 178,49
Eurizon Fund - Active Allocation	394 813,33
Eurizon Fund - Azioni Strategia Flessibile	4 110 064,20
Eurizon Fund - China Opportunity <sup>(3)</sup>	37 182,98
Eurizon Fund - Conservative Allocation	242 664,52
Eurizon Fund - Dynamic Asset Allocation	37 509,86
Eurizon Fund - Equity Market Neutral	19 335,34
Eurizon Fund - Flexible Europe Strategy	11 869,46
Eurizon Fund - Flexible US Strategy	2 473,77
Eurizon Fund - Sustainable Multiasset <sup>(1)</sup>	138 337,34
<b>Total</b>	<b>39 996 850,98</b>

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

<sup>(2)</sup> The Sub-Fund has been launched on 14 May 2021.

<sup>(3)</sup> The Sub-Fund has been launched on 22 September 2021.

### 13. CHANGES IN THE COMPOSITION OF PORTFOLIO

The list of movements in the portfolio composition for the financial year from 1 January 2021 to 31 December 2021 is available at the Management Company's registered office.

### 14. DIVIDEND DISTRIBUTIONS

Categories "D", "D2", "D4", "Du2", "RD", "RDH", "ZD" and "ZDH" Units allow the distribution of dividends. During the financial year, the following distributions occurred from distributable capital and net income:

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond GBP LTE	ZD	02/02/2021	EUR	0,57	53,76	53,76

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond GBP LTE	ZD	27/07/2021	EUR	0,61	57,53	57,53
<b>Sub-total</b>						<b>111,29</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond USD LTE	ZD	02/02/2021	EUR	0,64	110,34	110,34
Eurizon Fund - Bond USD LTE	ZD	27/07/2021	EUR	0,54	93,10	93,10
<b>Sub-total</b>						<b>203,44</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Inflation Linked	ZD	27/07/2021	EUR	0,68	169 755,79	169 755,79
<b>Sub-total</b>						<b>169 755,79</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Corporate EUR Short Term	ZD	02/02/2021	EUR	0,40	337 843,70	337 843,70
Eurizon Fund - Bond Corporate EUR Short Term	ZD	27/07/2021	EUR	0,38	320 951,51	320 951,51
<b>Sub-total</b>						<b>658 795,21</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Corporate EUR	RD	02/02/2021	EUR	0,19	23,04	23,04
Eurizon Bond - Bond Corporate EUR	ZD	02/02/2021	EUR	0,43	305 559,02	305 559,02
Eurizon Fund - Bond Corporate EUR	RD	27/07/2021	EUR	0,10	12,03	12,03
Eurizon Bond - Bond Corporate EUR	ZD	27/07/2021	EUR	0,49	37 894,26	37 894,26
<b>Sub-total</b>						<b>343 488,35</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Aggregate RMB	RD	02/02/2021	EUR	0,80	35 015,57	35 015,57
Eurizon Fund - Bond Aggregate RMB	RD	27/07/2021	EUR	0,60	42 872,78	42 872,78
Eurizon Fund - Bond Aggregate RMB	ZD	27/07/2021	EUR	1,00	53 729,88	53 729,88
<b>Sub-total</b>						<b>131 618,23</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond High Yield	D	15/01/2021	EUR	0,07	25 616,15	25 616,15

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond High Yield	D2	15/01/2021	USD	0,09	577,81	477,83
Eurizon Fund - Bond High Yield	DU2	15/01/2021	USD	0,05	29,20	24,15
Eurizon Fund - Bond High Yield	RD	02/02/2021	EUR	1,20	35 098,50	35 098,50
Eurizon Fund - Bond High Yield	ZD	02/02/2021	EUR	1,70	1 211 630,33	1 211 630,33
Eurizon Fund - Bond High Yield	D	15/02/2021	EUR	0,30	109 804,89	109 804,89
Eurizon Fund - Bond High Yield	D2	15/02/2021	USD	0,36	2 281,27	1 880,37
Eurizon Fund - Bond High Yield	DU2	15/02/2021	USD	0,21	116,21	95,79
Eurizon Fund - Bond High Yield	D	15/03/2021	EUR	0,30	110 398,70	110 398,70
Eurizon Fund - Bond High Yield	D2	15/03/2021	USD	0,36	2 341,35	1 964,80
Eurizon Fund - Bond High Yield	DU2	15/03/2021	USD	0,21	123,23	103,41
Eurizon Fund - Bond High Yield	D	15/04/2021	EUR	0,30	110 469,91	110 469,91
Eurizon Fund - Bond High Yield	D2	15/04/2021	USD	0,36	2 425,57	2 026,37
Eurizon Fund - Bond High Yield	DU2	15/04/2021	USD	0,21	105,30	87,97
Eurizon Fund - Bond High Yield	D	17/05/2021	EUR	0,30	111 042,12	111 042,12
Eurizon Fund - Bond High Yield	D2	17/05/2021	USD	0,36	2 350,88	1 935,68
Eurizon Fund - Bond High Yield	DU2	17/05/2021	USD	0,21	106,35	87,57
Eurizon Fund - Bond High Yield	D	15/06/2021	EUR	0,30	111 463,82	111 463,82
Eurizon Fund - Bond High Yield	D2	15/06/2021	USD	0,37	2 419,01	1 994,81
Eurizon Fund - Bond High Yield	DU2	15/06/2021	USD	0,21	107,64	88,76
Eurizon Fund - Bond High Yield	D	15/07/2021	EUR	0,30	111 682,27	111 682,27
Eurizon Fund - Bond High Yield	D2	15/07/2021	USD	0,36	2 339,38	1 979,42
Eurizon Fund - Bond High Yield	DU2	15/07/2021	USD	0,21	108,93	92,17
Eurizon Fund - Bond High Yield	RD	27/07/2021	EUR	0,80	22 919,06	22 919,06
Eurizon Fund - Bond High Yield	ZD	27/07/2021	EUR	1,33	1 343 267,86	1 343 267,86
Eurizon Fund - Bond High Yield	D	16/08/2021	EUR	0,30	112 307,81	112 307,81
Eurizon Fund - Bond High Yield	D2	16/08/2021	USD	0,36	2 251,15	1 909,61
Eurizon Fund - Bond High Yield	DU2	16/08/2021	USD	0,21	110,20	93,48
Eurizon Fund - Bond High Yield	D	15/09/2021	EUR	0,30	112 877,69	112 877,69
Eurizon Fund - Bond High Yield	D2	15/09/2021	USD	0,36	2 243,44	1 898,16
Eurizon Fund - Bond High Yield	DU2	15/09/2021	USD	0,21	111,48	94,32
Eurizon Fund - Bond High Yield	D	15/10/2021	EUR	0,30	114 049,10	114 049,10
Eurizon Fund - Bond High Yield	D2	15/10/2021	USD	0,35	2 179,83	1 878,27
Eurizon Fund - Bond High Yield	DU2	15/10/2021	USD	0,21	112,77	97,17
Eurizon Fund - Bond High Yield	D	15/11/2021	EUR	0,30	114 532,87	114 532,87
Eurizon Fund - Bond High Yield	D2	15/11/2021	USD	0,34	2 118,32	1 854,84
Eurizon Fund - Bond High Yield	DU2	15/11/2021	USD	0,21	113,34	99,24
Eurizon Fund - Bond High Yield	D	15/12/2021	EUR	0,29	110 672,95	110 672,95
Eurizon Fund - Bond High Yield	D2	15/12/2021	USD	0,33	2048,39	1 820,55
Eurizon Fund - Bond High Yield	DU2	15/12/2021	USD	0,21	113,92	101,25

**Sub-total**

**3 890 520,02**

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Emerging Markets	D	15/01/2021	EUR	0,38	451,96	451,96
Eurizon Fund - Bond Emerging Markets	D2	15/01/2021	USD	0,45	2 205,69	1 824,02
Eurizon Fund - Bond Emerging Markets	ZDH	02/02/2021	EUR	1,00	86 995,39	86 995,39

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Emerging Markets	RDH	02/02/2021	EUR	0,40	140 070,05	140 070,05
Eurizon Fund - Bond Emerging Markets	RD	02/02/2021	EUR	0,40	13 535,85	13 535,85
Eurizon Fund - Bond Emerging Markets	ZD	02/02/2021	EUR	1,00	85 934,67	85 934,67
Eurizon Fund - Bond Emerging Markets	D	15/02/2021	EUR	0,13	103,50	103,50
Eurizon Fund - Bond Emerging Markets	D2	15/02/2021	USD	0,15	726,20	598,58
Eurizon Fund - Bond Emerging Markets	D	15/03/2021	EUR	0,12	101,90	101,90
Eurizon Fund - Bond Emerging Markets	D2	15/03/2021	USD	0,15	744,71	624,94
Eurizon Fund - Bond Emerging Markets	D	15/04/2021	EUR	0,12	102,61	102,61
Eurizon Fund - Bond Emerging Markets	D2	15/04/2021	USD	0,15	748,35	625,19
Eurizon Fund - Bond Emerging Markets	D	17/05/2021	EUR	0,12	99,16	99,16
Eurizon Fund - Bond Emerging Markets	D2	17/05/2021	USD	0,15	691,59	569,44
Eurizon Fund - Bond Emerging Markets	D	15/06/2021	EUR	0,13	108,27	108,27
Eurizon Fund - Bond Emerging Markets	D2	15/06/2021	USD	0,15	691,16	569,96
Eurizon Fund - Bond Emerging Markets	D	15/07/2021	EUR	0,13	101,62	101,62
Eurizon Fund - Bond Emerging Markets	D2	15/07/2021	USD	0,15	678,99	574,51
Eurizon Fund - Bond Emerging Markets	ZDH	27/07/2021	EUR	1,60	139 272,04	139 272,04
Eurizon Fund - Bond Emerging Markets	RDH	27/07/2021	EUR	1,20	420 210,15	420 210,15
Eurizon Fund - Bond Emerging Markets	RD	27/07/2021	EUR	1,10	41 303,62	41 303,62
Eurizon Fund - Bond Emerging Markets	ZD	27/07/2021	EUR	1,90	161,28	161,28
Eurizon Fund - Bond Emerging Markets	D	16/08/2021	EUR	0,13	101,98	101,98
Eurizon Fund - Bond Emerging Markets	D2	16/08/2021	USD	0,15	678,15	575,26
Eurizon Fund - Bond Emerging Markets	D	15/09/2021	EUR	0,13	90,91	90,91
Eurizon Fund - Bond Emerging Markets	D2	15/09/2021	USD	0,15	676,76	572,60
Eurizon Fund - Bond Emerging Markets	D	15/10/2021	EUR	0,13	91,52	91,52
Eurizon Fund - Bond Emerging Markets	D2	15/10/2021	USD	0,15	681,84	587,51
Eurizon Fund - Bond Emerging Markets	D	15/11/2021	EUR	0,39	276,70	276,70
Eurizon Fund - Bond Emerging Markets	D2	15/11/2021	USD	0,45	2051,83	1 796,62
Eurizon Fund - Bond Emerging Markets	D	15/12/2021	EUR	0,39	278,42	278,42
Eurizon Fund - Bond Emerging Markets	D2	15/12/2021	USD	0,44	2 005,18	1 782,14
<b>Sub-total</b>						<b>940 092,37</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - SLJ Local Emerging Markets Debt	RD	02/02/2021	EUR	1,00	2 100,81	2 100,81
Eurizon Fund - SLJ Local Emerging Markets Debt	RD	27/07/2021	EUR	0,50	1 080,10	1 080,10
<b>Sub-total</b>						<b>3 180,91</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Italian Equity Opportunities	RD	02/02/2021	EUR	1,00	2 427,81	2 427,81
Eurizon Fund - Italian Equity Opportunities	RD	27/07/2021	EUR	1,00	3 976,91	3 976,91
<b>Sub-total</b>						<b>6 404,72</b>

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Top European Research	ZD	02/02/2021	EUR	0,15	14,21	14,21
Eurizon Fund - Top European Research	ZD	27/07/2021	EUR	1,10	104,24	104,24
<b>Sub-total</b>						<b>118,45</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Absolute Green Bonds	ZD	02/02/2021	EUR	1,00	274 762,23	274 762,23
Eurizon Fund - Absolute Green Bonds	ZD	27/07/2021	EUR	0,47	119 756,71	119 756,71
<b>Sub-total</b>						<b>394 518,94</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Absolute Prudent	ZD	27/07/2021	EUR	0,40	40,00	40,00
<b>Sub-total</b>						<b>40,00</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Azioni Strategia Flessibile	D	15/01/2021	EUR	0,11	368,20	368,20
Eurizon Fund - Azioni Strategia Flessibile	D2	15/01/2021	USD	0,12	75,21	62,20
Eurizon Fund - Azioni Strategia Flessibile	D4	15/01/2021	AUD	0,11	53,86	34,30
Eurizon Fund - Azioni Strategia Flessibile	RD	02/02/2021	EUR	0,20	4 363,26	4 363,26
Eurizon Fund - Azioni Strategia Flessibile	ZD	02/02/2021	EUR	1,00	3 019,38	3 019,38
Eurizon Fund - Azioni Strategia Flessibile	D	15/02/2021	EUR	0,11	207,58	207,58
Eurizon Fund - Azioni Strategia Flessibile	D2	15/02/2021	USD	0,12	74,45	61,37
Eurizon Fund - Azioni Strategia Flessibile	D4	15/02/2021	AUD	0,11	33,54	21,52
Eurizon Fund - Azioni Strategia Flessibile	D	15/03/2021	EUR	0,11	209,03	209,03
Eurizon Fund - Azioni Strategia Flessibile	D2	15/03/2021	USD	0,12	75,37	63,25
Eurizon Fund - Azioni Strategia Flessibile	D4	15/03/2021	AUD	0,11	33,68	21,85
Eurizon Fund - Azioni Strategia Flessibile	D	15/04/2021	EUR	0,11	135,89	135,89
Eurizon Fund - Azioni Strategia Flessibile	D2	15/04/2021	USD	0,12	73,54	61,44
Eurizon Fund - Azioni Strategia Flessibile	D4	15/04/2021	AUD	0,12	34,20	22,16
Eurizon Fund - Azioni Strategia Flessibile	D	17/05/2021	EUR	0,11	137,76	137,76
Eurizon Fund - Azioni Strategia Flessibile	D2	17/05/2021	USD	0,13	80,52	66,30
Eurizon Fund - Azioni Strategia Flessibile	D4	17/05/2021	AUD	0,12	34,35	21,96
Eurizon Fund - Azioni Strategia Flessibile	D	15/06/2021	EUR	0,11	138,87	138,87
Eurizon Fund - Azioni Strategia Flessibile	D2	15/06/2021	USD	0,13	60,02	49,49
Eurizon Fund - Azioni Strategia Flessibile	D4	15/06/2021	AUD	0,12	34,49	21,85
Eurizon Fund - Azioni Strategia Flessibile	D	15/07/2021	EUR	0,11	44,76	44,76
Eurizon Fund - Azioni Strategia Flessibile	D2	15/07/2021	USD	0,12	55,70	47,13
Eurizon Fund - Azioni Strategia Flessibile	D4	15/07/2021	AUD	0,12	34,63	21,79
Eurizon Fund - Azioni Strategia Flessibile	RD	27/07/2021	EUR	0,20	4 034,38	4 034,38
Eurizon Fund - Azioni Strategia Flessibile	ZD	27/07/2021	EUR	1,00	3 019,38	3 019,38
Eurizon Fund - Azioni Strategia Flessibile	D	16/08/2021	EUR	0,06	25,35	25,35
Eurizon Fund - Azioni Strategia Flessibile	D2	16/08/2021	USD	0,06	28,11	23,85

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Azioni Strategia Flessibile	D4	16/08/2021	AUD	0,06	17,39	10,82
Eurizon Fund - Azioni Strategia Flessibile	D	15/09/2021	EUR	0,06	26,21	26,21
Eurizon Fund - Azioni Strategia Flessibile	D2	15/09/2021	USD	0,06	18,23	15,42
Eurizon Fund - Azioni Strategia Flessibile	D4	15/09/2021	AUD	0,06	17,46	10,82
Eurizon Fund - Azioni Strategia Flessibile	D	15/10/2021	EUR	0,06	27,00	27,00
Eurizon Fund - Azioni Strategia Flessibile	D2	15/10/2021	USD	0,06	18,50	15,94
Eurizon Fund - Azioni Strategia Flessibile	D4	15/10/2021	AUD	0,06	12,67	8,11
Eurizon Fund - Azioni Strategia Flessibile	D	15/11/2021	EUR	0,12	55,25	55,25
Eurizon Fund - Azioni Strategia Flessibile	D2	15/11/2021	USD	0,12	36,41	31,88
Eurizon Fund - Azioni Strategia Flessibile	D4	15/11/2021	AUD	0,12	25,48	16,42
Eurizon Fund - Azioni Strategia Flessibile	D	15/12/2021	EUR	0,11	67,15	67,15
Eurizon Fund - Azioni Strategia Flessibile	D2	15/12/2021	USD	0,12	34,83	30,96
Eurizon Fund - Azioni Strategia Flessibile	D4	15/12/2021	AUD	0,12	25,63	16,23
<b>Sub-total</b>						<b>16 636,51</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Flexible	RD	02/02/2021	EUR	0,45	111 842,85	111 842,85
Eurizon Fund - Bond Flexible	ZD	02/02/2021	EUR	0,87	88 918,54	88 918,54
Eurizon Fund - Bond Flexible	RD	27/07/2021	EUR	0,35	94 737,32	94 737,32
Eurizon Fund - Bond Flexible	ZD	27/07/2021	EUR	0,74	113 383,11	113 383,11
<b>Sub-total</b>						<b>408 881,82</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Conservative Allocation	RD	02/02/2021	EUR	0,50	12 242,32	12 242,32
Eurizon Fund - Conservative Allocation	RD	27/07/2021	EUR	0,50	19 333,26	19 333,26
<b>Sub-total</b>						<b>31 575,58</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Flexible Multistrategy	RD	02/02/2021	EUR	0,50	526,47	526,47
Eurizon Fund - Flexible Multistrategy	RD	27/07/2021	EUR	0,50	589,93	589,93
<b>Sub-total</b>						<b>1 116,40</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Securitized Bond Fund	ZD	02/02/2021	EUR	0,20	20,00	20,00
Eurizon Fund - Securitized Bond Fund	ZD	27/07/2021	EUR	0,20	20,00	20,00
<b>Sub-total</b>						<b>40,00</b>
<b>Total</b>						<b>6 997 098,03</b>

**15. MONEY MARKET FUND REGULATION**

The following Sub-Funds have been identified as falling under the scope of the Money Market Fund Regulation (EU) 2017/1131 (the "Regulation") and accordingly fulfill the requirements of the Regulation as from 21 January 2019:

Sub-Fund	Type of MMF	Impact on the pricing policy
Eurizon Fund - Money Market EUR T1	Standard Variable NAV	No impact
Eurizon Fund - Money Market USD T1	Standard Variable NAV	No impact
Eurizon Fund - Cash EUR	Standard Variable NAV	No impact

**16. SECURITIES LENDING TRANSACTIONS**

The Fund may lend securities but only under the conditions and procedures specified by recognised clearing systems or by another first-bank financial institution specialized in this kind of operations.

Over the course of the financial year, the Fund has entered into various securities lending agreements with a specialized financial institution, authorizing the latter to carry out lending transactions of the Fund's securities. In relation to its lending transactions, the Fund must receive security of a value which, at the conclusion of the lending agreement, must be at least equal to the value of the global valuation of the securities lent.

This collateral must be given in the form of cash and/or of securities issued or guaranteed by member states of the OECD or by their local authorities or by supranational institutions and organizations with EU, regional and worldwide scope and blocked in favor of the Fund until termination of the lending contract.

The following summarises the value of securities lent analysed by borrowing counterparty as at 31 December 2021:

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31-Dec-21 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets*	Market Value of the collateral received for the securities lent
Eurizon Fund - Bond EUR Short Term LTE	EUR	Barclays Bank Plc.	United Kingdom	14 042 871,03	1,13%	1,87%	14 666 457,66
Eurizon Fund - Bond EUR Short Term LTE	EUR	Merrill Lynch International	United Kingdom	41 239 030,00	3,33%	5,49%	42 713 843,24
Eurizon Fund - Bond EUR Short Term LTE	EUR	Nomura International Plc	United Kingdom	29 223 295,42	2,36%	3,89%	29 932 993,86
Eurizon Fund - Bond EUR Medium Term LTE	EUR	Goldman Sachs International	United Kingdom	39 287 045,70	2,86%	4,40%	40 187 978,23
Eurizon Fund - Bond EUR Medium Term LTE	EUR	Merrill Lynch International	United Kingdom	43 036 003,67	3,13%	4,82%	44 575 081,32
Eurizon Fund - Bond EUR Medium Term LTE	EUR	Nomura International Plc	United Kingdom	22 304 678,06	1,62%	2,5%	22 846 355,34
Eurizon Fund - Bond EUR Long Term LTE	EUR	Barclays Bank Plc.	United Kingdom	126 242 737,33	3,22%	4,79%	131 848 662,82
Eurizon Fund - Bond EUR Long Term LTE	EUR	Citigroup Global Markets Limited	United Kingdom	147 634 155,07	3,77%	5,60%	153 685 671,73
Eurizon Fund - Bond EUR Long Term LTE	EUR	Deutsche Bank AG	Germany	3 427 156,41	0,09%	0,13%	3 552 450,65
Eurizon Fund - Bond EUR Long Term LTE	EUR	Goldman Sachs International	United Kingdom	84 073 261,28	2,15%	3,19%	86 001 233,59
Eurizon Fund - Bond EUR Long Term LTE	EUR	JP Morgan Securities Plc	United Kingdom	5 903 480,55	0,15%	0,22%	6 189 028,12

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31-Dec-21 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets*	Market Value of the collateral received for the securities lent
Eurizon Fund - Bond EUR Long Term LTE	EUR	Merrill Lynch International	United Kingdom	56 001 399,89	1,43%	2,12%	58 004 153,17
Eurizon Fund - Bond EUR Long Term LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	18 461 478,64	0,47%	0,70%	19 183 210,07
Eurizon Fund - Bond EUR Long Term LTE	EUR	Nomura International Plc	United Kingdom	63 212 790,50	1,61%	2,40%	64 747 936,34
Eurizon Fund - Bond GBP LTE	EUR	JP Morgan Securities Plc	United Kingdom	2 498 162.47	1,62%	1,83%	2 618 996,96
Eurizon Fund - Bond GBP LTE	EUR	Merrill Lynch International	United Kingdom	13 441 961.22	8,72%	9,83%	13 922 680,15
Eurizon Fund - Bond GBP LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	2 375 650.57	1,54%	1,74%	2 468 524,04
Eurizon Fund - Bond USD LTE	EUR	Barclays Capital Securities Limited	United Kingdom	11 214 494.77	0,65%	0,77%	12 335 944,32
Eurizon Fund - Bond USD LTE	EUR	BNP Paribas	France	13 111 759.46	0,77%	0,90%	13 782 930,06
Eurizon Fund - Bond USD LTE	EUR	BNP Paribas Arbitrage S.N.C.	France	10 380 378.2	0,61%	0,71%	11 441 531,84
Eurizon Fund - Bond USD LTE	EUR	BNP Paribas Prime Brokerage International, Limited	Ireland	13 216 260.2	0,77%	0,91%	14 537 925,50
Eurizon Fund - Bond USD LTE	EUR	Citigroup Global Markets Limited	United Kingdom	13 107 544.81	0,76%	0,90%	13 581 754,41
Eurizon Fund - Bond USD LTE	EUR	Goldman Sachs International	United Kingdom	69 286 907.05	4,04%	4,77%	72 751 252,60
Eurizon Fund - Bond USD LTE	EUR	HSBC Bank Plc	United Kingdom	90 556 046.17	5,28%	6,24%	99 660 332,75
Eurizon Fund - Bond USD LTE	EUR	Merrill Lynch International	United Kingdom	47 248 898.2	2,76%	3,25%	48 990 356,57
Eurizon Fund - Bond USD LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	4 163 907.23	0,24%	0,29%	4 574 336,13
Eurizon Fund - Bond USD LTE	EUR	RBC Europe Limited	United Kingdom	597 129.14	0,03%	0,04%	656 842,05
Eurizon Fund - Bond USD LTE	EUR	UBS A.G.	Switzerland	36 099 116.69	2,11%	2,49%	39 478 700,78
Eurizon Fund - Global Bond LTE	EUR	Barclays Bank Plc.	United Kingdom	1 190 997.3	0,58%	0,92%	1 243 884,74
Eurizon Fund - Global Bond LTE	EUR	Barclays Capital Securities Limited	United Kingdom	960 837.99	0,47%	0,74%	1 056 921,72
Eurizon Fund - Global Bond LTE	EUR	BNP Paribas	France	1 763 244.18	0,86%	1,36%	1 853 501,90
Eurizon Fund - Global Bond LTE	EUR	BNP Paribas Arbitrage S.N.C.	France	332 624.84	0,16%	0,26%	366 627,95
Eurizon Fund - Global Bond LTE	EUR	BNP Paribas Prime Brokerage International, Limited	Ireland	1 404 594.86	0,68%	1,08%	1 545 058,51
Eurizon Fund - Global Bond LTE	EUR	Citigroup Global Markets Limited	United Kingdom	1 425 525.91	0,69%	1,10%	1 478 527,66
Eurizon Fund - Global Bond LTE	EUR	Deutsche Bank AG	Germany	1 318.64	0,00%	0,00%	1 366,83



Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31-Dec-21 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets*	Market Value of the collateral received for the securities lent
Eurizon Fund - Global Bond LTE	EUR	HSBC Bank Plc	United Kingdom	5 637 596.81	2,74%	4,35%	6 206 328,24
Eurizon Fund - Global Bond LTE	EUR	JP Morgan Securities Plc	United Kingdom	261 622.74	0,13%	0,20%	274 277,28
Eurizon Fund - Global Bond LTE	EUR	Macquarie Bank Limited	Australia	110 182.08	0,05%	0,09%	125 338,20
Eurizon Fund - Global Bond LTE	EUR	Merrill Lynch International	United Kingdom	7 353 946.78	3,57%	5,68%	7 635 040,31
Eurizon Fund - Global Bond LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	1 633 163.08	0,79%	1,26%	1 764 412,21
Eurizon Fund - Global Bond LTE	EUR	Nomura International Plc	United Kingdom	1 052 264.05	0,51%	0,81%	1 105 893,70
Eurizon Fund - Global Bond LTE	EUR	RBC Europe Limited	United Kingdom	1 415 582.29	0,69%	1,09%	1 557 140,52
Eurizon Fund - Global Bond LTE	EUR	UBS A.G.	Switzerland	2 102 982.06	1,02%	1,62%	2 311 494,80
Eurizon Fund - Equity Euro LTE	EUR	Barclays Capital Securities Limited	United Kingdom	44 602 ,32	0,07%	0,08%	48 170,52
Eurizon Fund - Equity Euro LTE	EUR	Merrill Lynch International	United Kingdom	165 286,40	0,25%	0,31%	173 931,02
Eurizon Fund - Equity Europe LTE	EUR	Barclays Capital Securities Limited	United Kingdom	8 865 641,02	1,52%	1,91%	9 546 323,77
Eurizon Fund - Equity Europe LTE	EUR	Citigroup Global Markets Limited	United Kingdom	1 685 597,84	0,29%	0,36%	1 799 316,74
Eurizon Fund - Equity Europe LTE	EUR	Credit Suisse AG (Dublin Branch)	Ireland	528 523,80	0,09%	0,11%	561 273,88
Eurizon Fund - Equity Europe LTE	EUR	Credit Suisse International	Switzerland	300 561 ,69	0,05%	0,06%	316 774,99
Eurizon Fund - Equity Europe LTE	EUR	HSBC Bank Plc	United Kingdom	58 097,70	0,01%	0,01%	62 666,68
Eurizon Fund - Equity Europe LTE	EUR	ING Bank N.V.	The Netherlands	100 435 ,82	0,02%	0,02%	126 738,24
Eurizon Fund - Equity Europe LTE	EUR	JP Morgan Securities Plc	United Kingdom	235 444 ,72	0,04%	0,05%	253 467,12
Eurizon Fund - Equity Europe LTE	EUR	Macquarie Bank Limited	Australia	85 959 ,64	0,01%	0,02%	92 720,49
Eurizon Fund - Equity Europe LTE	EUR	Merrill Lynch International	United Kingdom	7 035 919,42	1,21%	1,52%	7 403 903,32
Eurizon Fund - Equity Europe LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	2 013 802,79	0,35%	0,43%	2 115 931,73
Eurizon Fund - Equity Europe LTE	EUR	Nomura International Plc	United Kingdom	263 368,80	0,05%	0,06%	284 648,89

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31-Dec-21 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets*	Market Value of the collateral received for the securities lent
Eurizon Fund - Equity Europe LTE	EUR	Société Générale S.A.	France	388 253 ,46	0,07%	0,08%	418 824,45
Eurizon Fund - Equity Europe LTE	EUR	UBS A.G.	Switzerland	530 984 ,76	0,09%	0,11%	562 136,48
Eurizon Fund - Equity North America LTE	EUR	BNP Paribas Prime Brokerage International, Limited	Ireland	18 783 151,06	1,40%	1,58%	20 139 028,80
Eurizon Fund - Equity North America LTE	EUR	Citigroup Global Markets Limited	United Kingdom	300 701,80	0,02%	0,03%	325 759,77
Eurizon Fund - Equity North America LTE	EUR	Credit Suisse AG (Dublin Branch)	Ireland	3 233 840,46	0,24%	0,27%	3 422 175,90
Eurizon Fund - Equity North America LTE	EUR	HSBC Bank Plc	United Kingdom	92 964 ,94	0,01%	0,01%	101 857,15
Eurizon Fund - Equity North America LTE	EUR	JP Morgan Securities Plc	United Kingdom	3 989 782,55	0,30%	0,34%	4 321 268,58
Eurizon Fund - Equity North America LTE	EUR	Merrill Lynch International	United Kingdom	2 258 754,12	0,17%	0,19%	2 378 263,17
Eurizon Fund - Equity North America LTE	EUR	UBS A.G.	Switzerland	5 813 586,39	0,43%	0,49%	6 279 051,64
Eurizon Fund - Equity Japan LTE	EUR	Barclays Capital Securities Limited	United Kingdom	11 554 751,62	2,57%	2,90%	12 141 481,07
Eurizon Fund - Equity Japan LTE	EUR	Bank of America Securities Europe SA	France	44 301 ,28	0,01%	0,01%	46 913,71
Eurizon Fund - Equity Japan LTE	EUR	Citigroup Global Markets Limited	United Kingdom	4 354 971,47	0,97%	1,09%	4 605 497,05
Eurizon Fund - Equity Japan LTE	EUR	Credit Suisse AG (Dublin Branch)	Ireland	3 519 797,07	0,78%	0,88%	3 809 173,75
Eurizon Fund - Equity Japan LTE	EUR	JP Morgan Securities Plc	United Kingdom	50 573 790,96	11,25%	12,69%	54 823 492,61
Eurizon Fund - Equity Japan LTE	EUR	Macquarie Bank Limited	Australia	1 309 528,47	0,29%	0,33%	1 372 778,35
Eurizon Fund - Equity Japan LTE	EUR	Merrill Lynch International	United Kingdom	1 070 504,99	0,24%	0,27%	1 130 646,29
Eurizon Fund - Equity Japan LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	10 291,30	0,00%	0,00%	10 807,91
Eurizon Fund - Equity Japan LTE	EUR	UBS A.G.	Switzerland	4 613 293,07	1,03%	1,16%	4 926 784,25
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Barclays Capital Securities Limited	United Kingdom	391 874 ,91	0,13%	0,15%	414 406,83
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Bank of America Securities Europe SA	France	606 178 ,88	0,21%	0,23%	682 976,01

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31-Dec-21 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets*	Market Value of the collateral received for the securities lent
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Citigroup Global Markets Limited	United Kingdom	28 314 ,94	0,01%	0,01%	30 052,53
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	JP Morgan Securities Plc	United Kingdom	1 763 128,29	0,61%	0,67%	1 884 139,92
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Macquarie Bank Limited	Australia	4 630 178,81	1,59%	1,76%	4 996 403,54
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Merrill Lynch International	United Kingdom	8 410 016,79	2,90%	3,20%	8 893 957,31
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	2 046 440,35	0,70%	0,78%	2 150 445,94
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	UBS A.G.	Switzerland	6 561 950,07	2,26%	2,5%	8 240 759,94
Eurizon Fund - Equity Emerging Markets LTE	EUR	Barclays Capital Securities Limited	United Kingdom	594 833,80	0,08%	0,27%	628 966,26
Eurizon Fund - Equity Emerging Markets LTE	EUR	BNP Paribas Prime Brokerage International, Limited	Ireland	3 461 978,35	0,45%	1,56%	3 711 884,14
Eurizon Fund - Equity Emerging Markets LTE	EUR	Bank of America Securities Europe SA	France	343 923 ,71	0,04%	0,16%	361 393,26
Eurizon Fund - Equity Emerging Markets LTE	EUR	Citigroup Global Markets Limited	United Kingdom	810 694 ,56	0,11%	0,37%	858 320,49
Eurizon Fund - Equity Emerging Markets LTE	EUR	Credit Suisse AG (Dublin Branch)	Ireland	273 524 ,05	0,04%	0,12%	319 868,24
Eurizon Fund - Equity Emerging Markets LTE	EUR	Goldman Sachs International	United Kingdom	9 616 835,05	1,25%	4,34%	10 170 091,18
Eurizon Fund - Equity Emerging Markets LTE	EUR	HSBC Bank Plc	United Kingdom	1 975 386,86	0,26%	0,89%	2 138 468,68
Eurizon Fund - Equity Emerging Markets LTE	EUR	JP Morgan Securities Plc	United Kingdom	1 324 116,14	0,17%	0,60%	1 423 677,06
Eurizon Fund - Equity Emerging Markets LTE	EUR	Macquarie Bank Limited	Australia	209 841 ,87	0,03%	0,09%	226 197,51
Eurizon Fund - Equity Emerging Markets LTE	EUR	Merrill Lynch International	United Kingdom	6 121 055,27	0,80%	2,76%	6 444 259,62
Eurizon Fund - Equity Emerging Markets LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	1 921 405,15	0,25%	0,87%	2 087 759,50

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31-Dec-21 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets*	Market Value of the collateral received for the securities lent
Eurizon Fund - Equity Emerging Markets LTE	EUR	Société Générale S.A.	France	177 034 ,83	0,02%	0,08%	191 421,20
Eurizon Fund - Equity Emerging Markets LTE	EUR	UBS A.G.	Switzerland	596 699 ,96	0,08%	0,27%	647 103,82
Eurizon Fund - Equity China Smart Volatility	EUR	Barclays Capital Securities Limited	United Kingdom	911 148,85	0,74%	1,02%	965 647,42
Eurizon Fund - Equity China Smart Volatility	EUR	BNP Paribas Prime Brokerage International, Limited	Ireland	1 539 902,82	1,25%	1,73%	1 651 061,93
Eurizon Fund - Equity China Smart Volatility	EUR	Citigroup Global Markets Limited	United Kingdom	192 458 ,24	0,16%	0,22%	204 779,45
Eurizon Fund - Equity China Smart Volatility	EUR	Credit Suisse AG (Dublin Branch)	Ireland	307 629 ,61	0,25%	0,35%	332 406,67
Eurizon Fund - Equity China Smart Volatility	EUR	Credit Suisse Securities (Europe) Limited	United Kingdom	733,57	0,00%	0,00%	2 370,06
Eurizon Fund - Equity China Smart Volatility	EUR	JP Morgan Securities Plc	United Kingdom	396 333 ,23	0,32%	0,45%	426 420,84
Eurizon Fund - Equity China Smart Volatility	EUR	Macquarie Bank Limited	Australia	187 046 ,09	0,15%	0,21%	196 637,48
Eurizon Fund - Equity China Smart Volatility	EUR	Merrill Lynch International	United Kingdom	3 865 974,56	3,14%	4,35%	4 068 704,42
Eurizon Fund - Equity China Smart Volatility	EUR	Morgan Stanley & Co International Plc	United Kingdom	1 383 179,60	1,12%	1,56%	1 452 969,48
Eurizon Fund - Equity China Smart Volatility	EUR	UBS A.G.	Switzerland	505 719 ,32	0,41%	0,57%	546 043,28
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	BNP Paribas Prime Brokerage International, Limited	Ireland	106 942 ,13	0,02%	0,09%	114 661,77
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Credit Suisse AG (Dublin Branch)	Ireland	19 677 ,62	0,00%	0,02%	21 288,05
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	HSBC Bank Plc	United Kingdom	1 918 080,14	0,43%	1,55%	2 076 430,84
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	JP Morgan Securities Plc	United Kingdom	788 544 ,64	0,18%	0,64%	851 629,26
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Merrill Lynch International	United Kingdom	5 206 454,93	1,16%	4,21%	5 479 635,12

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31-Dec-21 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets*	Market Value of the collateral received for the securities lent
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Morgan Stanley & Co International Plc	United Kingdom	29 428 ,71	0,01%	0,02%	31 155,37
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	UBS A.G.	Switzerland	27 794 ,23	0,01%	0,02%	37 085,34
Eurizon Fund - Equity World Smart Volatility	EUR	Barclays Capital Securities Limited	United Kingdom	22 449 411,62	2,11%	2,51%	24 241 737,37
Eurizon Fund - Equity World Smart Volatility	EUR	BNP Paribas Prime Brokerage International, Limited	Ireland	1 073 013,51	0,10%	0,12%	1 150 469,99
Eurizon Fund - Equity World Smart Volatility	EUR	Bank of America Securities Europe SA	France	255 554 ,26	0,02%	0,03%	268 535,10
Eurizon Fund - Equity World Smart Volatility	EUR	Citigroup Global Markets Limited	United Kingdom	745 266 ,95	0,07%	0,08%	788 148,50
Eurizon Fund - Equity World Smart Volatility	EUR	Credit Suisse AG (Dublin Branch)	Ireland	205 840,40	0,02%	0,02%	220 199,73
Eurizon Fund - Equity World Smart Volatility	EUR	Credit Suisse International	Switzerland	497,11	0,00%	0,00%	523,95
Eurizon Fund - Equity World Smart Volatility	EUR	Goldman Sachs International	United Kingdom	4 829 181,62	0,45%	0,54%	5 143 606,16
Eurizon Fund - Equity World Smart Volatility	EUR	HSBC Bank Plc	United Kingdom	122 807 ,74	0,01%	0,01%	132 442,48
Eurizon Fund - Equity World Smart Volatility	EUR	JP Morgan Securities Plc	United Kingdom	12 463 072,24	1,17%	1,39%	13 498 550,87
Eurizon Fund - Equity World Smart Volatility	EUR	Merrill Lynch International	United Kingdom	4 060 776,15	0,38%	0,45%	4 275 431,40
Eurizon Fund - Equity World Smart Volatility	EUR	Morgan Stanley & Co International Plc	United Kingdom	3 063 894,55	0,29%	0,34%	3 219 285,82
Eurizon Fund - Equity World Smart Volatility	EUR	Société Générale S.A.	France	5 172 589,81	0,49%	0,58%	5 531 966,37
Eurizon Fund - Equity World Smart Volatility	EUR	UBS A.G.	Switzerland	2 216 598,07	0,21%	0,25%	2 459 076,39
Eurizon Fund - Bond USD Short Term LTE	EUR	Barclays Capital Securities Limited	United Kingdom	3 017 365,47	2,69%	3,21%	3 319 102,03
Eurizon Fund - Bond USD Short Term LTE	EUR	BNP Paribas Prime Brokerage International, Limited	Ireland	176 883 ,44	0,16%	0,19%	194 572,31
Eurizon Fund - Bond USD Short Term LTE	EUR	Citigroup Global Markets Limited	United Kingdom	635 057 ,84	0,57%	0,68%	657 940,85
Eurizon Fund - Bond USD Short Term LTE	EUR	HSBC Bank Plc	United Kingdom	12 074 053,01	10,77%	12,86%	13 288 620,00

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31-Dec-21 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets*	Market Value of the collateral received for the securities lent
Eurizon Fund - Bond USD Short Term LTE	EUR	Macquarie Bank Limited	Australia	537 000 ,21	0,48%	0,57%	610 867,45
Eurizon Fund - Bond USD Short Term LTE	EUR	Nomura International Plc	United Kingdom	515 135 ,58	0,46%	0,55%	568 301,55
Eurizon Fund - Bond USD Short Term LTE	EUR	RBC Europe Limited	United Kingdom	751 470 ,79	0,67%	0,80%	826 617,84
Eurizon Fund - Bond USD Short Term LTE	EUR	UBS A.G.	Switzerland	755 410 ,12	0,67%	0,80%	830 308,08
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Barclays Bank Plc.	United Kingdom	7 368 120,30	2,03%	3,04%	7 695 308,55
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Citigroup Global Markets Limited	United Kingdom	7 496 976,16	2,07%	3,09%	7 804 276,82
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Goldman Sachs International	United Kingdom	3 517 454,30	0,97%	1,45%	3 598 116,72
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Merrill Lynch International	United Kingdom	2 789 304,35	0,77%	1,15%	2 889 056,99
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	522 371,60	0,14%	0,22%	542 793,17
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Nomura International Plc	United Kingdom	8 862 300,42	2,45%	3,65%	9 077 524,68
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	Credit Suisse International	Switzerland	208 882 ,41	0,16%	0,18%	217 503,97
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	Nomura International Plc	United Kingdom	269 722 ,39	0,21%	0,24%	279 660,62
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	UBS A.G.	Switzerland	57 442 ,69	0,04%	0,05%	66 429,49
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Barclays Bank Plc.	United Kingdom	50 340 189,30	7,04%	8,04%	52 575 591,88
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	BNP Paribas	France	5 944 433,02	0,83%	0,95%	6 137 659,92
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Credit Suisse International	Switzerland	3 893 856,02	0,54%	0,62%	4 054 573,87
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Deutsche Bank AG	Germany	8 852 232,15	1,24%	1,41%	9 242 125,99
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	JP Morgan Securities Plc	United Kingdom	8 322 297,99	1,16%	1,33%	8 745 818,98
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Merrill Lynch International	United Kingdom	1 165 644,87	0,16%	0,19%	1 231 325,02

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 31-Dec-21 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets*	Market Value of the collateral received for the securities lent
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	RBC Europe Limited	United Kingdom	5 600 237,11	0,78%	0,89%	5 849 456,40
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	UBS A.G.	Switzerland	3 035 550,06	0,42%	0,48%	3 510 456,35
Eurizon Fund - Equity USA LTE	EUR	Barclays Bank Plc.	United Kingdom	380 992 ,36	0,32%	0,36%	409 621,35
Eurizon Fund - Equity USA LTE	EUR	BNP Paribas Prime Brokerage International, Limited	Ireland	1 738 660,72	1,46%	1,64%	1 864 167,38
Eurizon Fund - Equity USA LTE	EUR	Credit Suisse AG (Dublin Branch)	Ireland	567 524 ,78	0,48%	0,53%	596 602,11
Eurizon Fund - Equity USA LTE	EUR	HSBC Bank Plc	United Kingdom	118 737 ,54	0,10%	0,11%	130 094,87
Eurizon Fund - Equity USA LTE	EUR	UBS A.G.	Switzerland	91 044,10	0,08%	0,09%	99 047,73

\*Total lendable assets represent the aggregate value of assets types forming part of the Fund's securities lending program.

The following provides an analysis of the maturity tenor of securities on loan as at 31 December 2021 (the analysis is based on the contractual maturity date of the securities on loan):

Sub-Funds	1 day	2 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions (in EUR)	Total
Eurizon Fund - Bond EUR Short Term LTE							84 505 196,45	84 505 196,45
Eurizon Fund - Bond EUR Medium Term LTE							104 627 727,43	104 627 727,43
Eurizon Fund - Bond EUR Long Term LTE							504 956 459,67	504 956 459,67
Eurizon Fund - Bond GBP LTE							18 315 774,26	18 315 774,26
Eurizon Fund - Bond USD LTE							308 982 441,92	308 982 441,92
Eurizon Fund - Global Bond LTE							26 646 483,61	26 646 483,61
Eurizon Fund - Equity Euro LTE							209 888,72	209 888,72
Eurizon Fund - Equity Europe LTE							22 092 591,46	22 092 591,46
Eurizon Fund - Equity North America LTE							34 472 781,32	34 472 781,32
Eurizon Fund - Equity Japan LTE							77 051 230,23	77 051 230,23
Eurizon Fund - Equity Pacific Ex-Japan LTE							24 438 083,04	24 438 083,04
Eurizon Fund - Equity Emerging Markets LTE							27 427 329,60	27 427 329,60
Eurizon Fund - Equity China Smart Volatility							9 290 125,89	9 290 125,89
Eurizon Fund - Equity Emerging Markets Smart Volatility							8 096 922,40	8 096 922,40
Eurizon Fund - Equity World Smart Volatility							56 658 504,03	56 658 504,03
Eurizon Fund - Bond USD Short Term LTE							18 462 376,46	18 462 376,46
Eurizon Fund - Bond EUR All Maturities LTE							30 556 527,13	30 556 527,13
Eurizon Fund - Bond Emerging Markets HC LTE							536 047,49	536 047,49
Eurizon Fund - Bond Emerging Markets LC LTE							2 613 432,29	2 613 432,29

Sub-Funds	1 day	2 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions (in EUR)	Total
Eurizon Fund - Bond Corporate EUR Short Term LTE							87 154 440,52	87 154 440,52
Eurizon Fund - Equity USA LTE							2 896 959,50	2 896 959,50

Securities lending transactions are entered into by the Funds under a securities lending agreement. All collateral received by the Funds under the securities lending agreement is transferred under a title transfer arrangement. The collateral is held in custody by a sub-custodian of the depositary for the duration of the transaction.

The income earned from the securities lending is reflected net of fees in the Statement of Changes in Net Assets under the heading "Other Income". State Street Bank GmbH, London Branch receives a 15% fee for its services. As a result, the Fund receives 85% of the gross revenues generated from securities lending which was recorded by Sub-Fund as follows (in EUR):

Sub-Funds	Currency	Gross Income Earned for the year ended 31 December 2021	Fees Charged for the year ended 31 December 2021	Net Income Earned for the year ended 31 December 2021
Eurizon Fund - Bond EUR Short Term LTE	EUR	57 720,22	8 660,47	49 059,75
Eurizon Fund - Bond EUR Medium Term LTE	EUR	135 982,80	20 392,21	115 590,59
Eurizon Fund - Bond EUR Long Term LTE	EUR	463 595,62	69 533,75	394 061,87
Eurizon Fund - Bond EUR All Maturities LTE	EUR	38 118,05	5 715,79	32 402,26
Eurizon Fund - Bond GBP LTE	EUR	12 517,97	1 870,29	10 647,68
Eurizon Fund - Bond USD LTE	EUR	310 917,72	46 627,38	264 290,34
Eurizon Fund - Bond USD Short Term LTE	EUR	24 617,52	3 688,71	20 928,81
Eurizon Fund - Global Bond LTE	EUR	23 283,51	3 488,65	19 794,86
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	1 953,89	295,10	1 658,79
Eurizon Fund - Bond Emerging Markets LC LTE	EUR	156,12	23,33	132,79
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	191 455,07	28 703,08	162 751,99
Eurizon Fund - Equity Euro LTE	EUR	11 552,57	1 729,10	9 823,47
Eurizon Fund - Equity Europe LTE	EUR	179 203,69	26 860,17	152 343,52
Eurizon Fund - Equity USA LTE	EUR	8 959,12	1 331,80	7 627,32
Eurizon Fund - Equity North America LTE	EUR	147 861,29	22 589,18	125 272,11
Eurizon Fund - Equity Japan LTE	EUR	180 979,17	27 092,90	153 886,27
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	47 410,47	7 098,97	40 311,50
Eurizon Fund - Equity Emerging Markets LTE	EUR	243 843,96	36 523,27	207 320,69
Eurizon Fund - Equity China Smart Volatility	EUR	34 041,12	5 107,44	28 933,68
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	73 842,71	11 068,27	62 774,44
Eurizon Fund - Equity World Smart Volatility	EUR	233 386,76	35 025,52	198 361,24
<b>Total</b>		<b>2 421 399,35</b>	<b>363 425,38</b>	<b>2 057 973,97</b>

## 17. EVENTS OCCURRED DURING THE YEAR

The Unitholders are hereby informed that the Board of Directors of Eurizon Capital S.A., the Management Company of the Fund, has resolved upon the following amendments effective as of 19 February 2021:

- Eurizon Fund - Bond Inflation Linked - Change of Investment Manager from Eurizon Capital S.A. to Eurizon SGR S.p.A.,
- Eurizon Fund - Equity Japan - Change of Investment Manager from Daiwa Asset Management (Singapore) Ltd to Eurizon Capital SGR S.p.A.; inclusion of environmental, social and governance (ESG) criteria in the fund's investment strategy; renaming of the fund as Eurizon Fund - Sustainable Japan Equity,
- Eurizon Fund - Bond EUR Floating Rate - repositioning from Active Market range to Limited Tracking Error range and name change to Eurizon Fund - Bond Italy Floating Rate LTE,
- Eurizon Fund - Bond Flexible and Eurizon Fund - Active Allocation - adoption of Absolute VaR as risk management method instead of commitment,
- Eurizon Fund - Equity Euro LTE - Change of benchmark from MSCI EMU Index® (net total return) to DJ Euro Stoxx 50® (net total return).



The following Sub-Funds have been launched on 23 February 2021:

- Eurizon Fund - Euro Emerging Market Bonds
- Eurizon Fund - Green Euro Credit

The following Sub-Funds have been launched on 24 February 2021:

- Eurizon Fund - Bond EUR 1-10 Y LTE
- Eurizon Fund - Equity World LTE
- Eurizon Fund - Sustainable Multiasset

The following Sub-Fund has been launched on 14 May 2021:

- Eurizon Fund - Asian Equity Opportunities

The following Sub-Fund has been launched on 22 September 2021:

- Eurizon Fund - China Opportunity

The following Sub-Fund has been liquidated on 1 December 2021:

- Eurizon Fund – Equity Market Neutral

**18. SUBSEQUENT EVENTS OCCURED AFTER THE YEAR END**

Since February 2022, a number of countries and organizations (including the US, UK and EU) have imposed sanctions against certain entities and individuals in Russia as a result of the official recognition of the Donetsk People Republic and Lugansk People Republic by the Russian Federation and military operations initiated by Russia against the Ukraine. The situation, together with growing turmoil from fluctuations in commodity prices and foreign exchange rates, and the potential to adversely impact global economies, has driven a sharp increase in volatility across markets. The Directors regard these events for the Fund and any of its Sub-Funds as non-adjusting events after the reporting period. Although neither the Fund's and any of its Sub-Funds performance and going concern nor operations, at the date of this report, have been significantly impacted by the above, the Directors continue to monitor the evolving situation and its impact on the financial position of the Fund and any of its Sub-Funds.

The following Sub-Fund was liquidated on 24 February 2022:

- Eurizon Fund – SLJ Enhanced Currency Basket

The following Sub-Funds will merge on 13 May 2022:

<b>Absorbed Sub-Funds</b>		<b>Absorbing Sub-Funds</b>	
Eurizon AM SICAV – Saving Opportunity		Eurizon Fund – Bond EUR Short Term LTE	
Eurizon AM SICAV – Short Term EUR			
Eurizon AM SICAV – Protezione Mercati Emergenti		Eurizon Fund – Absolute Prudent	
Eurizon AM SICAV – Focus Italia		Eurizon Fund – Bond EUR Medium Term LTE	

<b>Merging Sub-Fund</b>		<b>Receiving Sub-Fund</b>	
Eurizon Investment Sicav – Flexible Plus 4	Class I: LU1396958792	Class Z: LU1396958792	Eurizon Fund – Flexible Allocation

## Appendix I (Unaudited)

### Collateral Disclosures

The following table provides an analysis of the type and quality of non-cash collateral received and given by the Sub-Funds in respect of securities lending transactions and OTC derivative transactions, as at 31 December 2021:

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
<b>Eurizon Fund - Bond EUR Short Term LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	87 313 294,76	-	-
<b>Total</b>	<b>87 313 294,76</b>	-	-
<b>Eurizon Fund - Bond EUR Medium Term LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	107 609 414,89	-	-
<b>Total</b>	<b>107 609 414,89</b>	-	-
<b>Eurizon Fund - Bond EUR Long Term LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	523 212 346,49	-	-
<b>Total</b>	<b>523 212 346,49</b>	-	-
<b>Eurizon Fund - Bond GBP LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	19 010 201,15	-	-
<b>Total</b>	<b>19 010 201,15</b>	-	-
<b>Eurizon Fund - Bond USD LTE</b>			
<b>Equity</b>			
Common Stocks	177 300 541,66	-	-
<b>Fixed Income</b>			
Government Bonds	154 491 365,35	-	-
<b>Total</b>	<b>331 791 907,01</b>	-	-
<b>Eurizon Fund - Global Bond LTE</b>			
<b>Equity</b>			
Common Stocks	14 596 382,28	-	-
<b>Fixed Income</b>			
Government Bonds	13 929 432,29	-	-
<b>Total</b>	<b>28 525 814,57</b>	-	-

## Appendix I (Unaudited)

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
<b>Eurizon Fund - Equity Europe LTE</b>			
<b>Equity</b>			
Common Stocks	6 272 962,69	-	-
<b>Fixed Income</b>			
Government Bonds	17 271 764,09	-	-
<b>Total</b>	<b>23 544 726,78</b>	-	-
<b>Eurizon Fund - Equity North America LTE</b>			
<b>Equity</b>			
Common Stocks	24 122 309,35	-	-
<b>Fixed Income</b>			
Government Bonds	12 845 095,66	-	-
<b>Total</b>	<b>36 967 405,01</b>	-	-
<b>Eurizon Fund - Equity Japan LTE</b>			
<b>Equity</b>			
Common Stocks	38 267 194,97	-	-
<b>Fixed Income</b>			
Government Bonds	44 600 380,02	-	-
<b>Total</b>	<b>82 867 574,99</b>	-	-
<b>Eurizon Fund - Equity Pacific Ex-Japan LTE</b>			
<b>Equity</b>			
Common Stocks	9 097 471,87	-	-
<b>Fixed Income</b>			
Government Bonds	18 195 670,15	-	-
<b>Total</b>	<b>27 293 142,02</b>	-	-
<b>Eurizon Fund - Equity Emerging Markets LTE</b>			
<b>Equity</b>			
Common Stocks	6 434 847,54	-	-
<b>Fixed Income</b>			
Government Bonds	22 774 563,42	-	-
<b>Total</b>	<b>29 209 410,96</b>	-	-
<b>Eurizon Fund - Equity China Smart Volatility</b>			
<b>Equity</b>			
Common Stocks	2 193 696,38	-	-
<b>Fixed Income</b>			
Government Bonds	7 653 344,65	-	-
<b>Total</b>	<b>9 847 041,03</b>	-	-

## Appendix I (Unaudited)

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
<b>Eurizon Fund - Equity Emerging Markets Smart Volatility</b>			
<b>Equity</b>			
Common Stocks	2 133 599,88	-	-
<b>Fixed Income</b>			
Government Bonds	6 478 285,87	-	-
<b>Total</b>	<b>8 611 885,75</b>	-	-
<b>Eurizon Fund - Equity World Smart Volatility</b>			
<b>Equity</b>			
Common Stocks	21 098 262,61	-	-
<b>Fixed Income</b>			
Government Bonds	39 831 711,52	-	-
<b>Total</b>	<b>60 929 974,13</b>	-	-
<b>Eurizon Fund - Bond USD Short Term LTE</b>			
<b>Equity</b>			
Common Stocks	19 375 092,48	-	-
<b>Fixed Income</b>			
Government Bonds	921 237,63	-	-
<b>Total</b>	<b>20 296 330,11</b>	-	-
<b>Eurizon Fund - Bond EUR All Maturities LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	31 607 076,93	-	-
<b>Total</b>	<b>31 607 076,93</b>	-	-
<b>Eurizon Fund - Bond Emerging Markets HC LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	563 594,08	-	-
<b>Total</b>	<b>563 594,08</b>	-	-
<b>Eurizon Fund - Bond Emerging Markets LC LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	2 739 842,33	-	-
<b>Total</b>	<b>2 739 842,33</b>	-	-
<b>Eurizon Fund - Bond Corporate EUR Short Term LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			

## Appendix I (Unaudited)

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Government Bonds	91 347 008,41	-	-
<b>Total</b>	<b>91 347 008,41</b>	-	-
<b>Eurizon Fund - Equity Euro LTE</b>			
<b>Equity</b>			
Common Stocks	38 536,43	-	-
<b>Fixed Income</b>			
Government Bonds	183 565,11	-	-
<b>Total</b>	<b>222 101,54</b>	-	-
<b>Eurizon Fund - Equity USA LTE</b>			
<b>Equity</b>			
Common Stocks	2 358 581,09	-	-
<b>Fixed Income</b>			
Government Bonds	740 952,35	-	-
<b>Total</b>	<b>3 099 533,44</b>	-	-

## Appendix I (Unaudited)

The following table provides a currency analysis of the cash and non-cash collateral received and given by each Sub-Fund, in respect of securities lending transactions and OTC derivative transactions, as at 31 December 2021:

	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
<b>Eurizon Fund</b>				
<b>Eurizon Fund - Bond EUR Short Term LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	87 313 294,76	-
<b>Total</b>	-	-	<b>87 313 294,76</b>	-
<b>Eurizon Fund - Bond EUR Medium Term LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	107 609 414,89	-
<b>Total</b>	-	-	<b>107 609 414,89</b>	-
<b>Eurizon Fund - Bond EUR Long Term LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	523 212 346,49	-
<b>Total</b>	-	-	<b>523 212 346,49</b>	-
<b>Eurizon Fund - Bond GBP LTE</b>				
<b>OTC derivative transactions</b>				
EUR	-	910 000,00	19 010 201,15	-
<b>Total</b>	-	<b>910 000,00</b>	<b>19 010 201,15</b>	-
<b>Eurizon Fund - Bond USD LTE</b>				
<b>OTC derivative transactions</b>				
EUR	20 000,00	-	331 791 907,01	-
<b>Total</b>	<b>20 000,00</b>	-	<b>331 791 907,01</b>	-
<b>Eurizon Fund - Global Bond LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	28 525 814,57	-
<b>Total</b>	-	-	<b>28 525 814,57</b>	-
<b>Eurizon Fund - Equity Euro LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	222 101,54	-
<b>Total</b>	-	-	<b>222 101,54</b>	-
<b>Eurizon Fund - Equity Europe LTE</b>				
<b>OTC derivative transactions</b>				
EUR	-	740 000,00	23 544 726,78	-
<b>Total</b>	-	<b>740 000,00</b>	<b>23 544 726,78</b>	-
<b>Eurizon Fund - Equity North America LTE</b>				
<b>OTC derivative transactions</b>				
EUR	-	230 000,00	36 967 405,01	-
<b>Total</b>	-	<b>230 000,00</b>	<b>36 967 405,01</b>	-
<b>Eurizon Fund - Equity Japan LTE</b>				
<b>OTC derivative transactions</b>				
EUR	-	-	81 491 758,20	-
<b>Total</b>	-	-	<b>81 491 758,20</b>	-
<b>Eurizon Fund - Equity Pacific Ex-Japan LTE</b>				
<b>OTC derivative transactions</b>				
EUR	-	410 000,00	27 293 142,02	-
<b>Total</b>	-	<b>410 000,00</b>	<b>27 293 142,02</b>	-
<b>Eurizon Fund - Equity Emerging Markets LTE</b>				
<b>OTC derivative transactions</b>				

## Appendix I (Unaudited)

	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
EUR	-	900 000,00	29 209 410,96	-
<b>Total</b>	-	<b>900 000,00</b>	<b>29 209 410,96</b>	-
<b>Eurizon Fund - Equity China Smart Volatility</b>				
<b>OTC derivative transactions</b>				
EUR	-	350 000,00	9 847 041,03	-
<b>Total</b>	-	<b>350 000,00</b>	<b>9 847 041,03</b>	-
<b>Eurizon Fund - Equity Emerging Markets Smart Volatility</b>				
<b>OTC derivative transactions</b>				
EUR	-	300 000,00	8 611 885,75	-
<b>Total</b>	-	<b>300 000,00</b>	<b>8 611 885,75</b>	-
<b>Eurizon Fund - Bond Corporate EUR Short Term</b>				
<b>OTC derivative transactions</b>				
EUR	-	2 950 000,00	-	-
<b>Total</b>	-	<b>2 950 000,00</b>	-	-
<b>Eurizon Fund - Bond Corporate EUR</b>				
<b>OTC derivative transactions</b>				
EUR	-	7 810 000,00	-	-
<b>Total</b>	-	<b>7 810 000,00</b>	-	-
<b>Eurizon Fund - Equity World Smart Volatility</b>				
<b>OTC derivative transactions</b>				
EUR	-	120 000,00	60 929 974,13	-
<b>Total</b>	-	<b>120 000,00</b>	<b>60 929 974,13</b>	-
<b>Eurizon Fund - Money Market EUR T1</b>				
<b>OTC derivative transactions</b>				
EUR	-	184 000 000,00	-	-
<b>Total</b>	-	<b>184 000 000,00</b>	-	-
<b>Eurizon Fund - Bond Short Term EUR T1</b>				
<b>OTC derivative transactions</b>				
EUR	-	120 000 000,00	-	-
<b>Total</b>	-	<b>120 000 000,00</b>	-	-
<b>Eurizon Fund - Cash EUR</b>				
<b>OTC derivative transactions</b>				
EUR	-	253 000 000,00	-	-
<b>Total</b>	-	<b>253 000 000,00</b>	-	-
<b>Eurizon Fund - Bond USD Short Term LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	20 296 330,11	-
<b>Total</b>	-	-	<b>20 296 330,11</b>	-
<b>Eurizon Fund - Bond EUR All Maturities LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	31 607 076,93	-
<b>Total</b>	-	-	<b>31 607 076,93</b>	-
<b>Eurizon Fund - Bond Emerging Markets HC LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	563 594,08	-
<b>Total</b>	-	-	<b>563 594,08</b>	-
<b>Eurizon Fund - Bond Emerging Markets LC LTE</b>				
<b>Securities lending transactions</b>				

## Appendix I (Unaudited)

	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
EUR	-	-	2 739 842,33	-
<b>Total</b>	-	-	<b>2 739 842,33</b>	-
<b>Eurizon Fund - Bond Corporate EUR Short Term LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	91 347 008,41	-
<b>Total</b>	-	-	<b>91 347 008,41</b>	-
<b>Eurizon Fund - Equity USA LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	3 099 533,44	-
<b>Total</b>	-	-	<b>3 099 533,44</b>	-
<b>Eurizon Fund - Bond Aggregate EUR</b>				
<b>OTC derivative transactions</b>				
EUR	-	6 640 000,00	-	-
<b>Total</b>	-	<b>6 640 000,00</b>	-	-
<b>Eurizon Fund - Bond Aggregate RMB</b>				
<b>OTC derivative transactions</b>				
EUR	-	13 140 000,00	-	-
<b>Total</b>	-	<b>13 140 000,00</b>	-	-
<b>Eurizon Fund - Global Bond</b>				
<b>OTC derivative transactions</b>				
EUR	-	540 000,00	-	-
<b>Total</b>	-	<b>540 000,00</b>	-	-
<b>Eurizon Fund - Bond Euro High Yield</b>				
<b>OTC derivative transactions</b>				
EUR	-	810 000,00	-	-
<b>Total</b>	-	<b>810 000,00</b>	-	-
<b>Eurizon Fund - Bond High Yield</b>				
<b>OTC derivative transactions</b>				
EUR	-	34 610 000,00	-	-
<b>Total</b>	-	<b>34 610 000,00</b>	-	-
<b>Eurizon Fund - Bond Emerging Markets</b>				
<b>OTC derivative transactions</b>				
EUR	-	1 000 000,00	-	-
<b>Total</b>	-	<b>1 000 000,00</b>	-	-
<b>Eurizon Fund - Bond Emerging Markets in Local Currencies</b>				
<b>OTC derivative transactions</b>				
EUR	-	340 000,00	-	-
<b>Total</b>	-	<b>340 000,00</b>	-	-
<b>Eurizon Fund - Top European Research</b>				
<b>OTC derivative transactions</b>				
EUR	-	1 430 000,00	-	-
<b>Total</b>	-	<b>1 430 000,00</b>	-	-
<b>Eurizon Fund - Equity USA</b>				
<b>OTC derivative transactions</b>				
EUR	-	1 810 000,00	-	-
<b>Total</b>	-	<b>1 810 000,00</b>	-	-
<b>Eurizon Fund - Equity China A</b>				
<b>OTC derivative transactions</b>				



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	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
EUR	-	1 440 000,00	-	-
<b>Total</b>	-	<b>1 440 000,00</b>	-	-
<b>Eurizon Fund - Asian Equity Opportunities</b>				
<b>OTC derivative transactions</b>				
EUR	-	281 000,00	-	-
<b>Total</b>	-	<b>281 000,00</b>	-	-
<b>Eurizon Fund - Sustainable Global Equity</b>				
<b>OTC derivative transactions</b>				
EUR	-	470 000,00	-	-
<b>Total</b>	-	<b>470 000,00</b>	-	-
<b>Eurizon Fund - Equity Innovation</b>				
<b>OTC derivative transactions</b>				
EUR	-	1 210 000,00	-	-
<b>Total</b>	-	<b>1 210 000,00</b>	-	-
<b>Eurizon Fund - Equity People</b>				
<b>OTC derivative transactions</b>				
EUR	-	2 170 000,00	-	-
<b>Total</b>	-	<b>2 170 000,00</b>	-	-
<b>Eurizon Fund - Azioni Strategia Flessibile</b>				
<b>OTC derivative transactions</b>				
EUR	-	398 710 000,00	-	-
<b>Total</b>	-	<b>398 710 000,00</b>	-	-
<b>Eurizon Fund - Bond Flexible</b>				
<b>OTC derivative transactions</b>				
EUR	-	196 760 000,00	-	-
<b>Total</b>	-	<b>196 760 000,00</b>	-	-
<b>Eurizon Fund - Absolute Active</b>				
<b>OTC derivative transactions</b>				
EUR	-	1 560 000,00	-	-
<b>Total</b>	-	<b>1 560 000,00</b>	-	-
<b>Eurizon Fund - Absolute Green Bonds</b>				
<b>OTC derivative transactions</b>				
EUR	-	2 060 000,00	-	-
<b>Total</b>	-	<b>2 060 000,00</b>	-	-
<b>Eurizon Fund - Absolute High Yield</b>				
<b>OTC derivative transactions</b>				
EUR	-	4 640 000,00	-	-
<b>Total</b>	-	<b>4 640 000,00</b>	-	-
<b>Eurizon Fund - Absolute Prudent</b>				
<b>OTC derivative transactions</b>				
EUR	-	16 480 000,00	-	-
<b>Total</b>	-	<b>16 480 000,00</b>	-	-
<b>Eurizon Fund - Conservative Allocation</b>				
<b>OTC derivative transactions</b>				
EUR	-	4 250 000,00	-	-
<b>Total</b>	-	<b>4 250 000,00</b>	-	-
<b>Eurizon Fund - Active Allocation</b>				
<b>OTC derivative transactions</b>				
EUR	-	24 400 000,00	-	-

## Appendix I (Unaudited)

	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
<b>Total</b>	-	<b>24 400 000,00</b>	-	-
<b>Eurizon Fund - Dynamic Asset Allocation</b>				
<b>OTC derivative transactions</b>				
EUR	-	91 070 000,00	-	-
<b>Total</b>	-	<b>91 070 000,00</b>	-	-
<b>Eurizon Fund - Flexible Europe Strategy</b>				
<b>OTC derivative transactions</b>				
EUR	-	1 170 000,00	-	-
<b>Total</b>	-	<b>1 170 000,00</b>	-	-
<b>Eurizon Fund - Flexible Multistrategy</b>				
<b>OTC derivative transactions</b>				
EUR	-	28 250 000,00	-	-
<b>Total</b>	-	<b>28 250 000,00</b>	-	-
<b>Eurizon Fund - Flexible US Strategy</b>				
<b>OTC derivative transactions</b>				
EUR	-	470 000,00	-	-
<b>Total</b>	-	<b>470 000,00</b>	-	-
<b>Eurizon Fund - Global Multi Credit</b>				
<b>OTC derivative transactions</b>				
EUR	-	43 040 000,00	-	-
<b>Total</b>	-	<b>43 040 000,00</b>	-	-
<b>Eurizon Fund - Securitized Bond Fund</b>				
<b>OTC derivative transactions</b>				
EUR	-	50 920 000,00	-	-
<b>Total</b>	-	<b>50 920 000,00</b>	-	-
<b>Eurizon Fund - Sustainable Multiasset</b>				
<b>OTC derivative transactions</b>				
EUR	-	1 940 000,00	-	-
<b>Total</b>	-	<b>1 940 000,00</b>	-	-

## Appendix I (Unaudited)

The following table provides an analysis of the maturity tenor of non-cash collateral received and posted by each Sub-fund, in respect of securities lending transactions and OTC derivative transactions, as at 31 December 2021:

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
<b>Eurizon Fund - Bond EUR Short Term LTE</b>			
1 day	-	-	-
2 to 7 days	47 619,82	-	-
8 to 30 days	4 840 810,01	-	-
31 to 90 days	14 196 079,11	-	-
91 to 365 days	6 317 801,76	-	-
Above one year	61 760 066,05	-	-
Open transactions	-	-	-
<b>Total (EUR)</b>	<b>87 162 376,75</b>	-	-
<b>Eurizon Fund - Bond EUR Medium Term LTE</b>			
1 day	-	-	-
2 to 7 days	34 976,19	-	-
8 to 30 days	4 537 575,45	-	-
31 to 90 days	12 531 130,43	-	-
91 to 365 days	7 544 008,65	-	-
Above one year	82 838 749,94	-	-
Open transactions	-	-	-
<b>Total (EUR)</b>	<b>107 486 440,66</b>	-	-
<b>Eurizon Fund - Bond EUR Long Term LTE</b>			
1 day	-	-	-
2 to 7 days	274 607,23	-	-
8 to 30 days	16 598 474,69	-	-
31 to 90 days	37 997 608,52	-	-
91 to 365 days	53 512 847,77	-	-
Above one year	414 358 701,83	-	-
Open transactions	12 713,79	-	-
<b>Total (EUR)</b>	<b>522 754 953,83</b>	-	-
<b>Eurizon Fund - Bond GBP LTE</b>			
1 day	-	-	-
2 to 7 days	2 166,85	-	-
8 to 30 days	428 735,34	-	-
31 to 90 days	2 901 626,46	-	-
91 to 365 days	986 352,74	-	-
Above one year	14 651 273,69	-	-
Open transactions	1 636,02	-	-
<b>Total (EUR)</b>	<b>18 971 791,10</b>	-	-
<b>Eurizon Fund - Bond USD LTE</b>			
1 day	16 461,03	-	-
2 to 7 days	346 157,69	-	-
8 to 30 days	238 795,12	-	-
31 to 90 days	591 339,59	-	-
91 to 365 days	3 868 057,07	-	-
Above one year	149 328 534,28	-	-
Open transactions	177 402 562,23	-	-
<b>Total (EUR)</b>	<b>331 791 907,01</b>	-	-

## Appendix I (Unaudited)

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
<b>Eurizon Fund - Global Bond LTE</b>			
1 day	-	-	-
2 to 7 days	47 741,79	-	-
8 to 30 days	196 973,89	-	-
31 to 90 days	706 883,23	-	-
91 to 365 days	812 571,17	-	-
Above one year	12 151 809,25	-	-
Open transactions	14 600 656,68	-	-
<b>Total (EUR)</b>	<b>28 516 636,01</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity Euro LTE</b>			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	-	-	-
31 to 90 days	-	-	-
91 to 365 days	13 568,48	-	-
Above one year	169 996,63	-	-
Open transactions	38 536,54	-	-
<b>Total (EUR)</b>	<b>222 101,65</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity Europe LTE</b>			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	40 910,90	-	-
31 to 90 days	82 330,12	-	-
91 to 365 days	829 791,71	-	-
Above one year	16 311 677,28	-	-
Open transactions	6 278 022,04	-	-
<b>Total (EUR)</b>	<b>23 542 732,05</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity North America LTE</b>			
1 day	-	-	-
2 to 7 days	28 672,95	-	-
8 to 30 days	96 474,97	-	-
31 to 90 days	665 992,69	-	-
91 to 365 days	510 097,00	-	-
Above one year	11 445 835,95	-	-

## Appendix I (Unaudited)

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Open transactions	24 220 331,45	-	-
<b>Total (EUR)</b>	<b>36 967 405,01</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity Japan LTE</b>			
1 day	-	-	-
2 to 7 days	11 487,46	-	-
8 to 30 days	438 323,20	-	-
31 to 90 days	965 614,38	-	-
91 to 365 days	1 414 673,08	-	-
Above one year	41 770 281,90	-	-
Open transactions	38 267 194,97	-	-
<b>Total (EUR)</b>	<b>82 867 574,99</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity Pacific Ex-Japan LTE</b>			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	919,97	-	-
31 to 90 days	1 310 084,43	-	-
91 to 365 days	754 335,41	-	-
Above one year	16 122 207,55	-	-
Open transactions	9 105 594,66	-	-
<b>Total (EUR)</b>	<b>27 293 142,02</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity Emerging Markets LTE</b>			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	504,79	-	-
31 to 90 days	146 521,55	-	-
91 to 365 days	1 155 455,12	-	-
Above one year	21 117 201,18	-	-
Open transactions	6 789 687,73	-	-
<b>Total (EUR)</b>	<b>29 209 370,37</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity China Smart Volatility</b>			
1 day	-	-	-
2 to 7 days	112,78	-	-
8 to 30 days	-	-	-
31 to 90 days	180 574,05	-	-
91 to 365 days	392 743,98	-	-
Above one year	7 069 179,13	-	-
Open transactions	2 204 431,09	-	-
<b>Total (EUR)</b>	<b>9 847 041,03</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity Emerging Markets Smart Volatility</b>			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	378,29	-	-
31 to 90 days	4 433,51	-	-
91 to 365 days	441 530,06	-	-
Above one year	6 011 707,90	-	-

## Appendix I (Unaudited)

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Open transactions	2 153 835,99	-	-
<b>Total (EUR)</b>	<b>8 611 885,75</b>	-	-
<b>Eurizon Fund - Equity World Smart Volatility</b>			
1 day	-	-	-
2 to 7 days	2 434,15	-	-
8 to 30 days	-	-	-
31 to 90 days	312 803,54	-	-
91 to 365 days	2 386 598,39	-	-
Above one year	36 742 296,79	-	-
Open transactions	21 485 841,26	-	-
<b>Total (EUR)</b>	<b>60 929 974,13</b>	-	-
<b>Eurizon Fund - Bond USD Short Term LTE</b>			
1 day	-	-	-
2 to 7 days	636,89	-	-
8 to 30 days	12 562,17	-	-
31 to 90 days	135 435,46	-	-
91 to 365 days	99 141,58	-	-
Above one year	667 988,61	-	-
Open transactions	19 380 565,40	-	-
<b>Total (EUR)</b>	<b>20 296 330,11</b>	-	-
<b>Eurizon Fund - Bond EUR All Maturities LTE</b>			
1 day	-	-	-
2 to 7 days	21 488,54	-	-
8 to 30 days	1 702 732,94	-	-
31 to 90 days	2 847 612,26	-	-
91 to 365 days	3 589 061,58	-	-
Above one year	23 420 495,59	-	-
Open transactions	359,74	-	-
<b>Total (EUR)</b>	<b>31 581 750,65</b>	-	-
<b>Eurizon Fund - Bond Emerging Markets HC LTE</b>			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	4 871,78	-	-
31 to 90 days	29 769,97	-	-
91 to 365 days	66 787,39	-	-
Above one year	462 164,94	-	-
Open transactions	-	-	-
<b>Total (EUR)</b>	<b>563 594,08</b>	-	-
<b>Eurizon Fund - Bond Emerging Markets LC LTE</b>			-
1 day	-	-	-
2 to 7 days	267,79	-	-
8 to 30 days	352 291,05	-	-
31 to 90 days	60 907,42	-	-
91 to 365 days	287 170,82	-	-

## Appendix I (Unaudited)

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Above one year	2 039 205,25	-	-
Open transactions	-	-	-
<b>Total (EUR)</b>	<b>2 739 842,33</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond Corporate EUR Short Term LTE</b>			
1 day	-	-	-
2 to 7 days	541 162,07	-	-
8 to 30 days	1 370 296,53	-	-
31 to 90 days	6 927 531,73	-	-
91 to 365 days	8 349 656,65	-	-
Above one year	73 851 496,23	-	-
Open transactions	25 906,01	-	-
<b>Total (EUR)</b>	<b>91 066 049,22</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity USA LTE</b>			
1 day	-	-	-
2 to 7 days	12 779,37	-	-
8 to 30 days	914,67	-	-
31 to 90 days	21 184,80	-	-
91 to 365 days	133 612,66	-	-
Above one year	554 704,92	-	-
Open transactions	-	-	-
<b>Total (EUR)</b>	<b>723 196,42</b>	<b>-</b>	<b>-</b>

## Appendix I (Unaudited)

The following table lists the ten largest issuers by market value of non-cash collateral received by the Portfolios by way of title transfer collateral arrangement across securities lending transactions as at 31 December 2021:

<b>Non-cash collateral issuer</b>	<b>Value (in EUR)</b>	<b>% of the Sub-Fund's NAV</b>
<b>Eurizon Fund - Bond EUR Short Term LTE</b>		
UNITED KINGDOM	20 787 128,92	1,68%
EUROPEAN UNION	17 268 540,47	1,39%
FRANCE GOVERNMENT	14 718 206,87	1,19%
GERMAN GOVERNMENT	10 881 603,37	0,88%
KINGDOM OF BELGIUM	6 121 462,27	0,49%
AUSTRIA GOVERNMENT	3 194 805,86	0,26%
NETHERLANDS GOVERNMENT	3 011 567,51	0,24%
FINLAND GOVERNMENT	2 523 859,48	0,20%
NORWAY GOVERNMENT	2 137 094,67	0,17%
INTER-AMERICAN DEVELOPMENT BANK	1 977 329,83	0,16%
<b>Total</b>	<b>82 621 599,25</b>	<b>6,66%</b>
<b>Eurizon Fund - Bond EUR Medium Term LTE</b>		
FRANCE GOVERNMENT	23 154 035,35	1,68%
GERMAN GOVERNMENT	20 738 542,72	1,51%
EUROPEAN UNION	18 010 390,08	1,31%
UNITED KINGDOM	16 106 250,76	1,17%
KINGDOM OF BELGIUM	4 727 147,42	0,34%
SANTANDER UK PLC	3 930 250,77	0,29%
SOCIETE GENERALE	3 926 474,15	0,29%
NORWAY GOVERNMENT	2 230 217,69	0,16%
NETHERLANDS GOVERNMENT	2 065 414,98	0,15%
INTER-AMERICAN DEVELOPMENT BANK	2 063 491,17	0,15%
<b>Total</b>	<b>96 952 215,09</b>	<b>7,05%</b>
<b>Eurizon Fund - Bond EUR Long Term LTE</b>		
UNITED KINGDOM	129 209 888,21	3,30%
FRANCE GOVERNMENT	75 772 665,42	1,93%
AUSTRIA GOVERNMENT	25 154 581,85	0,64%
DENMARK GOVERNMENT	15 871 296,20	0,41%
KINGDOM OF BELGIUM	15 721 506,93	0,40%
UNITED STATES TREASURY	14 437 543,25	0,37%
NETHERLANDS GOVERNMENT	10 878 622,89	0,28%
SANTANDER UK PLC	8 410 634,94	0,21%
<b>Total</b>	<b>295 456 739,69</b>	<b>7,54%</b>
<b>Eurizon Fund - Bond EUR All Maturities LTE</b>		
UNITED KINGDOM	6 803 329,30	1,88%
FRANCE GOVERNMENT	5 632 714,78	1,55%
KINGDOM OF BELGIUM	1 897 063,70	0,52%
AUSTRIA GOVERNMENT	1 604 562,69	0,44%
NETHERLANDS GOVERNMENT	994 563,93	0,27%
DENMARK GOVERNMENT	827 306,39	0,23%
FINLAND GOVERNMENT	675 253,09	0,19%
UNITED STATES TREASURY	593 870,36	0,16%
<b>Total</b>	<b>19 028 664,24</b>	<b>5,24%</b>



## Appendix I (Unaudited)

Non-cash collateral issuer	Value (in EUR)	% of the Sub-Fund's NAV
<b>Eurizon Fund - Bond GBP LTE</b>		
UNITED KINGDOM	5 893 434,43	3,83%
EUROPEAN UNION	5 618 499,39	3,65%
GERMAN GOVERNMENT	1 474 125,38	0,96%
UNITED STATES TREASURY	1 392 577,74	0,90%
FRANCE GOVERNMENT	1 214 777,01	0,79%
NORWAY GOVERNMENT	696 591,16	0,45%
INTER-AMERICAN DEVELOPMENT BANK	644 515,42	0,42%
NEW ZEALAND GOVERNMENT	541 449,39	0,35%
INTERNATIONAL FINANCE CORP	365 491,67	0,24%
AUSTRALIA GOVERNMENT	331 082,90	0,21%
<b>Total</b>	<b>18 172 544,49</b>	<b>11,79%</b>
<b>Eurizon Fund - Bond USD LTE</b>		
JAPAN GOVERNMENT	67 806 338,82	3,96%
UNITED STATES TREASURY	45 503 130,15	2,66%
UNITED KINGDOM	16 411 056,34	0,96%
AUSTRALIA GOVERNMENT	13 625 533,45	0,80%
ALPHABET INC	8 466 174,66	0,49%
BERKSHIRE HATHAWAY	8 439 137,81	0,49%
PROCTER & GAMBLE CO	8 362 680,69	0,49%
AMAZON.COM INC	8 334 578,47	0,49%
TESLA INC	8 303 465,90	0,48%
APPLE INC	5 502 847,91	0,32%
<b>Total</b>	<b>190 754 944,20</b>	<b>11,13%</b>
<b>Eurizon Fund - Bond USD Short Term LTE</b>		
AMAZON.COM INC	1 125 657,24	1,00%
ALPHABET INC	1 109 666,01	0,99%
BERKSHIRE HATHAWAY	1 104 287,41	0,98%
PROCTER & GAMBLE CO/THE	1 096 311,70	0,98%
TESLA INC	1 093 889,36	0,98%
ACTIVISION BLIZZARD INC	714 561,60	0,64%
BRISTOL MYERS	599 607,44	0,53%
PAYPAL HOLDINGS INC	578 424,76	0,52%
APPLE INC	550 282,14	0,49%
THERMO FISHER SCIENTIFIC INC	466 155,24	0,42%
<b>Total</b>	<b>8 438 842,90</b>	<b>7,53%</b>
<b>Eurizon Fund - Global Bond LTE</b>		
UNITED KINGDOM	3 063 959,66	1,49%
JAPAN GOVERNMENT	1 808 700,20	0,88%
FRANCE GOVERNMENT	820 438,99	0,40%
ALPHABET INC	470 465,14	0,23%
BERKSHIRE HATHAWAY INC	464 865,71	0,23%
AMAZON.COM INC	461 945,64	0,22%
<b>Total</b>	<b>7 090 375,34</b>	<b>3,45%</b>

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Non-cash collateral issuer	Value (in EUR)	% of the Sub-Fund's NAV
<b>Eurizon Fund - Bond Emerging Markets HC LTE</b>		
EUROPEAN UNION	172 911,39	0,13%
NETHERLANDS GOVERNMENT	88 775,56	0,07%
FRANCE GOVERNMENT	39 091,63	0,03%
UNITED STATES TREASURY	24 591,99	0,02%
AUSTRIA GOVERNMENT	22 032,56	0,02%
COMPAGNIE DE FINANCEMENT FONCIER	21 675,40	0,02%
SR-BOLIGKREDITT	20 903,55	0,02%
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	12 050,40	0,01%
CANADA GOVERNMENT	7 811,35	0,01%
<b>Total</b>	<b>409 843,83</b>	<b>0,32%</b>
<b>Eurizon Fund - Bond Emerging Markets LC LTE</b>		
UNITED STATES TREASURY	839 715,90	0,20%
NEW ZEALAND GOVERNMENT	566 432,88	0,14%
GERMAN GOVERNMENT	540 159,53	0,13%
AUSTRALIA GOVERNMENT	346 359,66	0,08%
FRANCE GOVERNMENT	307 037,47	0,07%
UNITED KINGDOM	127 365,31	0,03%
HONG KONG GOVERNMENT	12 771,58	0,00%
<b>Total</b>	<b>2 739 842,33</b>	<b>0,66%</b>
<b>Eurizon Fund - Bond Corporate EUR Short Term LTE</b>		
UNITED KINGDOM	21 655 738,94	3,03%
FRANCE GOVERNMENT	12 358 605,72	1,73%
UNITED STATES TREASURY	8 239 214,20	1,15%
AUSTRIA GOVERNMENT	7 740 942,82	1,08%
SWEDEN GOVERNMENT	2 804 362,24	0,39%
EUROPEAN UNION	2 689 757,27	0,38%
NETHERLANDS GOVERNMENT	1 855 151,29	0,26%
NEW ZEALAND GOVERNMENT	1 347 235,97	0,19%
<b>Total</b>	<b>58 691 008,45</b>	<b>8,21%</b>
<b>Eurizon Fund - Equity Euro LTE</b>		
JAPAN GOVERNMENT	124 500,56	0,19%
UNITED STATES TREASURY	49 430,46	0,08%
UNITED KINGDOM	9 634,09	0,01%
TOCHU CORP	4 817,03	0,01%
FAST RETAILING CO LTD	4 115,91	0,01%
DAIICHI SANKYO	3 657,38	0,01%
ALIMENTATION COUCHE-TARD	3 238,68	0,00%
FUJIFILM HOLDINGS CORP	2 999,70	0,00%
OMRON CORP	2 977,11	0,00%
CENTRAL JAPAN RAILWAY CO	2 735,96	0,00%
<b>Total</b>	<b>208 106,88</b>	<b>0,32%</b>

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Non-cash collateral issuer	Value (in EUR)	% of the Sub-Fund's NAV
<b>Eurizon Fund - Equity Europe LTE</b>		
JAPAN GOVERNMENT	7 849 355,18	1,35%
UNITED KINGDOM	2 802 099,69	0,48%
FRANCE GOVERNMENT	1 091 211,17	0,19%
KINGDOM OF BELGIUM	948 448,25	0,16%
GERMAN GOVERNMENT	878 647,16	0,15%
ITOCHU CORP	776 195,74	0,13%
NETHERLANDS GOVERNMENT	308 695,68	0,05%
FAST RETAILING CO LTD	217 198,60	0,04%
CANADA GOVERNMENT	207 637,90	0,04%
<b>Total</b>	<b>15 079 489,37</b>	<b>2,59%</b>
<b>Eurizon Fund - Equity USA LTE</b>		
UNITED STATES TREASURY	444 141,15	0,37%
IHS MARKIT LTD	127 271,72	0,11%
BOOKING HOLDINGS INC	108 324,31	0,09%
FRANCE GOVERNMENT	106 947,27	0,09%
FORD MOTOR CO	84 440,08	0,07%
BAXTER INTERNATIONAL INC	77 477,17	0,07%
ALPHABET INC	74 600,73	0,06%
QUALCOMM INC	73 908,12	0,06%
JAPAN GOVERNMENT	71 253,71	0,06%
ATLISSIAN CORP PLC	64 822,54	0,05%
<b>Total</b>	<b>1 233 186,80</b>	<b>1,04%</b>
<b>Eurizon Fund - Equity North America LTE</b>		
UNITED STATES TREASURY	3 978 086,39	0,30%
JAPAN GOVERNMENT	1 527 095,21	0,11%
GERMAN GOVERNMENT	1 469 389,10	0,11%
IHS MARKIT LTD	1 372 519,43	0,10%
BOOKING HOLDINGS INC	1 177 211,30	0,09%
FRANCE GOVERNMENT	1 092 098,49	0,08%
FORD MOTOR CO	912 225,57	0,07%
BAXTER INTERNATIONAL INC	837 003,70	0,06%
ALPHABET INC	805 979,11	0,06%
<b>Total</b>	<b>13 171 608,30</b>	<b>0,98%</b>
<b>Eurizon Fund - Equity Pacific Ex-Japan LTE</b>		
JAPAN GOVERNMENT	8 269 386,47	2,85%
UNITED STATES TREASURY	5 977 786,80	2,06%
FRANCE GOVERNMENT	1 303 256,43	0,45%
KINGDOM OF BELGIUM	1 211 014,33	0,42%
AP MOLLER - MAERSK	836 699,27	0,29%
UNITED KINGDOM	773 690,12	0,27%
TENCENT HOLDINGS LTD	534 422,32	0,18%
CHINA CONSTRUCTION BANK CORP	506 102,51	0,17%
INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD	503 477,90	0,17%
PARTNERS GROUP HOLDING AG	499 882,69	0,17%
<b>Total</b>	<b>20 415 718,84</b>	<b>7,03%</b>

## Appendix I (Unaudited)

Non-cash collateral issuer	Value (in EUR)	% of the Sub-Fund's NAV
<b>Eurizon Fund - Equity Emerging Markets LTE</b>		
JAPAN GOVERNMENT	10 010 745,68	1,30%
FRANCE GOVERNMENT	1 900 614,34	0,25%
UNITED KINGDOM	1 875 177,03	0,24%
GERMAN GOVERNMENT	1 243 302,67	0,16%
KINGDOM OF BELGIUM	967 424,23	0,13%
HIS MARKIT LTD	277 339,12	0,04%
ALIBABA GROUP HOLDING LTD	223 578,85	0,03%
BOOKING HOLDINGS	217 163,59	0,03%
NETHERLANDS GOVERNMENT	194 681,97	0,03%
<b>Total</b>	<b>16 910 027,48</b>	<b>2,19%</b>
<b>Eurizon Fund - Equity China Smart Volatility</b>		
JAPAN GOVERNMENT	4 142 328,22	3,37%
UNITED STATES TREASURY	1 718 858,64	1,40%
UNITED KINGDOM	493 504,90	0,40%
FRANCE GOVERNMENT	473 874,69	0,39%
KINGDOM OF BELGIUM	302 702,43	0,25%
IHS MARKIT LTD	113 472,73	0,09%
NETHERLANDS GOVERNMENT	111 329,33	0,09%
BOOKING HOLDINGS INC	96 444,43	0,08%
FORD MOTOR CO	74 787,17	0,06%
<b>Total</b>	<b>7 527 302,54</b>	<b>6,12%</b>
<b>Eurizon Fund - Equity Emerging Markets Smart Volatility</b>		
JAPAN GOVERNMENT	3 850 097,99	0,86%
UNITED STATES TREASURY	1 852 246,57	0,41%
UNITED KINGDOM	416 393,39	0,09%
FRANCE GOVERNMENT	238 462,61	0,05%
ALIBABA GROUP HOLDING LTD	207 301,85	0,05%
ATLANTIA SPA	178 620,31	0,04%
ADVANTEST CORP	143 197,23	0,03%
JAPAN POST HOLDINGS CO LTD	129 589,37	0,03%
DAIICHI SANKYO CO LTD	126 962,29	0,03%
TOKYO ELECTRON LTD	99 564,73	0,02%
<b>Total</b>	<b>7 242 436,34</b>	<b>1,61%</b>
<b>Eurizon Fund - Equity World Smart Volatility</b>		
UNITED STATES TREASURY	7 549 849,20	0,71%
UNITED KINGDOM	7 040 032,70	0,66%
JAPAN GOVERNMENT	5 665 385,60	0,53%
FRANCE GOVERNMENT	5 523 874,99	0,52%
GERMAN GOVERNMENT	5 469 233,32	0,51%
KINGDOM OF BELGIUM	5 237 134,99	0,49%
TENCENT HOLDINGS LTD	1 348 455,79	0,13%
LINDE PLC	1 289 030,06	0,12%
NETHERLANDS GOVERNMENT	1 090 181,07	0,10%
CANADA GOVERNMENT	1 036 863,15	0,10%
<b>Total</b>	<b>41 250 040,87</b>	<b>3,87%</b>

As at the balance sheet date all of the cash collateral received in respect of OTC derivatives transactions (including total return swaps), is not part of any reinvestment program.

Non-cash collateral received in respect of securities lending transactions cannot be sold, re-invested or pledged.

## Appendix I (Unaudited)

The following table provides an analysis of the amounts of non-cash collateral received by the Fund in respect of securities lending transactions held by a custodian, as at the balance sheet date.

	<b>Market Value of Non-cash collateral received</b>
<b>Custodian</b>	<b>Securities lending</b>
State Street International GmbH, Luxembourg Branch	1 526 609 626,38
<b>Total (EUR)</b>	<b>1 526 609 626,38</b>

Non-cash collateral received from the counterparty by way of a security collateral arrangement in relation to OTC derivatives (including total return swaps) is kept in a segregated account.

### Contingent assets

As of 31 December 2021, some Sub-Funds of the Fund are involved in the assertion of claims arising from securities in the insolvency proceeding of Wirecard AG. In the context of this procedure, the following Sub-Funds could receive, with no certainty, compensations related to losses:

Eurizon Fund - Equity Euro LTE

Eurizon Fund - Equity Europe LTE

Eurizon Fund - Equity Europe ESG LTE

Eurizon Fund - Bond Corporate EUR Short Term

Eurizon Fund - Bond Corporate EUR

Eurizon Fund - Top European Research

Eurizon Fund - Equity Small Mid Cap Europe

As of 31 December 2021, some of the Sub-Funds of the Fund are involved in some collective legal actions ("Class Actions"). In the context of these procedures, these Sub-Funds could receive, with no certainty, compensations related to losses occurred in the course of previous financial years. As of 31 December 2021, the following procedures are pending:

Eurizon Fund - Equity Euro LTE: Altice USA Inc., Fiat Chrysler Automobiles N.V.

Eurizon Fund - Equity Europe LTE: Altice USA Inc., Fiat Chrysler Automobiles N.V., Logitech International S.A.

Eurizon Fund - Equity Europe ESG LTE: Altice USA Inc., Fiat Chrysler Automobiles N.V.

Eurizon Fund - Equity USA LTE: Alnylaam Pharmaceuticals Inc., Altice USA Inc., Altria Group Inc., Baxter International Inc., Portland General Electric Company.

Eurizon Fund - Equity USA ESG LTE: Altria Group Inc.

Eurizon Fund - Equity North America LTE: Acuity Brands Inc., Align Technology Inc., Allegran Plc., Alnylaam Pharmaceuticals Inc., Altice USA Inc., Altria Group Inc., Amaya Inc., American Realty Capital Properties Inc., Baxter International Inc., Canadian Imperial Bank of Commerce., Centene Corporation., Centurylink Inc., Cobalt International Energy Inc., Cognizant Technology Solutions, Dell Inc., Devry Education Group Inc., Endo International Plc., Equifax Inc., Fleetcor Technologies Inc., Henry Schein Inc., Honeywell International Inc., Intuitive Surgical Inc., Livent Corporation, Mylan NV, Navient Corporation, PG&E Corporation, Portland General Electric Company, PPG Industries Inc., Resideo Technologies Inc., Saic Inc., Sandisk Corporation, Silver Wheaton Corp., SNC-Lavalin Group Inc., Symantec Corporation, Tableau Software Inc., Technipfmc Plc., The Toronto-Dominion Bank, Twitter Inc., Universal Health Services Inc., Wal Mart, Zimmer Biomet Holdings Inc.

Eurizon Fund - Equity Japan LTE: Kobe Steel Ltd.

Eurizon Fund - Equity Pacific ex-Japan LTE: Crown Resorts Limited (Australia), Westpac Banking Corporation.

Eurizon Fund - Equity Emerging Markets LTE: Amaya Inc., Luckin Coffee Inc., Momo Inc., New Oriental Education & Technology, Petroleo Brasileiro S.A., Qudian Inc., Tal Education Group, Wal Mart.

Eurizon Fund - Equity World LTE: Canadian Imperial Bank of Commerce, Fiat Chrysler Automobiles N.V.

## Appendix I (Unaudited)

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Eurizon Fund - Equity China Smart Volatility: Momo Inc., New Oriental Education & Technology, Tal Education Group.

Eurizon Fund - Equity Emerging Markets Smart Volatility: Momo Inc., New Oriental Education & Technology, Tal Education Group.

Eurizon Fund - Equity World Smart Volatility: Advance Auto Parts Inc., Altice USA Inc., Altria Group Inc., American Realty Capital Properties Inc., Baxter International Inc., Canadian Imperial Bank of Commerce, Centurylink Inc., Equifax Inc., Facebook Inc., Honeywell International Inc., Navient Corporation, PPG Industries Inc., Resideo Technologies Inc., The Toronto-Dominion Bank, Westpac Banking Corporation.

Eurizon Fund - Bond Emerging Markets: Petroleo Brasileiro S.A.

Eurizon Fund - Equity Small Mid Cap Europe: Fiat Chrysler Automobiles N.V., Indivior Plc.

Eurizon Fund - Equity USA: Allegran Plc., Altria Group Inc., Baxter International Inc., Cognizant Technology Solutions, Facebook Inc., Honeywell International Inc., PG&E Corporation, Resideo Technologies Inc., Technipfmc Plc., Yahoo! Inc., Zimmer Biomet Holdings Inc.

Eurizon Fund - Sustainable Japan Equity: Kobe Steel Ltd.

Eurizon Fund - Equity Emerging Markets New Frontiers: Petroleo Brasileiro S.A.

Eurizon Fund - Sustainable Global Equity: Canadian Imperial Bank of Commerce, The Toronto-Dominion Bank, State Street Corp.

Eurizon Fund - Active Allocation: Allegran Plc., Altice USA Inc., American Renal Associates Holdings Inc., Dropbox Inc., Endochoice Holdings Inc., Evoqua Water Technologies Corp., Facebook Inc., Fitbit Inc., Forterra Inc., Impinj Inc., Inovalon Holdings Inc., Jeld-Wen Holdings Inc., Lendingclub Corporation, Livent Corporation, Qudian Inc., Sea Limited, Spectrum Brands Holdings Inc., Twitter Inc., Yahoo! Inc.

Eurizon Fund - Azioni Strategia Flessibile: Altria Group Inc., PPG Industries Inc.

Eurizon Fund - Conservative Allocation: Altria Group Inc., PPG Industries Inc.

Eurizon Fund - Equity Market Neutral: Altice USA Inc., Fiat Chrysler Automobiles N.V.

Eurizon Fund - Flexible US Strategy: Altria Group Inc.

Eurizon Fund - Sustainable Multiasset: Canadian Imperial Bank of Commerce.

As of 31 December 2021, some of the Sub-Funds of the Fund are involved in withholding tax reclaim procedures on the basis of the principles set forth in recent judgments by the European Court of Justice. In this context, the Sub-Funds listed hereunder could recover, with no certainty, unduly levied withholding taxes on dividends in the following jurisdictions:

Sub-Fund	Country
Eurizon Fund - Azioni Strategia Flessibile	Germany, Finland
Eurizon Fund - Equity Europe LTE	Germany, Finland
Eurizon Fund - Equity Small Mid Cap Europe	Germany, Finland
Eurizon Fund - Equity World Smart Volatility	Germany, Finland
Eurizon Fund - Equity Euro LTE	Germany, Finland
Eurizon Fund - Top European Research	Germany, Finland
Eurizon Fund - Sustainable Global Equity	Germany, Finland
Eurizon Fund - Conservative Allocation	Germany, Finland
Eurizon Fund - Active Allocation	Germany
Eurizon Fund - Absolute Prudent	Finland

## Appendix II (UNAUDITED)

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### Sustainable Finance Disclosure Regulation (SFDR)

Starting from 10 March 2021, in accordance with the Regulation (EU) 2019/2088 (Sustainable Finance Disclosure Regulation – “SFDR”), the Company amended its Sustainability Policy describing the financial instrument selection and monitoring methodologies adopted by the Company in order to include the sustainability risk analysis as part of its decision-making process on investments relating to collective asset management services. On 30 June 2021, the Company also published the policy related to the Principal Adverse Sustainability Impacts pursuant to the provisions of (i) Article 4 of Regulation (EU) 2019/2088 and (ii) the related implementing regulations. Based on the Company’s amended Sustainability Policy and assessments of the process set-up by each delegated investment manager, presence of minimum ESG processes and objectives have been set for each category corresponding to Articles 6, 8 or 9.

The Company adopts screening methodologies of issuers, aimed at identifying those operating in sectors considered not “socially responsible” (SRI Restrictions) as well as those characterized by a high exposure to environmental, social and corporate governance risks (ESG Restrictions or “critical issuers”). The Company has also adopted a specific “Engagement Policy”, adopting specific organisational and/or procedural measures that regulate the participation in the Shareholders’ Meetings and the comparison (so-called “engagement”) with the companies considered relevant.

#### Sub-Funds categorized SFDR Article 6

Cash EUR, Bond EUR Medium Term LTE, Bond USD Short Term LTE, Equity North America LTE, SLJ Flexible Global Macro, Equity Europe LTE, Equity Euro LTE, Equity Japan LTE, Global Bond LTE, Bond Italy Floating Rate LTE, Bond GBP LTE, Bond JPY LTE, Bond USD LTE, Dynamic Asset Allocation, Bond EUR Long Term LTE, Bond EUR Short Term LTE, Bond Aggregate RMB, Bond Short Term EUR T1, Equity Pacific ex-Japan LTE, Equity Emerging Markets LTE, SLJ Enhanced Currency Basket, Bond EUR 1-10 y LTE, Equity World LTE, Securitized Bond Fund, Bond EUR All Maturities LTE, Bond Italy Short Term LTE, Bond Italy Medium Term LTE, Bond Italy Long Term LTE, Bond Corporate EUR Short Term LTE, Bond Emerging Markets HC LTE, Bond Emerging Markets LC LTE, Equity USA LTE, Equity Market Neutral, Money Market EUR T1, Money Market USD T1, Flexible Multistrategy.

The above listed Sub-Funds are managed by considering environmental, social and governance (ESG) criteria when assessing investment risks and opportunities pursuant to Article 6 of Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability reporting in the financial services industry.

#### Sub-Funds categorized SFDR Article 8

Bond Aggregate EUR, Bond Corporate EUR Short Term, Equity Small Mid Cap Europe, Bond Emerging Markets, Bond High Yield, Absolute Prudent, Absolute Active, Absolute High Yield, Sustainable Global Equity, Equity Italy Smart Volatility, Equity USA, Bond Flexible, Conservative Allocation, Bond Corporate Smart ESG, Global Multi Credit, Azioni Strategia Flessibile, Italian Equity Opportunities, SLJ Local Emerging Markets Debt, Active Allocation, Equity China A, Equity China Smart Volatility, Equity Emerging Markets Smart Volatility, Equity World Smart Volatility, Asian Equity Opportunities, China Opportunity, Euro Emerging Markets Bonds, Sustainable Multiasset, Top European Research, Bond Corporate EUR, Sustainable Japan Equity, Equity USA ESG LTE, Equity Europe ESG LTE, Equity Planet, Equity Innovation, Equity People, Bond Euro High Yield, Bond Emerging Markets in Local Currencies ESG, Flexible Europe Strategy, Flexible US Strategy, Bond Inflation Linked, Global Bond.

The above listed Sub-Funds have (E) environmental and (S) social characteristics and promote investment into assets which follow good governance (G) practices in accordance with article 8 of the Sustainable Finance Disclosure Regulation (“SFDR”). The Sub-Funds might invest in activities that are environmentally sustainable which are selected according to their investment policy, but such investments are not per se decisive to the attainment of the fund’s environmental and/or social characteristics.

In addition to integrating sustainability risks into investment decisions, the Company considers ESG factors in the analysis and selection of financial instruments with the aim of achieving an ESG score, calculated at the overall portfolio level, which is higher than the ESG score of the investment universe or of the benchmark, if any, using data from the specialised info-provider “MSCI ESG Research”. The ESG score of the Sub-Fund is calculated as a weighted average of the ESG scores of the issuers of the financial instruments in the portfolio. In addition, the Sub-Funds Azioni Strategia Flessibile, Equity Planet and Sustainable Global Equity integrate assessments related to the measurement of carbon dioxide (CO<sub>2</sub>) emissions generated by issuers into their portfolio construction process aim to achieve a lower ecological footprint than their investment universes or benchmarks, if any.

Without prejudice to the integration of sustainability risk analysis, the Sub-Funds categorized SFDR Art. 6 and 8 do not, however, promote the specific environmental objectives identified in Regulation (EU) 2020/852 of the European Parliament and of the Council of 18 June 2020 establishing a framework for sustainable investment and amending Regulation (EU) 2019/2088. For the Sub-Funds that integrate assessments related to the measurement of CO<sub>2</sub> emissions generated by issuers, this assessment do not take into account any substantial contribution by issuers to climate change mitigation as required by Article 10 of Regulation (EU) 2020/852 of the European Parliament and of the Council of 18 June 2020. The investments underlying these financial products do not take into account the EU criteria for environmentally sustainable economic activities.

## Appendix II (UNAUDITED)

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### Sub-Funds categorized SFDR Article 9

The Sub-Funds Green Euro Credit and Absolute Green Bonds have sustainable investments as their objective as per Article 9 of the SFDR and also promote other (E) environmental and/or (S) social characteristics. In addition to integrating sustainability risks into investment decisions, the security selection process uses a due diligence programme that aligns with Green Bond Principles (GBP) as defined by the International Capital Market Association (ICMA) and the developing EU Green Bond Standard framework (GBS).

The sustainable investment objective is attained by investing no less than 75% of the portfolio in green bonds. The remaining part of the Sub-Funds' assets is invested in other assets that are not necessarily considered sustainable. The Sub-Funds may invest in activities that contribute to any of the six environmental objectives defined in the EU Taxonomy. The investment manager is dependent upon information and data sources provided by the instruments' issuers and external info providers, which may be incomplete, inaccurate or unavailable. Currently the green bonds internationally recognized standards do not encompass specific requirements related to the EU taxonomy; this is an evolving matter yet to be finalized and highly dependent on the availability of sufficient, reliable, timely and verifiable data from issuers companies. In this regard, the Investment Manager is not in a position to quantify the extent of investments in economic activities that qualify with the EU criteria for environmentally sustainable economic activities. There is no minimum proportion of investments aligned with any specific environmental objective or activity, therefore the minimum share of sustainable investments contributing to environmental objectives under the Taxonomy Regulation is 0%. The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of these financial products do not take into account the European Union's criteria for environmentally sustainable economic activities.

### Outcome

During the reporting period (from 10 March 2021 to 31 December 2021) the Company ensured compliance with the sustainability processes established for each category corresponding to Articles 6, 8 or 9.



## Appendix III (UNAUDITED)

### Performance fees according to ESMA

<b>Sub-Fund</b>	<b>Share Classes</b>	<b>Fund Currency</b>	<b>Amount of performance fees in Fund Currency</b>	<b>% of the average Net Assets per Share</b>
Eurizon Fund - China Opportunity				
	R	EUR	17 617,61	0,30
	Z	EUR	358 624,13	0,39
Eurizon Fund - Sustainable Multiasset				
	R	EUR	0,01	0,00
	Z	EUR	416 669,04	0,32

