



Eurizon Next 2.0

**A Mutual Fund ("Fonds Commun de Placement") with
Multiple Sub-Funds governed by the Laws of Luxembourg**

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

Semi-annual report as at 30 June 2024

R.C.S. Luxembourg K2062

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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., Italy
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., Italy
Resident in Milan (Italy)

Director

Mr. Giuseppe DISTEFANO
Independent Director
Resident in Luxembourg (Grand Duchy of Luxembourg)

Director

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

Director

Mr. Rosario STRANO
Head of Strategic China Project, Intesa Sanpaolo S.p.A., Italy
Resident in Milan (Italy)
(Since 8 February 2024)

SUB-CUSTODIAN**State Street Bank International GmbH, Luxembourg Branch**

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

DEPOSITARY BANK AND PAYING AGENT

State Street Bank and Trust Company

One Lincoln Street, Boston
Massachusetts 02111, (United States of America)

LOCAL REPRESENTATIVES AND PAYING AGENTS

State Street Bank International GmbH - Branch Italy

10, via Ferrante Aporti
I - 20125 Milan (Italy)

ALLFUNDS Bank S.A.U. - Branch Italy

6, via Bocchetto
I - 20123 Milan (Italy)

ADMINISTRATIVE AGENT, REGISTRAR AND TRANSFER AGENT

State Street Bank International GmbH, Luxembourg Branch

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

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

PRIMARY DISTRIBUTOR

Eurizon Capital SGR S.p.A.

22, Via Melchiorre Gioia
I - 20124 Milan (Italy)

INVESTMENT MANAGERS

Eurizon Capital SGR S.p.A.

22, Via Melchiorre Gioia
I - 20124 Milan (Italy)

(this function has been delegated by Eurizon Capital S.A. to Eurizon Capital SGR S.p.A. for the Sub-Funds Eurizon Next 2.0 - Selezione Prudente, Eurizon Next 2.0 - Selezione Equilibrio, Eurizon Next 2.0 - Selezione Crescita, Eurizon Next 2.0 - Flessibile Prudente⁽¹⁾, Eurizon Next 2.0 - Flessibile Equilibrio⁽²⁾, Eurizon Next 2.0 - Flessibile Crescita⁽³⁾, Eurizon Next 2.0 - Strategia Obbligazionaria, Eurizon Next 2.0 - Strategia Azionaria Flessibile, Eurizon Next 2.0 - Diversificato 20, Eurizon Next 2.0 - Diversificato 40, Eurizon Next 2.0 - Diversificato 70, Eurizon Next 2.0 - Strategia Absolute Return and Eurizon Next 2.0- Strategia Megatrend, Eurizon, Next 2.0 - Obbligazioni Euro Breve Termine, Next 2.0 - Obbligazioni Euro, Next 2.0 - Obbligazioni Credito, Next 2.0 - Azioni Internazionali, Next 2.0 - Azioni Europa, Next 2.0 - Obbligazioni Internazionali)

Epsilon SGR S.p.A.

22, Via Melchiorre Gioia
I - 20124 Milan (Italy)

(this function has been delegated by Eurizon Capital S.A. to Epsilon SGR S.p.A. for the Sub-Funds Eurizon Next 2.0 - Strategia Conservativa and Eurizon Next 2.0 - Strategia Azionaria Dinamica)

⁽¹⁾ The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Prudente on 15 March 2024.

⁽²⁾ The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Equilibrio on 15 March 2024.

⁽³⁾ The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Crescita on 15 March 2024.

INDEPENDENT AUDITOR OF THE FUND AND OF THE MANAGEMENT COMPANY

Ernst & Young S.A.

35E, Avenue John F. Kennedy

L - 1855 Luxembourg (Grand Duchy of Luxembourg)

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 and copies of the prospectus 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 and to the composition and development of its assets.

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

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

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

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

GLOBAL RISK EXPOSURE

The method used to calculate the global risk exposure is the commitment approach for all Sub-Funds.

REMUNERATION POLICY

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

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

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

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

Governance Structure

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

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

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

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

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

The Corporate Control Functions verify, for each area of competence (Risk Management, Compliance, Internal Audit), the alignment of the remuneration practices with the approved policy 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 policies, 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 of funds;
- *Ex-post* adjustment mechanisms - *malus* or clawback.

Compensation for 2024

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 on 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.

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COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

		30 June 2024		31 December 2023		31 December 2022	
	Currency	Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
Eurizon Next 2.0 - Strategia Conservativa							
Class G Units	EUR	87 142 696,98	97,40	168 871 285,88	98,11	286 730 344,72	94,93
Class GD Units	EUR	13 177 709,56	96,91	22 014 310,65	97,92	42 571 121,01	94,74
Class P Units	EUR	68 040 293,09	103,17	60 987 365,37	103,87	—	—
Class PD Units	EUR	9 988 492,77	102,87	11 221 823,15	103,87	—	—
Class ST Units	EUR	143 798 587,33	102,32	93 093 313,80	102,80	291 329 748,62	98,91
Total net assets	EUR	322 147 779,73		356 188 098,85		620 631 214,35	
Eurizon Next 2.0 - Selezione Prudente							
Class G Units	EUR	130 575 210,78	100,01	160 728 406,82	97,68	297 618 299,19	93,17
Class GD Units	EUR	17 066 400,62	98,43	20 400 076,82	96,44	42 616 347,16	91,98
Class P Units	EUR	145 708 598,75	106,57	65 969 001,86	104,04	—	—
Class PD Units	EUR	20 668 026,45	106,26	9 329 356,77	104,04	—	—
Total net assets	EUR	314 018 236,60		256 426 842,27		340 234 646,35	
Eurizon Next 2.0 - Selezione Equilibrio							
Class G Units	EUR	515 759 732,40	102,56	611 320 453,10	99,26	1 038 940 989,67	92,97
Class GD Units	EUR	72 688 315,63	99,30	79 537 654,38	96,81	150 591 893,82	90,67
Class P Units	EUR	539 155 065,19	108,40	193 500 036,08	104,87	—	—
Class PD Units	EUR	80 696 783,84	107,68	27 684 895,93	104,87	—	—
Total net assets	EUR	1 208 299 897,06		912 043 039,49		1 189 532 883,49	
Eurizon Next 2.0 - Selezione Crescita							
Class G Units	EUR	177 381 322,43	104,40	199 556 854,94	100,44	331 436 718,97	91,34
Class GD Units	EUR	22 412 875,99	100,00	27 757 306,40	97,20	51 226 942,69	88,39
Class P Units	EUR	198 644 920,40	110,62	52 207 410,85	106,35	—	—
Class PD Units	EUR	29 957 059,82	109,59	9 205 959,38	106,35	—	—
Total net assets	EUR	428 396 178,64		288 727 531,57		382 663 661,66	
Eurizon Next 2.0 - Flessibile Prudente ⁽¹⁾							
Class G Units	EUR	—	—	138 634 375,85	96,58	220 995 008,17	92,87
Class GD Units	EUR	—	—	17 787 006,88	95,72	32 140 920,91	92,05
Class P Units	EUR	—	—	34 712 084,06	102,06	—	—
Class PD Units	EUR	—	—	4 697 448,15	102,07	—	—
Total net assets	EUR	—		195 830 914,94		253 135 929,08	
Eurizon Next 2.0 - Flessibile Equilibrio ⁽²⁾							
Class G Units	EUR	—	—	626 661 130,35	95,60	976 236 283,80	90,27
Class GD Units	EUR	—	—	88 896 674,58	93,88	149 574 933,21	88,65
Class P Units	EUR	—	—	131 030 830,34	102,54	—	—
Class PD Units	EUR	—	—	20 424 909,37	102,54	—	—
Total net assets	EUR	—		867 013 544,64		1 125 811 217,01	
Eurizon Next 2.0 - Flessibile Crescita ⁽³⁾							
Class G Units	EUR	—	—	238 151 125,49	95,65	402 145 202,21	88,40
Class GD Units	EUR	—	—	32 516 575,32	93,00	59 002 771,52	85,94
Class P Units	EUR	—	—	51 117 647,28	103,52	—	—
Class PD Units	EUR	—	—	7 041 641,13	103,52	—	—
Total net assets	EUR	—		328 826 989,22		461 147 973,73	
Eurizon Next 2.0 - Strategia Obbligazionaria							
Class G Units	EUR	357 362 719,75	93,68	704 627 157,51	94,00	1 007 588 868,10	90,00
Class GD Units	EUR	49 011 781,11	92,10	99 900 569,45	92,72	184 499 721,07	88,77
Class P Units	EUR	321 176 687,39	104,63	255 174 318,49	104,95	—	—
Class PD Units	EUR	61 655 985,35	104,33	50 029 118,53	104,95	—	—
Total net assets	EUR	789 207 173,60		1 109 731 163,98		1 192 088 589,17	
Eurizon Next 2.0 - Strategia Azionaria Flessibile							
Class G Units	EUR	976 994 146,98	120,17	1 641 700 597,00	115,83	1 742 405 791,60	105,40
Class GD Units	EUR	98 017 978,38	114,37	167 299 040,41	112,22	199 951 335,08	102,11
Class P Units	EUR	455 063 160,35	109,19	229 579 005,03	105,17	—	—
Class PD Units	EUR	48 943 765,50	107,13	20 885 955,09	105,17	—	—
Total net assets	EUR	1 579 019 051,21		2 059 464 597,53		1 942 357 126,68	
Eurizon Next 2.0 - Strategia Azionaria Dinamica							
Class G Units	EUR	268 234 403,98	118,63	209 273 541,69	111,51	14 767 991,10	99,44
Class GD Units	EUR	11 808 878,39	117,48	11 881 255,17	111,45	1 665 706,96	99,31
Class P Units	EUR	69 356 211,21	109,85	21 885 683,75	103,17	—	—
Class PD Units	EUR	1 767 263,78	108,80	960 590,43	103,18	—	—
Total net assets	EUR	351 166 757,36		244 001 071,04		16 433 698,06	

Eurizon Next 2.0

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

30 June 2024				31 December 2023		31 December 2022	
Currency	Total NAV	per Unit		Total NAV	per Unit	Total NAV	per Unit
Eurizon Next 2.0 - Diversificato 20							
Class G Units	EUR	659 261 205,18	103,31	1 045 482 897,64	101,15	1 625 662 201,03	93,25
Class GD Units	EUR	84 646 136,72	100,64	141 743 705,21	99,53	220 019 664,37	91,75
Class P Units	EUR	432 601 347,12	106,98	257 643 576,97	104,70	—	—
Class PD Units	EUR	54 644 941,45	105,96	30 985 175,45	104,70	—	—
Total net assets	EUR	1 231 153 630,47		1 475 855 355,27		1 845 681 865,40	
Eurizon Next 2.0 - Diversificato 40							
Class G Units	EUR	2 002 977 204,83	112,36	3 302 544 049,10	108,11	4 053 585 015,52	98,39
Class GD Units	EUR	242 991 582,32	108,05	410 390 839,50	105,45	553 253 522,33	95,97
Class P Units	EUR	1 061 071 207,12	108,42	527 792 262,74	104,27	—	—
Class PD Units	EUR	143 370 066,96	106,88	75 867 962,93	104,27	—	—
Total net assets	EUR	3 450 410 061,23		4 316 595 114,27		4 606 838 537,85	
Eurizon Next 2.0 - Diversificato 70							
Class G Units	EUR	689 272 985,75	133,39	1 054 584 382,67	122,91	1 031 085 616,78	108,67
Class GD Units	EUR	60 162 096,48	127,27	96 762 588,86	119,23	113 148 350,02	105,42
Class P Units	EUR	258 593 930,88	113,52	115 346 285,62	104,52	—	—
Class PD Units	EUR	25 827 797,68	111,40	9 106 107,80	104,52	—	—
Total net assets	EUR	1 033 856 810,79		1 275 799 364,95		1 144 233 966,80	
Eurizon Next 2.0 - Strategia Absolute Return							
Class G Units	EUR	144 121 556,31	93,96	231 444 700,61	93,25	330 733 959,02	96,28
Class GD Units	EUR	14 898 881,45	93,76	21 106 367,28	93,26	33 424 872,36	96,28
Class P Units	EUR	22 689 208,85	100,70	19 495 261,94	99,91	—	—
Class PD Units	EUR	414 157,83	100,51	591 383,24	99,91	—	—
Total net assets	EUR	182 123 804,44		272 637 713,07		364 158 831,38	
Eurizon Next 2.0 - Strategia Megatrend							
Class G Units	EUR	729 105 065,85	101,31	907 439 699,22	98,44	945 349 082,64	92,67
Class GD Units	EUR	84 136 038,57	100,90	101 115 961,40	98,24	111 680 298,39	92,49
Class P Units	EUR	53 329 281,86	105,54	34 604 012,61	102,47	—	—
Class PD Units	EUR	2 737 349,06	105,34	2 081 128,91	102,48	—	—
Total net assets	EUR	869 307 735,34		1 045 240 802,14		1 057 029 381,03	
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine							
Class G Units	EUR	191 380 353,00	100,06	12 164 643,77	100,40	—	—
Class GD Units	EUR	10 958 713,93	100,08	771 107,50	100,41	—	—
Class P Units	EUR	50 415 604,85	100,11	1 155 572,26	100,40	—	—
Class PD Units	EUR	1 224 335,33	100,14	29 396,03	100,43	—	—
Total net assets	EUR	253 979 007,11		14 120 719,56		—	—
Eurizon Next 2.0 - Obbligazioni Euro							
Class G Units	EUR	143 363 983,76	99,23	11 963 366,36	101,53	—	—
Class GD Units	EUR	11 865 925,58	99,24	1 108 116,01	101,54	—	—
Class P Units	EUR	39 032 255,78	99,28	1 193 247,68	101,54	—	—
Class PD Units	EUR	1 535 367,55	99,30	10 154,25	101,54	—	—
Total net assets	EUR	195 797 532,67		14 274 884,30		—	—
Eurizon Next 2.0 - Obbligazioni Credito							
Class G Units	EUR	111 333 617,57	101,91	6 779 834,26	101,49	—	—
Class GD Units	EUR	8 089 708,17	101,91	539 869,66	101,50	—	—
Class P Units	EUR	23 644 893,00	101,97	905 863,03	101,50	—	—
Class PD Units	EUR	896 171,98	101,98	10 151,18	101,51	—	—
Total net assets	EUR	143 964 390,72		8 235 718,13		—	—
Eurizon Next 2.0 - Azioni Internazionali							
Class G Units	EUR	281 182 736,85	116,00	18 694 444,78	101,44	—	—
Class GD Units	EUR	12 369 560,36	115,71	557 640,72	101,19	—	—
Class P Units	EUR	53 515 712,70	116,10	2 206 898,69	101,45	—	—
Class PD Units	EUR	1 170 884,08	116,13	10 148,17	101,48	—	—
Total net assets	EUR	348 238 893,99		21 469 132,36		—	—
Eurizon Next 2.0 - Azioni Europa							
Class G Units	EUR	45 523 391,04	109,14	1 793 439,97	101,26	—	—
Class GD Units	EUR	3 609 190,16	109,15	194 280,47	101,27	—	—
Class P Units	EUR	2 053 296,06	109,24	46 100,95	101,28	—	—
Class PD Units	EUR	144 583,07	109,25	10 129,39	101,29	—	—
Total net assets	EUR	51 330 460,33		2 043 950,78		—	—

Eurizon Next 2.0

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

		30 June 2024		31 December 2023		31 December 2022	
	Currency	Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
Eurizon Next 2.0 - Obbligazioni Internazionali							
Class G Units	EUR	74 760 121,45	98,46	3 223 987,53	100,82	—	—
Class GD Units	EUR	8 646 075,41	98,46	452 380,91	100,82	—	—
Class P Units	EUR	3 772 263,94	98,51	21 594,78	100,83	—	—
Class PD Units	EUR	267 936,35	98,52	10 081,98	100,82	—	—
Total net assets	EUR	87 446 397,15		3 708 045,20		—	

⁽¹⁾The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Prudente on 15 March 2024.

⁽²⁾The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Equilibrio on 15 March 2024.

⁽³⁾The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Crescita on 15 March 2024.

Eurizon Next 2.0

COMBINED STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes	
Investments in securities	(Note 2)	12 557 631 743,53
Banks	(Note 3)	133 757 811,24
Other banks and broker accounts	(Notes 2, 3, 10)	118 732 773,61
Option contracts	(Notes 2, 10)	4 405 477,19
Unrealised profit on forward foreign exchange contracts	(Notes 2, 10)	5 384 091,25
Unrealised profit on future contracts	(Notes 2, 10)	10 288 768,32
Unrealised profit on swap contracts	(Notes 2, 9)	404 318,41
Interest receivable on swap contracts	(Notes 2, 9)	762 895,37
Other interest receivable		10 707 579,78
Receivable on investments sold		93 199 994,72
Receivable on subscriptions		29 516 825,07
Other assets	(Notes 11, 13)	56 787 881,50
Total assets		13 021 580 159,99
Liabilities		
Bank overdrafts	(Note 3)	(21 793 059,59)
Option contracts	(Notes 2, 10)	(280 091,19)
Unrealised loss on forward foreign exchange contracts	(Notes 2, 10)	(9 753 812,39)
Unrealised loss on future contracts	(Notes 2, 10)	(7 676 366,84)
Unrealised loss on swap contracts	(Notes 2, 9)	(24 875,76)
Interest payable on swap contracts	(Notes 2, 9)	(935 794,72)
Payable on investments purchased		(76 724 481,37)
Payable on redemptions		(51 658 148,12)
Other liabilities		(12 869 731,57)
Total liabilities		(181 716 361,55)
Total net assets		12 839 863 798,44

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

Eurizon Next 2.0

COMBINED STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	15 068 234 593,56
Accretion of market discount / (Amortisation of market premium)	(Note 2)	22 110 189,66
Net income from investments	(Note 2)	59 643 702,26
Interest received on swap contracts	(Note 2)	1 809 214,47
Other income	(Note 6)	27 553 918,56
Total income		111 117 024,95
Management fee	(Note 6)	(58 687 126,01)
Performance fee	(Note 7)	(1 698 856,82)
Administration fee	(Note 8)	(6 886 889,94)
Subscription tax	(Note 4)	(1 420 946,40)
Interest paid on swap contracts	(Note 2)	(3 364 662,97)
Other charges and taxes	(Notes 5, 13)	(54 395 439,94)
Total expenses		(126 453 922,08)
Net investment income / (loss)		(15 336 897,13)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	406 237 939,50
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	142 800 133,21
- option contracts	(Note 2)	(4 820 988,27)
- forward foreign exchange contracts	(Note 2)	(20 103 857,06)
- foreign currencies	(Note 2)	(285 572,23)
- future contracts	(Note 2)	(40 802 952,81)
- swap contracts	(Note 2)	2 855 659,53
Net result of operations for the period		470 543 464,74
Subscriptions for the period		6 948 552 923,32
Redemptions for the period		(9 631 523 525,57)
Dividend distributions	(Note 15)	(15 943 657,61)
Net assets at the end of the period		12 839 863 798,44

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

Eurizon Next 2.0 - Strategia Conservativa

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	309 156 052,87
Banks		(Note 3)	7 591 490,64
Other banks and broker accounts		(Notes 2, 3, 10)	316 945,24
Option contracts		(Notes 2, 10)	788 781,92
Unrealised profit on forward foreign exchange contracts		(Notes 2, 10)	10 546,67
Unrealised profit on future contracts		(Notes 2, 10)	440 002,71
Other interest receivable			2 327 948,93
Receivable on subscriptions			2 807 201,08
Other assets		(Notes 11, 13)	580 787,69
Total assets			324 019 757,75
Liabilities			
Option contracts		(Notes 2, 10)	(138 133,75)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(47 747,24)
Unrealised loss on future contracts		(Notes 2, 10)	(70 725,25)
Payable on redemptions			(1 456 045,13)
Other liabilities			(159 326,65)
Total liabilities			(1 871 978,02)
Total net assets			322 147 779,73
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	97,40	894 669,464
Class GD Units	EUR	96,91	135 981,055
Class P Units	EUR	103,17	659 526,235
Class PD Units	EUR	102,87	97 100,038
Class ST Units	EUR	102,32	1 405 333,660

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

Eurizon Next 2.0 - Strategia Conservativa

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	356 188 098,85
Accretion of market discount / (Amortisation of market premium)	(Note 2)	187 346,11
Net income from investments	(Note 2)	2 622 989,18
Other income	(Note 6)	306 572,32
Total income		3 116 907,61
Management fee	(Note 6)	(563 851,71)
Administration fee	(Note 8)	(160 570,09)
Subscription tax	(Note 4)	(72 960,42)
Other charges and taxes	(Notes 5, 13)	(755 206,79)
Total expenses		(1 552 589,01)
Net investment income / (loss)		1 564 318,60
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(3 501 328,69)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 294 647,14
- option contracts	(Note 2)	(362 346,99)
- forward foreign exchange contracts	(Note 2)	(776 497,66)
- foreign currencies	(Note 2)	10 070,28
- future contracts	(Note 2)	(480 597,13)
Net result of operations for the period		(2 251 734,45)
Subscriptions for the period		216 022 542,92
Redemptions for the period		(247 717 259,69)
Dividend distributions	(Note 15)	(93 867,90)
Net assets at the end of the period		322 147 779,73

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

Eurizon Next 2.0 - Strategia Conservativa

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			305 885 025,99	309 156 052,87	95,97
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			276 821 035,02	278 801 438,84	86,55
Ordinary Bonds			212 558 063,52	214 602 491,84	66,62
ITALY			67 503 331,66	67 308 053,00	20,89
Government			49 974 021,00	49 863 663,00	15,48
23 700 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.95% 15/02/2027	EUR	23 482 386,60	23 427 450,00	7,27
16 700 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.10% 01/04/2027	EUR	15 695 194,40	15 699 670,00	4,87
8 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.80% 01/08/2028	EUR	8 209 840,00	8 098 400,00	2,52
2 700 000,00	ACQUIRENTE UNICO SPA 2.80% 20/02/2026	EUR	2 586 600,00	2 638 143,00	0,82
Finance			17 529 310,66	17 444 390,00	5,41
4 600 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.625% 07/01/2025	EUR	4 498 064,82	4 546 686,00	1,41
4 500 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	4 527 000,00	4 436 595,00	1,38
3 200 000,00	AMCO - ASSET MANAGEMENT CO. SPA 4.375% 27/03/2026	EUR	3 186 798,30	3 217 888,00	1,00
2 000 000,00	BANCO BPM SPA 4.875% 18/01/2027	EUR	1 999 000,00	2 049 280,00	0,63
1 700 000,00	AMCO - ASSET MANAGEMENT CO. SPA 1.375% 27/01/2025	EUR	1 720 191,54	1 674 517,00	0,52
1 600 000,00	UNICREDIT SPA 0.325% 19/01/2026	EUR	1 598 256,00	1 519 424,00	0,47
BELGIUM			23 767 673,82	24 695 132,00	7,67
Supranational			23 767 673,82	24 695 132,00	7,67
16 300 000,00	EUROPEAN UNION 2.75% 05/10/2026	EUR	16 328 443,50	16 183 292,00	5,03
16 000 000,00	EUROPEAN UNION 0.70% 06/07/2051	EUR	7 439 230,32	8 511 840,00	2,64
FRANCE			18 086 888,98	18 345 920,00	5,69
Finance			17 038 423,98	17 349 880,00	5,38
3 600 000,00	CAISSE DE REFINANCEMENT DE L'HABITAT SA 0.01% 27/11/2026	EUR	3 224 528,09	3 335 436,00	1,03
3 300 000,00	AXA BANK EUROPE SCF 3.00% 03/11/2026	EUR	3 274 514,53	3 278 550,00	1,02
3 400 000,00	CREDIT MUTUEL HOME LOAN SFH SA 0.875% 07/04/2026	EUR	3 152 271,53	3 257 778,00	1,01
3 400 000,00	CIE DE FINANCEMENT FONCIER SA 0.75% 29/05/2026	EUR	3 137 653,99	3 243 464,00	1,01
2 800 000,00	BPCE SA 1.00% 01/04/2025	EUR	2 757 255,84	2 742 152,00	0,85
1 500 000,00	BANQUE STELLANTIS FRANCE SACA 3.50% 19/07/2027	EUR	1 492 200,00	1 492 500,00	0,46
Industries			1 048 465,00	996 040,00	0,31
1 000 000,00	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	1 048 465,00	996 040,00	0,31
UNITED STATES			18 183 073,83	18 218 348,89	5,66
Supranational			4 121 075,21	4 000 255,43	1,24
180 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 6.00% 16/01/2025	INR	2 138 696,94	2 003 511,38	0,62
180 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 6.75% 08/09/2027	INR	1 982 378,27	1 996 744,05	0,62
Health			4 106 013,15	3 972 240,00	1,24
4 000 000,00	UTAH ACQUISITION SUB, INC. 2.25% 22/11/2024	EUR	4 106 013,15	3 972 240,00	1,24
Government			3 664 111,47	3 838 288,46	1,19
8 300 000,00	U.S. TREASURY BONDS 1.25% 15/05/2050	USD	3 664 111,47	3 838 288,46	1,19
Raw materials			2 640 928,00	2 712 400,00	0,84
2 000 000,00	PPG INDUSTRIES, INC. 0.875% 03/11/2025	EUR	1 843 000,00	1 926 360,00	0,60
800 000,00	PPG INDUSTRIES, INC. 1.875% 01/06/2025	EUR	797 928,00	786 040,00	0,24
Telecommunication			2 199 846,00	2 228 600,00	0,69
2 200 000,00	BOOKING HOLDINGS, INC. 4.00% 15/11/2026	EUR	2 199 846,00	2 228 600,00	0,69

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

Eurizon Next 2.0 - Strategia Conservativa

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			1 451 100,00	1 466 565,00	0,46
1 500 000,00	FORD MOTOR CREDIT CO. LLC 2.33% 25/11/2025	EUR	1 451 100,00	1 466 565,00	0,46
NETHERLANDS			11 464 221,11	11 421 853,80	3,55
Basic Goods			6 533 713,20	6 408 142,80	1,99
3 500 000,00	VITERRA FINANCE BV 0.375% 24/09/2025	EUR	3 294 460,00	3 349 045,00	1,04
1 980 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	2 145 325,20	1 971 010,80	0,61
1 100 000,00	COCA-COLA HBC FINANCE BV 2.75% 23/09/2025	EUR	1 093 928,00	1 088 087,00	0,34
Finance			3 210 183,10	3 336 270,00	1,04
3 500 000,00	KNAB NV 0.01% 16/11/2025	EUR	3 210 183,10	3 336 270,00	1,04
Multi-Utilities			1 720 324,81	1 677 441,00	0,52
1 700 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	1 720 324,81	1 677 441,00	0,52
SWEDEN			10 516 973,36	10 871 002,00	3,37
Finance			10 516 973,36	10 871 002,00	3,37
3 800 000,00	SWEDBANK HYPOTEK AB 0.50% 05/02/2026	EUR	3 516 103,94	3 631 926,00	1,13
3 800 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 09/02/2026	EUR	3 514 701,12	3 623 870,00	1,12
3 800 000,00	STADSHYPOTEK AB 0.375% 13/03/2026	EUR	3 486 168,30	3 615 206,00	1,12
CANADA			9 364 072,64	9 739 538,00	3,02
Finance			9 364 072,64	9 739 538,00	3,02
3 400 000,00	BANK OF MONTREAL 1.00% 05/04/2026	EUR	3 161 976,95	3 266 924,00	1,01
3 400 000,00	BANK OF NOVA SCOTIA 0.45% 16/03/2026	EUR	3 104 559,69	3 236 630,00	1,01
3 400 000,00	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 10/03/2026	EUR	3 097 536,00	3 235 984,00	1,00
SPAIN			8 742 624,04	8 854 155,00	2,75
Finance			7 258 644,04	7 390 695,00	2,29
3 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	2 929 933,33	2 974 380,00	0,92
3 000 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	2 921 725,71	2 946 120,00	0,91
1 500 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	1 406 985,00	1 470 195,00	0,46
Industries			1 483 980,00	1 463 460,00	0,46
1 500 000,00	CELLNEX FINANCE CO. SA 2.25% 12/04/2026	EUR	1 483 980,00	1 463 460,00	0,46
UNITED KINGDOM			5 548 064,23	5 649 746,00	1,75
Finance			3 146 500,00	3 283 490,00	1,02
3 500 000,00	LLOYDS BANK PLC 0.125% 18/06/2026	EUR	3 146 500,00	3 283 490,00	1,02
Basic Goods			2 401 564,23	2 366 256,00	0,73
2 400 000,00	IMPERIAL BRANDS FINANCE PLC 1.375% 27/01/2025	EUR	2 401 564,23	2 366 256,00	0,73
NORWAY			3 515 031,86	3 646 404,00	1,13
Finance			3 515 031,86	3 646 404,00	1,13
3 800 000,00	DNB BOLIGKREDITT AS 0.625% 14/01/2026	EUR	3 515 031,86	3 646 404,00	1,13
IRELAND			3 464 227,00	3 327 282,00	1,03
Consumer Retail			3 464 227,00	3 327 282,00	1,03
2 500 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	2 568 817,00	2 473 425,00	0,77
900 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	895 410,00	853 857,00	0,26
FINLAND			3 203 325,03	3 322 935,00	1,03
Finance			3 203 325,03	3 322 935,00	1,03
3 500 000,00	NORDEA KIINNITYSLUOTTOPANKKI OYJ 0.25% 18/03/2026	EUR	3 203 325,03	3 322 935,00	1,03

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

Eurizon Next 2.0 - Strategia Conservativa

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			2 837 626,81	2 812 625,84	0,87
Consumer Retail			1 397 956,00	1 416 464,00	0,44
1 400 000,00	VOLKSWAGEN LEASING GMBH 4.50% 25/03/2026	EUR	1 397 956,00	1 416 464,00	0,44
Industries			1 439 670,81	1 396 161,84	0,43
1 416 000,00	HEIDELBERG MATERIALS AG 1.50% 07/02/2025	EUR	1 439 670,81	1 396 161,84	0,43
TURKEY			2 709 829,77	2 670 312,36	0,83
Government			2 709 829,77	2 670 312,36	0,83
800 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 4.625% 31/03/2025	EUR	824 541,67	801 000,00	0,25
800 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 5.875% 21/05/2030	EUR	807 600,00	799 584,00	0,25
765 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 4.375% 08/07/2027	EUR	764 207,60	758 352,15	0,23
309 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 5.20% 16/02/2026	EUR	313 480,50	311 376,21	0,10
PHILIPPINES			2 560 426,51	2 640 460,62	0,82
Government			2 560 426,51	2 640 460,62	0,82
2 733 000,00	PHILIPPINES GOVERNMENT INTERNATIONAL BONDS 0.25% 28/04/2025	EUR	2 560 426,51	2 640 460,62	0,82
MACEDONIA			2 488 849,19	2 501 825,22	0,78
Government			2 488 849,19	2 501 825,22	0,78
911 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BONDS 2.75% 18/01/2025	EUR	867 993,89	897 353,22	0,28
800 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BONDS 6.96% 13/03/2027	EUR	842 413,00	829 008,00	0,26
800 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BONDS 3.675% 03/06/2026	EUR	778 442,30	775 464,00	0,24
ROMANIA			2 453 375,00	2 435 918,75	0,76
Government			2 453 375,00	2 435 918,75	0,76
2 375 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 5.50% 18/09/2028	EUR	2 453 375,00	2 435 918,75	0,76
COLOMBIA			1 689 375,00	1 672 664,00	0,52
Government			1 689 375,00	1 672 664,00	0,52
1 700 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 3.875% 22/03/2026	EUR	1 689 375,00	1 672 664,00	0,52
PERU			1 678 384,73	1 669 264,00	0,52
Government			1 678 384,73	1 669 264,00	0,52
1 700 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 2.75% 30/01/2026	EUR	1 678 384,73	1 669 264,00	0,52
INDONESIA			1 655 375,00	1 667 377,00	0,52
Government			1 655 375,00	1 667 377,00	0,52
1 700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.75% 24/04/2025	EUR	1 655 375,00	1 667 377,00	0,52
SOUTH AFRICA			1 677 900,00	1 651 176,00	0,51
Government			1 677 900,00	1 651 176,00	0,51
1 700 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 3.75% 24/07/2026	EUR	1 677 900,00	1 651 176,00	0,51

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

Eurizon Next 2.0 - Strategia Conservativa

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
HUNGARY			1 631 015,69	1 637 015,00	0,51
Government			1 631 015,69	1 637 015,00	0,51
1 700 000,00	HUNGARY GOVERNMENT INTERNATIONAL BONDS 1.25% 22/10/2025	EUR	1 631 015,69	1 637 015,00	0,51
MEXICO			1 598 217,96	1 630 215,00	0,51
Government			1 598 217,96	1 630 215,00	0,51
1 700 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 1.625% 08/04/2026	EUR	1 598 217,96	1 630 215,00	0,51
SERBIA			1 627 750,00	1 628 022,00	0,51
Government			1 627 750,00	1 628 022,00	0,51
1 700 000,00	SERBIA INTERNATIONAL BONDS 3.125% 15/05/2027	EUR	1 627 750,00	1 628 022,00	0,51
MOROCCO			1 527 181,30	1 546 287,36	0,48
Government			1 527 181,30	1 546 287,36	0,48
1 632 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 1.375% 30/03/2026	EUR	1 527 181,30	1 546 287,36	0,48
IVORY COAST			1 569 355,00	1 545 402,00	0,48
Government			1 569 355,00	1 545 402,00	0,48
1 700 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 5.25% 22/03/2030	EUR	1 569 355,00	1 545 402,00	0,48
ALBANIA			1 493 894,00	1 493 557,00	0,46
Government			1 493 894,00	1 493 557,00	0,46
800 000,00	ALBANIA GOVERNMENT INTERNATIONAL BONDS 3.50% 16/06/2027	EUR	774 784,00	773 264,00	0,24
700 000,00	ALBANIA GOVERNMENT INTERNATIONAL BONDS 5.90% 09/06/2028	EUR	719 110,00	720 293,00	0,22
Floating Rate Notes			38 578 590,54	38 496 566,00	11,95
FRANCE			14 002 535,54	14 070 706,00	4,37
Finance			14 002 535,54	14 070 706,00	4,37
5 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	4 880 147,21	4 887 550,00	1,52
4 800 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	4 693 797,34	4 688 736,00	1,46
4 500 000,00	BNP PARIBAS SA FRN 15/07/2025	EUR	4 428 590,99	4 494 420,00	1,39
UNITED STATES			9 927 878,00	9 719 115,00	3,02
Finance			9 927 878,00	9 719 115,00	3,02
4 500 000,00	CITIGROUP, INC. FRN 06/07/2026	EUR	4 462 188,00	4 388 355,00	1,36
3 500 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	3 596 490,00	3 396 120,00	1,06
2 000 000,00	BANK OF AMERICA CORP. FRN 04/05/2027	EUR	1 869 200,00	1 934 640,00	0,60
SWITZERLAND			5 102 403,00	5 094 135,00	1,58
Finance			5 102 403,00	5 094 135,00	1,58
5 100 000,00	UBS GROUP AG FRN 17/07/2025	EUR	5 102 403,00	5 094 135,00	1,58
UNITED KINGDOM			3 039 760,00	2 964 120,00	0,92
Finance			3 039 760,00	2 964 120,00	0,92
3 000 000,00	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	3 039 760,00	2 964 120,00	0,92
SPAIN			2 366 914,00	2 457 125,00	0,76
Finance			2 366 914,00	2 457 125,00	0,76
2 500 000,00	CAIXABANK SA FRN 13/04/2026	EUR	2 366 914,00	2 457 125,00	0,76

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

Eurizon Next 2.0 - Strategia Conservativa

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			1 893 800,00	1 922 200,00	0,60
Finance			1 893 800,00	1 922 200,00	0,60
2 000 000,00	ING GROEP NV FRN 16/02/2027	EUR	1 893 800,00	1 922 200,00	0,60
JAPAN			1 205 100,00	1 222 585,00	0,38
Finance			1 205 100,00	1 222 585,00	0,38
1 300 000,00	MITSUBISHI UFJ FINANCIAL GROUP, INC. FRN 08/06/2027	EUR	1 205 100,00	1 222 585,00	0,38
ITALY			1 040 200,00	1 046 580,00	0,32
Finance			1 040 200,00	1 046 580,00	0,32
1 000 000,00	BANCO BPM SPA FRN 21/01/2028	EUR	1 040 200,00	1 046 580,00	0,32
Zero-Coupon Bonds			25 684 380,96	25 702 381,00	7,98
GERMANY			11 071 801,93	11 073 480,00	3,44
Finance			11 071 801,93	11 073 480,00	3,44
12 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 31/03/2027	EUR	11 071 801,93	11 073 480,00	3,44
BELGIUM			8 200 541,73	8 215 806,00	2,55
Supranational			8 200 541,73	8 215 806,00	2,55
9 300 000,00	EUROPEAN UNION 0.00% 04/10/2028	EUR	8 200 541,73	8 215 806,00	2,55
FRANCE			6 412 037,30	6 413 095,00	1,99
Government			6 412 037,30	6 413 095,00	1,99
6 500 000,00	FRANCE TREASURY BILLS BTF 0.00% 14/11/2024	EUR	6 412 037,30	6 413 095,00	1,99
INVESTMENT FUNDS			29 063 990,97	30 354 614,03	9,42
UCI Units			29 063 990,97	30 354 614,03	9,42
LUXEMBOURG			29 063 990,97	30 354 614,03	9,42
Finance			29 063 990,97	30 354 614,03	9,42
106 276,81	EPSILON FUND - ABSOLUTE Q - MULTISTRATEGY -I-	EUR	10 529 906,73	11 140 998,41	3,46
81 730,45	EPSILON FUND - EMERGING BOND TOTAL RETURN -I-	EUR	10 338 084,24	11 003 370,08	3,41
80 193,84	EURIZON FUND - MONEY MARKET EUR T1 -Z-	EUR	8 196 000,00	8 210 245,54	2,55
Total Portfolio			305 885 025,99	309 156 052,87	95,97

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

Eurizon Next 2.0 - Strategia Conservativa

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						369 277,46	77 759 471,77
Unrealised profit on future contracts and notional						440 002,71	68 990 081,08
100 000	223	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	201 568,61	22 884 539,00
100 000	220	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	142 728,05	21 877 468,65
50	(32)	Sale	S&P 500 EMINI	20/09/2024	USD	37 546,05	8 242 963,43
100 000	90	Purchase	EURO BUND	06/09/2024	EUR	32 400,00	11 845 800,00
50	(161)	Sale	STOXX EUROPE 600	20/09/2024	EUR	25 760,00	4 139 310,00
Unrealised loss on future contracts and notional						(70 725,25)	8 769 390,69
50	151	Purchase	STOXX 600 AUTOMOBILES	20/09/2024	EUR	(64 930,00)	4 758 765,00
50	79	Purchase	MSCI EMERGING MARKETS	20/09/2024	USD	(5 795,25)	4 010 625,69

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

Eurizon Next 2.0 - Strategia Conservativa

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				379 804,90	404 300,00	4 727 325,72
PURCHASED OPTION CONTRACTS				528 062,06	541 450,00	—
650	PUT	EURO STOXX 50 PR 4 900,00 19/07/24	EUR	528 062,06	541 450,00	—
WRITTEN OPTION CONTRACTS				(148 257,16)	(137 150,00)	4 727 325,72
(650)	PUT	EURO STOXX 50 PR 4 650,00 19/07/24	EUR	(148 257,16)	(137 150,00)	4 727 325,72
UNQUOTED				711 905,24	246 348,17	30 742 187,50
PURCHASED OPTION CONTRACTS				960 013,58	247 331,92	—
1 270 000 000	CALL	INR/USD CALL 0,01 13/12/24	INR	53 692,43	10 316,82	—
16 200 000	PUT	CHF/EUR PUT 1,03 20/12/24	CHF	103 397,20	125 973,37	—
5 300 000 000	CALL	JPY/EUR CALL 0,01 30/07/24	JPY	639 127,10	4 703,55	—
17 000 000	PUT	USD/EUR PUT 0,90 12/12/24	USD	163 796,85	106 338,18	—
WRITTEN OPTION CONTRACTS				(248 108,34)	(983,75)	30 742 187,50
(5 300 000 000)	CALL	JPY/EUR CALL 0,01 30/07/24	JPY	(248 108,34)	(983,75)	30 742 187,50

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

Eurizon Next 2.0 - Strategia Conservativa

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(37 200,57)
Unrealised profit on forward foreign exchange contracts					10 546,67
31/10/2024	3 377 042,70	EUR	2 870 000,00	GBP	8 898,59
17/12/2024	50 000 000,00	INR	594 551,53	USD	1 648,08
Unrealised loss on forward foreign exchange contracts					(47 747,24)
31/10/2024	776 540 000,00	JPY	4 596 420,72	EUR	(36 147,35)
31/10/2024	10 330 754,63	EUR	11 150 000,00	USD	(11 599,89)

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

Eurizon Next 2.0 - Selezione Prudente

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	315 896 406,43
Banks		(Note 3)	1 274 019,36
Other banks and broker accounts		(Notes 2, 3, 10)	1 484 334,21
Option contracts		(Notes 2, 10)	125 705,57
Unrealised profit on forward foreign exchange contracts		(Notes 2, 10)	115 975,38
Unrealised profit on future contracts		(Notes 2, 10)	114 264,14
Receivable on subscriptions			19 074,63
Other assets		(Notes 11, 13)	686 681,19
Total assets			319 716 460,91
Liabilities			
Bank overdrafts		(Note 3)	(3 642 035,01)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(535,57)
Unrealised loss on future contracts		(Notes 2, 10)	(195 013,31)
Payable on redemptions			(1 653 717,47)
Other liabilities			(206 922,95)
Total liabilities			(5 698 224,31)
Total net assets			314 018 236,60
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	100,01	1 305 653,628
Class GD Units	EUR	98,43	173 382,749
Class P Units	EUR	106,57	1 367 261,635
Class PD Units	EUR	106,26	194 498,516

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

Eurizon Next 2.0 - Selezione Prudente

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	256 426 842,27
Accretion of market discount / (Amortisation of market premium)	(Note 2)	289 746,20
Net income from investments	(Note 2)	237 630,45
Other income	(Note 6)	1 088 102,09
Total income		1 615 478,74
Management fee	(Note 6)	(908 672,84)
Administration fee	(Note 8)	(150 673,18)
Subscription tax	(Note 4)	(267,14)
Other charges and taxes	(Notes 5, 13)	(1 474 295,20)
Total expenses		(2 533 908,36)
Net investment income / (loss)		(918 429,62)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	2 173 409,96
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	4 778 291,10
- option contracts	(Note 2)	(273 386,50)
- forward foreign exchange contracts	(Note 2)	135 880,65
- foreign currencies	(Note 2)	21 216,29
- future contracts	(Note 2)	635 043,75
Net result of operations for the period		6 552 025,63
Subscriptions for the period		268 934 860,56
Redemptions for the period		(217 810 028,23)
Dividend distributions	(Note 15)	(85 463,63)
Net assets at the end of the period		314 018 236,60

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

Eurizon Next 2.0 - Selezione Prudente

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			308 926 175,90	315 896 406,43	100,60
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			18 604 140,62	19 178 281,73	6,11
Shares			2 515 242,22	3 083 058,63	0,98
JAPAN			2 515 242,22	3 083 058,63	0,98
Finance			2 515 242,22	3 083 058,63	0,98
132 000,00	MITSUBISHI UFJ FINANCIAL GROUP, INC.	JPY	1 105 247,60	1 323 814,62	0,42
15 000,00	SUMITOMO MITSUI FINANCIAL GROUP, INC.	JPY	716 829,45	933 140,01	0,30
30 000,00	MIZUHO FINANCIAL GROUP, INC.	JPY	492 730,30	584 332,71	0,19
26 400,00	RESONA HOLDINGS, INC.	JPY	132 867,04	163 007,60	0,05
3 700,00	SUMITOMO MITSUI TRUST HOLDINGS, INC.	JPY	67 567,83	78 763,69	0,02
Zero-Coupon Bonds			16 088 898,40	16 095 223,10	5,13
ITALY			11 248 774,74	11 254 309,92	3,59
Government			11 248 774,74	11 254 309,92	3,59
1 656 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/04/2025	EUR	1 609 914,26	1 611 685,44	0,52
1 650 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2025	EUR	1 609 303,50	1 609 938,00	0,52
1 630 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/11/2024	EUR	1 608 142,40	1 607 832,00	0,51
1 660 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/06/2025	EUR	1 605 677,63	1 607 710,00	0,51
1 614 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/08/2024	EUR	1 606 838,91	1 607 124,36	0,51
1 608 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 12/07/2024	EUR	1 606 167,21	1 606 440,24	0,51
1 652 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2025	EUR	1 602 730,83	1 603 579,88	0,51
SPAIN			1 608 408,62	1 609 028,46	0,51
Government			1 608 408,62	1 609 028,46	0,51
1 629 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/11/2024	EUR	1 608 408,62	1 609 028,46	0,51
GERMANY			1 608 652,24	1 608 614,40	0,51
Government			1 608 652,24	1 608 614,40	0,51
1 630 000,00	GERMAN TREASURY BILLS 0.00% 20/11/2024	EUR	1 608 652,24	1 608 614,40	0,51
FRANCE			1 607 250,37	1 607 499,18	0,51
Government			1 607 250,37	1 607 499,18	0,51
1 618 000,00	FRANCE TREASURY BILLS BTF 0.00% 04/09/2024	EUR	1 607 250,37	1 607 499,18	0,51
UNITED STATES			15 812,43	15 771,14	0,01
Government			15 812,43	15 771,14	0,01
6 000,00	U.S. TREASURY BILLS 0.00% 11/07/2024	USD	5 601,81	5 587,68	0,01
6 000,00	U.S. TREASURY BILLS 0.00% 08/08/2024	USD	5 579,28	5 564,89	0,00
5 000,00	U.S. TREASURY BILLS 0.00% 05/09/2024	USD	4 631,34	4 618,57	0,00
INVESTMENT FUNDS			290 322 035,28	296 718 124,70	94,49
UCI Units			290 322 035,28	296 718 124,70	94,49
LUXEMBOURG			290 322 035,28	296 718 124,70	94,49
Finance			290 322 035,28	296 718 124,70	94,49
439 752,85	EPSILON FUND - EURO CASH -I-	EUR	48 479 230,45	49 511 773,72	15,77
289 687,60	EURIZON FUND - CASH EUR -Z-	EUR	34 069 706,43	34 869 697,09	11,10
194 560,12	EURIZON FUND - BOND FLEXIBLE -Z-	EUR	20 508 911,48	19 736 178,47	6,29
112 990,38	EPSILON FUND - EURO BOND -I-	EUR	19 537 070,66	19 463 722,86	6,20
94 670,98	EURIZON FUND - EQUITY USA -ZH-	EUR	16 558 652,46	17 990 326,52	5,73
147 845,35	EURIZON FUND - CONSERVATIVE ALLOCATION -Z-	EUR	17 284 881,54	17 738 484,97	5,65

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

Eurizon Next 2.0 - Selezione Prudente

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
26 324,07	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	15 501 000,83	15 714 150,60	5,00
17 055,61	EURIZON FUND - ACTIVE ALLOCATION -Z-	EUR	14 528 830,13	15 274 150,64	4,86
106 564,35	EPSILON FUND - EMERGING BOND TOTAL RETURN -I-	EUR	15 056 370,29	14 346 758,58	4,57
67 459,18	EPSILON FUND - Q-FLEXIBLE -I-	EUR	12 135 044,57	13 161 960,41	4,19
89 621,44	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	9 721 238,12	9 893 311,31	3,15
82 162,84	EURIZON FUND - FLEXIBLE MULTISTRATEGY -Z-	EUR	8 712 547,34	8 779 099,24	2,80
82 451,22	EURIZON FUND - SUSTAINABLE MULTIASSET -Z-	EUR	8 113 554,42	8 318 504,09	2,65
75 005,54	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	8 109 599,24	8 210 106,63	2,61
23 897,32	EURIZON FUND - BOND HIGH YIELD -Z-	EUR	6 301 749,34	6 765 332,14	2,15
9 636,72	EURIZON FUND - FLEXIBLE ALLOCATION -Z-	EUR	6 501 692,22	6 656 756,38	2,12
65 598,33	EURIZON FUND - GLOBAL MULTI CREDIT -Z-	EUR	6 863 288,93	6 618 215,72	2,11
35 498,81	EURIZON FUND - TOP EUROPEAN RESEARCH -Z-	EUR	5 897 607,63	6 364 581,47	2,03
46 728,38	EURIZON FUND - SLJ LOCAL EMERGING MARKETS DEBT -Z-	EUR	4 697 402,52	4 637 791,32	1,48
31 346,17	EURIZON FUND - EUROPEAN UNION BONDS -Z-	EUR	3 287 272,96	3 270 659,48	1,04
11 422,39	EURIZON FUND - EQUITY JAPAN LTE -ZH-	EUR	2 472 491,41	2 684 034,14	0,86
11 606,94	EURIZON FUND - EQUITY EUROPE LTE -Z-	EUR	2 534 142,12	2 618 524,54	0,83
6 225,63	EURIZON FUND - BOND EMERGING MARKETS -ZH-	EUR	2 193 038,66	2 202 439,36	0,70
11 985,59	EURIZON FUND - SUSTAINABLE JAPAN EQUITY -ZH-	EUR	1 256 711,53	1 891 565,02	0,60
Total Portfolio			308 926 175,90	315 896 406,43	100,60

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

Eurizon Next 2.0 - Selezione Prudente

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						(80 749,17)	73 497 652,71
Unrealised profit on future contracts and notional						114 264,14	35 014 077,42
100	(379)	Sale	MSCI EUROPE	20/09/2024	EUR	57 610,27	12 910 635,00
200 000	116	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	56 653,87	22 103 442,42
Unrealised loss on future contracts and notional						(195 013,31)	38 483 575,29
100 000	(140)	Sale	US 10YR NOTE (CBT)	19/09/2024	USD	(106 134,78)	14 366 975,15
100 000	(108)	Sale	EURO BUND	06/09/2024	EUR	(69 120,00)	14 214 960,00
50	511	Purchase	EURO STOXX BANK	20/09/2024	EUR	(8 942,50)	3 514 402,50
50	70	Purchase	MSCI EMERGING MARKETS	20/09/2024	USD	(5 551,67)	3 553 718,96
50	11	Purchase	S&P 500 EMINI	20/09/2024	USD	(5 264,36)	2 833 518,68

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

Eurizon Next 2.0 - Selezione Prudente

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				111 875,44	125 705,57	—
PURCHASED OPTION CONTRACTS				111 875,44	125 705,57	—
85	CALL	EMINI RUSSELL 2000 INDEX 2 300,00 20/12/24	USD	111 875,44	125 705,57	—

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

Eurizon Next 2.0 - Selezione Prudente

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					115 439,81
Unrealised profit on forward foreign exchange contracts					115 975,38
20/09/2024	4 106 872,53	EUR	689 700 000,00	JPY	72 942,20
20/09/2024	18 800 000,00	USD	17 431 569,50	EUR	43 033,18
Unrealised loss on forward foreign exchange contracts					(535,57)
20/09/2024	5 000 000,00	USD	4 648 036,28	EUR	(535,57)

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

Eurizon Next 2.0 - Selezione Equilibrio

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	1 218 991 134,71
Banks		(Note 3)	5 674 463,39
Other banks and broker accounts		(Notes 2, 3, 10)	609 903,61
Option contracts		(Notes 2, 10)	1 142 833,40
Unrealised profit on forward foreign exchange contracts		(Notes 2, 10)	689 216,48
Unrealised profit on future contracts		(Notes 2, 10)	717 075,93
Receivable on subscriptions			63 819,14
Other assets		(Notes 11, 13)	2 922 076,27
Total assets			1 230 810 522,93
Liabilities			
Bank overdrafts		(Note 3)	(15 077 009,38)
Unrealised loss on future contracts		(Notes 2, 10)	(435 122,97)
Payable on redemptions			(5 854 985,69)
Other liabilities			(1 143 507,83)
Total liabilities			(22 510 625,87)
Total net assets			1 208 299 897,06
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	102,56	5 028 985,685
Class GD Units	EUR	99,30	731 973,272
Class P Units	EUR	108,40	4 973 652,088
Class PD Units	EUR	107,68	749 401,507

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

Eurizon Next 2.0 - Selezione Equilibrio

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	912 043 039,49
Accretion of market discount / (Amortisation of market premium)	(Note 2)	809 766,73
Net income from investments	(Note 2)	1 181 762,50
Other income	(Note 6)	4 663 376,63
Total income		6 654 905,86
Management fee	(Note 6)	(5 247 632,26)
Administration fee	(Note 8)	(565 161,43)
Other charges and taxes	(Notes 5, 13)	(6 004 678,32)
Total expenses		(11 817 472,01)
Net investment income / (loss)		(5 162 566,15)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	6 367 671,30
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	33 449 961,65
- option contracts	(Note 2)	(2 433 957,40)
- forward foreign exchange contracts	(Note 2)	650 627,99
- foreign currencies	(Note 2)	(41 810,72)
- future contracts	(Note 2)	(197 969,05)
Net result of operations for the period		32 631 957,62
Subscriptions for the period		1 169 333 389,15
Redemptions for the period		(904 998 877,32)
Dividend distributions	(Note 15)	(709 611,88)
Net assets at the end of the period		1 208 299 897,06

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

Eurizon Next 2.0 - Selezione Equilibrio

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 176 616 363,36	1 218 991 134,71	100,88
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			67 892 429,94	71 823 575,92	5,94
Shares			18 323 139,48	22 233 105,44	1,84
JAPAN			18 323 139,48	22 233 105,44	1,84
Finance			18 323 139,48	22 233 105,44	1,84
950 900,00	MITSUBISHI UFJ FINANCIAL GROUP, INC.	JPY	8 047 498,41	9 536 479,73	0,79
108 300,00	SUMITOMO MITSUI FINANCIAL GROUP, INC.	JPY	5 228 950,94	6 737 270,84	0,56
216 200,00	MIZUHO FINANCIAL GROUP, INC.	JPY	3 585 375,36	4 211 091,04	0,35
190 400,00	RESONA HOLDINGS, INC.	JPY	966 161,89	1 175 630,54	0,09
26 900,00	SUMITOMO MITSUI TRUST HOLDINGS, INC.	JPY	495 152,88	572 633,29	0,05
Zero-Coupon Bonds			49 569 290,46	49 590 470,48	4,10
ITALY			34 655 804,26	34 674 340,93	2,87
Government			34 655 804,26	34 674 340,93	2,87
5 120 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/06/2025	EUR	4 952 451,49	4 958 720,00	0,41
5 107 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2025	EUR	4 954 689,08	4 957 313,83	0,41
5 091 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/04/2025	EUR	4 949 357,80	4 954 764,84	0,41
5 022 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/11/2024	EUR	4 953 374,26	4 953 700,80	0,41
4 972 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/08/2024	EUR	4 949 695,91	4 950 819,28	0,41
5 073 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2025	EUR	4 947 876,76	4 949 827,56	0,41
4 954 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 12/07/2024	EUR	4 948 358,96	4 949 194,62	0,41
GERMANY			4 955 986,27	4 956 111,36	0,41
Government			4 955 986,27	4 956 111,36	0,41
5 022 000,00	GERMAN TREASURY BILLS 0.00% 20/11/2024	EUR	4 955 986,27	4 956 111,36	0,41
SPAIN			4 952 633,22	4 954 503,84	0,41
Government			4 952 633,22	4 954 503,84	0,41
5 016 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/11/2024	EUR	4 952 633,22	4 954 503,84	0,41
FRANCE			4 951 860,31	4 952 647,35	0,41
Government			4 951 860,31	4 952 647,35	0,41
4 985 000,00	FRANCE TREASURY BILLS BTF 0.00% 04/09/2024	EUR	4 951 860,31	4 952 647,35	0,41
UNITED STATES			53 006,40	52 867,00	0,00
Government			53 006,40	52 867,00	0,00
19 000,00	U.S. TREASURY BILLS 0.00% 11/07/2024	USD	17 739,26	17 694,31	0,00
19 000,00	U.S. TREASURY BILLS 0.00% 08/08/2024	USD	17 667,90	17 622,14	0,00
19 000,00	U.S. TREASURY BILLS 0.00% 05/09/2024	USD	17 599,24	17 550,55	0,00
INVESTMENT FUNDS			1 108 723 933,42	1 147 167 558,79	94,94
UCI Units			1 108 723 933,42	1 147 167 558,79	94,94
LUXEMBOURG			1 108 723 933,42	1 147 167 558,79	94,94
Finance			1 108 723 933,42	1 147 167 558,79	94,94
867 366,59	EURIZON FUND - EQUITY USA -ZH-	EUR	146 145 088,15	164 825 674,05	13,64
894 888,11	EURIZON FUND - CASH EUR -Z-	EUR	105 605 892,38	107 717 682,16	8,91
750 393,92	EURIZON FUND - BOND FLEXIBLE -Z-	EUR	79 887 593,08	76 119 959,04	6,30
440 184,57	EPSILON FUND - EURO BOND -I-	EUR	79 546 841,86	75 826 194,89	6,28
617 573,97	EPSILON FUND - EURO CASH -I-	EUR	68 878 024,50	69 532 652,94	5,75
325 226,83	EPSILON FUND - Q-FLEXIBLE -I-	EUR	59 194 196,57	63 455 006,22	5,25

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

Eurizon Next 2.0 - Selezione Equilibrio

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
101 530,23	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	59 876 601,34	60 608 468,41	5,02
209 837,07	EURIZON FUND - BOND HIGH YIELD -Z-	EUR	57 994 497,07	59 404 875,93	4,92
61 071,12	EURIZON FUND - ACTIVE ALLOCATION -Z-	EUR	52 038 037,61	54 692 242,41	4,53
295 006,23	EURIZON FUND - TOP EUROPEAN RESEARCH -Z-	EUR	47 562 571,26	52 891 667,51	4,38
481 868,66	EURIZON FUND - FLEXIBLE MULTISTRATEGY -Z-	EUR	51 097 353,02	51 487 666,64	4,26
397 780,53	EURIZON FUND - CONSERVATIVE ALLOCATION -Z-	EUR	46 809 663,43	47 725 708,11	3,95
55 753,38	EURIZON FUND - FLEXIBLE ALLOCATION -Z-	EUR	37 615 635,50	38 512 761,61	3,19
365 901,01	EURIZON FUND - BOND ITALY MEDIUM TERM LTE -Z-	EUR	35 775 222,56	35 781 459,77	2,96
208 330,22	EPSILON FUND - EMERGING BOND TOTAL RETURN -I-	EUR	29 409 960,16	28 047 497,25	2,32
150 849,32	EURIZON FUND - SUSTAINABLE JAPAN EQUITY -ZH-	EUR	15 751 355,96	23 807 039,21	1,97
96 264,97	EURIZON FUND - EQUITY JAPAN LTE -ZH-	EUR	20 837 514,76	22 620 341,95	1,87
195 562,03	EURIZON FUND - SLJ LOCAL EMERGING MARKETS DEBT -Z-	EUR	19 621 279,57	19 409 531,38	1,61
172 829,28	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	18 746 791,92	19 078 624,11	1,58
41 930,04	EURIZON FUND - BOND EMERGING MARKETS -ZH-	EUR	15 709 324,04	14 833 591,31	1,23
129 746,05	EURIZON FUND - SUSTAINABLE MULTIASSET -Z-	EUR	12 832 958,85	13 090 078,78	1,08
125 873,73	EURIZON FUND - GLOBAL MULTI CREDIT -Z-	EUR	13 181 329,56	12 699 401,02	1,05
55 957,20	EURIZON FUND - EQUITY EUROPE LTE -Z-	EUR	12 217 134,39	12 623 943,19	1,04
120 896,74	EURIZON FUND - EUROPEAN UNION BONDS -Z-	EUR	12 678 441,44	12 614 366,16	1,04
97 115,96	EURIZON FUND - BOND ITALY SHORT TERM LTE -Z-	EUR	9 710 624,44	9 761 124,74	0,81
Total Portfolio			1 176 616 363,36	1 218 991 134,71	100,88

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

Eurizon Next 2.0 - Selezione Equilibrio

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						281 952,96	339 608 225,15
Unrealised profit on future contracts and notional						717 075,93	224 440 357,08
200 000	786	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	383 878,78	149 769 877,08
100	(2 192)	Sale	MSCI EUROPE	20/09/2024	EUR	333 197,15	74 670 480,00
Unrealised loss on future contracts and notional						(435 122,97)	115 167 868,07
10 000	(140)	Sale	TOPIX INDEX	12/09/2024	JPY	(304 521,21)	22 822 849,93
50	3 924	Purchase	EURO STOXX BANK	20/09/2024	EUR	(68 670,00)	26 987 310,00
50	643	Purchase	MSCI EMERGING MARKETS	20/09/2024	USD	(50 996,01)	32 643 447,04
50	127	Purchase	S&P 500 EMINI	20/09/2024	USD	(10 935,75)	32 714 261,10

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

Eurizon Next 2.0 - Selezione Equilibrio

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				1 111 545,95	1 142 833,40	—
PURCHASED OPTION CONTRACTS				1 111 545,95	1 142 833,40	—
700	CALL	EURO STOXX 50 PR 5 400,00 20/12/24	EUR	321 836,97	255 500,00	—
600	CALL	EMINI RUSSELL 2000 INDEX 2 300,00 20/12/24	USD	789 708,98	887 333,40	—

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

Eurizon Next 2.0 - Selezione Equilibrio

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					689 216,48
Unrealised profit on forward foreign exchange contracts					689 216,48
20/09/2024	21 925 947,55	EUR	3 682 200 000,00	JPY	389 426,94
20/09/2024	118 682 000,00	USD	110 018 076,48	EUR	296 859,41
20/09/2024	25 100 000,00	USD	23 327 523,44	EUR	2 930,13

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

Eurizon Next 2.0 - Selezione Crescita

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	427 571 580,08
Banks		(Note 3)	2 484 044,75
Other banks and broker accounts		(Notes 2, 3, 10)	2 682 652,24
Option contracts		(Notes 2, 10)	743 533,37
Unrealised profit on forward foreign exchange contracts		(Notes 2, 10)	344 572,48
Unrealised profit on future contracts		(Notes 2, 10)	250 123,01
Other interest receivable			22 313,80
Receivable on subscriptions			97 829,29
Other assets		(Notes 11, 13)	1 245 626,19
Total assets			435 442 275,21
Liabilities			
Bank overdrafts		(Note 3)	(3 066 141,33)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(910,47)
Unrealised loss on future contracts		(Notes 2, 10)	(1 253 133,99)
Payable on redemptions			(2 251 534,05)
Other liabilities			(474 376,73)
Total liabilities			(7 046 096,57)
Total net assets			428 396 178,64
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	104,40	1 699 121,438
Class GD Units	EUR	100,00	224 131,787
Class P Units	EUR	110,62	1 795 695,377
Class PD Units	EUR	109,59	273 349,948

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

Eurizon Next 2.0 - Selezione Crescita

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	288 727 531,57
Accretion of market discount / (Amortisation of market premium)	(Note 2)	230 979,26
Net income from investments	(Note 2)	386 127,77
Other income	(Note 6)	1 731 562,18
Total income		2 348 669,21
Management fee	(Note 6)	(2 140 528,23)
Administration fee	(Note 8)	(193 843,20)
Subscription tax	(Note 4)	(1 577,60)
Other charges and taxes	(Notes 5, 13)	(2 179 198,81)
Total expenses		(4 515 147,84)
Net investment income / (loss)		(2 166 478,63)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	7 514 218,48
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	11 172 996,80
- option contracts	(Note 2)	(1 219 883,60)
- forward foreign exchange contracts	(Note 2)	445 787,55
- foreign currencies	(Note 2)	25 794,59
- future contracts	(Note 2)	(2 476 136,21)
Net result of operations for the period		13 296 298,98
Subscriptions for the period		448 788 002,95
Redemptions for the period		(322 070 908,27)
Dividend distributions	(Note 15)	(344 746,59)
Net assets at the end of the period		428 396 178,64

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

Eurizon Next 2.0 - Selezione Crescita

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			408 591 261,67	427 571 580,08	99,81
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			27 214 880,44	29 219 954,60	6,82
Shares			9 437 818,17	11 434 374,55	2,67
JAPAN			9 437 818,17	11 434 374,55	2,67
Finance			9 437 818,17	11 434 374,55	2,67
489 100,00	MITSUBISHI UFJ FINANCIAL GROUP, INC.	JPY	4 145 770,18	4 905 134,33	1,14
55 700,00	SUMITOMO MITSUI FINANCIAL GROUP, INC.	JPY	2 693 570,24	3 465 059,89	0,81
111 200,00	MIZUHO FINANCIAL GROUP, INC.	JPY	1 846 762,78	2 165 926,57	0,51
97 900,00	RESONA HOLDINGS, INC.	JPY	497 380,41	604 486,50	0,14
13 800,00	SUMITOMO MITSUI TRUST HOLDINGS, INC.	JPY	254 334,56	293 767,26	0,07
Zero-Coupon Bonds			17 777 062,27	17 785 580,05	4,15
ITALY			12 323 208,02	12 329 606,25	2,88
Government			12 323 208,02	12 329 606,25	2,88
1 812 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/04/2025	EUR	1 761 572,85	1 763 510,88	0,42
1 816 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2025	EUR	1 761 839,71	1 762 773,04	0,41
1 820 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/06/2025	EUR	1 760 441,74	1 762 670,00	0,41
1 806 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2025	EUR	1 761 455,83	1 762 150,32	0,41
1 784 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/11/2024	EUR	1 759 778,32	1 759 737,60	0,41
1 767 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/08/2024	EUR	1 759 113,27	1 759 472,58	0,41
1 761 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 12/07/2024	EUR	1 759 006,30	1 759 291,83	0,41
SPAIN			1 918 338,59	1 919 178,82	0,45
Government			1 918 338,59	1 919 178,82	0,45
1 943 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/11/2024	EUR	1 918 338,59	1 919 178,82	0,45
GERMANY			1 759 568,95	1 760 593,92	0,41
Government			1 759 568,95	1 760 593,92	0,41
1 784 000,00	GERMAN TREASURY BILLS 0.00% 20/11/2024	EUR	1 759 568,95	1 760 593,92	0,41
FRANCE			1 759 208,04	1 759 506,21	0,41
Government			1 759 208,04	1 759 506,21	0,41
1 771 000,00	FRANCE TREASURY BILLS BTF 0.00% 04/09/2024	EUR	1 759 208,04	1 759 506,21	0,41
UNITED STATES			16 738,67	16 694,85	0,00
Government			16 738,67	16 694,85	0,00
6 000,00	U.S. TREASURY BILLS 0.00% 11/07/2024	USD	5 601,82	5 587,68	0,00
6 000,00	U.S. TREASURY BILLS 0.00% 08/08/2024	USD	5 579,27	5 564,89	0,00
6 000,00	U.S. TREASURY BILLS 0.00% 05/09/2024	USD	5 557,58	5 542,28	0,00
INVESTMENT FUNDS			381 376 381,23	398 351 625,48	92,99
UCI Units			381 376 381,23	398 351 625,48	92,99
LUXEMBOURG			381 376 381,23	398 351 625,48	92,99
Finance			381 376 381,23	398 351 625,48	92,99
276 740,89	EURIZON FUND - EQUITY USA -ZH-	EUR	45 315 536,88	52 589 071,27	12,28
279 520,60	EURIZON FUND - FLEXIBLE MULTISTRATEGY -Z-	EUR	29 640 364,64	29 866 776,32	6,97
105 093,56	EURIZON FUND - BOND HIGH YIELD -Z-	EUR	29 225 461,93	29 751 987,69	6,94
138 244,07	EPSILON FUND - Q-FLEXIBLE -I-	EUR	25 287 515,82	26 972 801,28	6,30
27 870,74	EURIZON FUND - ACTIVE ALLOCATION -Z-	EUR	23 832 029,40	24 959 636,73	5,83
136 540,58	EURIZON FUND - TOP EUROPEAN RESEARCH -Z-	EUR	22 628 341,56	24 480 360,59	5,71
32 561,83	EURIZON FUND - FLEXIBLE ALLOCATION -Z-	EUR	21 968 597,48	22 492 737,38	5,25

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

Eurizon Next 2.0 - Selezione Crescita

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
129 705,34	EPSILON FUND - EURO BOND -I-	EUR	23 294 459,28	22 343 041,01	5,21
35 778,68	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	21 101 591,33	21 358 084,22	4,99
58 588,96	EURIZON FUND - BOND EMERGING MARKETS -ZH-	EUR	21 455 342,76	20 727 016,38	4,84
187 810,05	EURIZON FUND - SJ LOCAL EMERGING MARKETS DEBT -Z-	EUR	18 824 277,33	18 640 147,56	4,35
73 119,58	EURIZON FUND - EQUITY EUROPE LTE -Z-	EUR	15 964 198,77	16 495 778,15	3,85
148 121,22	EURIZON FUND - BOND ITALY MEDIUM TERM LTE -Z-	EUR	14 488 899,03	14 484 773,81	3,38
90 853,03	EURIZON FUND - SUSTAINABLE JAPAN EQUITY -ZH-	EUR	9 589 251,90	14 338 425,35	3,35
137 909,26	EURIZON FUND - BOND FLEXIBLE -Z-	EUR	14 965 717,35	13 989 515,64	3,27
54 309,04	EURIZON FUND - EQUITY JAPAN LTE -ZH-	EUR	11 755 734,15	12 761 537,51	2,98
100 894,97	EURIZON FUND - CASH EUR -Z-	EUR	12 018 262,82	12 144 727,90	2,83
75 595,63	EURIZON FUND - CONSERVATIVE ALLOCATION -Z-	EUR	8 897 069,40	9 069 963,21	2,12
40 676,55	EPSILON FUND - EMERGING BOND TOTAL RETURN -I-	EUR	5 742 753,45	5 476 283,66	1,28
53 815,14	EURIZON FUND - BOND ITALY SHORT TERM LTE -Z-	EUR	5 380 975,95	5 408 959,82	1,26
Total Portfolio			408 591 261,67	427 571 580,08	99,81

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

Eurizon Next 2.0 - Selezione Crescita

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						(1 003 010,98)	224 201 887,52
Unrealised profit on future contracts and notional						250 123,01	75 273 079,42
100	(884)	Sale	MSCI EUROPE	20/09/2024	EUR	134 373,30	30 113 460,00
200 000	237	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	115 749,71	45 159 619,42
Unrealised loss on future contracts and notional						(1 253 133,99)	148 928 808,10
100 000	349	Purchase	EURO BTP	06/09/2024	EUR	(603 770,00)	40 236 210,00
10 000	(107)	Sale	TOPIX INDEX	12/09/2024	JPY	(319 225,24)	17 443 178,16
50	254	Purchase	S&P 500 EMINI	20/09/2024	USD	(275 856,87)	65 428 522,19
50	2 064	Purchase	EURO STOXX BANK	20/09/2024	EUR	(36 120,00)	14 195 160,00
50	229	Purchase	MSCI EMERGING MARKETS	20/09/2024	USD	(18 161,88)	11 625 737,75

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

Eurizon Next 2.0 - Selezione Crescita

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				756 176,91	743 533,37	—
PURCHASED OPTION CONTRACTS				756 176,91	743 533,37	—
700	CALL	EURO STOXX 50 PR 5 400,00 20/12/24	EUR	321 836,97	255 500,00	—
330	CALL	EMINI RUSSELL 2000 INDEX 2 300,00 20/12/24	USD	434 339,94	488 033,37	—

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

Eurizon Next 2.0 - Selezione Crescita

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					343 662,01
Unrealised profit on forward foreign exchange contracts					344 572,48
20/09/2024	75 096 000,00	USD	69 613 904,98	EUR	187 837,71
20/09/2024	8 824 655,00	EUR	1 481 995 000,00	JPY	156 734,77
Unrealised loss on forward foreign exchange contracts					(910,47)
20/09/2024	8 500 000,00	USD	7 901 661,68	EUR	(910,47)

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

Eurizon Next 2.0 - Flessibile Prudente

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 1 JANUARY 2024 UNTIL 15 MARCH 2024 (MERGER DATE) IN EUR

Net assets at the beginning of the period	Notes	195 830 914,94
Accretion of market discount / (Amortisation of market premium)	(Note 2)	312 126,34
Net income from investments	(Note 2)	229 395,26
Other income	(Note 6)	68 364,73
Total income		609 886,33
Management fee	(Note 6)	(179 835,86)
Administration fee	(Note 8)	(36 318,31)
Subscription tax	(Note 4)	(7 093,82)
Interest paid on swap contracts	(Note 2)	(8 264,57)
Other charges and taxes	(Notes 5, 13)	(280 911,31)
Total expenses		(512 423,87)
Net investment income / (loss)		97 462,46
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	4 576 953,07
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(2 868 175,94)
- option contracts	(Note 2)	78 325,98
- forward foreign exchange contracts	(Note 2)	(90 124,70)
- foreign currencies	(Note 2)	(16 843,75)
- future contracts	(Note 2)	(287 809,88)
- swap contracts	(Note 2)	39 071,91
Net result of operations for the period		1 528 859,15
Subscriptions for the period		19 031 625,12
Redemptions for the period		(216 369 798,48)
Dividend distributions	(Note 15)	(21 600,73)
Net assets at the end of the period		0,00

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

Eurizon Next 2.0 - Flessibile Equilibrio

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 1 JANUARY 2024 UNTIL 15 MARCH 2024 (MERGER DATE) IN EUR

Net assets at the beginning of the period	Notes	867 013 544,64
Accretion of market discount / (Amortisation of market premium)	(Note 2)	53 633,07
Net income from investments	(Note 2)	1 748 487,28
Other income	(Note 6)	334 258,91
Total income		2 136 379,26
Management fee	(Note 6)	(1 305 797,45)
Administration fee	(Note 8)	(160 003,49)
Subscription tax	(Note 4)	(27 675,80)
Interest paid on swap contracts	(Note 2)	(73 351,76)
Other charges and taxes	(Notes 5, 13)	(1 357 276,06)
Total expenses		(2 924 104,56)
Net investment income / (loss)		(787 725,30)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	35 970 088,67
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(22 163 875,39)
- option contracts	(Note 2)	691 579,46
- forward foreign exchange contracts	(Note 2)	(761 421,77)
- foreign currencies	(Note 2)	(178 833,17)
- future contracts	(Note 2)	(3 089 669,99)
- swap contracts	(Note 2)	346 518,19
Net result of operations for the period		10 026 660,70
Subscriptions for the period		109 561 915,48
Redemptions for the period		(986 227 859,66)
Dividend distributions	(Note 15)	(374 261,16)
Net assets at the end of the period		0,00

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

Eurizon Next 2.0 - Flessibile Crescita

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 1 JANUARY 2024 UNTIL 15 MARCH 2024 (MERGER DATE) IN EUR

Net assets at the beginning of the period	Notes	328 826 989,22
Accretion of market discount / (Amortisation of market premium)	(Note 2)	66 388,53
Net income from investments	(Note 2)	951 900,24
Other income	(Note 6)	112 607,01
Total income		1 130 895,78
Management fee	(Note 6)	(609 887,07)
Administration fee	(Note 8)	(61 235,35)
Subscription tax	(Note 4)	(10 407,86)
Other charges and taxes	(Notes 5, 13)	(517 581,31)
Total expenses		(1 199 111,59)
Net investment income / (loss)		(68 215,81)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	15 858 167,16
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(7 642 656,04)
- option contracts	(Note 2)	366 534,74
- forward foreign exchange contracts	(Note 2)	(98 401,01)
- foreign currencies	(Note 2)	368 433,67
- future contracts	(Note 2)	(2 735 655,25)
Net result of operations for the period		6 048 207,46
Subscriptions for the period		50 457 077,56
Redemptions for the period		(385 039 167,34)
Dividend distributions	(Note 15)	(293 106,90)
Net assets at the end of the period		0,00

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

Eurizon Next 2.0 - Strategia Obbligazionaria

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	737 916 611,49
Banks		(Note 3)	16 184 573,92
Other banks and broker accounts		(Notes 2, 3, 10)	32 133 839,11
Unrealised profit on forward foreign exchange contracts		(Notes 2, 10)	388 507,15
Unrealised profit on future contracts		(Notes 2, 10)	773 350,01
Unrealised profit on swap contracts		(Notes 2, 9)	332 966,08
Interest receivable on swap contracts		(Notes 2, 9)	678 512,84
Other interest receivable			2 857 178,35
Receivable on investments sold			58 155 819,49
Receivable on subscriptions			73 755,67
Other assets		(Notes 11, 13)	2 803 338,42
Total assets			852 298 452,53
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(1 953 654,34)
Unrealised loss on future contracts		(Notes 2, 10)	(521 008,67)
Unrealised loss on swap contracts		(Notes 2, 9)	(11 848,03)
Interest payable on swap contracts		(Notes 2, 9)	(843 044,26)
Payable on investments purchased			(56 265 038,21)
Payable on redemptions			(3 008 575,22)
Other liabilities			(488 110,20)
Total liabilities			(63 091 278,93)
Total net assets			789 207 173,60
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	93,68	3 814 736,345
Class GD Units	EUR	92,10	532 166,786
Class P Units	EUR	104,63	3 069 550,866
Class PD Units	EUR	104,33	590 949,013

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

Eurizon Next 2.0 - Strategia Obbligazionaria

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	1 109 731 163,98
Accretion of market discount / (Amortisation of market premium)	(Note 2)	3 330 947,32
Net income from investments	(Note 2)	5 454 336,41
Interest received on swap contracts	(Note 2)	1 725 130,98
Other income	(Note 6)	1 431 693,12
Total income		11 942 107,83
Management fee	(Note 6)	(2 181 073,28)
Administration fee	(Note 8)	(460 510,66)
Subscription tax	(Note 4)	(125 602,86)
Interest paid on swap contracts	(Note 2)	(2 205 725,99)
Other charges and taxes	(Notes 5, 13)	(3 071 840,74)
Total expenses		(8 044 753,53)
Net investment income / (loss)		3 897 354,30
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	11 450 476,78
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(7 776 084,32)
- option contracts	(Note 2)	(2 490 136,82)
- forward foreign exchange contracts	(Note 2)	(4 289 625,52)
- foreign currencies	(Note 2)	(54 511,81)
- future contracts	(Note 2)	(5 150 591,89)
- swap contracts	(Note 2)	(587 827,37)
Net result of operations for the period		(5 000 946,65)
Subscriptions for the period		258 564 127,15
Redemptions for the period		(573 645 450,48)
Dividend distributions	(Note 15)	(441 720,40)
Net assets at the end of the period		789 207 173,60

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

Eurizon Next 2.0 - Strategia Obbligazionaria

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			722 216 297,54	737 916 611,49	93,50
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			390 368 163,35	390 447 164,08	49,47
Ordinary Bonds			192 078 050,12	191 946 050,58	24,32
GERMANY			91 431 753,04	91 575 401,40	11,60
Government			78 050 245,36	78 080 845,60	9,89
14 200 000,00	BUNDESSCHATZANWEISUNGEN 3.10% 12/12/2025	EUR	14 259 351,76	14 218 034,00	1,80
13 490 000,00	BUNDESSCHATZANWEISUNGEN 3.10% 18/09/2025	EUR	13 464 636,61	13 489 865,10	1,71
10 390 000,00	BUNDESSCHATZANWEISUNGEN 2.50% 19/03/2026	EUR	10 301 061,60	10 321 426,00	1,31
10 210 000,00	BUNDESobligation 2.40% 19/10/2028	EUR	10 181 556,30	10 168 343,20	1,29
9 230 000,00	BUNDESSCHATZANWEISUNGEN 2.80% 12/06/2025	EUR	9 170 032,16	9 193 633,80	1,16
6 440 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.10% 15/11/2029	EUR	6 334 010,48	6 325 110,40	0,80
6 280 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.40% 15/11/2030	EUR	6 279 246,40	6 261 222,80	0,79
4 500 000,00	BUNDESSCHATZANWEISUNGEN 2.50% 13/03/2025	EUR	4 452 840,00	4 474 575,00	0,57
3 690 000,00	BUNDESobligation 2.10% 12/04/2029	EUR	3 607 510,05	3 628 635,30	0,46
Finance			13 381 507,68	13 494 555,80	1,71
7 900 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.875% 29/05/2026	EUR	7 934 918,00	7 870 770,00	1,00
5 804 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.125% 30/06/2025	EUR	5 446 589,68	5 623 785,80	0,71
UNITED ARAB EMIRATES			13 152 564,15	12 919 771,59	1,64
Government			11 962 570,89	11 712 421,91	1,49
4 980 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 3.125% 11/10/2027	USD	4 594 903,71	4 387 323,44	0,56
4 850 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 3.125% 03/05/2026	USD	4 240 242,48	4 355 427,02	0,55
3 560 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 2.50% 30/09/2029	USD	3 127 424,70	2 969 671,45	0,38
Finance			1 189 993,26	1 207 349,68	0,15
1 280 000,00	ABU DHABI COMMERCIAL BANK PJSC 5.50% 12/01/2029	USD	1 189 993,26	1 207 349,68	0,15
MEXICO			10 994 770,05	10 974 216,51	1,39
Government			10 994 770,05	10 974 216,51	1,39
3 460 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 2.659% 24/05/2031	USD	2 726 735,61	2 652 843,04	0,34
2 200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.75% 27/04/2032	USD	1 928 788,38	1 895 109,02	0,24
2 010 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 3.75% 11/01/2028	USD	1 836 706,10	1 771 387,31	0,22
1 930 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 6.338% 04/05/2053	USD	1 611 011,70	1 694 113,36	0,22
1 090 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 6.05% 11/01/2040	USD	936 101,02	983 669,26	0,12
1 280 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 5.00% 27/04/2051	USD	926 359,44	954 980,49	0,12
660 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.875% 19/05/2033	USD	572 291,63	567 362,66	0,07
600 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 3.50% 12/02/2034	USD	456 776,17	454 751,37	0,06

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

Eurizon Next 2.0 - Strategia Obbligazionaria

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PHILIPPINES			10 712 749,50	10 466 243,23	1,33
Government			10 712 749,50	10 466 243,23	1,33
5 600 000,00	PHILIPPINES GOVERNMENT INTERNATIONAL BONDS 3.75% 14/01/2029	USD	5 153 423,82	4 918 122,36	0,62
2 530 000,00	PHILIPPINES GOVERNMENT INTERNATIONAL BONDS 3.00% 01/02/2028	USD	2 207 920,63	2 195 333,19	0,28
1 830 000,00	PHILIPPINES GOVERNMENT INTERNATIONAL BONDS 3.229% 29/03/2027	USD	1 622 974,24	1 622 556,59	0,21
1 200 000,00	PHILIPPINES GOVERNMENT INTERNATIONAL BONDS 3.556% 29/09/2032	USD	987 863,59	996 836,50	0,13
800 000,00	PHILIPPINES GOVERNMENT INTERNATIONAL BONDS 4.625% 17/07/2028	USD	740 567,22	733 394,59	0,09
INDONESIA			10 234 348,12	10 081 875,13	1,28
Government			10 234 348,12	10 081 875,13	1,28
4 140 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 4.55% 11/01/2028	USD	3 836 534,87	3 781 449,39	0,48
2 720 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 4.75% 11/02/2029	USD	2 422 599,14	2 500 368,56	0,32
2 060 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 3.85% 15/10/2030	USD	1 894 887,47	1 786 485,79	0,23
1 510 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.85% 12/03/2031	USD	1 206 377,99	1 148 205,32	0,14
950 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 4.85% 11/01/2033	USD	873 948,65	865 366,07	0,11
URUGUAY			7 992 008,62	8 177 630,03	1,04
Government			7 992 008,62	8 177 630,03	1,04
2 790 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 5.75% 28/10/2034	USD	2 682 072,60	2 714 140,98	0,34
2 390 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 4.375% 23/01/2031	USD	2 141 886,80	2 168 738,66	0,28
1 390 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 4.975% 20/04/2055	USD	1 103 846,97	1 182 345,73	0,15
1 210 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 5.10% 18/06/2050	USD	1 019 390,58	1 062 631,86	0,14
950 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 7.625% 21/03/2036	USD	1 044 811,67	1 049 772,80	0,13
CHILE			6 749 313,42	6 822 212,86	0,86
Raw materials			3 897 722,23	3 928 290,19	0,50
2 550 000,00	CORP. NACIONAL DEL COBRE DE CHILE 5.125% 02/02/2033	USD	2 171 819,30	2 250 304,10	0,29
2 040 000,00	CORP. NACIONAL DEL COBRE DE CHILE 3.00% 30/09/2029	USD	1 725 902,93	1 677 986,09	0,21
Government			2 851 591,19	2 893 922,67	0,36
1 300 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 3.50% 31/01/2034	USD	1 010 568,34	1 052 323,30	0,13
1 400 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 3.86% 21/06/2047	USD	1 012 296,60	1 012 323,32	0,13
900 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 4.85% 22/01/2029	USD	828 726,25	829 276,05	0,10
SOUTH AFRICA			5 392 338,04	6 139 162,65	0,78
Government			5 392 338,04	6 139 162,65	0,78
3 530 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 5.75% 30/09/2049	USD	2 151 450,97	2 479 447,18	0,32
2 360 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 7.30% 20/04/2052	USD	1 749 905,77	1 987 683,93	0,25
2 210 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 6.30% 22/06/2048	USD	1 490 981,30	1 672 031,54	0,21

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

Eurizon Next 2.0 - Strategia Obbligazionaria

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BRAZIL			6 080 796,79	6 095 680,32	0,77
Government			6 080 796,79	6 095 680,32	0,77
2 600 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 7.125% 13/05/2054	USD	2 388 519,09	2 343 092,02	0,30
2 400 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 6.125% 15/03/2034	USD	2 163 126,53	2 151 388,82	0,27
1 350 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 5.625% 21/02/2047	USD	988 206,17	1 046 921,86	0,13
770 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 5.00% 27/01/2045	USD	540 945,00	554 277,62	0,07
PANAMA			5 538 045,39	5 393 776,60	0,68
Government			5 538 045,39	5 393 776,60	0,68
1 980 000,00	PANAMA BONOS DEL TESORO 6.375% 25/07/2033	USD	1 740 634,68	1 742 898,03	0,22
1 579 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 3.875% 17/03/2028	USD	1 431 773,82	1 361 232,20	0,17
1 240 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 6.40% 14/02/2035	USD	1 199 081,70	1 095 596,06	0,14
1 200 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 2.252% 29/09/2032	USD	796 548,09	804 455,90	0,10
400 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 7.50% 01/03/2031	USD	370 007,10	389 594,41	0,05
POLAND			4 819 470,80	4 356 930,56	0,55
Government			4 819 470,80	4 356 930,56	0,55
1 100 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 5.125% 18/09/2034	USD	1 003 644,50	1 008 571,51	0,13
1 100 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 5.50% 18/03/2054	USD	994 967,31	993 535,36	0,13
1 070 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 4.875% 04/10/2033	USD	978 506,99	971 360,89	0,12
700 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 3.625% 29/11/2030	EUR	695 926,00	707 819,00	0,09
970 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 2.00% 08/03/2049	EUR	1 146 426,00	675 643,80	0,08
ROMANIA			3 166 121,83	3 194 097,10	0,40
Government			3 166 121,83	3 194 097,10	0,40
1 630 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 3.00% 14/02/2031	USD	1 255 465,35	1 258 996,68	0,16
1 200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 5.875% 30/01/2029	USD	1 101 409,00	1 111 624,42	0,14
880 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 6.375% 30/01/2034	USD	809 247,48	823 476,00	0,10
SAUDI ARABIA			3 160 207,86	3 180 487,32	0,40
Government			3 160 207,86	3 180 487,32	0,40
1 300 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 5.00% 16/01/2034	USD	1 172 955,78	1 189 303,88	0,15
1 100 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 4.375% 16/04/2029	USD	988 024,51	996 727,34	0,13
1 080 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 4.75% 18/01/2028	USD	999 227,57	994 456,10	0,12
PERU			2 928 948,87	2 912 092,75	0,37
Government			2 928 948,87	2 912 092,75	0,37
3 840 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 3.00% 15/01/2034	USD	2 928 948,87	2 912 092,75	0,37

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

Eurizon Next 2.0 - Strategia Obbligazionaria

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
KUWAIT			2 681 616,30	2 563 097,90	0,33
Government			2 681 616,30	2 563 097,90	0,33
2 860 000,00	KUWAIT INTERNATIONAL GOVERNMENT BONDS 3.50% 20/03/2027	USD	2 681 616,30	2 563 097,90	0,33
MALAYSIA			2 583 710,71	2 498 216,56	0,32
Energy			2 583 710,71	2 498 216,56	0,32
2 920 000,00	PETRONAS CAPITAL LTD. 3.50% 21/04/2030	USD	2 583 710,71	2 498 216,56	0,32
QATAR			1 960 059,67	2 046 083,06	0,26
Government			1 960 059,67	2 046 083,06	0,26
1 200 000,00	QATAR GOVERNMENT INTERNATIONAL BONDS 3.75% 16/04/2030	USD	1 048 956,65	1 064 430,59	0,14
1 130 000,00	QATAR GOVERNMENT INTERNATIONAL BONDS 4.817% 14/03/2049	USD	911 103,02	981 652,47	0,12
CANADA			1 111 258,77	1 116 839,62	0,14
Energy			1 111 258,77	1 116 839,62	0,14
1 330 000,00	PETRONAS ENERGY CANADA LTD. 2.112% 23/03/2028	USD	1 111 258,77	1 116 839,62	0,14
DOMINICAN REPUBLIC			740 373,97	746 544,10	0,09
Government			740 373,97	746 544,10	0,09
600 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 4.50% 30/01/2030	USD	505 837,10	509 732,45	0,06
300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 5.875% 30/01/2060	USD	234 536,87	236 811,65	0,03
COLOMBIA			641 693,35	679 822,97	0,09
Government			641 693,35	679 822,97	0,09
650 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 5.00% 15/06/2045	USD	403 405,95	425 012,17	0,06
260 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 8.75% 14/11/2053	USD	238 287,40	254 810,80	0,03
UNITED STATES			5 900,87	5 868,32	0,00
Government			5 900,87	5 868,32	0,00
1 000,00	U.S. TREASURY BONDS 5.375% 15/02/2031	USD	1 031,02	991,22	0,00
1 000,00	U.S. TREASURY NOTES 2.625% 15/04/2025	USD	885,72	914,61	0,00
1 000,00	U.S. TREASURY NOTES 1.125% 28/02/2027	USD	828,72	853,17	0,00
1 000,00	U.S. TREASURY NOTES 1.25% 30/09/2028	USD	806,81	819,92	0,00
1 000,00	U.S. TREASURY NOTES 1.625% 15/08/2029	USD	815,70	817,80	0,00
1 000,00	U.S. TREASURY NOTES 0.625% 15/05/2030	USD	749,62	754,17	0,00
1 000,00	U.S. TREASURY BONDS 2.75% 15/08/2042	USD	783,28	717,43	0,00
Zero-Coupon Bonds			198 290 113,23	198 501 113,50	25,15
ITALY			179 194 075,26	179 240 967,90	22,71
Government			179 194 075,26	179 240 967,90	22,71
36 980 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/06/2025	EUR	35 777 827,72	35 815 130,00	4,54
36 470 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/01/2025	EUR	35 794 489,88	35 786 187,50	4,54
36 770 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/04/2025	EUR	35 770 549,05	35 786 034,80	4,53
36 670 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2025	EUR	35 774 469,86	35 779 652,40	4,53
27 440 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/02/2025	EUR	26 845 913,81	26 841 259,20	3,40
9 360 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/11/2024	EUR	9 230 824,94	9 232 704,00	1,17

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

Eurizon Next 2.0 - Strategia Obbligazionaria

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			19 096 037,97	19 260 145,60	2,44
Government			19 096 037,97	19 260 145,60	2,44
9 790 000,00	GERMAN TREASURY BILLS 0.00% 19/02/2025	EUR	9 584 226,28	9 585 193,20	1,22
6 320 000,00	BUNDESobligation 0.00% 09/10/2026	EUR	5 806 138,99	5 947 878,40	0,75
4 260 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2030	EUR	3 705 672,70	3 727 074,00	0,47
INVESTMENT FUNDS			331 848 134,19	347 469 447,41	44,03
UCI Units			331 848 134,19	347 469 447,41	44,03
LUXEMBOURG			310 465 952,75	325 920 484,95	41,30
Finance			310 465 952,75	325 920 484,95	41,30
1 542 419,47	EURIZON FUND - BOND FLEXIBLE -Z-	EUR	153 782 301,69	156 463 031,14	19,83
116 613,30	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	62 611 212,94	69 612 307,64	8,82
590 608,85	EURIZON FUND - GREEN EURO CREDIT -Z-	EUR	49 092 341,57	53 107 547,79	6,73
294 523,84	EURIZON FUND - EUROPEAN UNION BONDS -Z-	EUR	29 650 233,67	30 730 618,09	3,89
75 056,40	EPSILON FUND - EURO BOND -I-	EUR	12 253 593,75	12 929 215,12	1,64
30 062,17	EURIZON FUND - MONEY MARKET EUR T1 -Z-	EUR	3 076 269,13	3 077 765,17	0,39
ITALY			21 382 181,44	21 548 962,46	2,73
Finance			21 382 181,44	21 548 962,46	2,73
4 276 436,29	SISTEMA EPSILON INDEX FUNDS - EPSILON US CORPORATE SRI BOND INDEX	EUR	21 382 181,44	21 548 962,46	2,73
Total Portfolio			722 216 297,54	737 916 611,49	93,50

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

Eurizon Next 2.0 - Strategia Obbligazionaria

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						252 341,34	268 377 487,38
Unrealised profit on future contracts and notional						773 350,01	144 507 811,18
50	282	Purchase	S&P 500 EMINI	20/09/2024	USD	383 003,85	72 641 115,19
100 000	309	Purchase	LONG GILT	26/09/2024	GBP	227 573,43	35 560 048,13
100 000	141	Purchase	EURO BOBL	06/09/2024	EUR	143 820,00	16 418 040,00
100 000	200	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	18 952,73	19 888 607,86
Unrealised loss on future contracts and notional						(521 008,67)	123 869 676,20
10	161	Purchase	EURO STOXX 50	20/09/2024	EUR	(262 430,00)	7 930 860,00
200 000	496	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	(122 929,27)	94 511 271,03
100 000	47	Purchase	EURO BTP	06/09/2024	EUR	(71 968,53)	5 418 630,00
100 000	156	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	(63 680,87)	16 008 915,17

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

Eurizon Next 2.0 - Strategia Obbligazionaria

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(1 565 147,19)
Unrealised profit on forward foreign exchange contracts					388 507,15
31/07/2024	13 724 383,58	EUR	2 321 390 000,00	JPY	218 259,36
31/07/2024	8 380 000,00	USD	7 730 908,30	EUR	77 435,83
31/07/2024	9 970 000,00	GBP	11 669 242,41	EUR	76 097,56
31/07/2024	15 000 000,00	USD	13 965 427,18	EUR	11 322,46
31/07/2024	2 230 985,40	EUR	2 390 000,00	USD	4 023,29
31/07/2024	660 910,67	EUR	113 360 000,00	JPY	1 368,65
Unrealised loss on forward foreign exchange contracts					(1 953 654,34)
31/07/2024	101 754 691,17	EUR	110 590 051,00	USD	(1 291 272,50)
31/07/2024	1 936 450 000,00	JPY	12 440 230,42	USD	(325 101,74)
31/07/2024	54 528 919,95	EUR	46 410 000,00	GBP	(145 225,27)
31/07/2024	17 900 000,00	GBP	21 186 952,25	EUR	(99 531,45)
31/07/2024	3 825 123,45	EUR	4 160 000,00	USD	(51 095,12)
31/07/2024	9 732 978,65	EUR	10 490 000,00	USD	(41 428,26)

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

Eurizon Next 2.0 - Strategia Obbligazionaria

SWAP CONTRACTS AS AT 30 JUNE 2024

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
INDEX SWAPS CONTRACTS				678 512,84	(843 044,26)	321 118,05
BNP PARIBAS SA	GBP	42 000 000,00	03/05/2027	353 418,67	(414 886,25)	157 916,65
BNP PARIBAS SA	GBP	33 000 000,00	09/05/2029	225 468,12	(293 108,53)	(11 848,03)
CITIGROUP GLOBAL MARKETS EUROPE AG	CAD	28 000 000,00	09/05/2029	99 626,05	(135 049,48)	175 049,43

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

Eurizon Next 2.0 - Strategia Azionaria Flessibile

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	1 545 967 900,11
Banks		(Note 3)	21 994 352,74
Other banks and broker accounts		(Notes 2, 3, 10)	13 430 000,00
Unrealised profit on forward foreign exchange contracts		(Notes 2, 10)	1 091 513,10
Receivable on subscriptions			1 498 918,73
Other assets		(Notes 11, 13)	7 465 063,75
Total assets			1 591 447 748,43
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(4 315 273,61)
Payable on redemptions			(6 202 014,80)
Other liabilities			(1 911 408,81)
Total liabilities			(12 428 697,22)
Total net assets			1 579 019 051,21
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	120,17	8 129 984,540
Class GD Units	EUR	114,37	857 023,682
Class P Units	EUR	109,19	4 167 736,093
Class PD Units	EUR	107,13	456 868,092

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

Eurizon Next 2.0 - Strategia Azionaria Flessibile

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	2 059 464 597,53
Accretion of market discount / (Amortisation of market premium)	(Note 2)	9 789 800,93
Net income from investments	(Note 2)	20 166 960,15
Other income	(Note 6)	2 321 496,91
Total income		32 278 257,99
Management fee	(Note 6)	(10 427 511,38)
Performance fee	(Note 7)	(5 144,88)
Administration fee	(Note 8)	(898 975,19)
Subscription tax	(Note 4)	(425 113,69)
Other charges and taxes	(Notes 5, 13)	(6 938 568,20)
Total expenses		(18 695 313,34)
Net investment income / (loss)		13 582 944,65
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	107 587 035,68
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(40 060 270,08)
- forward foreign exchange contracts	(Note 2)	(12 043 139,84)
- foreign currencies	(Note 2)	(66 273,27)
Net result of operations for the period		69 000 297,14
Subscriptions for the period		582 834 358,48
Redemptions for the period		(1 129 052 537,49)
Dividend distributions	(Note 15)	(3 227 664,45)
Net assets at the end of the period		1 579 019 051,21

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

Eurizon Next 2.0 - Strategia Azionaria Flessibile

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 424 420 124,49	1 545 967 900,11	97,91
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 424 420 124,49	1 545 967 900,11	97,91
Shares			907 052 304,25	1 028 856 417,33	65,16
UNITED STATES			416 815 055,18	485 468 090,22	30,75
Finance			78 334 926,99	96 605 087,71	6,12
210 494,00	SYNCHRONY FINANCIAL	USD	6 346 578,66	9 268 213,13	0,59
75 332,00	DISCOVER FINANCIAL SERVICES	USD	6 756 135,97	9 194 471,82	0,58
47 264,00	JPMORGAN CHASE & CO.	USD	5 614 616,85	8 919 628,99	0,56
239 587,00	ALLY FINANCIAL, INC.	USD	6 399 706,92	8 868 124,14	0,56
67 157,00	CAPITAL ONE FINANCIAL CORP.	USD	7 821 429,56	8 675 421,04	0,55
104 292,00	CBRE GROUP, INC. -A-	USD	7 149 141,95	8 671 290,85	0,55
257 866,00	CITIZENS FINANCIAL GROUP, INC.	USD	7 529 412,70	8 668 913,30	0,55
238 497,00	TRUIST FINANCIAL CORP.	USD	7 869 077,44	8 645 303,76	0,55
59 478,00	PNC FINANCIAL SERVICES GROUP, INC.	USD	8 169 420,37	8 628 537,73	0,55
145 662,00	CITIGROUP, INC.	USD	6 974 769,16	8 624 871,83	0,55
247 901,00	FIFTH THIRD BANCORP	USD	7 704 637,41	8 440 311,12	0,53
Industries			72 510 601,42	84 347 088,84	5,34
34 880,00	ROCKWELL AUTOMATION, INC.	USD	8 737 395,98	8 958 956,95	0,57
139 294,00	AMPHENOL CORP. -A-	USD	5 633 260,10	8 755 990,28	0,55
52 827,00	OWENS CORNING	USD	4 104 062,97	8 562 726,70	0,54
122 311,00	FORTIVE CORP.	USD	8 038 743,16	8 456 488,03	0,54
134 909,00	MASCO CORP.	USD	6 713 834,28	8 392 236,07	0,53
142 406,00	CARRIER GLOBAL CORP.	USD	7 246 375,13	8 381 587,56	0,53
23 118,00	TELEDYNE TECHNOLOGIES, INC.	USD	8 517 603,57	8 368 852,47	0,53
78 874,00	MOHAWK INDUSTRIES, INC.	USD	7 251 926,16	8 359 499,56	0,53
43 433,00	IDEX CORP.	USD	8 676 245,48	8 153 688,54	0,52
131 321,00	FORTUNE BRANDS INNOVATIONS, INC.	USD	7 591 154,59	7 957 062,68	0,50
Computing and IT			50 057 833,23	63 615 720,63	4,03
96 235,00	QORVO, INC.	USD	10 147 005,03	10 419 504,93	0,66
42 903,00	APPLIED MATERIALS, INC.	USD	4 470 508,04	9 446 862,09	0,60
43 529,00	ANALOG DEVICES, INC.	USD	5 958 774,93	9 270 748,87	0,59
46 951,00	QUALCOMM, INC.	USD	5 510 022,83	8 725 631,91	0,55
137 086,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP. -A-	USD	8 607 647,19	8 697 778,24	0,55
153 811,00	FORTINET, INC.	USD	8 972 216,83	8 649 577,63	0,55
98 456,00	MICROCHIP TECHNOLOGY, INC.	USD	6 391 658,38	8 405 616,96	0,53
Telecommunication			59 314 132,30	63 050 582,28	3,99
272 942,00	JUNIPER NETWORKS, INC.	USD	7 179 892,84	9 285 244,57	0,59
286 893,00	FOX CORP. -A-	USD	8 359 697,95	9 200 380,69	0,58
25 505,00	MOTOROLA SOLUTIONS, INC.	USD	8 723 041,44	9 187 031,35	0,58
2 467,00	BOOKING HOLDINGS, INC.	USD	4 625 591,92	9 118 746,10	0,58
200 898,00	CISCO SYSTEMS, INC.	USD	8 724 298,38	8 905 677,36	0,56
54 371,00	F5, INC.	USD	8 388 446,53	8 737 404,38	0,55
3 263 006,00	SIRIUS XM HOLDINGS, INC.	USD	13 313 163,24	8 616 097,83	0,55
Health			60 228 775,80	59 350 673,06	3,76
140 142,00	GILEAD SCIENCES, INC.	USD	8 624 687,70	8 971 437,67	0,57
126 494,00	HOLOGIC, INC.	USD	7 899 976,08	8 763 401,26	0,56
44 275,00	TELEFLEX, INC.	USD	9 864 747,85	8 688 926,14	0,55
18 012,00	UNITEDHEALTH GROUP, INC.	USD	8 565 355,74	8 558 700,28	0,54
273 735,00	BAXTER INTERNATIONAL, INC.	USD	10 275 954,22	8 543 439,85	0,54
65 789,00	QUEST DIAGNOSTICS, INC.	USD	7 760 073,25	8 402 327,31	0,53
61 367,00	AGILENT TECHNOLOGIES, INC.	USD	7 237 980,96	7 422 440,55	0,47

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

Eurizon Next 2.0 - Strategia Azionaria Flessibile

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			44 027 432,25	58 428 341,98	3,70
1 238,00	NVR, INC.	USD	5 357 764,77	8 765 694,50	0,55
56 015,00	PROCTER & GAMBLE CO.	USD	6 996 073,05	8 619 537,83	0,55
306 617,00	UNIVERSAL MUSIC GROUP NV	EUR	6 614 337,33	8 517 820,26	0,54
63 129,00	DR HORTON, INC.	USD	5 659 221,13	8 301 157,91	0,53
79 984,00	PULTEGROUP, INC.	USD	4 141 303,70	8 216 687,16	0,52
57 957,00	LENNAR CORP. -A-	USD	6 718 917,40	8 104 512,91	0,51
29 996,00	WILLIAMS-SONOMA, INC.	USD	8 539 814,87	7 902 931,41	0,50
Raw materials			23 939 900,23	25 168 183,98	1,59
70 191,00	STEEL DYNAMICS, INC.	USD	7 314 848,55	8 481 204,05	0,54
83 645,00	RPM INTERNATIONAL, INC.	USD	7 782 640,09	8 403 909,10	0,53
70 517,00	PPG INDUSTRIES, INC.	USD	8 842 411,59	8 283 070,83	0,52
Basic Goods			10 983 756,39	17 907 832,22	1,14
120 252,00	SPROUTS FARMERS MARKET, INC.	USD	3 268 063,81	9 386 776,60	0,60
88 083,00	CHURCH & DWIGHT CO., INC.	USD	7 715 692,58	8 521 055,62	0,54
Multi-Utilities			17 417 696,57	16 994 579,52	1,08
120 283,00	SEMPRA	USD	8 152 923,88	8 536 245,29	0,54
70 186,00	AMERICAN WATER WORKS CO., INC.	USD	9 264 772,69	8 458 334,23	0,54
UNITED KINGDOM			78 757 242,27	93 804 467,68	5,94
Consumer Retail			43 295 031,46	50 761 916,41	3,21
214 970,00	RELX PLC	GBP	5 795 409,53	9 226 722,68	0,58
173 914,00	UNILEVER PLC	GBP	7 961 221,64	8 912 753,19	0,56
151 392,00	INTERTEK GROUP PLC	GBP	7 739 374,55	8 560 290,67	0,54
2 827 980,00	KINGFISHER PLC	GBP	7 334 451,65	8 298 780,26	0,53
1 468 912,00	BARRATT DEVELOPMENTS PLC	GBP	7 736 357,97	8 181 055,09	0,52
140 117,00	BERKELEY GROUP HOLDINGS PLC	GBP	6 728 216,12	7 582 314,52	0,48
Telecommunication			12 715 874,01	18 082 395,49	1,15
783 524,00	PEARSON PLC	GBP	6 924 961,02	9 156 423,20	0,58
884 292,00	INFORMA PLC	GBP	5 790 912,99	8 925 972,29	0,57
Basic Goods			7 312 893,73	8 530 532,95	0,54
2 363 563,00	TESCO PLC	GBP	7 312 893,73	8 530 532,95	0,54
Raw materials			8 516 580,04	8 375 634,53	0,53
467 644,00	MONDI PLC	GBP	8 516 580,04	8 375 634,53	0,53
Finance			6 916 863,03	8 053 988,30	0,51
953 697,00	STANDARD CHARTERED PLC	GBP	6 916 863,03	8 053 988,30	0,51
FRANCE			70 786 257,16	80 993 044,36	5,13
Consumer Retail			23 478 836,96	24 332 999,40	1,54
239 608,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	7 226 522,22	8 652 244,88	0,55
319 242,00	BUREAU VERITAS SA	EUR	7 867 439,05	8 255 598,12	0,52
77 669,00	SEB SA	EUR	8 384 875,69	7 425 156,40	0,47
Industries			11 088 508,95	16 289 041,36	1,03
37 340,00	SCHNEIDER ELECTRIC SE	EUR	4 918 303,42	8 375 362,00	0,53
85 424,00	LEGRAND SA	EUR	6 170 205,53	7 913 679,36	0,50
Finance			14 430 728,59	16 122 587,30	1,02
341 059,00	KLEPIERRE SA	EUR	8 089 338,10	8 519 653,82	0,54
127 716,00	BNP PARIBAS SA	EUR	6 341 390,49	7 602 933,48	0,48
Energy			8 121 067,85	8 266 952,56	0,53
132 632,00	TOTALENERGIES SE	EUR	8 121 067,85	8 266 952,56	0,53

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Eurizon Next 2.0 - Strategia Azionaria Flessibile

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			6 321 144,63	8 199 148,14	0,52
82 503,00	PUBLICIS GROUPE SA	EUR	6 321 144,63	8 199 148,14	0,52
Computing and IT			7 345 970,18	7 782 315,60	0,49
41 908,00	CAPGEMINI SE	EUR	7 345 970,18	7 782 315,60	0,49
SWEDEN			60 095 962,97	62 389 424,57	3,95
Finance			23 876 579,35	27 706 951,29	1,75
678 025,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	6 906 308,96	9 348 936,30	0,59
1 040 906,00	SVENSKA HANDELSBANKEN AB -A-	SEK	8 954 194,35	9 258 059,91	0,59
473 567,00	SWEDBANK AB -A-	SEK	8 016 076,04	9 099 955,08	0,57
Telecommunication			9 682 040,02	9 246 974,53	0,59
983 633,00	TELE2 AB -B-	SEK	9 682 040,02	9 246 974,53	0,59
Health			9 015 785,99	8 715 998,19	0,55
549 442,00	GETINGE AB -B-	SEK	9 015 785,99	8 715 998,19	0,55
Consumer Retail			8 614 244,82	8 690 881,68	0,55
363 456,00	ESSITY AB -B-	SEK	8 614 244,82	8 690 881,68	0,55
Raw materials			8 907 312,79	8 028 618,88	0,51
218 421,00	HOLMEN AB -B-	SEK	8 907 312,79	8 028 618,88	0,51
GERMANY			56 546 094,09	59 180 937,33	3,75
Industries			14 854 954,45	17 586 740,46	1,12
230 941,00	GEA GROUP AG	EUR	8 464 716,32	8 983 604,90	0,57
49 523,00	SIEMENS AG	EUR	6 390 238,13	8 603 135,56	0,55
Raw materials			17 164 324,83	16 477 696,69	1,04
187 885,00	BASF SE	EUR	8 492 614,69	8 489 583,73	0,54
126 876,00	BRENNTAG SE	EUR	8 671 710,14	7 988 112,96	0,50
Telecommunication			8 051 940,11	8 604 804,80	0,55
120 854,00	SCOUT24 SE	EUR	8 051 940,11	8 604 804,80	0,55
Basic Goods			7 138 412,53	8 570 078,82	0,54
102 981,00	HENKEL AG & CO. KGAA -PREF-	EUR	7 138 412,53	8 570 078,82	0,54
Health			9 336 462,17	7 941 616,56	0,50
222 081,00	FRESENIUS MEDICAL CARE AG	EUR	9 336 462,17	7 941 616,56	0,50
SWITZERLAND			46 760 823,56	53 787 645,23	3,41
Industries			23 311 323,68	26 973 371,51	1,71
35 340,00	KUEHNE & NAGEL INTERNATIONAL AG	CHF	7 831 224,79	9 481 978,23	0,60
62 122,00	TE CONNECTIVITY LTD.	USD	7 022 400,54	8 719 391,91	0,55
15 392,00	GEBERIT AG	CHF	8 166 019,42	8 483 320,37	0,54
16 901,00	SIG GROUP AG	CHF	291 678,93	288 681,00	0,02
Computing and IT			10 989 196,04	9 598 822,71	0,61
149 103,00	TEMENOS AG	CHF	10 989 196,04	9 598 822,71	0,61
Consumer Retail			8 250 106,27	8 742 579,93	0,55
105 247,00	SGS SA	CHF	8 250 106,27	8 742 579,93	0,55
Finance			4 210 197,57	8 472 871,08	0,54
308 507,00	UBS GROUP AG	CHF	4 210 197,57	8 472 871,08	0,54
NETHERLANDS			44 686 709,22	49 892 738,22	3,16
Telecommunication			7 035 550,83	9 055 141,02	0,57
2 529 369,00	KONINKLIJKE KPN NV	EUR	7 035 550,83	9 055 141,02	0,57

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Eurizon Next 2.0 - Strategia Azionaria Flessibile

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			5 879 149,38	8 702 581,30	0,55
240 005,00	FERROVIAL SE	EUR	5 879 149,38	8 702 581,30	0,55
Computing and IT			5 984 656,78	8 627 949,27	0,55
34 364,00	NXP SEMICONDUCTORS NV	USD	5 984 656,78	8 627 949,27	0,55
Finance			6 855 209,40	8 470 882,15	0,54
551 849,00	ABN AMRO BANK NV	EUR	6 855 209,40	8 470 882,15	0,54
Raw materials			9 458 107,31	7 696 585,78	0,49
135 551,00	AKZO NOBEL NV	EUR	9 458 107,31	7 696 585,78	0,49
Consumer Retail			9 474 035,52	7 339 598,70	0,46
173 390,00	RANDSTAD NV	EUR	9 474 035,52	7 339 598,70	0,46
IRELAND			36 281 869,43	42 115 651,38	2,67
Industries			11 134 021,64	16 629 749,15	1,05
28 101,00	TRANE TECHNOLOGIES PLC	USD	4 608 165,21	8 624 453,28	0,54
111 904,00	PENTAIR PLC	USD	6 525 856,43	8 005 295,87	0,51
Computing and IT			8 798 941,02	8 792 162,50	0,56
31 057,00	ACCENTURE PLC -A-	USD	8 798 941,02	8 792 162,50	0,56
Basic Goods			8 291 602,14	8 357 509,40	0,53
110 476,00	KERRY GROUP PLC -A-	EUR	8 291 602,14	8 357 509,40	0,53
Energy			8 057 304,63	8 336 230,33	0,53
127 577,00	DCC PLC	GBP	8 057 304,63	8 336 230,33	0,53
SPAIN			28 476 493,86	33 888 732,87	2,15
Consumer Retail			15 441 501,10	17 512 775,32	1,11
200 818,00	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	7 249 562,55	9 309 922,48	0,59
132 006,00	AMADEUS IT GROUP SA	EUR	8 191 938,55	8 202 852,84	0,52
Multi-Utilities			6 599 866,67	8 594 659,65	0,55
709 423,00	IBERDROLA SA	EUR	6 599 866,67	8 594 659,65	0,55
Finance			6 435 126,09	7 781 297,90	0,49
1 796 859,00	BANCO SANTANDER SA	EUR	6 435 126,09	7 781 297,90	0,49
FINLAND			25 732 959,15	24 551 413,73	1,55
Basic Goods			11 553 142,84	8 371 766,15	0,53
510 785,00	KESKO OYJ -B-	EUR	11 553 142,84	8 371 766,15	0,53
Industries			6 007 610,31	8 193 978,00	0,52
455 221,00	WARTSILA OYJ ABP	EUR	6 007 610,31	8 193 978,00	0,52
Raw materials			8 172 206,00	7 985 669,58	0,50
244 809,00	UPM-KYMMENE OYJ	EUR	8 172 206,00	7 985 669,58	0,50
NORWAY			8 700 691,15	9 218 799,37	0,58
Basic Goods			8 700 691,15	9 218 799,37	0,58
1 212 680,00	ORKLA ASA	NOK	8 700 691,15	9 218 799,37	0,58
ITALY			5 575 606,51	8 725 674,02	0,55
Industries			5 575 606,51	8 725 674,02	0,55
150 911,00	PRYSMIAN SPA	EUR	5 575 606,51	8 725 674,02	0,55

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

Eurizon Next 2.0 - Strategia Azionaria Flessibile

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AUSTRIA			9 732 926,41	8 601 657,15	0,54
Multi-Utilities			9 732 926,41	8 601 657,15	0,54
116 791,00	VERBUND AG	EUR	9 732 926,41	8 601 657,15	0,54
BELGIUM			8 186 345,76	8 339 183,70	0,53
Finance			8 186 345,76	8 339 183,70	0,53
126 543,00	KBC GROUP NV	EUR	8 186 345,76	8 339 183,70	0,53
LUXEMBOURG			9 917 267,53	7 898 957,50	0,50
Industries			9 917 267,53	7 898 957,50	0,50
550 450,00	TENARIS SA	EUR	9 917 267,53	7 898 957,50	0,50
Zero-Coupon Bonds			517 367 820,24	517 111 482,78	32,75
ITALY			517 367 820,24	517 111 482,78	32,75
Government			517 367 820,24	517 111 482,78	32,75
202 704 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/12/2024	EUR	199 658 932,53	199 562 088,00	12,64
194 517 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/11/2024	EUR	192 016 961,66	191 871 568,80	12,15
98 711 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/02/2025	EUR	96 594 010,19	96 557 125,98	6,12
30 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2025	EUR	29 097 915,86	29 120 700,00	1,84
Total Portfolio			1 424 420 124,49	1 545 967 900,11	97,91

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

Eurizon Next 2.0 - Strategia Azionaria Flessibile

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(3 223 760,51)
Unrealised profit on forward foreign exchange contracts					1 091 513,10
22/07/2024	67 035 894,21	EUR	753 425 800,00	SEK	651 982,50
22/07/2024	113 520 561,73	EUR	95 984 700,00	GBP	401 824,12
22/07/2024	19 747 000,00	USD	18 381 262,96	EUR	26 502,67
22/07/2024	7 338 141,47	EUR	7 860 000,00	USD	11 203,81
Unrealised loss on forward foreign exchange contracts					(4 315 273,61)
22/07/2024	532 018 528,11	EUR	575 143 950,00	USD	(4 119 368,16)
22/07/2024	48 946 429,31	EUR	47 182 400,00	CHF	(116 887,62)
22/07/2024	7 330 624,06	EUR	7 888 000,00	USD	(22 414,65)
22/07/2024	6 653 000,00	USD	6 221 285,70	EUR	(19 489,74)
22/07/2024	9 329 287,14	EUR	106 689 000,00	NOK	(16 081,94)
22/07/2024	6 600 000,00	USD	6 164 593,53	EUR	(12 203,13)
22/07/2024	3 298 000,00	GBP	3 895 532,17	EUR	(8 812,76)
22/07/2024	1 093 338,19	EUR	8 151 950,00	DKK	(15,61)

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	332 551 967,32
Banks		(Note 3)	10 901 621,40
Other banks and broker accounts		(Notes 2, 3, 10)	5 565 469,46
Option contracts		(Notes 2, 10)	636 758,75
Unrealised profit on future contracts		(Notes 2, 10)	115 271,43
Receivable on subscriptions			2 276 456,40
Other assets		(Notes 11, 13)	2 783 687,16
Total assets			354 831 231,92
Liabilities			
Option contracts		(Notes 2, 10)	(141 957,44)
Unrealised loss on future contracts		(Notes 2, 10)	(275 566,82)
Payable on redemptions			(1 282 004,51)
Other liabilities			(1 964 945,79)
Total liabilities			(3 664 474,56)
Total net assets			351 166 757,36
Currency		Net Asset Value per Unit	Units outstanding
Class G Units	EUR	118,63	2 261 068,692
Class GD Units	EUR	117,48	100 521,606
Class P Units	EUR	109,85	631 372,829
Class PD Units	EUR	108,80	16 242,634

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	244 001 071,04
Accretion of market discount / (Amortisation of market premium)	(Note 2)	1 354 618,28
Net income from investments	(Note 2)	3 590 346,65
Other income	(Note 6)	584 808,90
Total income		5 529 773,83
Management fee	(Note 6)	(1 678 424,63)
Performance fee	(Note 7)	(1 693 704,50)
Administration fee	(Note 8)	(150 436,99)
Subscription tax	(Note 4)	(82 576,06)
Other charges and taxes	(Notes 5, 13)	(1 433 370,53)
Total expenses		(5 038 512,71)
Net investment income / (loss)		491 261,12
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	4 629 356,91
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	15 422 830,62
- option contracts	(Note 2)	64 966,42
- foreign currencies	(Note 2)	8 277,74
- future contracts	(Note 2)	(2 629 114,31)
Net result of operations for the period		17 987 578,50
Subscriptions for the period		256 326 558,45
Redemptions for the period		(167 034 687,88)
Dividend distributions	(Note 15)	(113 762,75)
Net assets at the end of the period		351 166 757,36

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			306 096 681,17	332 551 967,32	94,70
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			306 096 681,17	332 551 967,32	94,70
Shares			192 686 481,28	219 131 087,32	62,40
UNITED STATES			88 534 292,27	105 402 530,04	30,02
Computing and IT			24 148 719,31	30 925 079,73	8,81
55 723,00	APPLE, INC.	USD	8 876 979,48	10 950 662,95	3,12
20 252,00	MICROSOFT CORP.	USD	6 119 627,12	8 445 651,84	2,41
8 484,00	SYNOPSYS, INC.	USD	3 503 987,13	4 710 507,85	1,34
14 664,00	ORACLE CORP.	USD	1 428 105,02	1 931 939,23	0,55
7 452,00	ANALOG DEVICES, INC.	USD	1 277 907,37	1 587 117,11	0,45
6 558,00	SALESFORCE, INC.	USD	1 310 546,87	1 573 185,02	0,45
14 702,00	MICROCHIP TECHNOLOGY, INC.	USD	1 126 158,94	1 255 173,69	0,36
16 294,00	INTEL CORP.	USD	505 407,38	470 842,04	0,13
Finance			14 198 116,26	16 893 503,97	4,81
6 112,00	MASTERCARD, INC. -A-	USD	2 249 439,63	2 515 856,04	0,72
9 650,00	VISA, INC. -A-	USD	2 155 629,43	2 363 269,76	0,67
11 741,00	JPMORGAN CHASE & CO.	USD	1 646 427,73	2 215 753,30	0,63
4 558,00	BERKSHIRE HATHAWAY, INC. -B-	USD	1 459 206,38	1 730 061,65	0,49
16 758,00	MORGAN STANLEY	USD	1 372 155,13	1 519 672,77	0,43
40 370,00	BANK OF AMERICA CORP.	USD	1 179 332,56	1 498 030,49	0,43
2 948,00	GOLDMAN SACHS GROUP, INC.	USD	964 501,62	1 244 169,60	0,35
9 413,00	CAPITAL ONE FINANCIAL CORP.	USD	970 539,04	1 215 982,52	0,35
47 944,00	REGIONS FINANCIAL CORP.	USD	854 595,98	896 475,23	0,25
15 790,00	WELLS FARGO & CO.	USD	664 878,82	874 987,34	0,25
50 378,00	HUNTINGTON BANCSHARES, INC.	USD	573 138,64	619 530,43	0,18
1 248,00	GE VERNOVA, INC.	USD	108 271,30	199 714,84	0,06
Telecommunication			11 003 602,59	14 492 144,67	4,13
32 428,00	ALPHABET, INC. -A-	USD	3 693 394,67	5 511 320,33	1,57
26 651,00	AMAZON.COM, INC.	USD	3 203 050,97	4 805 508,23	1,37
28 662,00	CISCO SYSTEMS, INC.	USD	1 339 200,51	1 270 567,77	0,36
27 249,00	FOX CORP. -A-	USD	819 635,66	873 849,04	0,25
15 729,00	COMCAST CORP. -A-	USD	593 721,97	574 711,79	0,16
14 692,00	VERIZON COMMUNICATIONS, INC.	USD	506 917,79	565 335,02	0,16
5 852,00	WALT DISNEY CO.	USD	519 109,66	542 145,86	0,16
17 886,00	AT&T, INC.	USD	281 266,79	318 918,88	0,09
4 291,00	WARNER BROS DISCOVERY, INC.	USD	47 304,57	29 787,75	0,01
Industries			7 276 547,66	10 659 183,47	3,04
2 165,00	BROADCOM, INC.	USD	1 732 392,24	3 243 266,52	0,93
5 309,00	PARKER-HANNIFIN CORP.	USD	1 957 341,66	2 505 569,48	0,71
39 132,00	AMPHENOL CORP. -A-	USD	1 604 646,83	2 459 828,94	0,70
10 788,00	AMETEK, INC.	USD	1 532 544,68	1 678 065,48	0,48
4 994,00	GENERAL ELECTRIC CO.	USD	426 808,98	740 747,21	0,21
215,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP.	USD	22 813,27	31 705,84	0,01
Consumer Retail			9 429 519,74	10 322 176,52	2,94
1 075,00	AUTOZONE, INC.	USD	2 607 883,83	2 973 087,08	0,85
8 435,00	LOWE'S COS., INC.	USD	1 684 620,92	1 735 086,79	0,49
12 317,00	LENNAR CORP. -A-	USD	1 383 383,95	1 722 368,06	0,49
16 329,00	PACCAR, INC.	USD	1 280 653,67	1 568 375,56	0,45
7 556,00	PROCTER & GAMBLE CO.	USD	1 055 955,45	1 162 710,49	0,33
10 791,00	STARBUCKS CORP.	USD	975 340,73	783 838,56	0,22
17 588,00	VF CORP.	USD	327 797,68	221 542,24	0,06
2 514,00	KONTOOR BRANDS, INC.	USD	113 883,51	155 167,74	0,05

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			10 266 280,73	10 149 715,47	2,89
3 781,00	THERMO FISHER SCIENTIFIC, INC.	USD	1 908 878,11	1 950 913,99	0,55
3 525,00	UNITEDHEALTH GROUP, INC.	USD	1 619 259,20	1 674 962,16	0,48
4 606,00	AMGEN, INC.	USD	1 099 354,35	1 342 798,28	0,38
11 611,00	MERCK & CO., INC.	USD	1 210 070,74	1 341 209,38	0,38
8 400,00	JOHNSON & JOHNSON	USD	1 246 227,92	1 145 550,22	0,33
4 696,00	LABCORP HOLDINGS, INC.	USD	892 844,70	891 702,85	0,25
12 950,00	CVS HEALTH CORP.	USD	891 352,29	713 624,13	0,20
26 671,00	PFIZER, INC.	USD	899 051,51	696 295,07	0,20
6 046,00	BRISTOL-MYERS SQUIBB CO.	USD	345 683,47	234 280,63	0,07
1 727,00	GE HEALTHCARE TECHNOLOGIES, INC.	USD	120 920,69	125 558,93	0,04
3 309,00	VIATRIS, INC.	USD	32 637,75	32 819,83	0,01
Energy			4 100 160,10	4 182 838,66	1,19
14 603,00	EXXON MOBIL CORP.	USD	1 476 681,95	1 568 552,94	0,45
9 321,00	EOG RESOURCES, INC.	USD	1 051 411,81	1 094 689,76	0,31
7 482,00	CHEVRON CORP.	USD	1 115 737,42	1 091 984,06	0,31
13 567,00	HALLIBURTON CO.	USD	456 328,92	427 611,90	0,12
Basic Goods			3 286 579,39	3 191 815,84	0,91
3 406,00	CONSTELLATION BRANDS, INC. -A-	USD	765 958,92	817 630,31	0,23
12 894,00	GENERAL MILLS, INC.	USD	892 125,51	761 067,48	0,22
7 287,00	PHILIP MORRIS INTERNATIONAL, INC.	USD	649 442,96	688 958,60	0,20
5 199,00	CLOROX CO.	USD	721 043,46	662 008,13	0,19
8 412,00	KEURIG DR PEPPER, INC.	USD	258 008,54	262 151,32	0,07
Raw materials			2 807 678,18	2 712 893,99	0,77
12 268,00	NUCOR CORP.	USD	1 836 930,89	1 809 493,42	0,51
7 691,00	PPG INDUSTRIES, INC.	USD	970 747,29	903 400,57	0,26
Multi-Utilities			2 017 088,31	1 873 177,72	0,53
7 401,00	DTE ENERGY CO.	USD	747 972,97	766 582,36	0,22
13 041,00	EVERSOURCE ENERGY	USD	830 814,56	690 044,11	0,19
9 111,00	DOMINION ENERGY, INC.	USD	438 300,78	416 551,25	0,12
FRANCE			28 627 917,99	29 192 451,17	8,31
Consumer Retail			8 041 748,85	7 918 191,76	2,25
4 180,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 324 262,80	2 982 848,00	0,85
4 200,00	L'OREAL SA	EUR	1 714 641,78	1 722 210,00	0,49
692,00	HERMES INTERNATIONAL SCA	EUR	1 345 017,20	1 480 880,00	0,42
14 080,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	436 022,77	508 428,80	0,14
18 890,00	BUREAU VERITAS SA	EUR	478 863,46	488 495,40	0,14
12 026,00	REXEL SA	EUR	262 210,18	290 548,16	0,08
6 010,00	ACCOR SA	EUR	245 884,53	230 183,00	0,07
3 700,00	LA FRANCAISE DES JEUX SAEM	EUR	132 550,54	117 660,00	0,03
1 014,00	SEB SA	EUR	102 295,59	96 938,40	0,03
Industries			5 071 471,19	5 794 380,37	1,65
11 661,00	SCHNEIDER ELECTRIC SE	EUR	1 928 658,65	2 615 562,30	0,74
12 992,00	CIE DE SAINT-GOBAIN SA	EUR	756 932,65	943 479,04	0,27
9 306,00	LEGRAND SA	EUR	824 951,30	862 107,84	0,25
7 254,00	VINCI SA	EUR	821 918,67	713 648,52	0,20
4 029,00	EIFFAGE SA	EUR	394 978,85	345 527,04	0,10
10 479,00	BOUYGUES SA	EUR	344 031,07	314 055,63	0,09
Finance			4 221 527,94	4 275 141,66	1,22
23 240,00	BNP PARIBAS SA	EUR	1 395 631,00	1 383 477,20	0,39
36 579,00	AXA SA	EUR	1 065 844,36	1 118 220,03	0,32
23 405,00	SOCIETE GENERALE SA	EUR	562 890,60	513 037,60	0,15
35 865,00	CREDIT AGRICOLE SA	EUR	420 019,69	456 920,10	0,13
14 337,00	KLEPIERRE SA	EUR	327 250,04	358 138,26	0,10

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 769,00	UNIBAIL-RODAMCO-WESTFIELD	EUR	197 112,82	203 576,88	0,06
5 449,00	SCOR SE	EUR	143 930,46	128 923,34	0,04
1 873,00	AMUNDI SA	EUR	108 848,97	112 848,25	0,03
Energy			2 252 413,11	2 382 190,27	0,68
38 219,00	TOTALENERGIES SE	EUR	2 252 413,11	2 382 190,27	0,68
Health			2 298 814,78	2 100 875,48	0,60
20 007,00	SANOFI SA	EUR	1 895 326,39	1 799 429,58	0,51
1 330,00	IPSEN SA	EUR	147 529,16	152 285,00	0,05
973,00	SARTORIUS STEDIM BIOTECH	EUR	255 959,23	149 160,90	0,04
Raw materials			2 004 362,29	2 098 864,74	0,60
10 978,00	AIR LIQUIDE SA	EUR	1 631 119,01	1 770 531,84	0,51
4 046,00	ARKEMA SA	EUR	373 243,28	328 332,90	0,09
Telecommunication			1 398 686,40	1 489 073,95	0,42
7 401,00	PUBLICIS GROUPE SA	EUR	584 062,98	735 511,38	0,21
49 995,00	ORANGE SA	EUR	540 087,97	467 653,23	0,13
29 306,00	VIVENDI SE	EUR	274 535,45	285 909,34	0,08
Computing and IT			1 349 262,64	1 255 720,92	0,36
5 614,00	CAPGEMINI SE	EUR	1 003 878,00	1 042 519,80	0,30
2 168,00	TELEPERFORMANCE SE	EUR	345 384,64	213 201,12	0,06
Basic Goods			1 274 231,08	1 208 795,04	0,34
16 458,00	DANONE SA	EUR	923 579,24	939 422,64	0,27
20 407,00	CARREFOUR SA	EUR	350 651,84	269 372,40	0,07
Multi-Utilities			715 399,71	669 216,98	0,19
50 185,00	ENGIE SA	EUR	715 399,71	669 216,98	0,19
GERMANY			17 843 265,10	19 326 144,03	5,50
Computing and IT			3 324 400,90	4 503 370,02	1,28
19 278,00	SAP SE	EUR	2 502 040,95	3 653 566,56	1,04
24 772,00	INFINEON TECHNOLOGIES AG	EUR	822 359,95	849 803,46	0,24
Finance			3 158 394,45	3 895 425,52	1,11
6 770,00	ALLIANZ SE	EUR	1 537 761,62	1 756 815,00	0,50
2 730,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	984 443,41	1 274 910,00	0,36
53 346,00	DEUTSCHE BANK AG	EUR	589 223,55	795 282,17	0,23
5 005,00	TAG IMMOBILIEN AG	EUR	46 965,87	68 418,35	0,02
Industries			3 211 984,68	3 539 334,38	1,01
11 998,00	SIEMENS AG	EUR	1 846 230,55	2 084 292,56	0,60
6 226,00	HEIDELBERG MATERIALS AG	EUR	463 262,47	602 801,32	0,17
955,00	RHEINMETALL AG	EUR	508 382,46	454 293,50	0,13
10 230,00	GEA GROUP AG	EUR	394 109,20	397 947,00	0,11
Consumer Retail			2 653 071,94	2 373 359,39	0,67
13 635,00	MERCEDES-BENZ GROUP AG	EUR	956 363,68	880 411,95	0,25
6 204,00	BAYERISCHE MOTOREN WERKE AG	EUR	637 493,87	548 309,52	0,15
11 006,00	DAIMLER TRUCK HOLDING AG	EUR	426 310,43	409 093,02	0,12
3 091,00	VOLKSWAGEN AG -PREF-	EUR	373 784,37	325 791,40	0,09
2 623,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	134 698,42	110 716,83	0,03
2 371,00	HUGO BOSS AG	EUR	124 421,17	99 036,67	0,03
Telecommunication			1 380 057,52	1 545 688,40	0,44
65 830,00	DEUTSCHE TELEKOM AG	EUR	1 380 057,52	1 545 688,40	0,44

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			1 606 541,53	1 472 386,43	0,42
17 828,00	BASF SE	EUR	846 063,59	805 558,18	0,23
8 945,00	BRENNTAG SE	EUR	659 653,10	563 177,20	0,16
5 441,00	EVONIK INDUSTRIES AG	EUR	100 824,84	103 651,05	0,03
Health			1 860 625,99	1 303 547,38	0,37
24 266,00	BAYER AG	EUR	1 095 203,21	640 137,08	0,18
3 461,00	MERCK KGAA	EUR	561 970,16	535 589,75	0,15
1 947,00	CARL ZEISS MEDITEC AG -BR-	EUR	203 452,62	127 820,55	0,04
Multi-Utilities			648 188,09	693 032,51	0,20
56 551,00	E.ON SE	EUR	648 188,09	693 032,51	0,20
NETHERLANDS			11 758 311,70	13 747 380,86	3,92
Computing and IT			5 717 212,05	7 842 858,58	2,23
7 004,00	ASML HOLDING NV	EUR	4 611 991,28	6 753 256,80	1,92
21 181,00	STMICROELECTRONICS NV	EUR	901 847,14	781 049,38	0,22
1 976,00	BE SEMICONDUCTOR INDUSTRIES NV	EUR	203 373,63	308 552,40	0,09
Consumer Retail			2 129 784,07	2 141 432,21	0,61
2 371,00	FERRARI NV	EUR	717 969,39	902 639,70	0,26
36 453,00	STELLANTIS NV	EUR	671 011,77	673 286,91	0,19
508,00	ADYEN NV	EUR	740 802,91	565 505,60	0,16
Telecommunication			1 086 465,63	1 351 520,66	0,39
6 522,00	WOLTERS KLUWER NV	EUR	777 396,14	1 009 605,60	0,29
95 507,00	KONINKLIJKE KPN NV	EUR	309 069,49	341 915,06	0,10
Industries			1 566 623,26	1 229 628,62	0,35
9 587,00	AIRBUS SE	EUR	1 566 623,26	1 229 628,62	0,35
Basic Goods			902 831,38	849 485,59	0,24
24 431,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	717 792,34	674 051,29	0,19
2 382,00	HEINEKEN HOLDING NV	EUR	185 039,04	175 434,30	0,05
Health			355 395,31	332 455,20	0,10
8 624,00	QIAGEN NV	EUR	355 395,31	332 455,20	0,10
JAPAN			8 944 433,78	10 577 658,63	3,01
Industries			3 408 750,56	4 330 944,78	1,23
125 500,00	HITACHI LTD.	JPY	1 507 571,93	2 621 350,51	0,75
26 700,00	KOMATSU LTD.	JPY	646 834,74	723 401,45	0,21
22 000,00	HANKYU HANSHIN HOLDINGS, INC.	JPY	630 689,35	545 400,39	0,15
21 700,00	KINTETSU GROUP HOLDINGS CO. LTD.	JPY	623 654,54	440 792,43	0,12
Consumer Retail			1 804 029,24	2 165 957,89	0,62
113 500,00	TOYOTA MOTOR CORP.	JPY	1 804 029,24	2 165 957,89	0,62
Raw materials			1 259 739,47	1 516 064,37	0,43
41 900,00	SHIN-ETSU CHEMICAL CO. LTD.	JPY	1 259 739,47	1 516 064,37	0,43
Finance			1 025 791,78	1 402 040,03	0,40
139 800,00	MITSUBISHI UFJ FINANCIAL GROUP, INC.	JPY	1 025 791,78	1 402 040,03	0,40
Telecommunication			737 317,85	648 950,37	0,18
26 300,00	KDDI CORP.	JPY	737 317,85	648 950,37	0,18
Health			708 804,88	513 701,19	0,15
55 700,00	ASTELLAS PHARMA, INC.	JPY	708 804,88	513 701,19	0,15

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ITALY			6 996 861,07	8 402 446,13	2,39
Finance			3 651 328,57	5 013 659,80	1,43
59 690,00	UNICREDIT SPA	EUR	1 360 157,66	2 065 572,45	0,59
426 584,00	INTESA SANPAOLO SPA	EUR	1 108 648,44	1 480 673,06	0,42
27 187,00	ASSICURAZIONI GENERALI SPA	EUR	528 213,74	633 185,23	0,18
70 458,00	BANCO BPM SPA	EUR	317 620,34	423 734,41	0,12
29 985,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	336 688,39	410 494,65	0,12
Multi-Utilities			1 816 846,24	1 864 036,50	0,53
159 773,00	ENEL SPA	EUR	943 369,51	1 037 565,86	0,29
55 024,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	416 568,19	397 163,23	0,11
48 890,00	SNAM SPA	EUR	230 402,14	201 964,59	0,06
70 746,00	A2A SPA	EUR	115 176,84	131 552,19	0,04
20 815,00	ITALGAS SPA	EUR	111 329,56	95 790,63	0,03
Energy			668 335,70	679 547,07	0,19
47 342,00	ENI SPA	EUR	668 335,70	679 547,07	0,19
Consumer Retail			470 162,67	436 337,82	0,12
7 647,00	MONCLER SPA	EUR	470 162,67	436 337,82	0,12
Health			390 187,89	408 864,94	0,12
6 028,00	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	268 940,19	293 563,60	0,09
1 239,00	DIASORIN SPA	EUR	121 247,70	115 301,34	0,03
SWITZERLAND			5 214 996,24	5 698 809,27	1,62
Health			1 868 181,48	1 979 119,12	0,56
9 421,00	NOVARTIS AG	CHF	815 578,04	940 754,96	0,27
3 403,00	ROCHE HOLDING AG	CHF	918 002,39	881 601,66	0,25
1 882,00	ALCON, INC.	CHF	134 601,05	156 762,50	0,04
Raw materials			1 130 627,78	1 539 319,40	0,44
348,00	GIVAUDAN SA	CHF	1 130 627,78	1 539 319,40	0,44
Basic Goods			1 337 380,50	1 182 457,80	0,34
12 416,00	NESTLE SA	CHF	1 337 380,50	1 182 457,80	0,34
Finance			878 806,48	997 912,95	0,28
6 075,00	BALOISE HOLDING AG	CHF	878 806,48	997 912,95	0,28
SPAIN			4 222 808,89	4 746 095,74	1,35
Finance			1 363 418,15	1 633 230,75	0,46
377 146,00	BANCO SANTANDER SA	EUR	1 363 418,15	1 633 230,75	0,46
Consumer Retail			1 284 867,66	1 543 747,28	0,44
22 560,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	820 204,64	1 045 881,60	0,30
8 012,00	AMADEUS IT GROUP SA	EUR	464 663,02	497 865,68	0,14
Telecommunication			565 959,77	580 836,96	0,17
146 676,00	TELEFONICA SA	EUR	565 959,77	580 836,96	0,17
Energy			452 262,22	464 962,93	0,13
31 555,00	REPSOL SA	EUR	452 262,22	464 962,93	0,13
Multi-Utilities			438 990,86	434 746,92	0,12
20 385,00	REDEIA CORP. SA	EUR	319 195,93	332 683,20	0,09
7 348,00	ENAGAS SA	EUR	119 794,93	102 063,72	0,03
Industries			117 310,23	88 570,90	0,03
803,00	ACCIONA SA	EUR	117 310,23	88 570,90	0,03

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			4 287 312,09	4 351 398,73	1,24
Energy			1 295 046,35	1 504 882,32	0,43
45 021,00	SHELL PLC	GBP	1 295 046,35	1 504 882,32	0,43
Finance			1 012 795,74	1 106 583,74	0,32
100 401,00	HSBC HOLDINGS PLC	GBP	713 463,82	809 875,38	0,23
40 607,00	LAND SECURITIES GROUP PLC	GBP	299 331,92	296 708,36	0,09
Basic Goods			1 233 970,91	998 570,67	0,28
23 138,00	DIAGEO PLC	GBP	885 035,07	679 399,94	0,19
11 136,00	BRITISH AMERICAN TOBACCO PLC	GBP	348 935,84	319 170,73	0,09
Health			412 937,67	432 617,75	0,12
23 981,00	GSK PLC	GBP	412 937,67	432 617,75	0,12
Telecommunication			219 159,26	194 671,07	0,06
236 596,00	VODAFONE GROUP PLC	GBP	219 159,26	194 671,07	0,06
Consumer Retail			113 402,16	114 073,18	0,03
29 980,00	HALEON PLC	GBP	113 402,16	114 073,18	0,03
CANADA			3 750 381,93	3 811 293,86	1,09
Finance			2 081 514,85	2 157 786,15	0,61
12 462,00	ROYAL BANK OF CANADA	CAD	1 101 277,04	1 237 677,09	0,35
11 751,00	BANK OF MONTREAL	CAD	980 237,81	920 109,06	0,26
Industries			1 037 827,20	1 038 615,48	0,30
9 422,00	CANADIAN NATIONAL RAILWAY CO.	CAD	1 037 827,20	1 038 615,48	0,30
Energy			631 039,88	614 892,23	0,18
18 528,00	ENBRIDGE, INC.	CAD	631 039,88	614 892,23	0,18
SWEDEN			2 375 120,68	3 161 971,81	0,90
Finance			1 274 793,58	1 692 075,59	0,48
66 179,00	INVESTOR AB -B-	SEK	1 274 793,58	1 692 075,59	0,48
Industries			1 100 327,10	1 469 896,22	0,42
83 752,00	ATLAS COPCO AB -A-	SEK	1 100 327,10	1 469 896,22	0,42
AUSTRALIA			2 752 383,24	3 024 209,29	0,86
Finance			1 410 555,53	1 740 546,28	0,50
21 928,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	1 410 555,53	1 740 546,28	0,50
Raw materials			1 341 827,71	1 283 663,01	0,36
48 266,00	BHP GROUP LTD.	AUD	1 341 827,71	1 283 663,01	0,36
IRELAND			1 777 966,78	1 876 332,74	0,54
Health			925 844,81	886 574,94	0,25
12 072,00	MEDTRONIC PLC	USD	925 844,81	886 574,94	0,25
Raw materials			491 830,06	575 244,80	0,17
13 828,00	SMURFIT KAPPA GROUP PLC	EUR	491 830,06	575 244,80	0,17
Industries			360 291,91	414 513,00	0,12
5 214,00	KINGSPAN GROUP PLC	EUR	360 291,91	414 513,00	0,12
FINLAND			1 660 167,37	1 692 950,20	0,48
Finance			861 944,13	910 496,34	0,26
81 916,00	NORDEA BANK ABP	EUR	861 944,13	910 496,34	0,26

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			273 315,20	278 083,11	0,08
10 419,00	VALMET OYJ	EUR	273 315,20	278 083,11	0,08
Multi-Utilities			206 292,25	219 778,65	0,06
16 101,00	FORTUM OYJ	EUR	206 292,25	219 778,65	0,06
Telecommunication			169 594,30	150 882,48	0,04
3 522,00	ELISA OYJ	EUR	169 594,30	150 882,48	0,04
Basic Goods			149 021,49	133 709,62	0,04
8 158,00	KESKO OYJ -B-	EUR	149 021,49	133 709,62	0,04
BELGIUM			1 624 749,34	1 606 546,54	0,46
Basic Goods			1 296 805,03	1 275 229,56	0,36
23 563,00	ANHEUSER-BUSCH INBEV SA	EUR	1 296 805,03	1 275 229,56	0,36
Finance			327 944,31	331 316,98	0,10
5 146,00	AGEAS SA	EUR	204 378,51	219 631,28	0,07
1 982,00	COFINIMMO SA	EUR	123 565,80	111 685,70	0,03
SINGAPORE			1 343 622,75	1 574 031,81	0,45
Finance			1 343 622,75	1 574 031,81	0,45
63 880,00	DBS GROUP HOLDINGS LTD.	SGD	1 343 622,75	1 574 031,81	0,45
AUSTRIA			514 708,53	570 810,22	0,16
Industries			267 554,24	292 606,08	0,08
2 616,00	ANDRITZ AG	EUR	140 427,95	151 335,60	0,04
4 563,00	WIENERBERGER AG	EUR	127 126,29	141 270,48	0,04
Finance			100 578,20	139 594,20	0,04
2 362,00	BAWAG GROUP AG	EUR	100 578,20	139 594,20	0,04
Energy			146 576,09	138 609,94	0,04
3 409,00	OMV AG	EUR	146 576,09	138 609,94	0,04
LUXEMBOURG			288 522,32	225 767,50	0,06
Health			288 522,32	225 767,50	0,06
4 850,00	EUROFINS SCIENTIFIC SE	EUR	288 522,32	225 767,50	0,06
PORTUGAL			168 659,21	142 258,75	0,04
Basic Goods			168 659,21	142 258,75	0,04
7 795,00	JERONIMO MARTINS SGPS SA	EUR	168 659,21	142 258,75	0,04
Ordinary Bonds			37 883 112,09	37 886 760,00	10,79
ITALY			37 883 112,09	37 886 760,00	10,79
Government			37 883 112,09	37 886 760,00	10,79
38 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 4.00% 31/07/2024	EUR	37 883 112,09	37 886 760,00	10,79
Zero-Coupon Bonds			75 527 087,80	75 534 120,00	21,51
FRANCE			37 799 568,87	37 807 340,00	10,77
Government			37 799 568,87	37 807 340,00	10,77
38 000 000,00	FRANCE TREASURY BILLS BTF 0.00% 21/08/2024	EUR	37 799 568,87	37 807 340,00	10,77

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			37 727 518,93	37 726 780,00	10,74
Government			37 727 518,93	37 726 780,00	10,74
38 000 000,00	GERMAN TREASURY BILLS 0.00% 18/09/2024	EUR	37 727 518,93	37 726 780,00	10,74
Total Portfolio			306 096 681,17	332 551 967,32	94,70

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						(160 295,39)	92 259 586,26
Unrealised profit on future contracts and notional						115 271,43	13 556 019,85
1 000	23	Purchase	NIKKEI 225 (OSE)	12/09/2024	JPY	79 645,35	5 280 339,85
10	(168)	Sale	EURO STOXX 50	20/09/2024	EUR	35 626,08	8 275 680,00
Unrealised loss on future contracts and notional						(275 566,82)	78 703 566,41
50	193	Purchase	S&P 500 EMINI	20/09/2024	USD	(233 679,65)	49 715 373,16
50	571	Purchase	MSCI EMERGING MARKETS	20/09/2024	USD	(41 887,17)	28 988 193,25

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

Eurizon Next 2.0 - Strategia Azionaria Dinamica

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				458 215,42	494 801,31	2 707 929,66
PURCHASED OPTION CONTRACTS				599 347,69	636 758,75	—
357	PUT	EURO STOXX 50 PR 4 850,00 20/09/24	EUR	335 463,27	385 203,00	—
35	PUT	S&P 500 INDEX 5 400,00 20/09/24	USD	263 884,42	251 555,75	—
WRITTEN OPTION CONTRACTS				(141 132,27)	(141 957,44)	2 707 929,66
(357)	PUT	EURO STOXX 50 PR 4 350,00 20/09/24	EUR	(83 861,32)	(94 605,00)	1 615 068,00
(35)	PUT	S&P 500 INDEX 4 850,00 20/09/24	USD	(57 270,95)	(47 352,44)	1 092 861,66

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

Eurizon Next 2.0 - Diversificato 20

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	1 212 880 748,01
Banks		(Note 3)	7 618 180,89
Other banks and broker accounts		(Notes 2, 3, 10)	5 264 357,22
Option contracts		(Notes 2, 10)	119 844,15
Unrealised profit on future contracts		(Notes 2, 10)	850 762,08
Other interest receivable			112 254,56
Receivable on investments sold			3 812 929,60
Receivable on subscriptions			1 499 053,34
Other assets		(Notes 11, 13)	4 909 770,84
Total assets			1 237 067 900,69
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(26 379,42)
Unrealised loss on future contracts		(Notes 2, 10)	(785 113,67)
Payable on redemptions			(4 368 157,91)
Other liabilities			(734 619,22)
Total liabilities			(5 914 270,22)
Total net assets			1 231 153 630,47
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	103,31	6 381 381,591
Class GD Units	EUR	100,64	841 096,029
Class P Units	EUR	106,98	4 043 600,249
Class PD Units	EUR	105,96	515 702,974

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

Eurizon Next 2.0 - Diversificato 20

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	1 475 855 355,27
Accretion of market discount / (Amortisation of market premium)	(Note 2)	304 763,43
Net income from investments	(Note 2)	493 156,87
Other income	(Note 6)	3 100 409,62
Total income		3 898 329,92
Management fee	(Note 6)	(3 567 263,55)
Administration fee	(Note 8)	(668 032,38)
Subscription tax	(Note 4)	(40 667,81)
Other charges and taxes	(Notes 5, 13)	(4 271 940,17)
Total expenses		(8 547 903,91)
Net investment income / (loss)		(4 649 573,99)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	15 951 640,05
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	17 868 199,19
- option contracts	(Note 2)	(201 001,58)
- forward foreign exchange contracts	(Note 2)	(143 045,18)
- foreign currencies	(Note 2)	(20 637,78)
- future contracts	(Note 2)	(868 122,00)
Net result of operations for the period		27 937 458,71
Subscriptions for the period		474 752 225,47
Redemptions for the period		(745 732 949,34)
Dividend distributions	(Note 15)	(1 658 459,64)
Net assets at the end of the period		1 231 153 630,47

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

Eurizon Next 2.0 - Diversificato 20

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 229 387 022,01	1 212 880 748,01	98,52
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			39 730 717,58	36 664 222,96	2,98
Ordinary Bonds			11 268 861,27	9 905 690,40	0,81
ITALY			9 473 481,30	8 911 000,00	0,73
Government			9 473 481,30	8 911 000,00	0,73
14 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	9 473 481,30	8 911 000,00	0,73
SPAIN			1 795 379,97	994 690,40	0,08
Government			1 795 379,97	994 690,40	0,08
1 870 000,00	SPAIN GOVERNMENT BONDS 1.00% 31/10/2050	EUR	1 795 379,97	994 690,40	0,08
Zero-Coupon Bonds			28 461 856,31	26 758 532,56	2,17
ITALY			16 407 470,90	16 415 276,91	1,33
Government			16 407 470,90	16 415 276,91	1,33
8 159 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 30/09/2024	EUR	8 083 046,27	8 086 548,08	0,66
4 673 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2025	EUR	4 558 174,83	4 559 539,56	0,37
3 883 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2025	EUR	3 766 249,80	3 769 189,27	0,30
GERMANY			12 054 385,41	10 343 255,65	0,84
Government			12 054 385,41	10 343 255,65	0,84
12 395 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	12 054 385,41	10 343 255,65	0,84
INVESTMENT FUNDS			1 189 656 304,43	1 176 216 525,05	95,54
UCI Units			1 189 656 304,43	1 176 216 525,05	95,54
LUXEMBOURG			1 100 365 737,27	1 075 862 488,64	87,39
Finance			1 100 365 737,27	1 075 862 488,64	87,39
666 805,93	EURIZON FUND - BOND HIGH YIELD -Z-	EUR	182 701 106,76	188 772 759,07	15,33
470 425,15	EURIZON FUND - BOND EMERGING MARKETS -ZH-	EUR	190 439 302,16	166 422 307,93	13,52
605 918,67	EURIZON FUND - BOND EUR LONG TERM LTE -Z-	EUR	177 011 277,99	141 324 469,66	11,48
711 079,73	EPSILON FUND - EURO BOND -I-	EUR	138 151 419,29	122 490 594,29	9,95
112 065,80	EURIZON FUND - EQUITY USA -Z-	EUR	23 530 962,44	35 756 835,44	2,90
102 095,38	EURIZON FUND - EQUITY NORTH AMERICA LTE -Z-	EUR	26 223 726,53	35 727 255,88	2,90
181 671,74	EURIZON FUND - EQUITY USA ESG LTE -Z-	EUR	23 753 157,74	35 702 130,34	2,90
318 150,20	EURIZON FUND - BOND ITALY LONG TERM LTE -Z-	EUR	31 959 289,85	27 908 135,54	2,27
325 912,36	EURIZON FUND - BOND EUR ALL MATURITIES LTE -Z-	EUR	27 542 120,51	27 148 499,75	2,21
228 669,56	EPSILON FUND - EURO CASH -I-	EUR	25 147 308,62	25 745 905,65	2,09
156 496,51	EURIZON FUND - BOND EUR SHORT TERM LTE -Z-	EUR	24 036 946,19	23 699 831,63	1,93
108 427,58	EURIZON FUND - EQUITY USA ESG LEADERS LTE	EUR	16 863 800,48	23 010 501,03	1,87
186 527,60	EURIZON FUND - CASH EUR -Z-	EUR	22 112 356,27	22 452 326,73	1,82
61 464,71	EURIZON FUND - BOND EUR MEDIUM TERM LTE -Z-	EUR	23 274 404,10	21 786 780,75	1,77
155 285,10	EURIZON FUND - BOND CORPORATE EUR -Z-	EUR	20 202 353,38	20 465 023,86	1,66
36 791,77	EURIZON INVESTMENT SICAV - EURO LIQUIDITY SHORT TERM -I-	EUR	17 878 919,80	18 676 236,76	1,52
32 948,74	EURIZON INVESTMENT SICAV - EURO LIQUIDITY -I-	EUR	17 651 748,21	18 350 802,41	1,49
85 273,11	EURIZON FUND - TOP EUROPEAN RESEARCH -Z-	EUR	12 217 353,94	15 288 615,17	1,24
166 925,70	EURIZON FUND - BOND CORPORATE EUR SHORT TERM -Z-	EUR	12 621 264,76	12 798 193,11	1,04
75 250,94	EURIZON FUND - EQUITY EUROPE ESG LTE -Z-	EUR	9 587 461,58	12 605 284,62	1,02
109 727,59	EURIZON FUND - GREEN EURO CREDIT -Z-	EUR	10 961 499,82	9 866 704,80	0,80
99 719,00	EURIZON FUND - ABSOLUTE GREEN BONDS -Z-	EUR	10 778 347,59	9 365 608,57	0,76
1 788,90	NN (L) SICAV - NN (L) EURO CREDIT -Q-	EUR	9 218 032,86	9 299 675,70	0,76
57 363,61	JPMORGAN FUNDS SICAV - JPM US VALUE -I2-	USD	6 585 411,20	9 186 202,63	0,75

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

Eurizon Next 2.0 - Diversificato 20

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
86 801,82	EURIZON FUND - BOND EMERGING MARKETS IN LOCAL CURRENCIES ESG -Z-	EUR	8 611 537,02	8 527 410,60	0,69
18 818,34	EURIZON FUND - EQUITY PACIFIC EX-JAPAN LTE -Z-	EUR	6 650 907,78	7 199 709,08	0,59
4 282,80	OYSTER SICAV - JAPAN OPPORTUNITIES -I-	EUR	5 121 203,32	5 586 915,21	0,45
18 492,03	EURIZON FUND - SUSTAINABLE JAPAN EQUITY -Z-	EUR	4 881 215,09	5 551 123,69	0,45
219 913,05	FIDELITY FUNDS SICAV - JAPAN VALUE FUND -I- (HEDGED)	EUR	3 657 981,99	3 758 314,02	0,31
307 599,27	INVESCO FUNDS - INVESCO EURO CORPORATE BOND FUND -S-	EUR	3 286 975,00	3 339 266,87	0,27
34 391,06	EURIZON FUND - BOND CORPORATE SMART ESG -Z-	EUR	3 203 527,33	3 311 171,35	0,27
8 669,00	AMUNDI INDEX SOLUTIONS - AMUNDI MSCI EUROPE VALUE FACTOR UCITS ETF	EUR	2 385 541,49	2 612 403,15	0,21
12 440,88	JPMORGAN FUNDS SICAV - EUROPE EQUITY PLUS FUND -I2 (PERF)-	EUR	2 100 327,68	2 111 093,44	0,17
1 710,00	UBS (LUX) FUND SOLUTIONS SICAV - BLOOMBERG BARCLAYS USD EMERGING MARKETS SOVEREIGN UCITS ETF -A-	EUR	16 948,50	14 399,91	0,00
ITALY			58 674 330,57	67 214 546,60	5,46
Finance			58 674 330,57	67 214 546,60	5,46
3 450 760,08	EPSILON U.S. EQUITY ESG INDEX	EUR	17 253 800,40	22 329 868,48	1,81
4 021 717,27	EPSILON EMU GOVERNMENT ESG BOND INDEX CAP	EUR	20 000 000,00	19 835 109,59	1,61
1 923 597,74	SISTEMA EPSILON INDEX FUNDS - EPSILON EURO CORPORATE HIGH YIELD SRI BOND INDEX	EUR	9 617 988,71	10 283 553,53	0,84
1 329 938,26	SISTEMA EPSILON INDEX FUNDS - EPSILON US EQUITY VALUE ESG INDEX	EUR	6 695 513,94	8 213 698,69	0,67
1 021 405,51	EPSILON EUROPEAN EQUITY ESG INDEX	EUR	5 107 027,52	6 552 316,31	0,53
IRELAND			30 616 236,59	33 139 489,81	2,69
Finance			30 616 236,59	33 139 489,81	2,69
43 691,00	ISHARES VII PLC - ISHARES MSCI CANADA UCITS ETF	EUR	5 879 061,24	7 627 137,87	0,62
68 269,00	ISHARES IV PLC - ISHARES EURO ULTRASHORT BOND UCITS ETF	EUR	6 834 026,12	6 884 245,96	0,56
34 222,00	ISHARES III PLC - ISHARES EURO CORPORATE BOND 1-5YR UCITS ETF	EUR	3 572 858,94	3 621 714,26	0,30
34 097,00	ISHARES III PLC - ISHARES € CORP BOND 1-5YR UCITS ETF	EUR	3 560 480,34	3 608 485,51	0,29
61 767,00	JPMORGAN ETFS (IRELAND) ICAV - US RESEARCH ENHANCED INDEX EQUITY (ESG) UCITS ETF	EUR	3 136 528,26	3 176 676,81	0,26
64 103,00	UBS IRL ETF PLC - FACTOR MSCI USA QUALITY ESG UCITS ETF	EUR	3 110 790,38	3 106 751,90	0,25
305 811,00	ISHARES IV PLC - ISHARES EDGE MSCI EUROPE VALUE FACTOR UCITS ETF	EUR	2 059 464,40	2 596 335,39	0,21
38 810,00	UBS (IRL) ETF PLC - FACTOR MSCI USA PRIME VALUE UCITS ETF -A-	EUR	1 195 949,56	1 259 190,45	0,10
12 468,00	UBS (IRL) ETF PLC - MSCI USA VALUE UCITS ETF -A-	EUR	1 236 451,56	1 232 711,16	0,10
325,00	ISHARES II PLC - ISHARES J.P. MORGAN \$ EM BOND UCITS ETF -USD-	EUR	30 625,79	26 240,50	0,00
Total Portfolio			1 229 387 022,01	1 212 880 748,01	98,52

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

Eurizon Next 2.0 - Diversificato 20

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						65 648,41	139 006 774,72
Unrealised profit on future contracts and notional						850 762,08	66 380 048,02
100 000	(229)	Sale	EURO BTP	06/09/2024	EUR	368 417,49	26 401 410,00
100 000	103	Purchase	US ULTRA BOND (CBT)	19/09/2024	USD	195 963,05	12 046 093,29
10 000	67	Purchase	TOPIX INDEX	12/09/2024	JPY	145 735,15	10 922 363,89
50	105	Purchase	EMINI RUSSEL 2000	20/09/2024	USD	89 153,21	10 115 460,84
100 000	(56)	Sale	EURO OAT	06/09/2024	EUR	51 493,18	6 894 720,00
Unrealised loss on future contracts and notional						(785 113,67)	72 626 726,70
100 000	(291)	Sale	EURO BUND	06/09/2024	EUR	(384 120,00)	38 301 420,00
50	207	Purchase	MSCI EMERGING MARKETS	20/09/2024	USD	(169 914,72)	10 508 854,65
20	27	Purchase	NASDAQ 100 EMINI	20/09/2024	USD	(135 431,97)	10 040 317,42
100 000	(29)	Sale	EURO BUXL 30Y BOND	06/09/2024	EUR	(40 600,00)	3 776 960,00
1 000	79	Purchase	CBOE VIX	17/07/2024	USD	(28 859,40)	1 033 637,23
10	69	Purchase	FTSE 100 INDEX	20/09/2024	GBP	(14 153,79)	6 683 217,38
100 000	16	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	(9 563,79)	1 641 940,02
10	13	Purchase	EURO STOXX 50	20/09/2024	EUR	(2 470,00)	640 380,00

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

Eurizon Next 2.0 - Diversificato 20

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				248 783,99	119 844,15	—
PURCHASED OPTION CONTRACTS				248 783,99	119 844,15	—
500	CALL	EURO STOXX 50 PR 5 100,00 19/07/24	EUR	99 601,80	52 000,00	—
61	PUT	S&P 500 INDEX 5 300,00 19/07/24	USD	149 182,19	67 844,15	—

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

Eurizon Next 2.0 - Diversificato 20

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(26 379,42)
Unrealised loss on forward foreign exchange contracts					(26 379,42)
27/09/2024	11 500 000,00	USD	10 698 744,28	EUR	(13 110,39)
27/09/2024	115 000 000,00	JPY	679 826,53	EUR	(6 748,57)
27/09/2024	1 300 000,00	CHF	1 364 832,12	EUR	(6 520,46)

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

Eurizon Next 2.0 - Diversificato 40

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	3 399 780 173,71
Banks		(Note 3)	25 495 479,64
Other banks and broker accounts		(Notes 2, 3, 10)	22 207,31
Option contracts		(Notes 2, 10)	507 571,79
Unrealised profit on future contracts		(Notes 2, 10)	3 205 886,62
Other interest receivable			218 039,20
Receivable on investments sold			21 694 138,29
Receivable on subscriptions			4 288 818,78
Other assets		(Notes 11, 13)	14 020 501,80
Total assets			3 469 232 817,14
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(182 514,30)
Unrealised loss on future contracts		(Notes 2, 10)	(1 856 214,68)
Payable on redemptions			(13 782 749,32)
Other liabilities			(3 001 277,61)
Total liabilities			(18 822 755,91)
Total net assets			3 450 410 061,23
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	112,36	17 826 251,366
Class GD Units	EUR	108,05	2 248 885,144
Class P Units	EUR	108,42	9 786 314,529
Class PD Units	EUR	106,88	1 341 442,758

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

Eurizon Next 2.0 - Diversificato 40

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	4 316 595 114,27
Accretion of market discount / (Amortisation of market premium)	(Note 2)	1 556 031,89
Net income from investments	(Note 2)	1 721 591,34
Other income	(Note 6)	6 650 874,29
Total income		9 928 497,52
Management fee	(Note 6)	(16 513 926,61)
Administration fee	(Note 8)	(1 905 828,68)
Subscription tax	(Note 4)	(154 048,45)
Other charges and taxes	(Notes 5, 13)	(13 337 655,41)
Total expenses		(31 911 459,15)
Net investment income / (loss)		(21 982 961,63)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	125 561 865,78
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	53 249 243,12
- option contracts	(Note 2)	(1 225 756,61)
- forward foreign exchange contracts	(Note 2)	(422 849,45)
- foreign currencies	(Note 2)	(135 912,05)
- future contracts	(Note 2)	(7 874 612,82)
Net result of operations for the period		147 169 016,34
Subscriptions for the period		1 337 976 781,64
Redemptions for the period		(2 344 707 240,10)
Dividend distributions	(Note 15)	(6 623 610,92)
Net assets at the end of the period		3 450 410 061,23

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

Eurizon Next 2.0 - Diversificato 40

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			3 250 384 962,24	3 399 780 173,71	98,53
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			157 204 529,89	149 480 944,60	4,33
Ordinary Bonds			25 476 335,93	23 232 760,39	0,67
ITALY			20 054 006,58	18 863 314,00	0,55
Government			20 054 006,58	18 863 314,00	0,55
29 636 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	20 054 006,58	18 863 314,00	0,55
FRANCE			5 422 329,35	4 369 446,39	0,12
Government			5 422 329,35	4 369 446,39	0,12
8 947 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.75% 25/05/2053	EUR	5 422 329,35	4 369 446,39	0,12
Zero-Coupon Bonds			131 728 193,96	126 248 184,21	3,66
ITALY			92 578 361,27	92 619 043,21	2,68
Government			92 578 361,27	92 619 043,21	2,68
35 122 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2025	EUR	34 262 715,03	34 269 237,84	0,99
32 986 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/10/2024	EUR	32 629 520,87	32 649 212,94	0,94
16 279 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 30/09/2024	EUR	16 127 435,75	16 134 442,48	0,47
9 855 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2025	EUR	9 558 689,62	9 566 149,95	0,28
GERMANY			39 149 832,69	33 629 141,00	0,98
Government			39 149 832,69	33 629 141,00	0,98
40 300 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	39 149 832,69	33 629 141,00	0,98
INVESTMENT FUNDS			3 093 180 432,35	3 250 299 229,11	94,20
UCI Units			3 093 180 432,35	3 250 299 229,11	94,20
LUXEMBOURG			2 789 662 320,62	2 885 649 915,79	83,63
Finance			2 789 662 320,62	2 885 649 915,79	83,63
2 293 247,09	EURIZON FUND - BOND EUR LONG TERM LTE -Z-	EUR	656 424 011,78	534 876 956,08	15,50
2 170 164,27	EPSILON FUND - EURO BOND -I-	EUR	417 609 618,06	373 832 497,67	10,83
765 131,97	EURIZON FUND - EQUITY NORTH AMERICA LTE -Z-	EUR	197 332 736,92	267 750 280,88	7,76
836 843,45	EURIZON FUND - EQUITY USA -Z-	EUR	183 130 238,39	267 011 640,87	7,74
741 814,62	EURIZON FUND - EQUITY USA ESG LTE -Z-	EUR	100 326 949,46	145 781 408,73	4,23
1 204 495,68	EURIZON FUND - CASH EUR -Z-	EUR	141 925 214,36	144 985 145,24	4,20
1 072 132,27	EPSILON FUND - EURO CASH -I-	EUR	116 935 075,83	120 711 372,84	3,50
751 485,98	EURIZON FUND - BOND EUR SHORT TERM LTE -Z-	EUR	115 234 272,47	113 805 036,36	3,30
306 828,44	EURIZON FUND - BOND EUR MEDIUM TERM LTE -Z-	EUR	115 468 008,11	108 758 409,55	3,15
1 301 628,02	EURIZON FUND - BOND EUR ALL MATURITIES LTE -Z-	EUR	109 522 632,65	108 425 614,23	3,14
578 380,20	EURIZON FUND - TOP EUROPEAN RESEARCH -Z-	EUR	83 176 728,12	103 697 785,16	3,01
949 080,36	EURIZON FUND - BOND ITALY LONG TERM LTE -Z-	EUR	93 214 022,49	83 253 328,74	2,41
298 779,30	EURIZON FUND - EQUITY USA ESG LEADERS LTE	EUR	47 469 856,04	63 406 943,68	1,84
323 646,31	EURIZON FUND - EQUITY EUROPE ESG LTE -Z-	EUR	41 172 191,96	54 213 993,39	1,57
88 896,42	EURIZON INVESTMENT SICAV - EURO LIQUIDITY SHORT TERM -I-	EUR	43 294 857,76	45 125 599,71	1,31
101 308,13	EURIZON FUND - EQUITY PACIFIC EX-JAPAN LTE -Z-	EUR	35 703 088,95	38 759 477,46	1,12
214 403,32	JPMORGAN FUNDS SICAV - JPM US VALUE -I2-	USD	22 888 463,33	34 334 523,96	1,00
105 269,79	EURIZON FUND - SUSTAINABLE JAPAN EQUITY -Z-	EUR	28 031 520,74	31 600 938,56	0,92
23 256,69	OYSTER SICAV - JAPAN OPPORTUNITIES -I-	EUR	26 278 147,46	30 338 349,50	0,88
46 675,34	EURIZON INVESTMENT SICAV - EURO LIQUIDITY -I-	EUR	25 059 820,21	25 995 831,73	0,75
276 347,97	EURIZON FUND - ABSOLUTE GREEN BONDS -Z-	EUR	29 870 500,46	25 954 601,25	0,75
87 216,64	EURIZON FUND - BOND HIGH YIELD -Z-	EUR	23 943 636,64	24 691 030,22	0,72

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

Eurizon Next 2.0 - Diversificato 40

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
240 157,60	EURIZON FUND - BOND EMERGING MARKETS IN LOCAL CURRENCIES ESG -Z-	EUR	23 755 758,09	23 593 082,53	0,68
223 967,97	EURIZON FUND - GREEN EURO CREDIT -Z-	EUR	22 386 186,50	20 139 199,68	0,58
80 779,85	EURIZON FUND - EQUITY EUROPE LTE -Z-	EUR	15 704 042,78	18 223 935,06	0,53
47 473,00	AMUNDI INDEX SOLUTIONS - AMUNDI MSCI EUROPE VALUE FACTOR UCITS ETF	EUR	12 849 499,67	14 305 988,55	0,41
70 052,46	JPMORGAN FUNDS SICAV - EUROPE EQUITY PLUS FUND -I2 (PERF)-	EUR	11 805 632,08	11 887 202,11	0,34
546 829,75	FIDELITY FUNDS SICAV - JAPAN VALUE FUND -I- (HEDGED)	EUR	9 048 988,74	9 345 320,43	0,27
812 158,00	UBS (LUX) FUND SOLUTIONS SICAV - UBS ETF - J.P. MORGAN EM MULTI-FACTOR ENHANCED LOCAL CURRENCY BOND UCITS ETF -A-	EUR	9 207 578,43	9 071 804,86	0,26
247 988,84	GOLDMAN SACHS FUNDS SICAV - JAPAN EQUITY PORTFOLIO -I- (HEDGED)	EUR	8 199 688,54	8 525 856,15	0,25
627 626,26	INVESCO FUNDS - INVESCO EURO CORPORATE BOND FUND -S-	EUR	6 708 815,19	6 813 447,89	0,20
1 308,23	NN (L) SICAV - NN (L) EURO CREDIT -Q-	EUR	6 708 797,80	6 800 919,86	0,20
52 316,96	EURIZON FUND - BOND CORPORATE SMART ESG -Z-	EUR	4 722 651,89	5 037 076,81	0,15
91 195,00	AMUNDI INDEX SOLUTIONS - AMUNDI INDEX EURO CORPORATE SRI UCITS ETF DR	EUR	4 553 088,72	4 595 316,05	0,13
IRELAND			160 892 966,75	196 072 573,94	5,68
Finance			160 892 966,75	196 072 573,94	5,68
245 795,00	ISHARES VII PLC - ISHARES MSCI CANADA UCITS ETF	EUR	33 726 350,74	42 908 433,15	1,24
646 701,00	UBS IRL ETF PLC - FACTOR MSCI USA QUALITY ESG UCITS ETF	EUR	31 269 757,13	31 342 363,97	0,91
576 720,00	JPMORGAN ETFS (IRELAND) ICAV - US RESEARCH ENHANCED INDEX EQUITY (ESG) UCITS ETF	EUR	20 000 759,58	29 654 942,40	0,86
262 459,00	UBS (IRL) ETF PLC - MSCI USA VALUE UCITS ETF -A-	EUR	21 164 684,01	25 949 321,33	0,75
798 962,00	UBS (IRL) ETF PLC - FACTOR MSCI USA PRIME VALUE UCITS ETF -A-	EUR	19 957 311,84	25 922 322,09	0,75
1 674 695,00	ISHARES IV PLC - ISHARES EDGE MSCI EUROPE VALUE FACTOR UCITS ETF	EUR	10 973 098,33	14 218 160,55	0,41
334 087,00	ISHARES III PLC - ISHARES J.P. MORGAN EM LOCAL GOVT BOND UCITS ETF	EUR	13 601 942,04	13 523 841,76	0,39
244 083,00	JPMORGAN ETFS (IRELAND) ICAV - US RESEARCH ENHANCED INDEX EQUITY (ESG) UCITS ETF	EUR	10 199 063,08	12 553 188,69	0,37
ITALY			142 625 144,98	168 576 739,38	4,89
Finance			142 625 144,98	168 576 739,38	4,89
11 610 478,66	EPSILON U.S. EQUITY ESG INDEX	EUR	58 344 630,57	75 131 407,38	2,18
9 048 863,86	EPSILON EMU GOVERNMENT ESG BOND INDEX CAP	EUR	45 000 000,00	44 628 996,58	1,29
4 662 050,88	SISTEMA EPSILON INDEX FUNDS - EPSILON US EQUITY VALUE ESG INDEX	EUR	23 369 787,61	28 792 826,20	0,84
3 121 357,63	EPSILON EUROPEAN EQUITY ESG INDEX	EUR	15 910 726,80	20 023 509,22	0,58
Total Portfolio			3 250 384 962,24	3 399 780 173,71	98,53

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

Eurizon Next 2.0 - Diversificato 40

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						1 349 671,94	554 015 981,19
Unrealised profit on future contracts and notional						3 205 886,62	404 975 555,78
100 000	345	Purchase	US ULTRA BOND (CBT)	19/09/2024	USD	656 381,07	40 348 564,89
100 000	(659)	Sale	EURO OAT	06/09/2024	EUR	563 786,01	81 136 080,00
10 000	244	Purchase	TOPIX INDEX	12/09/2024	JPY	530 736,97	39 776 967,01
50	456	Purchase	EMINI RUSSEL 2000	20/09/2024	USD	387 179,67	43 930 001,36
200 000	534	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	346 642,70	101 752 053,89
100 000	(211)	Sale	EURO BTP	06/09/2024	EUR	339 458,91	24 326 190,00
100 000	515	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	300 326,43	51 213 165,24
10	(169)	Sale	EURO STOXX 50	20/09/2024	EUR	59 150,00	8 324 940,00
50	(55)	Sale	S&P 500 EMINI	20/09/2024	USD	22 224,86	14 167 593,39
Unrealised loss on future contracts and notional						(1 856 214,68)	149 040 425,41
50	820	Purchase	MSCI EMERGING MARKETS	20/09/2024	USD	(673 092,12)	41 629 279,27
100	98	Purchase	XAK TECHNOLOGY	20/09/2024	USD	(471 994,85)	21 105 994,77
20	57	Purchase	NASDAQ 100 EMINI	20/09/2024	USD	(285 911,93)	21 196 225,66
100 000	(82)	Sale	EURO BUND	06/09/2024	EUR	(108 240,00)	10 792 840,00
100 000	151	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	(90 258,29)	15 495 808,92
1 000	238	Purchase	CBOE VIX	17/07/2024	USD	(86 943,52)	3 113 995,72
100 000	(57)	Sale	EURO BUXL 30Y BOND	06/09/2024	EUR	(79 800,00)	7 423 680,00
10	292	Purchase	FTSE 100 INDEX	20/09/2024	GBP	(59 973,97)	28 282 601,07

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

Eurizon Next 2.0 - Diversificato 40

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				1 054 186,08	507 571,79	—
PURCHASED OPTION CONTRACTS				1 054 186,08	507 571,79	—
2 100	CALL	EURO STOXX 50 PR 5 100,00 19/07/24	EUR	418 327,56	218 400,00	—
260	PUT	S&P 500 INDEX 5 300,00 19/07/24	USD	635 858,52	289 171,79	—

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

Eurizon Next 2.0 - Diversificato 40

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(182 514,30)
Unrealised loss on forward foreign exchange contracts					(182 514,30)
27/09/2024	70 000 000,00	USD	65 128 395,97	EUR	(85 407,10)
27/09/2024	1 190 000 000,00	JPY	7 034 726,72	EUR	(69 833,05)
27/09/2024	5 000 000,00	CHF	5 251 549,76	EUR	(27 274,15)

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

Eurizon Next 2.0 - Diversificato 70

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	1 015 642 031,81
Banks		(Note 3)	12 008 532,58
Other banks and broker accounts		(Notes 2, 3, 10)	259 087,87
Option contracts		(Notes 2, 10)	218 556,52
Unrealised profit on future contracts		(Notes 2, 10)	1 219 634,20
Other interest receivable			75 036,19
Receivable on investments sold			3 841 477,44
Receivable on subscriptions			2 687 297,12
Other assets		(Notes 11, 13)	5 241 871,45
Total assets			1 041 193 525,18
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(102 534,73)
Unrealised loss on future contracts		(Notes 2, 10)	(1 423 855,30)
Payable on redemptions			(4 781 739,05)
Other liabilities			(1 028 585,31)
Total liabilities			(7 336 714,39)
Total net assets			1 033 856 810,79
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	133,39	5 167 428,252
Class GD Units	EUR	127,27	472 701,192
Class P Units	EUR	113,52	2 277 899,035
Class PD Units	EUR	111,40	231 853,736

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

Eurizon Next 2.0 - Diversificato 70

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	1 275 799 364,95
Accretion of market discount / (Amortisation of market premium)	(Note 2)	660 677,44
Net income from investments	(Note 2)	617 049,95
Other income	(Note 6)	3 100 288,29
Total income		4 378 015,68
Management fee	(Note 6)	(5 930 534,62)
Administration fee	(Note 8)	(565 041,14)
Subscription tax	(Note 4)	(66 607,51)
Other charges and taxes	(Notes 5, 13)	(5 042 255,20)
Total expenses		(11 604 438,47)
Net investment income / (loss)		(7 226 422,79)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	69 511 241,90
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	36 801 433,75
- option contracts	(Note 2)	(496 728,60)
- forward foreign exchange contracts	(Note 2)	(72 382,75)
- foreign currencies	(Note 2)	(44 055,20)
- future contracts	(Note 2)	(4 834 062,27)
Net result of operations for the period		93 639 024,04
Subscriptions for the period		413 174 864,44
Redemptions for the period		(747 047 325,50)
Dividend distributions	(Note 15)	(1 709 117,14)
Net assets at the end of the period		1 033 856 810,79

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

Eurizon Next 2.0 - Diversificato 70

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			870 551 349,42	1 015 642 031,81	98,24
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			46 493 808,18	45 134 026,86	4,37
Ordinary Bonds			9 573 615,30	8 202 820,10	0,80
ITALY			6 035 376,60	5 664 850,00	0,55
Government			6 035 376,60	5 664 850,00	0,55
8 900 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	6 035 376,60	5 664 850,00	0,55
FRANCE			2 284 808,50	1 841 154,90	0,18
Government			2 284 808,50	1 841 154,90	0,18
3 770 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.75% 25/05/2053	EUR	2 284 808,50	1 841 154,90	0,18
SPAIN			1 253 430,20	696 815,20	0,07
Government			1 253 430,20	696 815,20	0,07
1 310 000,00	SPAIN GOVERNMENT BONDS 1.00% 31/10/2050	EUR	1 253 430,20	696 815,20	0,07
Zero-Coupon Bonds			36 920 192,88	36 931 206,76	3,57
ITALY			36 920 192,88	36 931 206,76	3,57
Government			36 920 192,88	36 931 206,76	3,57
20 574 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/10/2024	EUR	20 353 433,12	20 363 939,46	1,97
8 117 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/02/2025	EUR	7 942 197,08	7 939 887,06	0,77
6 340 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 30/09/2024	EUR	6 281 021,44	6 283 700,80	0,61
2 402 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2025	EUR	2 343 541,24	2 343 679,44	0,22
INVESTMENT FUNDS			824 057 541,24	970 508 004,95	93,87
UCI Units			824 057 541,24	970 508 004,95	93,87
LUXEMBOURG			675 039 905,33	791 132 450,22	76,52
Finance			675 039 905,33	791 132 450,22	76,52
303 500,73	EURIZON FUND - EQUITY NORTH AMERICA LTE -Z-	EUR	77 901 911,28	106 207 054,76	10,27
537 410,87	EURIZON FUND - EQUITY USA ESG LTE -Z-	EUR	73 955 855,44	105 611 984,17	10,22
329 874,86	EURIZON FUND - EQUITY USA -Z-	EUR	72 197 521,55	105 253 172,22	10,18
384 210,85	EPSILON FUND - EURO BOND -I-	EUR	71 454 838,13	66 184 160,50	6,40
275 153,81	EURIZON FUND - BOND EUR LONG TERM LTE -Z-	EUR	76 579 837,71	64 176 875,11	6,21
266 700,07	EURIZON FUND - EQUITY USA ESG LEADERS LTE	EUR	41 911 555,51	56 599 089,92	5,47
234 963,03	EURIZON FUND - TOP EUROPEAN RESEARCH -Z-	EUR	33 897 881,90	42 126 520,93	4,07
245 101,77	EURIZON FUND - EQUITY EUROPE ESG LTE -Z-	EUR	32 297 928,42	41 056 998,50	3,97
318 576,85	EURIZON FUND - BOND ITALY LONG TERM LTE -Z-	EUR	30 561 296,05	27 945 561,46	2,70
134 660,47	JPMORGAN FUNDS SICAV - JPM US VALUE -I2-	USD	15 513 732,16	21 564 511,73	2,09
51 920,16	EURIZON FUND - EQUITY PACIFIC EX-JAPAN LTE -Z-	EUR	18 372 073,84	19 864 132,87	1,92
153 435,84	EURIZON FUND - CASH EUR -Z-	EUR	18 357 107,71	18 469 072,42	1,79
12 216,47	OYSTER SICAV - JAPAN OPPORTUNITIES -I-	EUR	13 912 443,56	15 936 385,12	1,54
52 468,49	EURIZON FUND - SUSTAINABLE JAPAN EQUITY -Z-	EUR	13 751 722,30	15 750 515,11	1,52
79 029,62	EURIZON FUND - BOND EUR SHORT TERM LTE -Z-	EUR	12 084 438,65	11 968 245,05	1,16
32 784,14	EURIZON FUND - BOND EUR MEDIUM TERM LTE -Z-	EUR	12 331 235,05	11 620 664,85	1,12
25 799,00	AMUNDI INDEX SOLUTIONS - AMUNDI MSCI EUROPE VALUE FACTOR UCITS ETF	EUR	6 913 079,18	7 774 528,65	0,75
25 348,13	EURIZON FUND - BOND HIGH YIELD -Z-	EUR	6 969 011,47	7 176 054,75	0,69
75 585,26	EURIZON FUND - ABSOLUTE GREEN BONDS -Z-	EUR	8 167 962,24	7 098 967,99	0,69
32 802,13	JPMORGAN FUNDS SICAV - EUROPE EQUITY PLUS FUND -I2 (PERF)-	EUR	5 523 658,48	5 566 194,29	0,54
159 707,40	GOLDMAN SACHS FUNDS SICAV - JAPAN EQUITY PORTFOLIO -I- (HEDGED)	EUR	5 257 003,49	5 490 740,31	0,53

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

Eurizon Next 2.0 - Diversificato 70

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
312 462,98	FIDELITY FUNDS SICAV - JAPAN VALUE FUND -I- (HEDGED)	EUR	5 158 329,49	5 339 992,33	0,52
47 756,92	EURIZON FUND - BOND EMERGING MARKETS IN LOCAL CURRENCIES ESG -Z-	EUR	4 718 472,56	4 691 640,02	0,45
7 298,01	EURIZON INVESTMENT SICAV - EURO LIQUIDITY SHORT TERM -I-	EUR	3 543 268,34	3 704 615,84	0,36
30 084,09	EPSILON FUND - EURO CASH -I-	EUR	3 324 384,89	3 387 167,81	0,33
221 871,00	UBS (LUX) FUND SOLUTIONS SICAV - UBS ETF - J.P. MORGAN EM MULTI-FACTOR ENHANCED LOCAL CURRENCY BOND UCITS ETF -A-	EUR	2 515 390,84	2 478 299,07	0,24
18 804,83	EURIZON FUND - BOND CORPORATE SMART ESG -Z-	EUR	1 697 511,73	1 810 528,74	0,17
158 918,32	INVESCO FUNDS - INVESCO EURO CORPORATE BOND FUND -S-	EUR	1 698 641,17	1 725 201,44	0,17
331,25	NN (L) SICAV - NN (L) EURO CREDIT -Q-	EUR	1 698 632,38	1 722 040,48	0,17
14 957,81	DWS INVEST SICAV - DWS INVEST EURO CORPORATE BONDS -IC-	EUR	1 698 640,62	1 711 771,32	0,17
2 010,53	EURIZON INVESTMENT SICAV - EURO LIQUIDITY -I-	EUR	1 074 539,19	1 119 762,46	0,11
IRELAND			90 150 859,40	104 762 833,10	10,13
Finance			90 150 859,40	104 762 833,10	10,13
542 501,00	JPMORGAN ETFS (IRELAND) ICAP - US RESEARCH ENHANCED INDEX EQUITY (ESG) UCITS ETF	EUR	23 887 921,30	27 900 826,43	2,70
126 567,00	ISHARES VII PLC - ISHARES MSCI CANADA UCITS ETF	EUR	17 626 523,11	22 094 801,19	2,14
429 558,00	UBS IRL ETF PLC - FACTOR MSCI USA QUALITY ESG UCITS ETF	EUR	19 756 975,56	20 818 528,47	2,01
398 453,00	UBS (IRL) ETF PLC - FACTOR MSCI USA PRIME VALUE UCITS ETF -A-	EUR	10 398 215,68	12 927 807,59	1,25
112 384,00	UBS (IRL) ETF PLC - MSCI USA VALUE UCITS ETF -A-	EUR	9 625 252,12	11 111 406,08	1,07
732 030,00	ISHARES IV PLC - ISHARES EDGE MSCI EUROPE VALUE FACTOR UCITS ETF	EUR	5 140 106,79	6 214 934,70	0,60
91 268,00	ISHARES III PLC - ISHARES J.P. MORGAN EM LOCAL GOVT BOND UCITS ETF	EUR	3 715 864,84	3 694 528,64	0,36
ITALY			58 866 776,51	74 612 721,63	7,22
Finance			58 866 776,51	74 612 721,63	7,22
5 945 860,73	EPSILON U.S. EQUITY ESG INDEX	EUR	30 012 686,48	38 475 664,80	3,72
2 876 785,19	EPSILON EUROPEAN EQUITY ESG INDEX	EUR	14 514 094,83	18 454 577,01	1,79
2 863 095,83	SISTEMA EPSILON INDEX FUNDS - EPSILON US EQUITY VALUE ESG INDEX	EUR	14 339 995,20	17 682 479,82	1,71
Total Portfolio			870 551 349,42	1 015 642 031,81	98,24

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

Eurizon Next 2.0 - Diversificato 70

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						(204 221,10)	291 586 169,77
Unrealised profit on future contracts and notional						1 219 634,20	195 654 898,20
10 000	90	Purchase	TOPIX INDEX	12/09/2024	JPY	195 763,64	14 671 832,10
100 000	93	Purchase	US ULTRA BOND (CBT)	19/09/2024	USD	176 937,51	10 876 569,67
100 000	370	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	170 675,80	37 969 862,90
200 000	278	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	156 128,32	52 972 043,04
50	(103)	Sale	S&P 500 EMINI	20/09/2024	USD	149 507,54	26 532 038,53
50	168	Purchase	EMINI RUSSEL 2000	20/09/2024	USD	142 645,14	16 184 737,34
100 000	(117)	Sale	EURO OAT	06/09/2024	EUR	104 537,89	14 405 040,00
100 000	143	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	83 391,61	14 220 354,62
10	(92)	Sale	EURO STOXX 50	20/09/2024	EUR	32 200,00	4 531 920,00
100 000	25	Purchase	EURO BUND	06/09/2024	EUR	7 846,75	3 290 500,00
Unrealised loss on future contracts and notional						(1 423 855,30)	95 931 271,57
100	102	Purchase	XAK TECHNOLOGY	20/09/2024	USD	(491 259,95)	21 967 463,94
20	67	Purchase	NASDAQ 100 EMINI	20/09/2024	USD	(336 071,93)	24 914 861,74
50	352	Purchase	MSCI EMERGING MARKETS	20/09/2024	USD	(288 937,10)	17 870 129,64
100 000	136	Purchase	EURO BTP	06/09/2024	EUR	(218 960,00)	15 679 440,00
1 000	125	Purchase	CBOE VIX	17/07/2024	USD	(45 663,61)	1 635 501,95
10	127	Purchase	FTSE 100 INDEX	20/09/2024	GBP	(26 162,71)	12 300 994,30
100 000	(12)	Sale	EURO BUXL 30Y BOND	06/09/2024	EUR	(16 800,00)	1 562 880,00

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

Eurizon Next 2.0 - Diversificato 70

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				451 101,40	218 556,52	—
PURCHASED OPTION CONTRACTS				451 101,40	218 556,52	—
1 000	CALL	EURO STOXX 50 PR 5 100,00 19/07/24	EUR	199 203,60	104 000,00	—
103	PUT	S&P 500 INDEX 5 300,00 19/07/24	USD	251 897,80	114 556,52	—

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

Eurizon Next 2.0 - Diversificato 70

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(102 534,73)
Unrealised loss on forward foreign exchange contracts					(102 534,73)
27/09/2024	990 000 000,00	JPY	5 852 419,71	EUR	(58 096,40)
27/09/2024	28 200 000,00	USD	26 237 439,52	EUR	(34 406,86)
27/09/2024	2 000 000,00	CHF	2 099 741,72	EUR	(10 031,47)

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

Eurizon Next 2.0 - Strategia Absolute Return

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	176 241 659,20
Banks		(Note 3)	3 862 953,27
Other banks and broker accounts		(Notes 2, 3, 10)	8 101 826,47
Option contracts		(Notes 2, 10)	73 944,45
Unrealised profit on forward foreign exchange contracts		(Notes 2, 10)	1 705 644,34
Unrealised profit on future contracts		(Notes 2, 10)	121 612,99
Other interest receivable			74 770,01
Receivable on subscriptions			16 643,82
Other assets		(Notes 11, 13)	687 675,15
Total assets			190 886 729,70
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(928 928,78)
Unrealised loss on future contracts		(Notes 2, 10)	(147 455,32)
Payable on investments purchased			(6 748 959,00)
Payable on redemptions			(788 373,71)
Other liabilities			(149 208,45)
Total liabilities			(8 762 925,26)
Total net assets			182 123 804,44
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	93,96	1 533 878,193
Class GD Units	EUR	93,76	158 905,816
Class P Units	EUR	100,70	225 303,898
Class PD Units	EUR	100,51	4 120,723

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

Eurizon Next 2.0 - Strategia Absolute Return

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	272 637 713,07
Accretion of market discount / (Amortisation of market premium)	(Note 2)	27 912,60
Net income from investments	(Note 2)	3 245 479,61
Other income	(Note 6)	446 577,70
Total income		3 719 969,91
Management fee	(Note 6)	(805 364,94)
Administration fee	(Note 8)	(108 970,20)
Subscription tax	(Note 4)	(37 820,50)
Interest paid on swap contracts	(Note 2)	(516 046,90)
Other charges and taxes	(Notes 5, 13)	(1 179 373,01)
Total expenses		(2 647 575,55)
Net investment income / (loss)		1 072 394,36
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(5 618 035,94)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 696 707,51
- option contracts	(Note 2)	2 272 778,91
- forward foreign exchange contracts	(Note 2)	(395 990,30)
- foreign currencies	(Note 2)	(58 743,25)
- future contracts	(Note 2)	(750 326,63)
- swap contracts	(Note 2)	2 656 389,53
Net result of operations for the period		875 174,19
Subscriptions for the period		24 436 341,95
Redemptions for the period		(115 781 502,51)
Dividend distributions	(Note 15)	(43 922,26)
Net assets at the end of the period		182 123 804,44

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

Eurizon Next 2.0 - Strategia Absolute Return

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			176 080 241,21	176 241 659,20	96,77
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			89 674 576,91	89 715 388,58	49,26
Shares			26 533 375,52	27 416 787,51	15,05
UNITED STATES			10 435 496,44	11 212 401,35	6,16
Computing and IT			1 522 955,30	1 873 642,08	1,03
1 315,00	MICROSOFT CORP.	USD	459 135,46	548 391,87	0,30
839,00	APPLE, INC.	USD	138 604,40	164 879,96	0,09
253,00	ADOBE, INC.	USD	116 657,80	131 142,11	0,07
220,00	SYNOPSYS, INC.	USD	98 130,59	122 148,95	0,07
422,00	CADENCE DESIGN SYSTEMS, INC.	USD	103 732,15	121 176,06	0,07
160,00	SERVICENOW, INC.	USD	87 694,83	117 440,77	0,07
798,00	FISERV, INC.	USD	84 903,14	110 971,65	0,06
460,00	SALESFORCE, INC.	USD	97 968,41	110 348,45	0,06
376,00	ANALOG DEVICES, INC.	USD	66 924,93	80 079,98	0,04
370,00	QUALCOMM, INC.	USD	37 168,69	68 762,83	0,04
101,00	INTUIT, INC.	USD	38 091,77	61 934,39	0,03
500,00	MICRON TECHNOLOGY, INC.	USD	26 756,42	61 362,23	0,03
923,00	ON SEMICONDUCTOR CORP.	USD	65 908,11	59 035,80	0,03
836,00	MARVELL TECHNOLOGY, INC.	USD	42 494,61	54 524,26	0,03
222,00	WORKDAY, INC. -A-	USD	47 629,21	46 307,72	0,03
100,00	ADVANCED MICRO DEVICES, INC.	USD	11 154,78	15 135,05	0,01
Health			1 566 692,16	1 768 120,01	0,97
402,00	THERMO FISHER SCIENTIFIC, INC.	USD	191 172,99	207 423,28	0,12
755,00	DANAHER CORP.	USD	157 115,55	176 008,09	0,10
799,00	ABBVIE, INC.	USD	104 973,56	127 869,76	0,07
1 313,00	ABBOTT LABORATORIES	USD	139 061,65	127 299,99	0,07
931,00	JOHNSON & JOHNSON	USD	128 976,70	126 965,15	0,07
4 749,00	PFIZER, INC.	USD	116 598,54	123 981,30	0,07
273,00	INTUITIVE SURGICAL, INC.	USD	57 010,10	113 313,74	0,06
1 565,00	BOSTON SCIENTIFIC CORP.	USD	73 647,02	112 452,15	0,06
950,00	MERCK & CO., INC.	USD	89 147,99	109 736,36	0,06
123,00	ELI LILLY & CO.	USD	60 822,44	103 906,41	0,06
2 515,00	BRISTOL-MYERS SQUIBB CO.	USD	117 887,86	97 455,47	0,05
301,00	STRYKER CORP.	USD	74 302,50	95 558,86	0,05
523,00	RESMED, INC.	USD	81 911,33	93 410,42	0,05
1 691,00	CVS HEALTH CORP.	USD	127 151,72	93 184,43	0,05
691,00	EDWARDS LIFESCIENCES CORP.	USD	46 912,21	59 554,60	0,03
Basic Goods			1 413 896,68	1 422 378,70	0,78
2 084,00	PEPSICO, INC.	USD	325 882,99	320 703,49	0,18
5 027,00	COCA-COLA CO.	USD	267 303,61	298 547,62	0,16
4 164,00	KELLANOVA	USD	216 164,74	224 100,22	0,12
3 351,00	MONDELEZ INTERNATIONAL, INC. -A-	USD	213 738,20	204 608,67	0,11
3 571,00	MONSTER BEVERAGE CORP.	USD	167 664,89	166 430,02	0,09
452,00	CONSTELLATION BRANDS, INC. -A-	USD	108 204,27	108 505,26	0,06
580,00	HERSHEY CO.	USD	114 937,98	99 483,42	0,06
Telecommunication			1 032 129,53	1 309 062,59	0,72
2 483,00	ALPHABET, INC.	USD	332 263,57	424 942,06	0,23
521,00	META PLATFORMS, INC. -A-	USD	192 848,92	245 111,74	0,13
1 195,00	AMAZON.COM, INC.	USD	157 608,77	215 473,43	0,12
1 087,00	T-MOBILE U.S., INC.	USD	146 793,97	178 686,80	0,10
197,00	NETFLIX, INC.	USD	87 671,58	124 050,67	0,07
2 410,00	EBAY, INC.	USD	114 942,72	120 797,89	0,07

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

Eurizon Next 2.0 - Strategia Absolute Return

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			1 452 258,56	1 253 295,43	0,69
4 101,00	STARBUCKS CORP.	USD	364 840,89	297 889,16	0,16
1 096,00	MCDONALD'S CORP.	USD	280 228,05	260 606,03	0,14
1 641,00	TARGET CORP.	USD	197 989,06	226 669,96	0,13
295,00	ULTA BEAUTY, INC.	USD	123 013,71	106 210,96	0,06
1 380,00	NIKE, INC. -B-	USD	137 979,90	97 047,40	0,05
337,00	LULULEMON ATHLETICA, INC.	USD	125 822,37	93 922,89	0,05
874,00	ESTEE LAUDER COS., INC. -A-	USD	120 251,57	86 767,96	0,05
933,00	GLOBAL PAYMENTS, INC.	USD	102 133,01	84 181,07	0,05
Energy			953 320,94	975 172,49	0,54
2 817,00	EXXON MOBIL CORP.	USD	285 705,97	302 582,59	0,17
1 958,00	CHEVRON CORP.	USD	285 583,87	285 766,48	0,16
2 752,00	OCCIDENTAL PETROLEUM CORP.	USD	158 469,32	161 846,03	0,09
1 125,00	EOG RESOURCES, INC.	USD	120 799,65	132 123,80	0,07
2 946,00	HALLIBURTON CO.	USD	102 762,13	92 853,59	0,05
Industries			786 175,08	838 626,27	0,46
1 270,00	HONEYWELL INTERNATIONAL, INC.	USD	230 458,96	253 040,05	0,14
864,00	ROCKWELL AUTOMATION, INC.	USD	229 242,55	221 919,12	0,12
483,00	DEERE & CO.	USD	178 512,22	168 381,81	0,09
1 184,00	3M CO.	USD	98 924,57	112 892,84	0,06
55,00	BROADCOM, INC.	USD	49 036,78	82 392,45	0,05
Multi-Utilities			765 878,54	824 190,85	0,45
7 399,00	NEXTERA ENERGY, INC.	USD	418 071,33	488 848,10	0,27
1 004,00	AMERICAN WATER WORKS CO., INC.	USD	130 493,87	120 995,18	0,06
1 545,00	SEMPRA	USD	109 156,99	109 645,58	0,06
2 101,00	XCEL ENERGY, INC.	USD	108 156,35	104 701,99	0,06
Finance			824 170,22	822 489,93	0,45
965,00	SBA COMMUNICATIONS CORP.	USD	235 224,57	176 747,76	0,10
954,00	AMERICAN TOWER CORP.	USD	185 855,55	173 023,97	0,09
720,00	JPMORGAN CHASE & CO.	USD	113 386,43	135 877,90	0,07
424,00	VISA, INC. -A-	USD	95 799,29	103 836,93	0,06
247,00	MASTERCARD, INC. -A-	USD	88 916,35	101 671,54	0,06
1 851,00	BANK OF AMERICA CORP.	USD	54 643,71	68 686,02	0,04
1 058,00	CITIGROUP, INC.	USD	50 344,32	62 645,81	0,03
Raw materials			118 019,43	125 423,00	0,07
1 686,00	FREEPORT-MCMORAN, INC.	USD	59 224,81	76 453,99	0,04
332,00	NUCOR CORP.	USD	58 794,62	48 969,01	0,03
ITALY			6 580 074,38	6 732 232,23	3,70
Consumer Retail			3 842 469,22	3 587 742,86	1,97
678 476,00	RAI WAY SPA	EUR	3 542 704,93	3 331 317,16	1,83
22 194,00	NEXI SPA	EUR	173 639,43	126 372,64	0,07
4 593,00	INTERCOS SPA	EUR	64 925,22	69 538,02	0,04
10 884,00	PIRELLI & C SPA	EUR	61 199,64	60 515,04	0,03
Finance			1 078 563,67	1 359 034,96	0,75
122 942,00	INTESA SANPAOLO SPA	EUR	331 300,92	426 731,68	0,23
9 857,00	UNICREDIT SPA	EUR	239 116,87	341 101,49	0,19
17 403,00	FINECOBANK BANCA FINECO SPA	EUR	240 252,78	242 249,76	0,13
10 683,00	BANCA MEDIOLANUM SPA	EUR	97 829,74	110 141,73	0,06
24 342,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	48 789,59	106 739,67	0,06
11 075,00	BANCO BPM SPA	EUR	60 752,15	66 605,05	0,04
4 782,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	60 521,62	65 465,58	0,04

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

Eurizon Next 2.0 - Strategia Absolute Return

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			843 483,50	828 600,83	0,46
96 942,00	ENEL SPA	EUR	632 178,41	629 541,35	0,35
107 050,00	A2A SPA	EUR	211 305,09	199 059,48	0,11
Industries			382 387,55	439 904,27	0,24
3 488,00	PRYSMIAN SPA	EUR	160 123,62	201 676,16	0,11
1 243,00	SESA SPA	EUR	143 370,09	143 317,90	0,08
7 979,00	POSTE ITALIANE SPA	EUR	78 893,84	94 910,21	0,05
Computing and IT			182 848,46	262 715,20	0,14
28 556,00	TECHNOPROBE SPA	EUR	182 848,46	262 715,20	0,14
Energy			250 321,98	254 234,11	0,14
12 156,00	ENI SPA	EUR	186 648,51	174 487,22	0,10
33 339,00	SAIPEM SPA	EUR	63 673,47	79 746,89	0,04
UNITED KINGDOM			2 269 281,09	2 313 713,76	1,27
Health			573 904,42	650 658,61	0,36
3 640,00	ASTRAZENECA PLC	GBP	455 006,29	530 477,34	0,29
10 391,00	SMITH & NEPHEW PLC	GBP	118 898,13	120 181,27	0,07
Finance			519 292,61	595 204,65	0,33
35 863,00	HSBC HOLDINGS PLC	GBP	250 403,50	289 285,58	0,16
63 603,00	BARCLAYS PLC	GBP	132 273,17	156 712,49	0,09
17 668,00	STANDARD CHARTERED PLC	GBP	136 615,94	149 206,58	0,08
Raw materials			580 511,82	546 454,53	0,30
3 587,00	RIO TINTO PLC	GBP	226 651,32	220 042,10	0,12
3 746,00	CRODA INTERNATIONAL PLC	GBP	239 374,34	174 434,54	0,09
4 168,00	ANTOFAGASTA PLC	GBP	79 616,22	103 728,41	0,06
1 635,00	ANGLO AMERICAN PLC	GBP	34 869,94	48 249,48	0,03
Multi-Utilities			199 141,43	208 174,87	0,11
9 863,00	SSE PLC	GBP	199 141,43	208 174,87	0,11
Basic Goods			275 098,12	193 619,29	0,11
6 594,00	DIAGEO PLC	GBP	275 098,12	193 619,29	0,11
Consumer Retail			121 332,69	119 601,81	0,06
31 433,00	HALEON PLC	GBP	121 332,69	119 601,81	0,06
NETHERLANDS			2 108 745,23	2 155 424,34	1,18
Computing and IT			636 228,39	729 374,70	0,40
418,00	ASML HOLDING NV	EUR	331 764,21	403 035,60	0,22
4 349,00	STMICROELECTRONICS NV	EUR	173 258,81	160 369,38	0,09
121,00	ASM INTERNATIONAL NV	EUR	65 783,13	86 127,80	0,05
318,00	NXP SEMICONDUCTORS NV	USD	65 422,24	79 841,92	0,04
Basic Goods			676 785,82	598 619,40	0,33
36 480,00	DAVIDE CAMPARI-MILANO NV	EUR	406 259,67	321 899,52	0,18
2 245,00	HEINEKEN NV	EUR	201 033,46	202 723,50	0,11
2 682,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	69 492,69	73 996,38	0,04
Consumer Retail			316 451,02	327 134,54	0,18
467,00	FERRARI NV	EUR	147 029,74	177 786,90	0,10
9 106,00	IVECO GROUP NV	EUR	108 320,60	95 339,82	0,05
5 267,00	BREMBO NV	EUR	61 100,68	54 007,82	0,03
Finance			254 754,08	320 245,61	0,17
20 063,00	ING GROEP NV	EUR	254 754,08	320 245,61	0,17

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Eurizon Next 2.0 - Strategia Absolute Return

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			224 525,92	180 050,09	0,10
14 533,00	CNH INDUSTRIAL NV	USD	163 855,39	137 363,40	0,08
11 053,00	ARISTON HOLDING NV	EUR	60 670,53	42 686,69	0,02
FRANCE			1 348 156,71	1 268 579,59	0,70
Consumer Retail			396 691,07	406 688,60	0,23
227,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	159 327,70	161 987,20	0,09
54,00	HERMES INTERNATIONAL SCA	EUR	98 720,74	115 560,00	0,07
168,00	L'OREAL SA	EUR	68 700,59	68 888,40	0,04
178,00	KERING SA	EUR	69 942,04	60 253,00	0,03
Energy			298 823,57	290 395,47	0,16
4 659,00	TOTALENERGIES SE	EUR	298 823,57	290 395,47	0,16
Finance			258 087,68	255 621,82	0,14
4 294,00	BNP PARIBAS SA	EUR	258 087,68	255 621,82	0,14
Basic Goods			307 141,95	237 322,60	0,13
1 462,00	PERNOD RICARD SA	EUR	246 283,08	185 235,40	0,10
3 946,00	CARREFOUR SA	EUR	60 858,87	52 087,20	0,03
Computing and IT			87 412,44	78 551,10	0,04
423,00	CAPGEMINI SE	EUR	87 412,44	78 551,10	0,04
GERMANY			1 109 251,99	1 028 982,35	0,56
Multi-Utilities			763 644,67	668 556,44	0,37
17 547,00	RWE AG	EUR	664 656,59	560 626,65	0,31
8 807,00	E.ON SE	EUR	98 988,08	107 929,79	0,06
Health			153 950,16	175 334,20	0,09
3 259,00	SIEMENS HEALTHINEERS AG	EUR	153 950,16	175 334,20	0,09
Consumer Retail			107 040,29	108 557,25	0,06
795,00	BEIERSDORF AG	EUR	107 040,29	108 557,25	0,06
Computing and IT			84 616,87	76 534,46	0,04
2 231,00	INFINEON TECHNOLOGIES AG	EUR	84 616,87	76 534,46	0,04
DENMARK			501 772,63	589 621,43	0,32
Health			267 138,21	379 865,77	0,21
2 411,00	NOVO NORDISK AS -B-	DKK	204 908,23	325 111,16	0,18
234,00	GENMAB AS	DKK	62 229,98	54 754,61	0,03
Basic Goods			234 634,42	209 755,66	0,11
1 872,00	CARLSBERG AS -B-	DKK	234 634,42	209 755,66	0,11
SPAIN			400 280,94	362 232,89	0,20
Multi-Utilities			227 918,35	180 037,80	0,10
13 796,00	EDP RENOVAVEIS SA	EUR	227 918,35	180 037,80	0,10
Finance			118 189,65	130 445,77	0,07
26 390,00	CAIXABANK SA	EUR	118 189,65	130 445,77	0,07
Energy			54 172,94	51 749,32	0,03
3 512,00	REPSOL SA	EUR	54 172,94	51 749,32	0,03
JERSEY			340 014,03	318 961,64	0,18
Raw materials			204 098,94	214 095,51	0,12
40 239,00	GLENCORE PLC	GBP	204 098,94	214 095,51	0,12

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Eurizon Next 2.0 - Strategia Absolute Return

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			135 915,09	104 866,13	0,06
1 596,00	APTIV PLC	USD	135 915,09	104 866,13	0,06
IRELAND			211 455,10	223 189,76	0,12
Basic Goods			122 063,81	112 642,85	0,06
1 489,00	KERRY GROUP PLC -A-	EUR	122 063,81	112 642,85	0,06
Raw materials			89 391,29	110 546,91	0,06
270,00	LINDE PLC	USD	89 391,29	110 546,91	0,06
SWITZERLAND			244 671,02	216 326,70	0,12
Basic Goods			121 462,18	119 712,42	0,07
1 257,00	NESTLE SA	CHF	121 462,18	119 712,42	0,07
Health			123 208,84	96 614,28	0,05
836,00	STRAUMANN HOLDING AG	CHF	123 208,84	96 614,28	0,05
FINLAND			230 823,22	201 893,79	0,11
Telecommunication			176 419,45	169 475,04	0,09
3 956,00	ELISA OYJ	EUR	176 419,45	169 475,04	0,09
Energy			54 403,77	32 418,75	0,02
1 950,00	NESTE OYJ	EUR	54 403,77	32 418,75	0,02
NORWAY			157 214,50	157 222,78	0,09
Raw materials			103 729,42	101 794,31	0,06
17 468,00	NORSK HYDRO ASA	NOK	103 729,42	101 794,31	0,06
Energy			53 485,08	55 428,47	0,03
2 081,00	EQUINOR ASA	NOK	53 485,08	55 428,47	0,03
CHINA			124 972,35	152 493,23	0,08
Consumer Retail			124 972,35	152 493,23	0,08
5 500,00	BYD CO. LTD. -H-	HKD	124 972,35	152 493,23	0,08
CURACAO			158 411,85	149 848,98	0,08
Energy			158 411,85	149 848,98	0,08
3 404,00	SCHLUMBERGER NV	USD	158 411,85	149 848,98	0,08
TAIWAN			78 750,17	132 496,11	0,07
Computing and IT			78 750,17	132 496,11	0,07
817,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD. -ADR-	USD	78 750,17	132 496,11	0,07
JAPAN			121 033,05	103 049,98	0,06
Consumer Retail			121 033,05	103 049,98	0,06
5 400,00	TOYOTA MOTOR CORP.	JPY	121 033,05	103 049,98	0,06
PORTUGAL			112 970,82	98 116,60	0,05
Basic Goods			60 360,47	50 351,75	0,03
2 759,00	JERONIMO MARTINS SGPS SA	EUR	60 360,47	50 351,75	0,03
Multi-Utilities			52 610,35	47 764,85	0,02
13 651,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	52 610,35	47 764,85	0,02

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

Eurizon Next 2.0 - Strategia Absolute Return

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Ordinary Bonds			42 249 951,35	41 400 568,27	22,73
UNITED STATES			27 565 791,60	27 078 368,20	14,87
Government			27 565 791,60	27 078 368,20	14,87
16 616 467,44	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	14 983 594,95	14 738 532,59	8,09
14 084 728,13	U.S. TREASURY INFLATION-INDEXED NOTES 0.125% 15/01/2034	USD	12 075 676,39	11 833 778,27	6,50
100 000,00	U.S. TREASURY NOTES 2.50% 31/01/2025	USD	91 674,58	91 803,67	0,05
100 000,00	U.S. TREASURY NOTES 4.00% 15/02/2034	USD	89 240,61	90 593,61	0,05
100 000,00	U.S. TREASURY NOTES 2.875% 15/05/2028	USD	88 149,13	88 144,35	0,05
100 000,00	U.S. TREASURY NOTES 1.625% 15/08/2029	USD	81 824,33	81 780,64	0,05
100 000,00	U.S. TREASURY NOTES 1.875% 15/02/2032	USD	80 486,96	78 318,14	0,04
100 000,00	U.S. TREASURY NOTES 0.625% 15/05/2030	USD	75 144,65	75 416,93	0,04
GERMANY			14 684 159,75	14 322 200,07	7,86
Government			14 684 159,75	14 322 200,07	7,86
14 758 156,00	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.10% 15/04/2033	EUR	14 684 159,75	14 322 200,07	7,86
Floating Rate Notes			492 359,00	492 574,00	0,27
NETHERLANDS			392 730,00	389 664,00	0,21
Finance			392 730,00	389 664,00	0,21
400 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	392 730,00	389 664,00	0,21
ITALY			99 629,00	102 910,00	0,06
Finance			99 629,00	102 910,00	0,06
100 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	99 629,00	102 910,00	0,06
Zero-Coupon Bonds			20 398 891,04	20 405 458,80	11,21
ITALY			14 829 247,67	14 835 309,50	8,15
Government			14 829 247,67	14 835 309,50	8,15
3 810 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2025	EUR	3 695 868,87	3 698 328,90	2,03
1 920 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/06/2025	EUR	1 856 995,56	1 859 520,00	1,02
1 910 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/04/2025	EUR	1 858 104,86	1 858 888,40	1,02
1 860 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 12/07/2024	EUR	1 858 021,91	1 858 195,80	1,02
1 880 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/11/2024	EUR	1 854 881,43	1 854 432,00	1,02
1 900 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2025	EUR	1 853 426,66	1 853 868,00	1,02
1 860 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/08/2024	EUR	1 851 948,38	1 852 076,40	1,02
FRANCE			1 857 789,03	1 857 863,70	1,02
Government			1 857 789,03	1 857 863,70	1,02
1 870 000,00	FRANCE TREASURY BILLS BTF 0.00% 04/09/2024	EUR	1 857 789,03	1 857 863,70	1,02
SPAIN			1 856 955,81	1 856 951,20	1,02
Government			1 856 955,81	1 856 951,20	1,02
1 880 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/11/2024	EUR	1 856 955,81	1 856 951,20	1,02
GERMANY			1 854 898,53	1 855 334,40	1,02
Government			1 854 898,53	1 855 334,40	1,02
1 880 000,00	GERMAN TREASURY BILLS 0.00% 20/11/2024	EUR	1 854 898,53	1 855 334,40	1,02

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Eurizon Next 2.0 - Strategia Absolute Return

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			86 405 664,30	86 526 270,62	47,51
UCI Units			86 405 664,30	86 526 270,62	47,51
LUXEMBOURG			86 405 664,30	86 526 270,62	47,51
Finance			86 405 664,30	86 526 270,62	47,51
135 697,34	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	14 819 635,10	14 853 431,06	8,16
97 805,98	EURIZON FUND - BOND EUR SHORT TERM LTE -Z-	EUR	14 800 000,00	14 811 736,70	8,13
108 099,12	EURIZON FUND - CASH EUR -Z-	EUR	13 000 000,00	13 011 890,95	7,14
115 565,83	EPSILON FUND - EURO CASH -I-	EUR	13 000 000,00	13 011 556,57	7,14
109 295,38	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	12 037 070,20	12 065 117,11	6,63
91 443,50	EURIZON FUND - BOND CORPORATE EUR SHORT TERM -Z-	EUR	7 000 000,00	7 010 973,22	3,85
8 694,44	EURIZON INVESTMENT SICAV - CREDIT INCOME -I-	EUR	5 000 000,00	5 012 607,22	2,75
18 529,79	BLACKROCK STRATEGIC FUNDS -OPEAN ABSOLUTE RETURN FUND -I2-	EUR	3 378 723,00	3 378 721,91	1,86
25 235,76	AB SICAV I - SELECT ABSOLUTE ALPHA PORTFOLIO -S13- (HEDGED)	EUR	3 370 236,00	3 370 235,88	1,85
Total Portfolio			176 080 241,21	176 241 659,20	96,77

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

Eurizon Next 2.0 - Strategia Absolute Return

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						(25 842,33)	48 548 213,46
Unrealised profit on future contracts and notional						121 612,99	13 138 264,28
10	(227)	Sale	EURO STOXX 50	20/09/2024	EUR	93 075,00	11 182 020,00
10 000	12	Purchase	TOPIX INDEX	12/09/2024	JPY	28 537,99	1 956 244,28
Unrealised loss on future contracts and notional						(147 455,32)	35 409 949,18
50	102	Purchase	S&P 500 EMINI	20/09/2024	USD	(136 457,63)	26 274 445,92
10	87	Purchase	MSCI WORLD INDEX	20/09/2024	USD	(10 997,69)	9 135 503,26

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

Eurizon Next 2.0 - Strategia Absolute Return

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				65 809,09	73 944,45	—
PURCHASED OPTION CONTRACTS				65 809,09	73 944,45	—
50	CALL	EMINI RUSSELL 2000 INDEX 2 300,00 20/12/24	USD	65 809,09	73 944,45	—

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

Eurizon Next 2.0 - Strategia Absolute Return

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					776 715,56
Unrealised profit on forward foreign exchange contracts					1 705 644,34
10/07/2024	10 873 082,48	EUR	1 774 835 000,00	JPY	569 591,54
10/07/2024	27 000 000,00	CAD	18 174 506,77	EUR	233 439,19
10/07/2024	91 498 154,25	EUR	97 880 791,00	USD	203 732,74
10/07/2024	11 500 000,00	USD	10 571 845,85	EUR	154 322,55
10/07/2024	53 494 400,00	NOK	4 553 020,97	EUR	134 016,71
10/07/2024	10 000 000,00	USD	9 196 103,32	EUR	130 999,64
10/07/2024	6 000 000,00	USD	5 513 478,02	EUR	82 783,75
10/07/2024	10 100 000,00	USD	9 373 568,15	EUR	46 805,84
10/07/2024	3 829 000,00	USD	3 531 685,42	EUR	39 662,30
10/07/2024	3 924 453,81	EUR	44 494 400,00	NOK	25 972,30
10/07/2024	1 000 000,00	GBP	1 158 580,87	EUR	20 514,06
10/07/2024	4 000 000,00	USD	3 710 358,64	EUR	20 482,54
10/07/2024	3 043 788,51	GBP	3 830 000,00	USD	16 635,17
10/07/2024	2 100 000,00	USD	1 945 221,09	EUR	13 470,53
10/07/2024	400 000,00	CHF	407 025,92	EUR	8 555,60
10/07/2024	330 000,00	GBP	384 441,45	EUR	4 659,88
Unrealised loss on forward foreign exchange contracts					(928 928,78)
10/07/2024	828 176 000,00	JPY	5 044 132,87	EUR	(236 303,46)
10/07/2024	759 455 000,00	JPY	4 584 657,35	EUR	(175 775,56)
10/07/2024	11 610 134,18	EUR	9 965 698,00	GBP	(140 369,80)
10/07/2024	9 439 666,77	EUR	14 000 000,00	CAD	(105 194,10)
10/07/2024	8 894 445,36	EUR	13 200 000,00	CAD	(104 994,89)
10/07/2024	5 105 104,00	USD	4 094 174,19	GBP	(65 836,97)
10/07/2024	7 800 000,00	GBP	9 233 668,27	EUR	(36 727,82)
10/07/2024	1 900 611,75	USD	1 522 725,00	GBP	(22 717,18)
10/07/2024	768 241,30	EUR	9 000 000,00	NOK	(20 314,87)
10/07/2024	313 798 305,00	JPY	1 840 454,95	EUR	(18 754,35)
10/07/2024	850 057,39	EUR	820 053,00	CHF	(1 939,78)

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

Eurizon Next 2.0 - Strategia Megatrend

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	835 783 991,17
Banks		(Note 3)	6 910 902,28
Other banks and broker accounts		(Notes 2, 3, 10)	24 908 205,22
Unrealised profit on forward foreign exchange contracts		(Notes 2, 10)	832 056,58
Unrealised profit on future contracts		(Notes 2, 10)	1 382 043,15
Other interest receivable			382 996,08
Receivable on subscriptions			897 873,93
Other assets		(Notes 11, 13)	3 690 768,13
Total assets			874 788 836,54
Liabilities			
Bank overdrafts		(Note 3)	(897,30)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(1 023 503,25)
Unrealised loss on future contracts		(Notes 2, 10)	(391 802,74)
Payable on redemptions			(3 233 077,62)
Other liabilities			(831 820,29)
Total liabilities			(5 481 101,20)
Total net assets			869 307 735,34
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	101,31	7 196 548,470
Class GD Units	EUR	100,90	833 829,902
Class P Units	EUR	105,54	505 306,568
Class PD Units	EUR	105,34	25 985,146

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

Eurizon Next 2.0 - Strategia Megatrend

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	1 045 240 802,14
Accretion of market discount / (Amortisation of market premium)	(Note 2)	1 560 474,00
Net income from investments	(Note 2)	10 768 954,44
Other income	(Note 6)	1 043 896,20
Total income		13 373 324,64
Management fee	(Note 6)	(4 518 978,91)
Administration fee	(Note 8)	(473 225,33)
Subscription tax	(Note 4)	(165 249,18)
Interest paid on swap contracts	(Note 2)	(468 850,17)
Other charges and taxes	(Notes 5, 13)	(4 049 294,21)
Total expenses		(9 675 597,80)
Net investment income / (loss)		3 697 726,84
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	7 305 893,05
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	27 289 341,32
- option contracts	(Note 2)	455 802,31
- forward foreign exchange contracts	(Note 2)	(1 302 896,39)
- foreign currencies	(Note 2)	(110 389,88)
- future contracts	(Note 2)	(10 828 651,95)
- swap contracts	(Note 2)	343 182,67
Net result of operations for the period		26 850 007,97
Subscriptions for the period		93 116 954,19
Redemptions for the period		(295 697 287,70)
Dividend distributions	(Note 15)	(202 741,26)
Net assets at the end of the period		869 307 735,34

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

Eurizon Next 2.0 - Strategia Megatrend

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			775 589 649,37	835 783 991,17	96,14
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			367 132 082,31	428 221 452,79	49,26
Shares			333 920 415,29	395 426 321,78	45,49
UNITED STATES			84 444 697,54	111 168 848,21	12,79
Computing and IT			37 823 398,89	49 725 446,84	5,72
40 524,00	MICROSOFT CORP.	USD	11 883 709,03	16 899 644,23	1,94
64 463,00	ORACLE CORP.	USD	6 761 331,55	8 492 812,25	0,98
46 498,00	MICRON TECHNOLOGY, INC.	USD	3 608 989,67	5 706 441,99	0,66
5 037,00	KLA CORP.	USD	2 256 222,66	3 875 022,17	0,45
10 399,00	CADENCE DESIGN SYSTEMS, INC.	USD	2 260 837,39	2 986 042,29	0,34
13 380,00	WORKDAY, INC. -A-	USD	3 384 137,34	2 790 978,74	0,32
18 002,00	ADVANCED MICRO DEVICES, INC.	USD	2 218 603,89	2 724 612,19	0,31
30 539,00	MARVELL TECHNOLOGY, INC.	USD	1 901 795,94	1 991 765,94	0,23
7 433,00	APPLIED MATERIALS, INC.	USD	1 381 781,17	1 636 681,02	0,19
3 159,00	CROWDSTRIKE HOLDINGS, INC. -A-	USD	697 899,19	1 129 458,05	0,13
2 068,00	ADOBE, INC.	USD	1 007 268,56	1 071 944,21	0,12
1 751,00	SALESFORCE, INC.	USD	460 822,50	420 043,76	0,05
Health			14 943 969,30	22 043 500,97	2,53
9 418,00	ELI LILLY & CO.	USD	2 535 040,54	7 956 020,55	0,91
26 389,00	ABBVIE, INC.	USD	4 198 418,72	4 223 223,01	0,49
7 172,00	THERMO FISHER SCIENTIFIC, INC.	USD	3 473 793,78	3 700 596,43	0,42
48 296,00	BOSTON SCIENTIFIC CORP.	USD	2 618 117,51	3 470 280,66	0,40
6 489,00	INTUITIVE SURGICAL, INC.	USD	2 118 598,75	2 693 380,32	0,31
Telecommunication			15 801 927,01	20 752 223,02	2,39
30 469,00	T-MOBILE U.S., INC.	USD	3 183 489,88	5 008 655,02	0,58
27 766,00	AMAZON.COM, INC.	USD	4 002 590,42	5 006 556,66	0,58
26 858,00	ALPHABET, INC. -A-	USD	3 289 597,69	4 564 667,61	0,52
962,00	BOOKING HOLDINGS, INC.	USD	2 474 293,58	3 555 830,46	0,41
3 016,00	META PLATFORMS, INC. -A-	USD	1 399 075,01	1 418 919,38	0,16
12 927,00	WALT DISNEY CO.	USD	1 452 880,43	1 197 593,89	0,14
Consumer Retail			4 469 701,50	6 581 479,18	0,76
5 287,00	DECKERS OUTDOOR CORP.	USD	2 505 861,58	4 774 946,92	0,55
68 939,00	MOBILEYE GLOBAL, INC.	USD	1 963 839,92	1 806 532,26	0,21
Multi-Utilities			4 225 423,48	4 113 023,52	0,47
62 253,00	NEXTERA ENERGY, INC.	USD	4 225 423,48	4 113 023,52	0,47
Finance			3 816 060,49	4 062 700,63	0,47
4 952,00	MASTERCARD, INC. -A-	USD	1 891 200,16	2 038 370,28	0,24
8 266,00	VISA, INC. -A-	USD	1 924 860,33	2 024 330,35	0,23
Industries			2 905 948,38	3 488 945,84	0,40
2 329,00	BROADCOM, INC.	USD	2 905 948,38	3 488 945,84	0,40
Raw materials			458 268,49	401 528,21	0,05
9 127,00	OLIN CORP.	USD	458 268,49	401 528,21	0,05
FRANCE			67 277 021,87	71 871 899,53	8,27
Industries			15 590 762,24	19 852 152,97	2,28
33 476,00	SCHNEIDER ELECTRIC SE	EUR	4 845 257,57	7 508 666,80	0,86
78 667,00	CIE DE SAINT-GOBAIN SA	EUR	4 757 557,69	5 712 797,54	0,66
13 592,00	SAFRAN SA	EUR	2 419 690,14	2 683 060,80	0,31
23 716,00	VINCI SA	EUR	2 141 710,37	2 333 180,08	0,27
104 495,00	GETLINK SE	EUR	1 426 546,47	1 614 447,75	0,18

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

Eurizon Next 2.0 - Strategia Megatrend

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			17 902 029,47	19 344 364,56	2,23
10 269,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	6 907 285,90	7 327 958,40	0,84
15 000,00	L'OREAL SA	EUR	5 765 027,95	6 150 750,00	0,71
93 456,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	2 801 535,23	3 374 696,16	0,39
1 164,00	HERMES INTERNATIONAL SCA	EUR	2 428 180,39	2 490 960,00	0,29
Raw materials			6 621 391,27	7 764 505,41	0,89
39 787,00	AIR LIQUIDE SA	EUR	4 947 009,70	6 416 847,36	0,74
16 607,00	ARKEMA SA	EUR	1 674 381,57	1 347 658,05	0,15
Computing and IT			6 256 484,93	5 833 022,70	0,67
31 411,00	CAPGEMINI SE	EUR	6 256 484,93	5 833 022,70	0,67
Health			5 822 424,92	5 519 457,50	0,63
50 655,00	SANOFI SA	EUR	4 920 275,67	4 555 910,70	0,52
4 789,00	ESSILORLUXOTTICA SA	EUR	902 149,25	963 546,80	0,11
Multi-Utilities			4 813 578,98	4 827 451,76	0,56
172 903,00	VEOLIA ENVIRONNEMENT SA	EUR	4 813 578,98	4 827 451,76	0,56
Basic Goods			6 003 798,64	4 357 973,20	0,50
34 396,00	PERNOD RICARD SA	EUR	6 003 798,64	4 357 973,20	0,50
Energy			1 550 712,04	1 816 046,88	0,21
29 136,00	TOTALENERGIES SE	EUR	1 550 712,04	1 816 046,88	0,21
Telecommunication			1 795 008,86	1 726 429,36	0,20
17 372,00	PUBLICIS GROUPE SA	EUR	1 795 008,86	1 726 429,36	0,20
Finance			920 830,52	830 495,19	0,10
27 167,00	AXA SA	EUR	920 830,52	830 495,19	0,10
GERMANY			50 258 395,26	57 883 410,76	6,66
Computing and IT			9 284 803,73	11 744 137,93	1,35
39 180,00	SAP SE	EUR	4 880 669,77	7 425 393,60	0,86
120 142,00	INFINEON TECHNOLOGIES AG	EUR	4 200 471,22	4 121 471,31	0,47
7 301,00	JENOPTIK AG	EUR	203 662,74	197 273,02	0,02
Multi-Utilities			10 472 045,51	10 681 173,06	1,23
439 132,00	E.ON SE	EUR	4 572 163,03	5 381 562,66	0,62
165 872,00	RWE AG	EUR	5 899 882,48	5 299 610,40	0,61
Consumer Retail			8 079 959,15	9 764 742,76	1,12
56 564,00	BEIERSDORF AG	EUR	5 910 397,36	7 723 814,20	0,89
31 608,00	MERCEDES-BENZ GROUP AG	EUR	2 169 561,79	2 040 928,56	0,23
Telecommunication			6 162 363,96	8 094 706,52	0,93
344 749,00	DEUTSCHE TELEKOM AG	EUR	6 162 363,96	8 094 706,52	0,93
Industries			7 085 572,79	7 367 546,69	0,85
29 430,00	SIEMENS AG	EUR	4 151 214,58	5 112 579,60	0,59
59 671,00	DHL GROUP	EUR	2 934 358,21	2 254 967,09	0,26
Finance			5 158 882,20	6 467 588,40	0,74
33 844,00	DEUTSCHE BOERSE AG	EUR	5 158 882,20	6 467 588,40	0,74
Health			2 781 797,27	2 419 655,00	0,28
44 975,00	SIEMENS HEALTHINEERS AG	EUR	2 781 797,27	2 419 655,00	0,28
Raw materials			1 232 970,65	1 343 860,40	0,16
24 523,00	COVESTRO AG	EUR	1 232 970,65	1 343 860,40	0,16

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

Eurizon Next 2.0 - Strategia Megatrend

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			30 984 773,43	37 101 241,27	4,27
Computing and IT			16 343 049,25	20 621 894,68	2,37
16 356,00	ASML HOLDING NV	EUR	11 576 149,30	15 770 455,20	1,81
97 649,00	STMICROELECTRONICS NV	EUR	3 769 344,91	3 600 806,88	0,42
1 757,00	ASM INTERNATIONAL NV	EUR	997 555,04	1 250 632,60	0,14
Consumer Retail			4 808 235,27	7 136 902,71	0,82
12 650,00	FERRARI NV	EUR	2 312 702,83	4 815 855,00	0,55
210 100,00	ERMENEGILDO ZEGNA NV	USD	2 495 532,44	2 321 047,71	0,27
Industries			5 513 062,06	5 179 523,58	0,60
40 383,00	AIRBUS SE	EUR	5 513 062,06	5 179 523,58	0,60
Basic Goods			4 320 426,85	4 162 920,30	0,48
46 101,00	HEINEKEN NV	EUR	4 320 426,85	4 162 920,30	0,48
UNITED KINGDOM			30 809 726,39	35 430 036,65	4,07
Health			10 241 811,66	12 808 404,57	1,47
87 888,00	ASTRAZENECA PLC	GBP	10 241 811,66	12 808 404,57	1,47
Finance			7 896 047,78	9 071 830,58	1,04
32 395,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	2 925 831,07	3 591 644,91	0,41
1 407 571,00	BARCLAYS PLC	GBP	2 936 163,48	3 468 137,49	0,40
124 032,00	STANDARD CHARTERED PLC	GBP	960 243,20	1 047 452,47	0,12
91 051,00	SEGRO PLC	GBP	1 073 810,03	964 595,71	0,11
Energy			6 189 480,89	6 865 662,46	0,79
166 130,00	SHELL PLC	EUR	4 778 112,59	5 581 137,35	0,64
229 181,00	BP PLC	GBP	1 411 368,30	1 284 525,11	0,15
Multi-Utilities			5 432 034,79	5 883 330,27	0,68
278 743,00	SSE PLC	GBP	5 432 034,79	5 883 330,27	0,68
Basic Goods			584 445,77	409 113,99	0,05
13 933,00	DIAGEO PLC	GBP	584 445,77	409 113,99	0,05
Consumer Retail			465 905,50	391 694,78	0,04
72 557,00	EASYJET PLC	GBP	465 905,50	391 694,78	0,04
ITALY			24 546 102,16	29 181 982,64	3,36
Finance			8 295 036,26	10 907 275,21	1,26
1 719 594,00	INTESA SANPAOLO SPA	EUR	4 704 920,09	5 968 710,77	0,69
71 066,00	UNICREDIT SPA	EUR	1 942 106,90	2 459 238,93	0,28
356 130,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	714 636,06	1 561 630,05	0,18
67 034,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	933 373,21	917 695,46	0,11
Multi-Utilities			6 877 565,95	7 309 932,14	0,84
1 125 644,00	ENEL SPA	EUR	6 877 565,95	7 309 932,14	0,84
Industries			5 238 416,54	6 113 731,10	0,70
362 382,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	3 789 806,53	3 533 224,50	0,40
44 630,00	PRYSMIAN SPA	EUR	1 448 610,01	2 580 506,60	0,30
Computing and IT			1 426 363,72	1 974 605,20	0,23
214 631,00	TECHNOPROBE SPA	EUR	1 426 363,72	1 974 605,20	0,23
Consumer Retail			1 788 213,31	1 922 749,60	0,22
99 821,00	INTERCOS SPA	EUR	1 326 127,40	1 511 289,94	0,17
7 211,00	MONCLER SPA	EUR	462 085,91	411 459,66	0,05

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

Eurizon Next 2.0 - Strategia Megatrend

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			920 506,38	953 689,39	0,11
28 691,00	AMPLIFON SPA	EUR	920 506,38	953 688,84	0,11
28 691,00	AMPLIFON SPA	EUR	0,00	0,55	0,00
DENMARK			12 846 370,34	16 657 789,46	1,92
Health			4 566 953,57	8 892 275,02	1,02
53 462,00	NOVO NORDISK AS -B-	DKK	2 590 230,17	7 209 080,45	0,83
15 004,00	COLOPLAST AS -B-	DKK	1 976 723,40	1 683 194,57	0,19
Basic Goods			6 758 405,08	6 296 815,51	0,73
56 197,00	CARLSBERG AS -B-	DKK	6 758 405,08	6 296 815,51	0,73
Industries			1 521 011,69	1 468 698,93	0,17
10 265,00	DSV AS	DKK	1 521 011,69	1 468 698,93	0,17
SWITZERLAND			10 378 267,46	10 504 347,45	1,21
Consumer Retail			3 205 362,90	3 954 654,70	0,46
27 156,00	CIE FINANCIERE RICHEMONT SA -A-	CHF	3 205 362,90	3 954 654,70	0,46
Finance			2 842 062,22	2 519 909,71	0,29
2 103,00	PARTNERS GROUP HOLDING AG	CHF	2 842 062,22	2 519 909,71	0,29
Raw materials			2 456 855,04	2 121 292,80	0,24
20 088,00	DSM-FIRMENICH AG	EUR	2 456 855,04	2 121 292,80	0,24
Health			1 873 987,30	1 908 490,24	0,22
3 748,00	LONZA GROUP AG	CHF	1 873 987,30	1 908 490,24	0,22
IRELAND			7 579 263,77	10 175 953,14	1,17
Raw materials			3 051 922,75	4 778 287,20	0,55
11 643,00	LINDE PLC	EUR	3 051 922,75	4 778 287,20	0,55
Industries			2 407 710,40	3 401 013,17	0,39
30 359,00	CRH PLC	USD	1 355 635,34	2 123 925,17	0,24
16 064,00	KINGSPAN GROUP PLC	EUR	1 052 075,06	1 277 088,00	0,15
Consumer Retail			2 119 630,62	1 996 652,77	0,23
122 269,00	RYANAIR HOLDINGS PLC	EUR	2 119 630,62	1 996 652,77	0,23
SPAIN			8 052 052,76	8 631 506,87	0,99
Multi-Utilities			4 085 583,94	4 564 382,97	0,52
134 864,00	REDEIA CORP. SA	EUR	1 987 655,32	2 200 980,48	0,25
156 550,00	IBERDROLA SA	EUR	1 619 314,66	1 896 603,25	0,22
26 621,00	ENDESA SA	EUR	478 613,96	466 799,24	0,05
Consumer Retail			3 966 468,82	4 067 123,90	0,47
57 689,00	AMADEUS IT GROUP SA	EUR	3 479 491,82	3 584 794,46	0,41
10 404,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	486 977,00	482 329,44	0,06
PORTUGAL			2 268 306,58	1 782 317,12	0,20
Multi-Utilities			2 268 306,58	1 782 317,12	0,20
509 379,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	2 268 306,58	1 782 317,12	0,20
CAYMAN ISLANDS			1 670 835,19	1 631 986,59	0,19
Telecommunication			1 350 621,29	1 390 864,44	0,16
706 200,00	XIAOMI CORP. -B-	HKD	1 350 621,29	1 390 864,44	0,16
Consumer Retail			320 213,90	241 122,15	0,03
28 700,00	LI AUTO, INC. -A-	HKD	320 213,90	241 122,15	0,03

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

Eurizon Next 2.0 - Strategia Megatrend

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PANAMA			1 283 650,77	1 463 469,30	0,17
Consumer Retail			1 283 650,77	1 463 469,30	0,17
83 786,00	CARNIVAL CORP.	USD	1 283 650,77	1 463 469,30	0,17
HONG KONG			1 038 097,79	1 461 855,54	0,17
Computing and IT			1 038 097,79	1 461 855,54	0,17
1 110 000,00	LENOVO GROUP LTD.	HKD	1 038 097,79	1 461 855,54	0,17
CHINA			482 853,98	479 677,25	0,05
Industries			482 853,98	479 677,25	0,05
794 800,00	ZOOMLION HEAVY INDUSTRY SCIENCE & TECHNOLOGY CO. LTD. -H-	HKD	482 853,98	479 677,25	0,05
Ordinary Bonds			26 710 108,43	26 358 900,01	3,03
ITALY			26 701 560,00	26 358 900,00	3,03
Government			26 701 560,00	26 358 900,00	3,03
20 400 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	20 379 600,00	20 406 120,00	2,35
6 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	6 321 960,00	5 952 780,00	0,68
UNITED STATES			8 548,43	0,01	0,00
Government			8 548,43	0,01	0,00
0,01	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	8 548,43	0,01	0,00
Floating Rate Notes			2 520 380,00	2 453 271,00	0,28
NETHERLANDS			1 767 285,00	1 753 488,00	0,20
Finance			1 767 285,00	1 753 488,00	0,20
1 800 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	1 767 285,00	1 753 488,00	0,20
FRANCE			753 095,00	699 783,00	0,08
Multi-Utilities			753 095,00	699 783,00	0,08
700 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	753 095,00	699 783,00	0,08
Zero-Coupon Bonds			3 981 178,59	3 982 960,00	0,46
ITALY			3 981 178,59	3 982 960,00	0,46
Government			3 981 178,59	3 982 960,00	0,46
4 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/08/2024	EUR	3 981 178,59	3 982 960,00	0,46
INVESTMENT FUNDS			408 457 567,06	407 562 538,38	46,88
UCI Units			408 457 567,06	407 562 538,38	46,88
LUXEMBOURG			408 457 567,06	407 562 538,38	46,88
Finance			408 457 567,06	407 562 538,38	46,88
298 126,60	EURIZON FUND - EQUITY INNOVATION -Z-	EUR	54 610 137,07	54 646 605,96	6,29
156 696,04	EURIZON FUND - BOND HIGH YIELD -Z-	EUR	44 280 734,20	44 360 649,21	5,10
336 173,20	EURIZON FUND - BOND CORPORATE EUR -Z-	EUR	44 280 734,11	44 304 266,29	5,10
321 311,45	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	35 424 587,30	35 469 570,86	4,08
294 591,16	EURIZON FUND - CASH EUR -Z-	EUR	35 424 587,28	35 459 938,17	4,08
177 409,89	EURIZON FUND - BOND USD LTE -ZH-	EUR	35 363 113,28	35 304 568,11	4,06
243 473,41	EURIZON FUND - EQUITY PEOPLE -Z-	EUR	33 556 215,00	33 689 415,33	3,87
226 488,49	EURIZON FUND - EQUITY PLANET -Z-	EUR	33 474 068,00	33 484 058,95	3,85
274 555,71	EURIZON FUND - EQUITY CIRCULAR ECONOMY -Z-	EUR	33 422 070,00	33 254 187,60	3,82
153 185,20	EPSILON FUND - EURO BOND -I-	EUR	26 568 440,53	26 387 682,04	3,04
865 776,90	EURIZON AM SICAV - USA GROWTH EQUITY -I-	EUR	21 218 663,64	21 301 574,80	2,45

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

Eurizon Next 2.0 - Strategia Megatrend

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
15 399,85	EURIZON INVESTMENT SICAV - CREDIT INCOME -I-	EUR	8 856 146,92	8 878 476,67	1,02
224 985,00	UBS (LUX) FUND SOLUTIONS SICAV - SOLACTIVE CHINA TECHNOLOGY UCITS ETF -A-	EUR	1 978 069,73	1 021 544,39	0,12
Total Portfolio			775 589 649,37	835 783 991,17	96,14

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

Eurizon Next 2.0 - Strategia Megatrend

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						990 240,41	573 445 477,02
Unrealised profit on future contracts and notional						1 382 043,15	328 243 164,47
10	(2 892)	Sale	EURO STOXX 50	20/09/2024	EUR	908 564,99	142 459 920,00
200 000	975	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	473 478,16	185 783 244,47
Unrealised loss on future contracts and notional						(391 802,74)	245 202 312,55
50	304	Purchase	S&P 500 EMINI	20/09/2024	USD	(342 195,64)	78 308 152,55
100 000	1 268	Purchase	EURO BUND	06/09/2024	EUR	(49 607,10)	166 894 160,00

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

Eurizon Next 2.0 - Strategia Megatrend

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(191 446,67)
Unrealised profit on forward foreign exchange contracts					832 056,58
10/07/2024	175 145 759,94	EUR	187 363 402,72	USD	389 985,19
10/07/2024	29 000 000,00	USD	26 808 283,43	EUR	240 315,14
10/07/2024	48 300 000,00	USD	44 862 921,47	EUR	186 985,81
10/07/2024	204 262,83	EUR	33 342 231,00	JPY	10 700,40
10/07/2024	17 306 295,17	EUR	129 021 286,00	DKK	3 845,98
10/07/2024	4 942 757,05	EUR	41 361 466,00	HKD	224,06
Unrealised loss on forward foreign exchange contracts					(1 023 503,25)
10/07/2024	38 008 930,96	EUR	32 625 422,00	GBP	(459 538,68)
10/07/2024	68 077 000,00	USD	63 658 483,74	EUR	(162 364,94)
10/07/2024	35 331 391,71	EUR	38 000 000,00	USD	(111 599,53)
10/07/2024	1 501 573 485,00	JPY	8 806 861,94	EUR	(89 742,43)
10/07/2024	11 132 616,65	EUR	12 000 000,00	USD	(59 906,90)
10/07/2024	35 064 160,52	EUR	37 656 780,00	USD	(58 705,89)
10/07/2024	7 500 000,00	GBP	8 890 193,31	EUR	(46 981,34)
10/07/2024	15 190 373,08	EUR	14 654 200,00	CHF	(34 663,54)

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

Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	246 166 260,78	
Banks	(Note 3)	1 799 001,06	
Other banks and broker accounts	(Notes 2, 3, 10)	413 457,92	
Option contracts	(Notes 2, 10)	20 957,30	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 10)	7 085,84	
Unrealised profit on future contracts	(Notes 2, 10)	447 534,30	
Unrealised profit on swap contracts	(Notes 2, 9)	36 764,27	
Interest receivable on swap contracts	(Notes 2, 9)	27 193,46	
Other interest receivable		1 059 085,27	
Receivable on investments sold		377 880,42	
Receivable on subscriptions		2 938 003,79	
Other assets	(Notes 11, 13)	1 994 989,87	
Total assets		255 288 214,28	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 10)	(60 108,27)	
Unrealised loss on future contracts	(Notes 2, 10)	(99 533,65)	
Unrealised loss on swap contracts	(Notes 2, 9)	(9 760,80)	
Interest payable on swap contracts	(Notes 2, 9)	(29 601,40)	
Payable on investments purchased		(298 563,00)	
Payable on redemptions		(704 830,50)	
Other liabilities		(106 809,55)	
Total liabilities		(1 309 207,17)	
Total net assets		253 979 007,11	
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	100,06	1 912 598,917
Class GD Units	EUR	100,08	109 497,813
Class P Units	EUR	100,11	503 615,668
Class PD Units	EUR	100,14	12 226,574

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

Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	14 120 719,56
Accretion of market discount / (Amortisation of market premium)	(Note 2)	965 400,65
Net income from investments	(Note 2)	922 971,89
Interest received on swap contracts	(Note 2)	27 067,00
Other income	(Note 6)	112 574,88
Total income		2 028 014,42
Management fee	(Note 6)	(195 824,31)
Administration fee	(Note 8)	(77 939,46)
Subscription tax	(Note 4)	(47 707,84)
Interest paid on swap contracts	(Note 2)	(29 463,78)
Other charges and taxes	(Notes 5, 13)	(565 342,77)
Total expenses		(916 278,16)
Net investment income / (loss)		1 111 736,26
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(918 465,21)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(178 599,35)
- option contracts	(Note 2)	(21 750,08)
- forward foreign exchange contracts	(Note 2)	(53 022,43)
- foreign currencies	(Note 2)	(1 156,70)
- future contracts	(Note 2)	345 698,28
- swap contracts	(Note 2)	27 003,47
Net result of operations for the period		311 444,24
Subscriptions for the period		294 840 882,19
Redemptions for the period		(55 294 038,88)
Net assets at the end of the period		253 979 007,11

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

Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			246 325 368,44	246 166 260,78	96,92
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			222 118 408,49	221 698 415,68	87,29
Ordinary Bonds			136 327 250,99	135 898 208,86	53,51
ITALY			50 894 246,31	50 646 603,15	19,94
Government			46 155 791,31	45 923 642,65	18,08
10 993 180,00	ITALY BUONI POLIENNALI DEL TESORO 1.40% 26/05/2025	EUR	10 886 913,74	10 866 868,36	4,28
5 800 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/09/2026	EUR	5 871 697,50	5 852 200,00	2,30
4 250 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/12/2029	EUR	4 332 161,60	4 303 550,00	1,69
3 700 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	3 719 617,00	3 701 110,00	1,46
3 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.60% 29/09/2025	EUR	3 009 420,00	3 003 600,00	1,18
3 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 4.00% 31/07/2024	EUR	2 990 700,39	2 991 060,00	1,18
3 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/11/2024	EUR	2 973 510,00	2 976 390,00	1,17
2 400 000,00	ITALY BUONI POLIENNALI DEL TESORO 5.00% 01/03/2025	EUR	2 443 152,00	2 421 408,00	0,95
2 100 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.80% 01/08/2028	EUR	2 147 402,00	2 125 830,00	0,84
1 115 389,00	ITALY BUONI POLIENNALI DEL TESORO 1.80% 15/05/2036	EUR	1 112 794,41	1 066 200,35	0,42
1 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.80% 15/04/2026	EUR	1 008 071,00	1 006 600,00	0,40
999 490,00	ITALY BUONI POLIENNALI DEL TESORO 1.60% 22/11/2028	EUR	976 128,33	966 107,03	0,38
999 510,00	ITALY BUONI POLIENNALI DEL TESORO 0.55% 21/05/2026	EUR	966 304,88	965 026,91	0,38
800 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.05% 30/10/2037	EUR	798 920,00	786 720,00	0,31
600 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.75% 01/07/2024	EUR	594 018,40	599 952,00	0,24
500 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.10% 01/02/2029	EUR	519 100,00	512 550,00	0,20
500 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.45% 01/09/2043	EUR	512 641,76	500 000,00	0,20
500 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 01/12/2025	EUR	490 828,80	490 350,00	0,19
400 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.50% 01/10/2053	EUR	403 689,50	397 080,00	0,16
400 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.15% 01/10/2039	EUR	398 720,00	391 040,00	0,15
Finance			3 449 281,00	3 438 497,50	1,35
1 000 000,00	BANCO BPM SPA 0.875% 15/07/2026	EUR	944 700,00	946 430,00	0,37
750 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 0.875% 15/01/2026	EUR	715 746,00	717 547,50	0,28
500 000,00	UNIPOLSAI ASSICURAZIONI SPA 4.90% 23/05/2034	EUR	499 265,00	491 695,00	0,19
400 000,00	CASSA DEPOSITI E PRESTITI SPA 3.625% 13/01/2030	EUR	397 536,00	400 000,00	0,16
400 000,00	UNICREDIT SPA 4.00% 05/03/2034	EUR	399 740,00	394 928,00	0,15
300 000,00	INTESA SANPAOLO SPA 3.625% 16/10/2030	EUR	297 921,00	296 142,00	0,12
100 000,00	ASSICURAZIONI GENERALI SPA 3.547% 15/01/2034	EUR	100 000,00	96 791,00	0,04
100 000,00	UNICREDIT SPA 0.325% 19/01/2026	EUR	94 373,00	94 964,00	0,04
Multi-Utilities			989 148,00	985 069,00	0,39
300 000,00	ERG SPA 4.125% 03/07/2030	EUR	298 563,00	298 920,00	0,12
200 000,00	ITALGAS SPA 3.125% 08/02/2029	EUR	197 950,00	195 246,00	0,07
100 000,00	SNAM SPA 3.375% 19/02/2028	EUR	99 596,00	99 136,00	0,04
100 000,00	IREN SPA 3.875% 22/07/2032	EUR	99 514,00	98 445,00	0,04
100 000,00	TERNA - RETE ELETTRICA NAZIONALE 3.50% 17/01/2031	EUR	99 385,00	98 257,00	0,04
100 000,00	IREN SPA 1.95% 19/09/2025	EUR	97 522,00	97 801,00	0,04
100 000,00	SNAM SPA 1.25% 28/08/2025	EUR	96 618,00	97 264,00	0,04
Consumer Retail			199 864,00	199 216,00	0,08
100 000,00	AUTOSTRAD PER L'ITALIA SPA 4.375% 16/09/2025	EUR	100 592,00	100 563,00	0,04
100 000,00	AUTOSTRAD PER L'ITALIA SPA 4.25% 28/06/2032	EUR	99 272,00	98 653,00	0,04
Energy			100 162,00	100 178,00	0,04
100 000,00	ENI SPA 3.75% 12/09/2025	EUR	100 162,00	100 178,00	0,04
GERMANY			21 676 947,20	21 665 642,50	8,53
Finance			18 840 955,80	18 823 189,00	7,41
10 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 31/03/2025	EUR	9 770 030,80	9 749 400,00	3,84
3 800 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.375% 09/03/2026	EUR	3 620 329,50	3 632 458,00	1,43

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

Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 700 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.50% 19/11/2025	EUR	2 678 683,50	2 676 861,00	1,05
2 200 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.625% 26/04/2029	EUR	2 179 661,00	2 173 776,00	0,85
400 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 20/02/2031	EUR	399 524,00	396 568,00	0,16
100 000,00	DEUTSCHE BANK AG 2.625% 12/02/2026	EUR	97 940,00	98 188,00	0,04
100 000,00	COMMERZBANK AG 0.10% 11/09/2025	EUR	94 787,00	95 938,00	0,04
Health			1 305 070,00	1 302 665,00	0,51
1 300 000,00	BAYER AG 0.75% 06/01/2027	EUR	1 208 649,00	1 204 658,00	0,47
100 000,00	BAYER AG 0.05% 12/01/2025	EUR	96 421,00	98 007,00	0,04
Multi-Utilities			839 200,00	837 085,50	0,33
450 000,00	E.ON SE 3.50% 25/03/2032	EUR	446 553,00	443 947,50	0,17
200 000,00	AMPRION GMBH 3.625% 21/05/2031	EUR	199 794,00	199 414,00	0,08
100 000,00	RWE AG 2.50% 24/08/2025	EUR	98 434,00	98 723,00	0,04
100 000,00	E.ON SE 0.125% 18/01/2026	EUR	94 419,00	95 001,00	0,04
Basic Goods			398 448,00	406 960,00	0,16
400 000,00	METRO AG 4.625% 07/03/2029	EUR	398 448,00	406 960,00	0,16
Consumer Retail			193 444,40	195 906,00	0,08
200 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 0.25% 31/01/2025	EUR	193 444,40	195 906,00	0,08
Computing and IT			99 829,00	99 837,00	0,04
100 000,00	INFINEON TECHNOLOGIES AG 3.375% 26/02/2027	EUR	99 829,00	99 837,00	0,04
BELGIUM			20 285 320,05	20 340 279,00	8,01
Supranational			15 418 884,05	15 456 413,00	6,09
8 200 000,00	EUROPEAN UNION 2.75% 05/10/2026	EUR	8 135 736,00	8 141 288,00	3,21
7 500 000,00	EUROPEAN UNION 0.80% 04/07/2025	EUR	7 283 148,05	7 315 125,00	2,88
Government			4 172 965,00	4 195 295,00	1,65
4 300 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.80% 22/06/2025	EUR	4 172 965,00	4 195 295,00	1,65
Basic Goods			397 660,00	391 962,00	0,15
200 000,00	ANHEUSER-BUSCH INBEV SA 2.70% 31/03/2026	EUR	197 236,00	197 780,00	0,08
200 000,00	ANHEUSER-BUSCH INBEV SA 3.70% 02/04/2040	EUR	200 424,00	194 182,00	0,07
Raw materials			199 492,00	199 870,00	0,08
200 000,00	SOLVAY SA 3.875% 03/04/2028	EUR	199 492,00	199 870,00	0,08
Multi-Utilities			96 319,00	96 739,00	0,04
100 000,00	ELIA TRANSMISSION BELGIUM SA 1.375% 14/01/2026	EUR	96 319,00	96 739,00	0,04
FRANCE			14 600 569,93	14 527 648,00	5,72
Government			9 599 063,84	9 574 321,00	3,77
2 900 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 2.50% 24/09/2026	EUR	2 876 597,00	2 861 894,00	1,13
3 000 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.50% 25/05/2026	EUR	2 853 000,00	2 857 740,00	1,13
1 500 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.00% 25/11/2025	EUR	1 450 200,00	1 454 850,00	0,57
1 500 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.00% 25/05/2027	EUR	1 420 801,34	1 416 315,00	0,56
500 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.25% 25/11/2026	EUR	468 215,00	467 725,00	0,18
400 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 6.00% 25/10/2025	EUR	422 204,00	413 684,00	0,16
100 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 3.50% 25/11/2033	EUR	108 046,50	102 113,00	0,04

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

Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			1 557 087,49	1 560 340,00	0,61
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.50% 15/05/2031	EUR	298 026,00	296 412,00	0,11
200 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	196 771,00	197 736,00	0,08
200 000,00	CREDIT AGRICOLE SA 1.375% 13/03/2025	EUR	195 024,00	196 708,00	0,08
100 000,00	BANQUE STELLANTIS FRANCE SACA 3.875% 19/01/2026	EUR	100 162,00	100 165,00	0,04
100 000,00	BPCE SA 3.625% 17/04/2026	EUR	100 491,00	100 072,00	0,04
100 000,00	BPCE SA 0.625% 28/04/2025	EUR	96 218,00	97 525,00	0,04
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 07/03/2025	EUR	97 452,49	97 502,00	0,04
100 000,00	BNP PARIBAS SA 1.50% 17/11/2025	EUR	96 640,00	97 060,00	0,04
100 000,00	CREDIT AGRICOLE SA 1.00% 18/09/2025	EUR	96 590,00	96 915,00	0,04
100 000,00	BPCE SA 1.375% 23/03/2026	EUR	95 656,00	96 041,00	0,04
100 000,00	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	91 409,00	92 417,00	0,03
100 000,00	CREDIT AGRICOLE SA 2.00% 25/03/2029	EUR	92 648,00	91 787,00	0,03
Industries			1 494 793,00	1 446 349,00	0,57
500 000,00	SOCIETE NATIONALE SNCF SACA 3.125% 25/05/2034	EUR	498 575,00	483 000,00	0,19
400 000,00	ILE-DE-FRANCE MOBILITES 3.45% 25/06/2049	EUR	397 388,00	372 036,00	0,15
300 000,00	CIE DE SAINT-GOBAIN SA 3.625% 08/04/2034	EUR	299 085,00	294 699,00	0,11
200 000,00	SCHNEIDER ELECTRIC SE 3.125% 13/10/2029	EUR	200 112,00	198 720,00	0,08
100 000,00	SCHNEIDER ELECTRIC SE 3.00% 10/01/2031	EUR	99 633,00	97 894,00	0,04
Consumer Retail			1 135 456,00	1 137 066,00	0,45
500 000,00	RCI BANQUE SA 3.75% 04/10/2027	EUR	498 735,00	498 185,00	0,19
150 000,00	RCI BANQUE SA 1.625% 26/05/2026	EUR	142 917,00	144 120,00	0,06
100 000,00	ARVAL SERVICE LEASE SA 4.25% 11/11/2025	EUR	100 545,00	100 322,00	0,04
100 000,00	ARVAL SERVICE LEASE SA 4.125% 13/04/2026	EUR	100 798,00	100 293,00	0,04
100 000,00	RCI BANQUE SA 4.125% 01/12/2025	EUR	100 210,00	100 248,00	0,04
100 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	96 821,00	97 836,00	0,04
100 000,00	AYVENS SA 1.25% 02/03/2026	EUR	95 430,00	96 062,00	0,04
Multi-Utilities			523 436,00	516 674,00	0,20
200 000,00	ENGIE SA 3.875% 06/03/2036	EUR	198 308,00	197 508,00	0,07
200 000,00	ELECTRICITE DE FRANCE SA 2.00% 09/12/2049	EUR	130 296,00	123 072,00	0,05
100 000,00	ENGIE SA 1.375% 27/03/2025	EUR	97 355,00	98 322,00	0,04
100 000,00	VEOLIA ENVIRONNEMENT SA 1.75% 10/09/2025	EUR	97 477,00	97 772,00	0,04
Health			194 242,60	196 040,00	0,08
200 000,00	SANOFI SA 1.00% 01/04/2025	EUR	194 242,60	196 040,00	0,08
Telecommunication			96 491,00	96 858,00	0,04
100 000,00	ORANGE SA 1.00% 12/09/2025	EUR	96 491,00	96 858,00	0,04
SPAIN			9 349 109,20	9 301 785,50	3,66
Government			6 786 860,20	6 741 777,50	2,65
2 000 000,00	SPAIN GOVERNMENT BONDS 3.50% 31/05/2029	EUR	2 048 940,00	2 040 460,00	0,80
2 000 000,00	SPAIN GOVERNMENT BONDS 2.50% 31/05/2027	EUR	1 973 420,00	1 968 260,00	0,78
1 400 000,00	SPAIN GOVERNMENT BONDS 2.80% 31/05/2026	EUR	1 401 252,00	1 390 886,00	0,55
750 000,00	SPAIN GOVERNMENT BONDS 4.00% 31/10/2054	EUR	761 956,20	748 057,50	0,29
600 000,00	SPAIN GOVERNMENT BONDS 3.25% 30/04/2034	EUR	601 292,00	594 114,00	0,23
Finance			1 369 355,00	1 377 688,00	0,54
700 000,00	BANCO SANTANDER SA 3.875% 22/04/2029	EUR	698 593,00	700 574,00	0,28
200 000,00	CAIXABANK SA 1.125% 27/03/2026	EUR	189 790,00	191 908,00	0,07
200 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	184 996,00	186 338,00	0,07
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.875% 15/01/2034	EUR	99 293,00	100 493,00	0,04
100 000,00	SANTANDER CONSUMER FINANCE SA 3.75% 17/01/2029	EUR	99 834,00	100 362,00	0,04
100 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	96 849,00	98 013,00	0,04

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

Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			697 487,00	687 548,00	0,27
400 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	EUR	398 944,00	395 372,00	0,16
300 000,00	ENAGAS FINANCIACIONES SA 3.625% 24/01/2034	EUR	298 543,00	292 176,00	0,11
Telecommunication			297 117,00	296 320,00	0,12
200 000,00	TELEFONICA EMISIONES SA 3.698% 24/01/2032	EUR	200 000,00	198 786,00	0,08
100 000,00	TELEFONICA EMISIONES SA 1.495% 11/09/2025	EUR	97 117,00	97 534,00	0,04
Industries			198 290,00	198 452,00	0,08
200 000,00	CELLNEX FINANCE CO. SA 3.625% 24/01/2029	EUR	198 290,00	198 452,00	0,08
NETHERLANDS			4 170 787,00	4 162 032,00	1,64
Industries			892 631,00	890 222,00	0,35
400 000,00	CNH INDUSTRIAL NV 3.75% 11/06/2031	EUR	396 672,00	393 916,00	0,15
300 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.00% 22/11/2028	EUR	298 590,00	298 182,00	0,12
200 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.25% 10/03/2025	EUR	197 369,00	198 124,00	0,08
Multi-Utilities			858 007,00	856 600,00	0,34
300 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	294 612,00	296 019,00	0,11
200 000,00	ENEL FINANCE INTERNATIONAL NV 3.375% 23/07/2028	EUR	199 454,00	198 320,00	0,08
100 000,00	NEDERLANDSE GASUNIE NV 3.875% 29/04/2044	EUR	99 931,00	98 867,00	0,04
100 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	97 493,00	97 744,00	0,04
100 000,00	ENEL FINANCE INTERNATIONAL NV 0.25% 17/11/2025	EUR	94 771,00	95 711,00	0,04
100 000,00	ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036	EUR	71 746,00	69 939,00	0,03
Basic Goods			496 887,00	497 159,00	0,20
300 000,00	KONINKLIJKE AHOLD DELHAIZE NV 3.375% 11/03/2031	EUR	297 891,00	298 464,00	0,12
100 000,00	COCA-COLA HBC FINANCE BV 3.375% 27/02/2028	EUR	99 904,00	99 510,00	0,04
100 000,00	HEINEKEN NV 2.875% 04/08/2025	EUR	99 092,00	99 185,00	0,04
Consumer Retail			499 994,00	496 448,00	0,20
200 000,00	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2.625% 07/04/2025	EUR	198 049,00	198 358,00	0,08
100 000,00	STELLANTIS NV 3.875% 05/01/2026	EUR	100 479,00	100 235,00	0,04
100 000,00	BMW FINANCE NV 3.625% 22/05/2035	EUR	104 578,00	99 879,00	0,04
100 000,00	BMW FINANCE NV 0.50% 22/02/2025	EUR	96 888,00	97 976,00	0,04
Health			498 680,00	494 990,00	0,19
500 000,00	MSD NETHERLANDS CAPITAL BV 3.25% 30/05/2032	EUR	498 680,00	494 990,00	0,19
Finance			400 629,00	400 103,00	0,16
200 000,00	COÖPERATIEVE RABOBANK UA 4.125% 14/07/2025	EUR	201 898,00	201 126,00	0,08
100 000,00	ABN AMRO BANK NV 3.875% 21/12/2026	EUR	101 778,00	101 130,00	0,04
100 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	96 953,00	97 847,00	0,04
Telecommunication			289 444,00	293 031,00	0,11
300 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	289 444,00	293 031,00	0,11
Energy			234 515,00	233 479,00	0,09
200 000,00	BP CAPITAL MARKETS BV 1.467% 21/09/2041	EUR	137 010,00	135 738,00	0,05
100 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	97 505,00	97 741,00	0,04
LUXEMBOURG			3 153 646,99	3 155 623,00	1,24
Supranational			2 857 140,00	2 860 920,00	1,12
3 000 000,00	EUROPEAN INVESTMENT BANK 0.375% 14/04/2026	EUR	2 857 140,00	2 860 920,00	1,12
Basic Goods			199 564,00	197 482,00	0,08
200 000,00	NESTLE FINANCE INTERNATIONAL LTD. 3.00% 23/01/2031	EUR	199 564,00	197 482,00	0,08
Industries			96 942,99	97 221,00	0,04
100 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	96 942,99	97 221,00	0,04

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Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			2 996 219,44	2 997 086,34	1,18
Consumer Retail			788 706,00	791 817,00	0,31
400 000,00	FORD MOTOR CREDIT CO. LLC 4.165% 21/11/2028	EUR	400 000,00	399 488,00	0,15
100 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES, INC. 0.90% 19/11/2024	EUR	97 222,00	98 830,00	0,04
100 000,00	GENERAL MOTORS FINANCIAL CO., INC. 1.00% 24/02/2025	EUR	96 898,00	98 201,00	0,04
100 000,00	FORD MOTOR CREDIT CO. LLC 2.33% 25/11/2025	EUR	97 584,00	97 771,00	0,04
100 000,00	FORD MOTOR CREDIT CO. LLC 2.386% 17/02/2026	EUR	97 002,00	97 527,00	0,04
Computing and IT			683 582,00	687 431,00	0,27
500 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 0.875% 31/01/2025	EUR	487 935,00	491 785,00	0,19
100 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 3.375% 06/02/2027	EUR	100 480,00	99 846,00	0,04
100 000,00	FIDELITY NATIONAL INFORMATION SERVICES, INC. 0.625% 03/12/2025	EUR	95 167,00	95 800,00	0,04
Industries			501 605,00	494 645,00	0,19
300 000,00	HONEYWELL INTERNATIONAL, INC. 3.375% 01/03/2030	EUR	298 128,00	296 643,00	0,11
100 000,00	GENERAL ELECTRIC CO. 4.125% 19/09/2035	EUR	107 392,00	101 456,00	0,04
100 000,00	FEDEX CORP. 0.45% 05/08/2025	EUR	96 085,00	96 546,00	0,04
Finance			346 985,94	346 564,64	0,14
249 000,00	AMERICAN TOWER CORP. 4.10% 16/05/2034	EUR	247 271,94	246 848,64	0,10
100 000,00	GOLDMAN SACHS GROUP, INC. 3.375% 27/03/2025	EUR	99 714,00	99 716,00	0,04
Basic Goods			299 121,00	299 631,00	0,12
300 000,00	KRAFT HEINZ FOODS CO. 3.50% 15/03/2029	EUR	299 121,00	299 631,00	0,12
Telecommunication			233 635,50	234 087,70	0,09
130 000,00	AT&T, INC. 4.30% 18/11/2034	EUR	133 854,50	134 288,70	0,05
100 000,00	AT&T, INC. 3.55% 18/11/2025	EUR	99 781,00	99 799,00	0,04
Energy			142 584,00	142 910,00	0,06
200 000,00	EXXON MOBIL CORP. 1.408% 26/06/2039	EUR	142 584,00	142 910,00	0,06
GREECE			1 814 701,51	1 774 131,87	0,70
Government			1 814 701,51	1 774 131,87	0,70
1 143 000,00	HELLENIC REPUBLIC GOVERNMENT BONDS 4.125% 15/06/2054	EUR	1 120 791,51	1 095 096,87	0,43
700 000,00	HELLENIC REPUBLIC GOVERNMENT BONDS 3.375% 15/06/2034	EUR	693 910,00	679 035,00	0,27
PORTUGAL			1 591 078,00	1 553 492,00	0,61
Government			1 386 602,00	1 351 896,00	0,53
1 400 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 3.625% 12/06/2054	EUR	1 386 602,00	1 351 896,00	0,53
Multi-Utilities			204 476,00	201 596,00	0,08
200 000,00	EDP - ENERGIAS DE PORTUGAL SA 3.875% 26/06/2028	EUR	204 476,00	201 596,00	0,08
UNITED KINGDOM			1 328 921,50	1 322 855,00	0,52
Finance			589 688,00	586 100,00	0,23
400 000,00	HSBC HOLDINGS PLC 3.125% 07/06/2028	EUR	391 892,00	388 704,00	0,15
100 000,00	NATWEST MARKETS PLC 4.25% 13/01/2028	EUR	103 211,00	102 082,00	0,04
100 000,00	NATWEST MARKETS PLC 0.125% 12/11/2025	EUR	94 585,00	95 314,00	0,04
Basic Goods			380 298,00	380 467,00	0,15
200 000,00	BAT INTERNATIONAL FINANCE PLC 2.25% 16/01/2030	EUR	182 272,00	181 910,00	0,07
100 000,00	IMPERIAL BRANDS FINANCE PLC 3.375% 26/02/2026	EUR	99 278,00	99 355,00	0,04
100 000,00	BAT INTERNATIONAL FINANCE PLC 2.75% 25/03/2025	EUR	98 748,00	99 202,00	0,04
Raw materials			262 637,50	259 455,00	0,10
250 000,00	ANGLO AMERICAN CAPITAL PLC 4.75% 21/09/2032	EUR	262 637,50	259 455,00	0,10

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Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			96 298,00	96 833,00	0,04
100 000,00	SSE PLC 0.875% 06/09/2025	EUR	96 298,00	96 833,00	0,04
SWEDEN			889 732,40	890 997,00	0,35
Finance			500 580,00	500 969,00	0,20
200 000,00	SVENSKA HANDELSBANKEN AB 3.75% 05/05/2026	EUR	201 154,00	200 920,00	0,08
100 000,00	SAGAX AB 4.375% 29/05/2030	EUR	99 912,00	100 462,00	0,04
100 000,00	SWEDBANK AB 3.75% 14/11/2025	EUR	100 212,00	100 069,00	0,04
100 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 3.25% 24/11/2025	EUR	99 302,00	99 518,00	0,04
Consumer Retail			294 066,40	294 387,00	0,11
200 000,00	VOLVO TREASURY AB 2.625% 20/02/2026	EUR	196 780,00	196 826,00	0,07
100 000,00	VOLVO TREASURY AB 1.625% 18/09/2025	EUR	97 286,40	97 561,00	0,04
Multi-Utilities			95 086,00	95 641,00	0,04
100 000,00	VATTENFALL AB 0.05% 15/10/2025	EUR	95 086,00	95 641,00	0,04
INDONESIA			871 940,00	875 817,00	0,34
Government			871 940,00	875 817,00	0,34
700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.75% 24/04/2025	EUR	682 690,00	686 567,00	0,27
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.45% 18/09/2026	EUR	189 250,00	189 250,00	0,07
FINLAND			700 800,00	700 603,00	0,28
Finance			700 800,00	700 603,00	0,28
600 000,00	NORDEA BANK ABP 3.375% 11/06/2029	EUR	599 022,00	598 752,00	0,24
100 000,00	NORDEA BANK ABP 4.125% 05/05/2028	EUR	101 778,00	101 851,00	0,04
NORWAY			495 842,00	485 664,00	0,19
Multi-Utilities			399 840,00	389 100,00	0,15
400 000,00	STATNETT SF 3.375% 26/02/2036	EUR	399 840,00	389 100,00	0,15
Finance			96 002,00	96 564,00	0,04
100 000,00	SANTANDER CONSUMER BANK AS 0.50% 11/08/2025	EUR	96 002,00	96 564,00	0,04
CANADA			400 000,00	394 432,00	0,16
Finance			400 000,00	394 432,00	0,16
400 000,00	TORONTO-DOMINION BANK 3.563% 16/04/2031	EUR	400 000,00	394 432,00	0,16
ROMANIA			280 295,00	277 419,00	0,11
Government			280 295,00	277 419,00	0,11
200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 5.625% 22/02/2036	EUR	198 146,00	194 910,00	0,08
100 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 1.375% 02/12/2029	EUR	82 149,00	82 509,00	0,03
MEXICO			250 000,00	247 667,50	0,10
Government			250 000,00	247 667,50	0,10
250 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.49% 25/05/2032	EUR	250 000,00	247 667,50	0,10
SWITZERLAND			188 509,46	188 176,00	0,07
Finance			188 509,46	188 176,00	0,07
200 000,00	UBS AG 0.01% 31/03/2026	EUR	188 509,46	188 176,00	0,07

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Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
DENMARK			99 640,00	100 061,00	0,04
Industries			99 640,00	100 061,00	0,04
100 000,00	AP MOLLER - MAERSK AS 3.75% 05/03/2032	EUR	99 640,00	100 061,00	0,04
IRELAND			98 871,00	98 937,00	0,04
Consumer Retail			98 871,00	98 937,00	0,04
100 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	98 871,00	98 937,00	0,04
JAPAN			96 480,00	96 932,00	0,04
Basic Goods			96 480,00	96 932,00	0,04
100 000,00	ASAHI GROUP HOLDINGS LTD. 1.151% 19/09/2025	EUR	96 480,00	96 932,00	0,04
AUSTRALIA			93 594,00	94 325,00	0,04
Finance			93 594,00	94 325,00	0,04
100 000,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD. 0.75% 29/09/2026	EUR	93 594,00	94 325,00	0,04
Floating Rate Notes			7 857 198,96	7 881 815,50	3,10
SPAIN			1 473 636,26	1 482 074,00	0,58
Finance			1 272 736,26	1 279 074,00	0,50
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 13/01/2031	EUR	206 674,00	206 548,00	0,08
200 000,00	BANCO SANTANDER SA FRN 18/10/2027	EUR	204 192,00	203 596,00	0,08
200 000,00	CAIXABANK SA FRN 13/04/2026	EUR	194 997,56	196 570,00	0,08
100 000,00	BANCO DE SABADELL SA FRN 13/09/2030	EUR	99 585,00	100 920,00	0,04
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 08/02/2036	EUR	99 803,00	100 716,00	0,04
100 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	95 285,00	95 912,00	0,04
100 000,00	CAIXABANK SA FRN 18/11/2026	EUR	94 638,00	95 353,00	0,04
100 000,00	BANCO SANTANDER SA FRN 24/03/2027	EUR	93 716,00	94 590,00	0,04
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	93 432,70	94 201,00	0,03
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 14/01/2029	EUR	90 413,00	90 668,00	0,03
Multi-Utilities			200 900,00	203 000,00	0,08
200 000,00	IBERDROLA FINANZAS SA FRN 31/12/2099	EUR	200 900,00	203 000,00	0,08
ITALY			1 451 303,50	1 444 735,50	0,57
Finance			1 055 539,50	1 051 294,50	0,41
400 000,00	BPER BANCA SPA FRN 22/05/2031	EUR	399 164,00	394 884,00	0,15
300 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 15/03/2029	EUR	300 000,00	300 768,00	0,12
150 000,00	UNICREDIT SPA FRN 23/01/2031	EUR	149 626,50	150 493,50	0,06
100 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 07/02/2029	EUR	104 153,00	102 703,00	0,04
100 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 14/03/2028	EUR	102 596,00	102 446,00	0,04
Multi-Utilities			299 235,00	296 316,00	0,12
300 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	299 235,00	296 316,00	0,12
Energy			96 529,00	97 125,00	0,04
100 000,00	ENI SPA FRN 31/12/2099	EUR	96 529,00	97 125,00	0,04
FRANCE			1 138 632,00	1 142 301,00	0,45
Finance			1 045 632,00	1 049 301,00	0,41
500 000,00	BNP PARIBAS SA FRN 31/03/2032	EUR	476 155,00	474 990,00	0,18
300 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	277 861,00	281 712,00	0,11
100 000,00	CREDIT AGRICOLE SA FRN 12/10/2026	EUR	100 136,00	100 163,00	0,04
100 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	97 022,00	97 317,00	0,04
100 000,00	SOCIETE GENERALE SA FRN 17/11/2026	EUR	94 458,00	95 119,00	0,04

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

Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			93 000,00	93 000,00	0,04
100 000,00	ORANGE SA FRN 31/12/2099	EUR	93 000,00	93 000,00	0,04
UNITED STATES			666 044,20	671 230,00	0,26
Finance			666 044,20	671 230,00	0,26
200 000,00	CITIGROUP, INC. FRN 25/02/2030	EUR	198 972,00	199 520,00	0,08
200 000,00	BANK OF AMERICA CORP. FRN 04/05/2027	EUR	191 803,00	193 464,00	0,07
100 000,00	BANK OF AMERICA CORP. FRN 27/10/2026	EUR	97 209,20	97 638,00	0,04
100 000,00	CITIGROUP, INC. FRN 08/10/2027	EUR	92 091,00	93 257,00	0,04
100 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	85 969,00	87 351,00	0,03
GERMANY			589 849,00	592 627,00	0,23
Finance			589 849,00	592 627,00	0,23
200 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	199 000,00	198 236,00	0,07
100 000,00	COMMERZBANK AG FRN 12/03/2027	EUR	100 407,00	100 386,00	0,04
100 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	97 523,00	98 881,00	0,04
100 000,00	COMMERZBANK AG FRN 14/09/2027	EUR	97 192,00	98 042,00	0,04
100 000,00	DEUTSCHE BANK AG FRN 03/09/2026	EUR	95 727,00	97 082,00	0,04
NETHERLANDS			575 351,00	579 865,00	0,23
Finance			575 351,00	579 865,00	0,23
200 000,00	ING GROEP NV FRN 12/08/2029	EUR	199 414,00	201 140,00	0,08
200 000,00	ING GROEP NV FRN 16/02/2027	EUR	191 094,00	192 220,00	0,08
100 000,00	ING GROEP NV FRN 23/05/2026	EUR	97 980,00	98 483,00	0,04
100 000,00	ING GROEP NV FRN 18/02/2029	EUR	86 863,00	88 022,00	0,03
PORTUGAL			480 429,00	482 723,00	0,19
Finance			281 703,00	284 009,00	0,11
200 000,00	BANCO COMERCIAL PORTUGUES SA FRN 07/04/2028	EUR	186 624,00	188 560,00	0,07
100 000,00	BANCO COMERCIAL PORTUGUES SA FRN 12/02/2027	EUR	95 079,00	95 449,00	0,04
Multi-Utilities			198 726,00	198 714,00	0,08
200 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 29/05/2054	EUR	198 726,00	198 714,00	0,08
UNITED KINGDOM			398 289,00	398 668,00	0,16
Finance			398 289,00	398 668,00	0,16
100 000,00	HSBC HOLDINGS PLC FRN 16/11/2032	EUR	107 681,00	106 013,00	0,04
100 000,00	BARCLAYS PLC FRN 31/01/2027	EUR	98 350,00	98 660,00	0,04
100 000,00	BARCLAYS PLC FRN 24/01/2026	EUR	97 568,00	98 589,00	0,04
100 000,00	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	94 690,00	95 406,00	0,04
SWITZERLAND			390 062,00	391 391,00	0,15
Finance			390 062,00	391 391,00	0,15
300 000,00	UBS GROUP AG FRN 15/06/2027	EUR	292 830,00	293 697,00	0,11
100 000,00	UBS GROUP AG FRN 13/10/2026	EUR	97 232,00	97 694,00	0,04
DENMARK			199 834,00	201 171,00	0,08
Multi-Utilities			99 417,00	100 756,00	0,04
100 000,00	ORSTED AS FRN 14/03/3024	EUR	99 417,00	100 756,00	0,04
Finance			100 417,00	100 415,00	0,04
100 000,00	DANSKE BANK AS FRN 12/01/2027	EUR	100 417,00	100 415,00	0,04
NORWAY			198 540,00	197 866,00	0,08
Finance			198 540,00	197 866,00	0,08
200 000,00	DNB BANK ASA FRN 21/09/2027	EUR	198 540,00	197 866,00	0,08

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Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BELGIUM			194 626,00	196 530,00	0,08
Finance			194 626,00	196 530,00	0,08
100 000,00	KBC GROUP NV FRN 17/04/2035	EUR	99 624,00	100 822,00	0,04
100 000,00	KBC GROUP NV FRN 10/09/2026	EUR	95 002,00	95 708,00	0,04
FINLAND			100 603,00	100 634,00	0,04
Finance			100 603,00	100 634,00	0,04
100 000,00	NORDEA BANK ABP FRN 06/09/2026	EUR	100 603,00	100 634,00	0,04
Zero-Coupon Bonds			77 933 958,54	77 918 391,32	30,68
ITALY			24 619 120,69	24 641 153,00	9,70
Government			24 619 120,69	24 641 153,00	9,70
10 500 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/06/2025	EUR	10 151 773,65	10 169 250,00	4,00
5 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 30/09/2024	EUR	4 953 294,80	4 955 600,00	1,95
5 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 29/11/2024	EUR	4 924 680,03	4 925 550,00	1,94
3 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/04/2025	EUR	2 917 746,83	2 919 720,00	1,15
1 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/02/2025	EUR	978 472,84	978 180,00	0,39
700 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/10/2024	EUR	693 152,54	692 853,00	0,27
FRANCE			20 867 694,87	20 835 613,32	8,20
Government			20 867 694,87	20 835 613,32	8,20
5 300 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/02/2026	EUR	5 059 817,75	5 034 364,00	1,98
5 000 000,00	FRANCE TREASURY BILLS BTF 0.00% 14/11/2024	EUR	4 931 933,74	4 933 150,00	1,94
4 000 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/03/2025	EUR	3 907 913,37	3 900 680,00	1,54
3 000 000,00	FRANCE TREASURY BILLS BTF 0.00% 16/10/2024	EUR	2 967 680,07	2 968 260,00	1,17
2 000 000,00	FRANCE TREASURY BILLS BTF 0.00% 04/09/2024	EUR	1 986 684,83	1 987 020,00	0,78
1 230 852,00	FRANCE TREASURY BILLS BTF 0.00% 10/07/2024	EUR	1 229 771,26	1 229 867,32	0,48
800 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/02/2025	EUR	783 893,85	782 272,00	0,31
GERMANY			13 367 147,71	13 347 714,00	5,26
Finance			13 367 147,71	13 347 714,00	5,26
8 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 18/02/2025	EUR	7 832 710,52	7 827 680,00	3,08
5 200 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/06/2026	EUR	4 908 100,39	4 902 144,00	1,93
700 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 09/11/2028	EUR	626 336,80	617 890,00	0,25
BELGIUM			7 317 886,45	7 318 861,00	2,88
Supranational			5 354 649,98	5 355 481,00	2,11
5 500 000,00	EUROPEAN UNION 0.00% 04/11/2025	EUR	5 271 166,40	5 274 115,00	2,08
100 000,00	EUROPEAN UNION 0.00% 04/07/2031	EUR	83 483,58	81 366,00	0,03
Government			1 963 236,47	1 963 380,00	0,77
2 000 000,00	KINGDOM OF BELGIUM TREASURY BILLS 0.00% 09/01/2025	EUR	1 963 236,47	1 963 380,00	0,77
GREECE			6 825 680,23	6 842 990,00	2,70
Government			6 825 680,23	6 842 990,00	2,70
7 000 000,00	HELLENIC REPUBLIC TREASURY BILLS 0.00% 07/03/2025	EUR	6 825 680,23	6 842 990,00	2,70
SPAIN			3 936 837,02	3 932 370,00	1,55
Government			3 936 837,02	3 932 370,00	1,55
2 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 05/07/2024	EUR	1 999 175,10	1 999 420,00	0,79
1 500 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2025	EUR	1 472 528,03	1 470 690,00	0,58
500 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2027	EUR	465 133,89	462 260,00	0,18

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Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
LUXEMBOURG			999 591,57	999 690,00	0,39
Supranational			999 591,57	999 690,00	0,39
1 000 000,00	EUROPEAN UNION BILLS 0.00% 05/07/2024	EUR	999 591,57	999 690,00	0,39
INVESTMENT FUNDS			24 206 959,95	24 467 845,10	9,63
UCI Units			24 206 959,95	24 467 845,10	9,63
LUXEMBOURG			24 206 959,95	24 467 845,10	9,63
Finance			24 206 959,95	24 467 845,10	9,63
183 436,47	EURIZON FUND - BOND CORPORATE EUR SHORT TERM -Z-	EUR	13 909 349,44	14 064 074,15	5,54
57 293,06	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	4 897 262,81	4 947 255,99	1,95
24 600,51	EURIZON FUND - BOND CORPORATE EUR -Z-	EUR	3 202 989,67	3 242 101,48	1,27
3 709,55	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	2 197 358,03	2 214 413,48	0,87
Total Portfolio			246 325 368,44	246 166 260,78	96,92

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

Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						348 000,65	139 282 984,70
Unrealised profit on future contracts and notional						447 534,30	100 854 881,77
100 000	456	Purchase	EURO SCHATZ	06/09/2024	EUR	185 592,00	48 199 200,00
200 000	155	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	75 270,89	29 534 772,20
100 000	(40)	Sale	EURO OAT	06/09/2024	EUR	51 600,00	4 924 800,00
100 000	(36)	Sale	EURO BTP	06/09/2024	EUR	45 720,00	4 150 440,00
100 000	44	Purchase	LONG GILT	26/09/2024	GBP	37 882,56	5 063 566,72
100 000	47	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	28 778,85	4 673 822,85
100 000	37	Purchase	EURO BOBL	06/09/2024	EUR	22 690,00	4 308 280,00
Unrealised loss on future contracts and notional						(99 533,65)	38 428 102,93
100 000	(25)	Sale	EURO BUND	06/09/2024	EUR	(39 000,00)	3 290 500,00
100 000	(16)	Sale	EURO BUXL 30Y BOND	06/09/2024	EUR	(31 360,00)	2 083 840,00
100 000	(13)	Sale	US ULTRA BOND (CBT)	19/09/2024	USD	(16 678,32)	1 520 380,71
100 000	267	Purchase	SHORT EURO BTP	06/09/2024	EUR	(9 521,22)	28 037 670,00
100 000	33	Purchase	US 10YR ULTRA	19/09/2024	USD	(2 974,11)	3 495 712,22

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Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				42 707,38	20 957,30	—
PURCHASED OPTION CONTRACTS				42 707,38	20 957,30	—
125	CALL	US 5YR FUTURES OPTION 107,50 26/07/24	USD	42 707,38	20 957,30	—

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

Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(53 022,43)
Unrealised profit on forward foreign exchange contracts					7 085,84
26/09/2024	2 180 202,58	EUR	1 850 000,00	GBP	5 773,33
26/09/2024	1 450 000,00	USD	1 346 071,69	EUR	1 312,51
Unrealised loss on forward foreign exchange contracts					(60 108,27)
26/09/2024	745 000 000,00	JPY	4 420 053,40	EUR	(60 108,27)

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

Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

SWAP CONTRACTS AS AT 30 JUNE 2024

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
INTEREST RATE SWAP CONTRACTS				—	—	750,20
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	EUR	5 000 000,00	15/06/2029	—	—	3 944,00
GOLDMAN SACHS BANK EUROPE SE	EUR	2 500 000,00	15/01/2026	—	—	6 567,00
MORGAN STANLEY BANK AG	EUR	24 000 000,00	15/06/2025	—	—	(9 760,80)
INDEX SWAPS CONTRACTS				27 193,46	(29 601,40)	26 253,27
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	GBP	5 500 000,00	30/05/2026	27 193,46	(29 601,40)	26 253,27

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

Eurizon Next 2.0 - Obbligazioni Euro

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	187 180 952,67
Banks		(Note 3)	2 148 830,24
Other banks and broker accounts		(Notes 2, 3, 10)	4 913 399,57
Option contracts		(Notes 2, 10)	24 350,97
Unrealised profit on future contracts		(Notes 2, 10)	477 293,00
Unrealised profit on swap contracts		(Notes 2, 9)	28 815,49
Interest receivable on swap contracts		(Notes 2, 9)	19 777,05
Other interest receivable			1 168 188,64
Receivable on subscriptions			1 445 270,30
Other assets		(Notes 11, 13)	1 581 215,74
Total assets			198 988 093,67
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(50 754,82)
Unrealised loss on future contracts		(Notes 2, 10)	(90 076,53)
Interest payable on swap contracts		(Notes 2, 9)	(21 528,28)
Payable on investments purchased			(2 334 325,47)
Payable on redemptions			(585 858,61)
Other liabilities			(108 017,29)
Total liabilities			(3 190 561,00)
Total net assets			195 797 532,67
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	99,23	1 444 767,360
Class GD Units	EUR	99,24	119 564,755
Class P Units	EUR	99,28	393 156,015
Class PD Units	EUR	99,30	15 461,137

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

Eurizon Next 2.0 - Obbligazioni Euro

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	14 274 884,30
Accretion of market discount / (Amortisation of market premium)	(Note 2)	426 812,31
Net income from investments	(Note 2)	1 104 240,24
Interest received on swap contracts	(Note 2)	19 685,08
Other income	(Note 6)	82 389,27
Total income		1 633 126,90
Management fee	(Note 6)	(258 491,66)
Administration fee	(Note 8)	(64 589,51)
Subscription tax	(Note 4)	(38 568,24)
Interest paid on swap contracts	(Note 2)	(21 428,25)
Other charges and taxes	(Notes 5, 13)	(458 449,84)
Total expenses		(841 527,50)
Net investment income / (loss)		791 599,40
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 504 275,83)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(1 457 990,24)
- option contracts	(Note 2)	(13 190,05)
- forward foreign exchange contracts	(Note 2)	(50 754,82)
- foreign currencies	(Note 2)	(2 070,04)
- future contracts	(Note 2)	380 809,10
- swap contracts	(Note 2)	28 815,49
Net result of operations for the period		(1 827 056,99)
Subscriptions for the period		233 652 239,01
Redemptions for the period		(50 302 533,65)
Net assets at the end of the period		195 797 532,67

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

Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			188 627 451,22	187 180 952,67	95,60
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			169 590 418,31	167 955 298,05	85,78
Ordinary Bonds			131 598 590,74	130 117 347,25	66,45
ITALY			31 964 714,04	31 628 308,24	16,15
Government			27 553 817,04	27 232 324,24	13,91
4 996 900,00	ITALY BUONI POLIENNALI DEL TESORO 1.40% 26/05/2025	EUR	4 947 128,39	4 939 485,62	2,52
2 450 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.45% 01/09/2043	EUR	2 524 338,43	2 450 000,00	1,25
2 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.80% 01/08/2028	EUR	2 049 359,81	2 024 600,00	1,03
2 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 4.00% 31/07/2024	EUR	1 993 808,98	1 994 040,00	1,02
1 998 980,00	ITALY BUONI POLIENNALI DEL TESORO 1.60% 22/11/2028	EUR	1 952 256,65	1 932 214,07	0,99
1 999 020,00	ITALY BUONI POLIENNALI DEL TESORO 0.55% 21/05/2026	EUR	1 934 891,31	1 930 053,81	0,99
1 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.10% 01/02/2029	EUR	1 558 467,50	1 537 650,00	0,79
1 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.10% 01/04/2027	EUR	1 408 785,00	1 410 150,00	0,72
1 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 5.75% 01/02/2033	EUR	1 151 132,50	1 133 000,00	0,58
1 150 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.15% 01/10/2039	EUR	1 148 490,60	1 124 240,00	0,57
1 100 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.05% 30/10/2037	EUR	1 098 515,00	1 081 740,00	0,55
1 100 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/12/2030	EUR	977 833,00	973 940,00	0,50
900 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/09/2026	EUR	920 406,00	908 100,00	0,46
950 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/03/2035	EUR	905 494,30	891 100,00	0,45
912 591,00	ITALY BUONI POLIENNALI DEL TESORO 1.80% 15/05/2036	EUR	910 468,15	872 345,74	0,45
500 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.50% 01/10/2053	EUR	515 715,00	496 350,00	0,25
650 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.15% 01/09/2052	EUR	425 885,82	413 725,00	0,21
500 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.25% 01/09/2036	EUR	413 855,60	410 550,00	0,21
500 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.60% 01/08/2031	EUR	403 995,00	403 850,00	0,21
300 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.00% 30/10/2031	EUR	312 990,00	305 190,00	0,16
Finance			2 266 612,00	2 258 310,00	1,15
500 000,00	CASSA DEPOSITI E PRESTITI SPA 3.625% 13/01/2030	EUR	496 920,00	500 000,00	0,25
400 000,00	UNIPOLSAI ASSICURAZIONI SPA 4.90% 23/05/2034	EUR	399 412,00	393 356,00	0,20
400 000,00	UNICREDIT SPA 0.50% 09/04/2025	EUR	386 504,00	390 320,00	0,20
300 000,00	UNICREDIT SPA 4.00% 05/03/2034	EUR	299 805,00	296 196,00	0,15
300 000,00	ASSICURAZIONI GENERALI SPA 3.547% 15/01/2034	EUR	295 988,00	290 373,00	0,15
200 000,00	INTESA SANPAOLO SPA 3.625% 16/10/2030	EUR	198 614,00	197 428,00	0,10
100 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 0.875% 15/01/2026	EUR	94 996,00	95 673,00	0,05
100 000,00	UNICREDIT SPA 0.325% 19/01/2026	EUR	94 373,00	94 964,00	0,05
Multi-Utilities			1 643 865,00	1 637 924,00	0,84
600 000,00	A2A SPA 1.00% 02/11/2033	EUR	458 222,00	457 992,00	0,24
200 000,00	ERG SPA 4.125% 03/07/2030	EUR	199 042,00	199 280,00	0,10
200 000,00	IREN SPA 3.875% 22/07/2032	EUR	198 823,00	196 890,00	0,10
200 000,00	TERNA - RETE ELETTRICA NAZIONALE 3.50% 17/01/2031	EUR	198 501,00	196 514,00	0,10
200 000,00	IREN SPA 1.95% 19/09/2025	EUR	195 113,00	195 602,00	0,10
200 000,00	ITALGAS SPA 3.125% 08/02/2029	EUR	197 950,00	195 246,00	0,10
100 000,00	SNAM SPA 3.375% 19/02/2028	EUR	99 596,00	99 136,00	0,05
100 000,00	SNAM SPA 1.25% 28/08/2025	EUR	96 618,00	97 264,00	0,05
Energy			300 556,00	300 534,00	0,15
300 000,00	ENI SPA 3.75% 12/09/2025	EUR	300 556,00	300 534,00	0,15
Consumer Retail			199 864,00	199 216,00	0,10
100 000,00	AUTOSTRAD PER L'ITALIA SPA 4.375% 16/09/2025	EUR	100 592,00	100 563,00	0,05
100 000,00	AUTOSTRAD PER L'ITALIA SPA 4.25% 28/06/2032	EUR	99 272,00	98 653,00	0,05

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

Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			19 777 722,66	19 759 753,50	10,09
Finance			12 226 273,96	12 251 603,00	6,26
4 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 31/03/2025	EUR	3 906 940,96	3 899 760,00	1,99
4 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.375% 09/03/2026	EUR	3 807 975,00	3 823 640,00	1,95
2 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.125% 30/06/2025	EUR	1 919 778,00	1 937 900,00	0,99
1 500 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.875% 31/03/2032	EUR	1 495 350,00	1 498 185,00	0,77
500 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.875% 07/06/2033	EUR	498 885,00	498 220,00	0,26
500 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 20/02/2031	EUR	499 405,00	495 710,00	0,25
100 000,00	DEUTSCHE BANK AG 2.625% 12/02/2026	EUR	97 940,00	98 188,00	0,05
Government			5 130 666,70	5 072 806,00	2,59
1 250 000,00	BUNDESSCHATZANWEISUNGEN 2.80% 12/06/2025	EUR	1 246 480,36	1 245 075,00	0,64
1 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.50% 15/02/2026	EUR	960 290,00	963 030,00	0,49
800 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.50% 15/08/2046	EUR	811 884,11	773 800,00	0,40
700 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.60% 15/08/2033	EUR	726 841,93	707 938,00	0,36
500 000,00	BUNDESSCHATZANWEISUNGEN 2.50% 13/03/2025	EUR	496 912,20	497 175,00	0,25
300 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 5.50% 04/01/2031	EUR	354 475,50	353 769,00	0,18
300 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.20% 15/02/2034	EUR	294 156,00	292 749,00	0,15
200 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.75% 04/07/2034	EUR	239 626,60	239 270,00	0,12
Multi-Utilities			793 772,00	791 480,00	0,40
400 000,00	E.ON SE 3.50% 25/03/2032	EUR	396 936,00	394 620,00	0,20
200 000,00	AMPRION GMBH 3.625% 21/05/2031	EUR	199 794,00	199 414,00	0,10
200 000,00	RWE AG 2.50% 24/08/2025	EUR	197 042,00	197 446,00	0,10
Industries			734 610,00	739 867,50	0,38
750 000,00	HEIDELBERG MATERIALS AG 3.95% 19/07/2034	EUR	734 610,00	739 867,50	0,38
Basic Goods			398 448,00	406 960,00	0,21
400 000,00	METRO AG 4.625% 07/03/2029	EUR	398 448,00	406 960,00	0,21
Consumer Retail			201 177,00	201 186,00	0,10
200 000,00	VOLKSWAGEN BANK GMBH 4.25% 07/01/2026	EUR	201 177,00	201 186,00	0,10
Health			192 946,00	196 014,00	0,10
200 000,00	BAYER AG 0.05% 12/01/2025	EUR	192 946,00	196 014,00	0,10
Computing and IT			99 829,00	99 837,00	0,05
100 000,00	INFINEON TECHNOLOGIES AG 3.375% 26/02/2027	EUR	99 829,00	99 837,00	0,05
FRANCE			18 537 046,58	18 023 293,00	9,21
Government			12 617 977,38	12 162 194,00	6,21
2 200 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 3.50% 25/11/2033	EUR	2 336 065,46	2 246 486,00	1,15
1 500 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 2.75% 25/02/2029	EUR	1 517 388,50	1 481 580,00	0,76
1 200 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.50% 25/05/2025	EUR	1 163 375,74	1 169 724,00	0,60
1 250 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.50% 25/05/2031	EUR	1 159 902,50	1 130 450,00	0,58
1 050 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.00% 25/05/2027	EUR	1 003 746,50	991 420,50	0,50
750 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 3.00% 25/05/2054	EUR	727 425,38	654 000,00	0,33
1 200 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.75% 25/05/2053	EUR	641 638,80	586 044,00	0,30

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

Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 4.75% 25/04/2035	EUR	581 825,00	564 410,00	0,29
600 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 3.25% 25/05/2055	EUR	580 554,00	546 708,00	0,28
450 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 4.00% 25/10/2038	EUR	495 486,00	476 824,50	0,24
500 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.25% 25/11/2026	EUR	470 230,00	467 725,00	0,24
550 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 2.50% 25/05/2043	EUR	490 007,50	467 390,00	0,24
500 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 3.00% 25/06/2049	EUR	482 640,00	448 875,00	0,23
400 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 3.00% 25/05/2033	EUR	401 268,00	393 788,00	0,20
300 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 4.50% 25/04/2041	EUR	351 213,00	336 321,00	0,17
400 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.75% 25/05/2052	EUR	215 211,00	200 448,00	0,10
Finance			2 121 939,00	2 125 786,00	1,09
400 000,00	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	367 486,00	369 668,00	0,19
300 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	295 198,00	296 604,00	0,15
300 000,00	BPCE SA 0.625% 28/04/2025	EUR	288 945,00	292 575,00	0,15
300 000,00	CREDIT AGRICOLE SA 2.00% 25/03/2029	EUR	275 477,00	275 361,00	0,14
200 000,00	AXA SA 3.75% 12/10/2030	EUR	206 968,00	203 624,00	0,11
200 000,00	BANQUE STELLANTIS FRANCE SACA 3.875% 19/01/2026	EUR	200 295,00	200 330,00	0,10
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.50% 15/05/2031	EUR	198 684,00	197 608,00	0,10
100 000,00	BNP PARIBAS SA 1.50% 17/11/2025	EUR	96 640,00	97 060,00	0,05
100 000,00	CREDIT AGRICOLE SA 1.00% 18/09/2025	EUR	96 590,00	96 915,00	0,05
100 000,00	BPCE SA 1.375% 23/03/2026	EUR	95 656,00	96 041,00	0,05
Industries			1 587 547,00	1 531 541,00	0,78
600 000,00	ILE-DE-FRANCE MOBILITES 3.45% 25/06/2049	EUR	591 654,00	558 054,00	0,28
500 000,00	SOCIETE NATIONALE SNCF SACA 3.125% 25/05/2034	EUR	498 575,00	483 000,00	0,25
300 000,00	CIE DE SAINT-GOBAIN SA 3.625% 08/04/2034	EUR	299 085,00	294 699,00	0,15
200 000,00	SCHNEIDER ELECTRIC SE 3.00% 10/01/2031	EUR	198 233,00	195 788,00	0,10
Consumer Retail			795 478,00	795 428,00	0,41
400 000,00	RCI BANQUE SA 3.75% 04/10/2027	EUR	398 988,00	398 548,00	0,21
200 000,00	RCI BANQUE SA 4.125% 01/12/2025	EUR	200 515,00	200 496,00	0,10
100 000,00	ARVAL SERVICE LEASE SA 4.25% 11/11/2025	EUR	100 545,00	100 322,00	0,05
100 000,00	AYVENS SA 1.25% 02/03/2026	EUR	95 430,00	96 062,00	0,05
Multi-Utilities			657 041,00	649 632,00	0,33
200 000,00	ENGIE SA 3.875% 06/03/2036	EUR	198 308,00	197 508,00	0,10
200 000,00	ELECTRICITE DE FRANCE SA 1.875% 13/10/2036	EUR	159 200,00	154 566,00	0,08
100 000,00	ENGIE SA 4.00% 11/01/2035	EUR	101 087,00	100 023,00	0,05
100 000,00	ENGIE SA 3.875% 06/12/2033	EUR	100 969,00	99 763,00	0,05
100 000,00	VEOLIA ENVIRONNEMENT SA 1.75% 10/09/2025	EUR	97 477,00	97 772,00	0,05
Health			291 654,00	294 060,00	0,15
300 000,00	SANOFI SA 1.00% 01/04/2025	EUR	291 654,00	294 060,00	0,15
Energy			272 339,20	270 936,00	0,14
300 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.994% 08/04/2032	EUR	272 339,20	270 936,00	0,14
Telecommunication			193 071,00	193 716,00	0,10
200 000,00	ORANGE SA 1.00% 12/09/2025	EUR	193 071,00	193 716,00	0,10

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Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BELGIUM			16 221 842,71	16 001 506,00	8,17
Supranational			9 877 144,01	9 724 624,50	4,97
3 000 000,00	EUROPEAN UNION 2.75% 05/10/2026	EUR	2 986 985,00	2 978 520,00	1,52
1 800 000,00	EUROPEAN UNION 4.00% 04/04/2044	EUR	1 996 719,01	1 920 780,00	0,98
1 500 000,00	EUROPEAN UNION 0.80% 04/07/2025	EUR	1 452 666,50	1 463 025,00	0,75
1 500 000,00	EUROPEAN UNION 3.25% 04/02/2050	EUR	1 486 565,00	1 434 165,00	0,73
1 250 000,00	EUROPEAN UNION 3.125% 04/12/2030	EUR	1 272 987,50	1 258 237,50	0,65
400 000,00	EUROPEAN UNION 2.75% 04/02/2033	EUR	394 396,00	390 732,00	0,20
500 000,00	EUROPEAN UNION 0.45% 02/05/2046	EUR	286 825,00	279 165,00	0,14
Government			5 161 270,70	5 102 863,50	2,60
2 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.80% 22/06/2025	EUR	2 425 490,00	2 439 125,00	1,24
1 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 2.85% 22/10/2034	EUR	1 498 827,00	1 462 905,00	0,75
750 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 3.50% 22/06/2055	EUR	757 634,50	730 642,50	0,37
300 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 4.00% 28/03/2032	EUR	325 284,00	320 733,00	0,16
200 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 2.25% 22/06/2057	EUR	154 035,20	149 458,00	0,08
Basic Goods			691 261,00	680 735,00	0,35
300 000,00	ANHEUSER-BUSCH INBEV SA 3.70% 02/04/2040	EUR	299 909,00	291 273,00	0,15
200 000,00	ANHEUSER-BUSCH INBEV SA 2.70% 31/03/2026	EUR	197 236,00	197 780,00	0,10
200 000,00	ANHEUSER-BUSCH INBEV SA 2.875% 02/04/2032	EUR	194 116,00	191 682,00	0,10
Raw materials			299 414,00	299 805,00	0,15
300 000,00	SOLVAY SA 3.875% 03/04/2028	EUR	299 414,00	299 805,00	0,15
Multi-Utilities			192 753,00	193 478,00	0,10
200 000,00	ELIA TRANSMISSION BELGIUM SA 1.375% 14/01/2026	EUR	192 753,00	193 478,00	0,10
SPAIN			12 029 691,56	11 930 614,00	6,09
Government			9 052 691,56	8 961 533,00	4,58
2 400 000,00	SPAIN GOVERNMENT BONDS 3.25% 30/04/2034	EUR	2 389 993,00	2 376 456,00	1,21
1 850 000,00	SPAIN GOVERNMENT BONDS 2.50% 31/05/2027	EUR	1 823 166,50	1 820 640,50	0,93
1 500 000,00	SPAIN GOVERNMENT BONDS 1.25% 31/10/2030	EUR	1 349 450,00	1 342 785,00	0,69
1 700 000,00	SPAIN GOVERNMENT BONDS 1.90% 31/10/2052	EUR	1 144 579,40	1 116 169,00	0,57
1 000 000,00	SPAIN GOVERNMENT BONDS 3.15% 30/04/2033	EUR	1 004 367,85	989 840,00	0,51
600 000,00	SPAIN GOVERNMENT BONDS 3.90% 30/07/2039	EUR	622 751,40	612 648,00	0,31
300 000,00	SPAIN GOVERNMENT BONDS 5.75% 30/07/2032	EUR	362 886,00	353 901,00	0,18
350 000,00	SPAIN GOVERNMENT BONDS 4.00% 31/10/2054	EUR	355 497,41	349 093,50	0,18
Finance			1 485 831,00	1 492 825,00	0,76
600 000,00	BANCO SANTANDER SA 3.875% 22/04/2029	EUR	598 794,00	600 492,00	0,31
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.875% 15/01/2034	EUR	299 124,00	301 479,00	0,15
200 000,00	SANTANDER CONSUMER FINANCE SA 3.75% 17/01/2029	EUR	200 082,00	200 724,00	0,10
200 000,00	BANCO SANTANDER SA 2.125% 08/02/2028	EUR	189 021,00	188 562,00	0,10
100 000,00	BANCO SANTANDER SA 4.875% 18/10/2031	EUR	104 066,00	105 614,00	0,05
100 000,00	CAIXABANK SA 1.125% 27/03/2026	EUR	94 744,00	95 954,00	0,05
Multi-Utilities			896 945,00	883 783,00	0,45
500 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	EUR	498 656,00	494 215,00	0,25
400 000,00	ENAGAS FINANCIACIONES SA 3.625% 24/01/2034	EUR	398 289,00	389 568,00	0,20
Telecommunication			495 079,00	493 247,00	0,25
300 000,00	TELEFONICA EMISIONES SA 3.698% 24/01/2032	EUR	300 757,00	298 179,00	0,15
200 000,00	TELEFONICA EMISIONES SA 1.495% 11/09/2025	EUR	194 322,00	195 068,00	0,10

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

Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			99 145,00	99 226,00	0,05
100 000,00	CELLNEX FINANCE CO. SA 3.625% 24/01/2029	EUR	99 145,00	99 226,00	0,05
NETHERLANDS			7 516 993,60	7 441 056,28	3,80
Government			2 952 663,70	2 895 970,78	1,48
1 050 000,00	NETHERLANDS GOVERNMENT BONDS 4.00% 15/01/2037	EUR	1 194 788,50	1 170 004,50	0,60
760 000,00	NETHERLANDS GOVERNMENT BONDS 2.00% 15/01/2054	EUR	637 792,00	624 765,60	0,32
602 000,00	NETHERLANDS GOVERNMENT BONDS 2.50% 15/07/2034	EUR	592 428,20	585 047,68	0,30
300 000,00	NETHERLANDS GOVERNMENT BONDS 2.50% 15/07/2033	EUR	300 425,00	293 295,00	0,15
200 000,00	NETHERLANDS GOVERNMENT BONDS 4.00% 15/01/2037	EUR	227 230,00	222 858,00	0,11
Multi-Utilities			1 428 663,90	1 418 642,00	0,73
700 000,00	ENEL FINANCE INTERNATIONAL NV 3.375% 23/07/2028	EUR	700 001,90	694 120,00	0,36
200 000,00	NEDERLANDSE GASUNIE NV 3.875% 29/04/2044	EUR	201 058,00	197 734,00	0,10
200 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	195 032,00	195 488,00	0,10
200 000,00	ENEL FINANCE INTERNATIONAL NV 0.25% 17/11/2025	EUR	189 878,00	191 422,00	0,10
200 000,00	ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036	EUR	142 694,00	139 878,00	0,07
Industries			792 957,00	791 411,00	0,40
300 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.25% 10/03/2025	EUR	296 393,00	297 186,00	0,15
300 000,00	CNH INDUSTRIAL NV 3.75% 11/06/2031	EUR	297 504,00	295 437,00	0,15
200 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.00% 22/11/2028	EUR	199 060,00	198 788,00	0,10
Consumer Retail			757 278,00	749 084,50	0,38
250 000,00	BMW FINANCE NV 3.625% 22/05/2035	EUR	257 729,00	249 697,50	0,13
200 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.875% 29/03/2026	EUR	200 212,00	200 626,00	0,10
200 000,00	STELLANTIS NV 3.875% 05/01/2026	EUR	200 656,00	200 470,00	0,10
100 000,00	MERCEDES-BENZ INTERNATIONAL FINANCE BV 3.25% 10/01/2032	EUR	98 681,00	98 291,00	0,05
Health			498 680,00	494 990,00	0,25
500 000,00	MSD NETHERLANDS CAPITAL BV 3.25% 30/05/2032	EUR	498 680,00	494 990,00	0,25
Basic Goods			397 590,00	397 671,00	0,20
200 000,00	KONINKLIJKE AHOLD DELHAIZE NV 3.375% 11/03/2031	EUR	198 594,00	198 976,00	0,10
100 000,00	COCA-COLA HBC FINANCE BV 3.375% 27/02/2028	EUR	99 904,00	99 510,00	0,05
100 000,00	HEINEKEN NV 2.875% 04/08/2025	EUR	99 092,00	99 185,00	0,05
Telecommunication			289 500,00	293 031,00	0,15
300 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	289 500,00	293 031,00	0,15
Finance			204 446,00	204 774,00	0,11
200 000,00	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	204 446,00	204 774,00	0,11
Energy			195 215,00	195 482,00	0,10
200 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	195 215,00	195 482,00	0,10
LUXEMBOURG			5 501 474,54	5 470 736,00	2,80
Supranational			4 556 453,05	4 535 713,00	2,32
2 350 000,00	EUROPEAN INVESTMENT BANK 2.25% 15/03/2030	EUR	2 281 531,00	2 268 995,50	1,16
2 000 000,00	EUROPEAN INVESTMENT BANK 0.625% 22/01/2029	EUR	1 810 535,00	1 807 200,00	0,92
650 000,00	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	464 387,05	459 517,50	0,24
Basic Goods			400 364,50	394 964,00	0,20
400 000,00	NESTLE FINANCE INTERNATIONAL LTD. 3.00% 23/01/2031	EUR	400 364,50	394 964,00	0,20
Health			251 074,00	246 105,00	0,13
300 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 2.25% 07/03/2039	EUR	251 074,00	246 105,00	0,13
Industries			193 949,99	194 442,00	0,10
200 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	193 949,99	194 442,00	0,10

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Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			99 633,00	99 512,00	0,05
100 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 4.375% 01/07/2036	EUR	99 633,00	99 512,00	0,05
UNITED STATES			5 131 392,38	5 111 063,08	2,61
Consumer Retail			1 078 983,00	1 084 274,00	0,55
300 000,00	FORD MOTOR CREDIT CO. LLC 4.165% 21/11/2028	EUR	300 000,00	299 616,00	0,15
200 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES, INC. 0.90% 19/11/2024	EUR	195 234,00	197 660,00	0,10
200 000,00	GENERAL MOTORS FINANCIAL CO., INC. 1.00% 24/02/2025	EUR	194 731,00	196 402,00	0,10
200 000,00	FORD MOTOR CREDIT CO. LLC 2.33% 25/11/2025	EUR	195 206,00	195 542,00	0,10
200 000,00	FORD MOTOR CREDIT CO. LLC 2.386% 17/02/2026	EUR	193 812,00	195 054,00	0,10
Telecommunication			958 752,00	952 851,00	0,49
300 000,00	AT&T, INC. 4.30% 18/11/2034	EUR	314 938,00	309 897,00	0,16
300 000,00	VERIZON COMMUNICATIONS, INC. 0.875% 02/04/2025	EUR	291 815,00	294 000,00	0,15
200 000,00	AT&T, INC. 3.55% 18/11/2025	EUR	199 483,00	199 598,00	0,10
200 000,00	AT&T, INC. 1.80% 14/09/2039	EUR	152 516,00	149 356,00	0,08
Computing and IT			878 541,20	878 883,00	0,45
300 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 3.75% 06/02/2035	EUR	304 296,20	300 777,00	0,15
200 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 0.875% 31/01/2025	EUR	194 894,00	196 714,00	0,10
200 000,00	FIDELITY NATIONAL INFORMATION SERVICES, INC. 0.625% 03/12/2025	EUR	190 535,00	191 600,00	0,10
200 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 1.25% 29/01/2027	EUR	188 816,00	189 792,00	0,10
Industries			816 201,00	799 013,00	0,41
400 000,00	GENERAL ELECTRIC CO. 4.125% 19/09/2035	EUR	421 988,00	405 824,00	0,21
300 000,00	HONEYWELL INTERNATIONAL, INC. 3.375% 01/03/2030	EUR	298 128,00	296 643,00	0,15
100 000,00	FEDEX CORP. 0.45% 05/08/2025	EUR	96 085,00	96 546,00	0,05
Health			599 592,00	599 580,00	0,31
600 000,00	JOHNSON & JOHNSON 3.20% 01/06/2032	EUR	599 592,00	599 580,00	0,31
Basic Goods			299 121,00	299 631,00	0,15
300 000,00	KRAFT HEINZ FOODS CO. 3.50% 15/03/2029	EUR	299 121,00	299 631,00	0,15
Finance			285 291,18	282 466,08	0,14
203 000,00	AMERICAN TOWER CORP. 4.10% 16/05/2034	EUR	201 591,18	201 246,08	0,10
100 000,00	PROLOGIS EURO FINANCE LLC 1.50% 08/02/2034	EUR	83 700,00	81 220,00	0,04
Energy			214 911,00	214 365,00	0,11
300 000,00	EXXON MOBIL CORP. 1.408% 26/06/2039	EUR	214 911,00	214 365,00	0,11
PORTUGAL			5 102 772,35	5 028 407,00	2,57
Government			4 796 127,35	4 726 013,00	2,41
1 400 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 3.625% 12/06/2054	EUR	1 386 602,00	1 351 896,00	0,69
1 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.30% 17/10/2031	EUR	840 600,00	829 140,00	0,42
900 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	778 856,50	778 014,00	0,40
550 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 20/10/2034	EUR	541 869,85	532 873,00	0,27
500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	502 010,00	499 295,00	0,25
500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	467 345,00	467 270,00	0,24
500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	278 844,00	267 525,00	0,14
Multi-Utilities			306 645,00	302 394,00	0,16
300 000,00	EDP - ENERGIAS DE PORTUGAL SA 3.875% 26/06/2028	EUR	306 645,00	302 394,00	0,16

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

Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INDONESIA			1 728 665,00	1 738 715,00	0,89
Government			1 728 665,00	1 738 715,00	0,89
1 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.75% 24/04/2025	EUR	1 461 250,00	1 471 215,00	0,75
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.45% 18/09/2026	EUR	189 290,00	189 250,00	0,10
100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.30% 23/03/2034	EUR	78 125,00	78 250,00	0,04
GREECE			1 756 755,45	1 717 366,65	0,88
Government			1 756 755,45	1 717 366,65	0,88
1 185 000,00	HELLENIC REPUBLIC GOVERNMENT BONDS 4.125% 15/06/2054	EUR	1 161 975,45	1 135 336,65	0,58
600 000,00	HELLENIC REPUBLIC GOVERNMENT BONDS 3.375% 15/06/2034	EUR	594 780,00	582 030,00	0,30
AUSTRIA			1 444 487,47	1 416 939,00	0,72
Government			1 444 487,47	1 416 939,00	0,72
500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BONDS 0.50% 20/02/2029	EUR	451 765,00	448 820,00	0,23
400 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BONDS 1.85% 23/05/2049	EUR	311 520,62	303 244,00	0,15
300 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BONDS 2.90% 20/02/2033	EUR	306 503,35	297 249,00	0,15
300 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BONDS 2.40% 23/05/2034	EUR	288 648,00	283 695,00	0,15
150 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BONDS 0.75% 20/03/2051	EUR	86 050,50	83 931,00	0,04
UNITED KINGDOM			899 297,00	898 085,00	0,46
Raw materials			315 165,00	311 346,00	0,16
300 000,00	ANGLO AMERICAN CAPITAL PLC 4.75% 21/09/2032	EUR	315 165,00	311 346,00	0,16
Basic Goods			296 828,00	297 759,00	0,15
200 000,00	BAT INTERNATIONAL FINANCE PLC 2.75% 25/03/2025	EUR	197 550,00	198 404,00	0,10
100 000,00	IMPERIAL BRANDS FINANCE PLC 3.375% 26/02/2026	EUR	99 278,00	99 355,00	0,05
Multi-Utilities			192 719,00	193 666,00	0,10
200 000,00	SSE PLC 0.875% 06/09/2025	EUR	192 719,00	193 666,00	0,10
Finance			94 585,00	95 314,00	0,05
100 000,00	NATWEST MARKETS PLC 0.125% 12/11/2025	EUR	94 585,00	95 314,00	0,05
FINLAND			838 713,00	833 986,50	0,43
Finance			499 185,00	498 960,00	0,26
500 000,00	NORDEA BANK ABP 3.375% 11/06/2029	EUR	499 185,00	498 960,00	0,26
Telecommunication			192 888,00	194 460,00	0,10
200 000,00	NOKIA OYJ 2.00% 11/03/2026	EUR	192 888,00	194 460,00	0,10
Government			146 640,00	140 566,50	0,07
150 000,00	FINLAND GOVERNMENT BONDS 2.95% 15/04/2055	EUR	146 640,00	140 566,50	0,07
IRELAND			645 004,00	632 470,00	0,32
Government			546 133,00	533 533,00	0,27
550 000,00	IRELAND GOVERNMENT BONDS 2.60% 18/10/2034	EUR	546 133,00	533 533,00	0,27
Consumer Retail			98 871,00	98 937,00	0,05
100 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	98 871,00	98 937,00	0,05

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Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWEDEN			589 090,40	590 812,00	0,30
Finance			299 426,00	300 049,00	0,15
100 000,00	SAGAX AB 4.375% 29/05/2030	EUR	99 912,00	100 462,00	0,05
100 000,00	SWEDBANK AB 3.75% 14/11/2025	EUR	100 212,00	100 069,00	0,05
100 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 3.25% 24/11/2025	EUR	99 302,00	99 518,00	0,05
Consumer Retail			194 578,40	195 122,00	0,10
200 000,00	VOLVO TREASURY AB 1.625% 18/09/2025	EUR	194 578,40	195 122,00	0,10
Multi-Utilities			95 086,00	95 641,00	0,05
100 000,00	VATTENFALL AB 0.05% 15/10/2025	EUR	95 086,00	95 641,00	0,05
NORWAY			495 842,00	485 664,00	0,25
Multi-Utilities			399 840,00	389 100,00	0,20
400 000,00	STATNETT SF 3.375% 26/02/2036	EUR	399 840,00	389 100,00	0,20
Finance			96 002,00	96 564,00	0,05
100 000,00	SANTANDER CONSUMER BANK AS 0.50% 11/08/2025	EUR	96 002,00	96 564,00	0,05
ROMANIA			362 571,00	359 928,00	0,18
Government			362 571,00	359 928,00	0,18
200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 5.625% 22/02/2036	EUR	198 146,00	194 910,00	0,10
200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 1.375% 02/12/2029	EUR	164 425,00	165 018,00	0,08
CANADA			300 000,00	295 824,00	0,15
Finance			300 000,00	295 824,00	0,15
300 000,00	TORONTO-DOMINION BANK 3.563% 16/04/2031	EUR	300 000,00	295 824,00	0,15
MEXICO			200 000,00	198 134,00	0,10
Government			200 000,00	198 134,00	0,10
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.49% 25/05/2032	EUR	200 000,00	198 134,00	0,10
BULGARIA			105 200,00	104 934,00	0,05
Government			105 200,00	104 934,00	0,05
100 000,00	BULGARIA GOVERNMENT INTERNATIONAL BONDS 4.625% 23/09/2034	EUR	105 200,00	104 934,00	0,05
CHILE			101 250,00	101 420,00	0,05
Government			101 250,00	101 420,00	0,05
100 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 4.125% 05/07/2034	EUR	101 250,00	101 420,00	0,05
DENMARK			99 640,00	100 061,00	0,05
Industries			99 640,00	100 061,00	0,05
100 000,00	AP MOLLER - MAERSK AS 3.75% 05/03/2032	EUR	99 640,00	100 061,00	0,05
JAPAN			96 480,00	96 932,00	0,05
Basic Goods			96 480,00	96 932,00	0,05
100 000,00	ASAHI GROUP HOLDINGS LTD. 1.151% 19/09/2025	EUR	96 480,00	96 932,00	0,05
PERU			75 375,00	76 567,00	0,04
Government			75 375,00	76 567,00	0,04
100 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 1.95% 17/11/2036	EUR	75 375,00	76 567,00	0,04

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Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SAUDI ARABIA			76 570,00	74 772,00	0,04
Government			76 570,00	74 772,00	0,04
100 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 2.00% 09/07/2039	EUR	76 570,00	74 772,00	0,04
Floating Rate Notes			8 665 973,20	8 686 010,00	4,44
ITALY			1 998 630,50	1 993 575,00	1,02
Finance			1 317 033,50	1 310 406,00	0,67
300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 14/03/2028	EUR	308 679,00	307 338,00	0,16
300 000,00	UNICREDIT SPA FRN 23/01/2031	EUR	301 318,50	300 987,00	0,15
300 000,00	BPER BANCA SPA FRN 22/05/2031	EUR	299 373,00	296 163,00	0,15
200 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 07/02/2029	EUR	207 663,00	205 406,00	0,11
200 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 15/03/2029	EUR	200 000,00	200 512,00	0,10
Energy			482 107,00	485 625,00	0,25
500 000,00	ENI SPA FRN 31/12/2099	EUR	482 107,00	485 625,00	0,25
Multi-Utilities			199 490,00	197 544,00	0,10
200 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	199 490,00	197 544,00	0,10
FRANCE			1 547 037,80	1 552 285,00	0,79
Finance			1 147 765,80	1 153 389,00	0,59
300 000,00	BNP PARIBAS SA FRN 23/02/2029	EUR	303 483,00	301 905,00	0,16
300 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	277 771,80	281 712,00	0,14
300 000,00	CREDIT AGRICOLE SA FRN 12/01/2028	EUR	274 895,00	277 173,00	0,14
100 000,00	CREDIT AGRICOLE SA FRN 12/10/2026	EUR	100 136,00	100 163,00	0,05
100 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	97 022,00	97 317,00	0,05
100 000,00	SOCIETE GENERALE SA FRN 17/11/2026	EUR	94 458,00	95 119,00	0,05
Consumer Retail			399 272,00	398 896,00	0,20
400 000,00	RCI BANQUE SA FRN 09/10/2034	EUR	399 272,00	398 896,00	0,20
UNITED KINGDOM			1 081 171,00	1 080 604,00	0,55
Finance			1 081 171,00	1 080 604,00	0,55
500 000,00	HSBC HOLDINGS PLC FRN 20/05/2029	EUR	500 000,00	499 120,00	0,25
200 000,00	HSBC HOLDINGS PLC FRN 16/11/2032	EUR	214 169,00	212 026,00	0,11
200 000,00	STANDARD CHARTERED PLC FRN 17/11/2029	EUR	173 962,00	175 392,00	0,09
100 000,00	BARCLAYS PLC FRN 31/01/2027	EUR	98 350,00	98 660,00	0,05
100 000,00	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	94 690,00	95 406,00	0,05
SPAIN			863 271,70	869 930,00	0,45
Finance			863 271,70	869 930,00	0,45
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 14/01/2029	EUR	180 544,00	181 336,00	0,09
100 000,00	CAIXABANK SA FRN 14/11/2030	EUR	106 268,00	106 902,00	0,06
100 000,00	BANCO DE SABADELL SA FRN 13/09/2030	EUR	99 585,00	100 920,00	0,05
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 08/02/2036	EUR	99 803,00	100 716,00	0,05
100 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	95 285,00	95 912,00	0,05
100 000,00	CAIXABANK SA FRN 18/11/2026	EUR	94 638,00	95 353,00	0,05
100 000,00	BANCO SANTANDER SA FRN 24/03/2027	EUR	93 716,00	94 590,00	0,05
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	93 432,70	94 201,00	0,05
GERMANY			659 803,00	659 530,00	0,34
Finance			659 803,00	659 530,00	0,34
300 000,00	DEUTSCHE BANK AG FRN 19/11/2030	EUR	264 168,00	263 550,00	0,14
200 000,00	ALLIANZ SE FRN 05/07/2052	EUR	198 201,00	197 552,00	0,10

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Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	COMMERZBANK AG FRN 12/03/2027	EUR	100 407,00	100 386,00	0,05
100 000,00	COMMERZBANK AG FRN 14/09/2027	EUR	97 027,00	98 042,00	0,05
UNITED STATES			584 327,20	587 528,00	0,30
Finance			584 327,20	587 528,00	0,30
300 000,00	BANK OF AMERICA CORP. FRN 04/05/2027	EUR	287 978,00	290 196,00	0,15
200 000,00	BANK OF AMERICA CORP. FRN 31/03/2029	EUR	199 140,00	199 694,00	0,10
100 000,00	BANK OF AMERICA CORP. FRN 27/10/2026	EUR	97 209,20	97 638,00	0,05
NETHERLANDS			567 467,00	573 544,00	0,29
Finance			468 287,00	473 294,00	0,24
200 000,00	ING GROEP NV FRN 12/08/2029	EUR	199 414,00	201 140,00	0,10
200 000,00	ING GROEP NV FRN 18/02/2029	EUR	173 352,00	176 044,00	0,09
100 000,00	ING GROEP NV FRN 16/02/2027	EUR	95 521,00	96 110,00	0,05
Multi-Utilities			99 180,00	100 250,00	0,05
100 000,00	ALLIANDER NV FRN 31/12/2099	EUR	99 180,00	100 250,00	0,05
SWEDEN			378 480,00	378 000,00	0,20
Telecommunication			378 480,00	378 000,00	0,20
400 000,00	TELIA CO. AB FRN 11/05/2081	EUR	378 480,00	378 000,00	0,20
BELGIUM			294 311,00	297 352,00	0,15
Finance			294 311,00	297 352,00	0,15
200 000,00	KBC GROUP NV FRN 17/04/2035	EUR	199 309,00	201 644,00	0,10
100 000,00	KBC GROUP NV FRN 10/09/2026	EUR	95 002,00	95 708,00	0,05
PORTUGAL			293 805,00	294 163,00	0,15
Multi-Utilities			198 726,00	198 714,00	0,10
200 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 29/05/2054	EUR	198 726,00	198 714,00	0,10
Finance			95 079,00	95 449,00	0,05
100 000,00	BANCO COMERCIAL PORTUGUES SA FRN 12/02/2027	EUR	95 079,00	95 449,00	0,05
DENMARK			199 834,00	201 171,00	0,10
Multi-Utilities			99 417,00	100 756,00	0,05
100 000,00	ORSTED AS FRN 14/03/2024	EUR	99 417,00	100 756,00	0,05
Finance			100 417,00	100 415,00	0,05
100 000,00	DANSKE BANK AS FRN 12/01/2027	EUR	100 417,00	100 415,00	0,05
FINLAND			100 603,00	100 634,00	0,05
Finance			100 603,00	100 634,00	0,05
100 000,00	NORDEA BANK ABP FRN 06/09/2026	EUR	100 603,00	100 634,00	0,05
SWITZERLAND			97 232,00	97 694,00	0,05
Finance			97 232,00	97 694,00	0,05
100 000,00	UBS GROUP AG FRN 13/10/2026	EUR	97 232,00	97 694,00	0,05
Zero-Coupon Bonds			29 325 854,37	29 151 940,80	14,89
ITALY			8 836 425,23	8 839 625,30	4,51
Government			8 836 425,23	8 839 625,30	4,51
4 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/01/2025	EUR	3 922 828,32	3 925 000,00	2,00
2 500 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 30/09/2024	EUR	2 476 650,69	2 477 800,00	1,27
1 700 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 29/11/2024	EUR	1 674 448,82	1 674 687,00	0,85
770 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/10/2024	EUR	762 497,40	762 138,30	0,39

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Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			5 407 536,13	5 380 700,00	2,75
Government			5 241 473,87	5 210 700,00	2,66
3 000 000,00	FRANCE TREASURY BILLS BTF 0.00% 02/01/2025	EUR	2 947 379,98	2 946 480,00	1,50
1 000 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/02/2026	EUR	955 261,67	949 880,00	0,49
1 000 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/11/2030	EUR	849 061,78	825 420,00	0,42
500 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/02/2025	EUR	489 770,44	488 920,00	0,25
Industries			166 062,26	170 000,00	0,09
200 000,00	ALSTOM SA 0.00% 11/01/2029	EUR	166 062,26	170 000,00	0,09
GERMANY			4 871 860,25	4 774 550,00	2,44
Finance			4 477 059,99	4 413 500,00	2,25
5 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 09/11/2028	EUR	4 477 059,99	4 413 500,00	2,25
Government			394 800,26	361 050,00	0,19
750 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2052	EUR	394 800,26	361 050,00	0,19
BELGIUM			4 674 340,45	4 639 552,50	2,37
Supranational			2 912 260,50	2 882 883,50	1,47
1 500 000,00	EUROPEAN UNION 0.00% 06/07/2026	EUR	1 418 094,07	1 413 330,00	0,72
1 500 000,00	EUROPEAN UNION 0.00% 04/07/2031	EUR	1 242 307,02	1 220 490,00	0,62
350 000,00	EUROPEAN UNION 0.00% 04/07/2035	EUR	251 859,41	249 063,50	0,13
Government			1 762 079,95	1 756 669,00	0,90
1 000 000,00	KINGDOM OF BELGIUM TREASURY BILLS 0.00% 09/01/2025	EUR	981 618,24	981 690,00	0,50
850 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.00% 22/10/2027	EUR	780 461,71	774 979,00	0,40
SPAIN			2 877 612,87	2 871 090,00	1,47
Government			2 877 612,87	2 871 090,00	1,47
1 500 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2025	EUR	1 472 255,76	1 470 690,00	0,75
1 000 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2027	EUR	926 533,74	924 520,00	0,47
500 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2026	EUR	478 823,37	475 880,00	0,25
GREECE			1 462 611,37	1 466 355,00	0,75
Government			1 462 611,37	1 466 355,00	0,75
1 500 000,00	HELLENIC REPUBLIC TREASURY BILLS 0.00% 07/03/2025	EUR	1 462 611,37	1 466 355,00	0,75
NETHERLANDS			860 833,56	850 212,00	0,43
Government			860 833,56	850 212,00	0,43
750 000,00	NETHERLANDS GOVERNMENT BONDS 0.00% 15/01/2029	EUR	667 433,38	664 200,00	0,34
400 000,00	NETHERLANDS GOVERNMENT BONDS 0.00% 15/01/2052	EUR	193 400,18	186 012,00	0,09
AUSTRIA			334 634,51	329 856,00	0,17
Government			334 634,51	329 856,00	0,17
400 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BONDS 0.00% 20/02/2031	EUR	334 634,51	329 856,00	0,17

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

Eurizon Next 2.0 - Obbligazioni Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			19 037 032,91	19 225 654,62	9,82
UCI Units			19 037 032,91	19 225 654,62	9,82
LUXEMBOURG			19 037 032,91	19 225 654,62	9,82
Finance			19 037 032,91	19 225 654,62	9,82
62 237,31	EURIZON FUND - BOND CORPORATE EUR -Z-	EUR	8 127 634,81	8 202 256,05	4,19
47 780,64	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	4 080 201,35	4 125 858,00	2,11
6 600,00	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	3 909 904,88	3 939 870,00	2,01
37 758,27	EURIZON FUND - BOND CORPORATE EUR SHORT TERM -Z-	EUR	2 857 449,88	2 894 926,25	1,48
615,64	EURIZON FUND - MONEY MARKET USD T1 -Z2-	USD	61 841,99	62 744,32	0,03
Total Portfolio			188 627 451,22	187 180 952,67	95,60

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

Eurizon Next 2.0 - Obbligazioni Euro

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						387 216,47	124 488 165,55
Unrealised profit on future contracts and notional						477 293,00	86 814 152,58
100 000	104	Purchase	EURO BOBL	06/09/2024	EUR	97 760,00	12 109 760,00
100 000	217	Purchase	EURO SCHATZ	06/09/2024	EUR	88 319,00	22 936 900,00
100 000	51	Purchase	EURO BUND	06/09/2024	EUR	79 050,00	6 712 620,00
100 000	(34)	Sale	US ULTRA BOND (CBT)	19/09/2024	USD	78 580,56	3 976 380,31
100 000	57	Purchase	LONG GILT	26/09/2024	GBP	49 075,13	6 559 620,53
200 000	158	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	48 125,20	30 106 412,95
100 000	31	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	25 083,11	3 181 258,79
100 000	(10)	Sale	EURO OAT	06/09/2024	EUR	11 300,00	1 231 200,00
Unrealised loss on future contracts and notional						(90 076,53)	37 674 012,97
100 000 000	3	Purchase	JAPAN 10YR BOND (OSE)	12/09/2024	JPY	(25 173,81)	2 485 937,18
100 000	7	Purchase	EURO BUXL 30Y BOND	06/09/2024	EUR	(24 740,00)	911 680,00
100 000	246	Purchase	SHORT EURO BTP	06/09/2024	EUR	(13 662,96)	25 832 460,00
100 000	71	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	(13 514,68)	7 060 455,79
100 000	12	Purchase	EURO BTP	06/09/2024	EUR	(12 985,08)	1 383 480,00

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

Eurizon Next 2.0 - Obbligazioni Euro

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				37 541,02	24 350,97	—
PURCHASED OPTION CONTRACTS				37 541,02	24 350,97	—
20	CALL	EURO BOBL 116,50 26/07/24	EUR	8 500,00	10 100,00	—
85	CALL	US 5YR FUTURES OPTION 107,50 26/07/24	USD	29 041,02	14 250,97	—

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

Eurizon Next 2.0 - Obbligazioni Euro

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(50 754,82)
Unrealised loss on forward foreign exchange contracts					(50 754,82)
26/09/2024	622 900 000,00	JPY	3 695 639,28	EUR	(50 256,97)
26/09/2024	510 578,92	EUR	550 000,00	USD	(497,85)

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

Eurizon Next 2.0 - Obbligazioni Euro

SWAP CONTRACTS AS AT 30 JUNE 2024

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
INTEREST RATE SWAP CONTRACTS				—	—	9 722,20
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	EUR	4 000 000,00	15/06/2029	—	—	3 155,20
GOLDMAN SACHS BANK EUROPE SE	EUR	2 500 000,00	15/01/2026	—	—	6 567,00
INDEX SWAPS CONTRACTS				19 777,05	(21 528,28)	19 093,29
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	GBP	4 000 000,00	30/05/2026	19 777,05	(21 528,28)	19 093,29

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

Eurizon Next 2.0 - Obbligazioni Credito

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	135 245 939,04
Banks		(Note 3)	1 965 861,34
Other banks and broker accounts		(Notes 2, 3, 10)	4 900 000,00
Unrealised profit on forward foreign exchange contracts		(Notes 2, 10)	6 102,36
Other interest receivable			1 941 052,98
Receivable on investments sold			508 525,83
Receivable on subscriptions			1 862 128,78
Other assets		(Notes 11, 13)	1 133 091,64
Total assets			147 562 701,97
Liabilities			
Bank overdrafts		(Note 3)	(1 106,24)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(701 301,29)
Payable on investments purchased			(2 410 894,51)
Payable on redemptions			(388 431,65)
Other liabilities			(96 577,56)
Total liabilities			(3 598 311,25)
Total net assets			143 964 390,72
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	101,91	1 092 511,138
Class GD Units	EUR	101,91	79 377,681
Class P Units	EUR	101,97	231 886,134
Class PD Units	EUR	101,98	8 787,921

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

Eurizon Next 2.0 - Obbligazioni Credito

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	8 235 718,13
Accretion of market discount / (Amortisation of market premium)	(Note 2)	72 865,39
Net income from investments	(Note 2)	1 594 672,10
Other income	(Note 6)	37 956,19
Total income		1 705 493,68
Management fee	(Note 6)	(241 003,01)
Administration fee	(Note 8)	(40 353,02)
Subscription tax	(Note 4)	(25 944,68)
Other charges and taxes	(Notes 5, 13)	(272 611,06)
Total expenses		(579 911,77)
Net investment income / (loss)		1 125 581,91
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	167 933,66
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	447 460,28
- forward foreign exchange contracts	(Note 2)	(696 614,49)
- foreign currencies	(Note 2)	5 357,95
Net result of operations for the period		1 049 719,31
Subscriptions for the period		160 112 910,82
Redemptions for the period		(25 433 957,54)
Net assets at the end of the period		143 964 390,72

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			134 753 094,53	135 245 939,04	93,94
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			124 018 582,21	124 316 321,48	86,35
Ordinary Bonds			96 874 257,50	96 964 281,22	67,35
FRANCE			9 312 250,00	9 267 251,00	6,44
Consumer Retail			5 429 980,00	5 406 209,00	3,76
800 000,00	ELIOR GROUP SA 3.75% 15/07/2026	EUR	769 345,00	774 152,00	0,54
800 000,00	FORVIA SE 2.375% 15/06/2029	EUR	724 251,00	718 000,00	0,50
600 000,00	FORVIA SE 5.50% 15/06/2031	EUR	614 946,00	604 590,00	0,42
600 000,00	AIR FRANCE-KLM 4.625% 23/05/2029	EUR	589 740,00	591 288,00	0,41
500 000,00	BANIJAY ENTERTAINMENT SASU 7.00% 01/05/2029	EUR	529 905,00	521 390,00	0,36
500 000,00	GOLDSTORY SAS 6.75% 01/02/2030	EUR	504 430,00	506 465,00	0,35
500 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	497 610,00	495 000,00	0,35
400 000,00	RENAULT SA 2.50% 01/04/2028	EUR	378 804,00	376 948,00	0,26
300 000,00	VALEO SE 5.875% 12/04/2029	EUR	317 473,00	314 676,00	0,22
200 000,00	FNAC DARTY SA 6.00% 01/04/2029	EUR	203 476,00	203 156,00	0,14
200 000,00	FORVIA SE 5.125% 15/06/2029	EUR	200 000,00	200 036,00	0,14
100 000,00	MOBILUX FINANCE SAS 7.00% 15/05/2030	EUR	100 000,00	100 508,00	0,07
Basic Goods			2 297 358,00	2 285 026,00	1,59
900 000,00	TEREOS FINANCE GROUPE I SA 5.875% 30/04/2030	EUR	902 190,00	899 856,00	0,62
900 000,00	ELO SACA 5.875% 17/04/2028	EUR	893 768,00	886 446,00	0,62
200 000,00	PICARD GROUPE SAS 6.375% 01/07/2029	EUR	200 000,00	199 562,00	0,14
200 000,00	TEREOS FINANCE GROUPE I SA 4.75% 30/04/2027	EUR	201 400,00	198 574,00	0,14
100 000,00	BERTRAND FRANCHISE FINANCE SAS 6.50% 18/07/2030	EUR	100 000,00	100 588,00	0,07
Industries			1 002 962,00	998 636,00	0,69
800 000,00	CROWN EUROPEAN HOLDINGS SA 4.75% 15/03/2029	EUR	813 440,00	809 080,00	0,56
200 000,00	PAPREC HOLDING SA 3.50% 01/07/2028	EUR	189 522,00	189 556,00	0,13
Energy			581 950,00	577 380,00	0,40
600 000,00	VIRIDIEN 7.75% 01/04/2027	EUR	581 950,00	577 380,00	0,40
ITALY			6 969 575,20	6 961 207,64	4,83
Industries			2 493 748,20	2 468 692,00	1,71
1 200 000,00	WEBUILD SPA 5.375% 20/06/2029	EUR	1 200 000,00	1 189 692,00	0,83
600 000,00	WEBUILD SPA 7.00% 27/09/2028	EUR	642 445,20	635 586,00	0,44
500 000,00	GUALA CLOSURES SPA 3.25% 15/06/2028	EUR	465 840,00	459 535,00	0,32
100 000,00	IMA INDUSTRIA MACCHINE AUTOMATICHE SPA 3.75% 15/01/2028	EUR	96 544,00	95 135,00	0,06
100 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.75% 19/04/2031	EUR	88 919,00	88 744,00	0,06
Finance			2 068 850,00	2 078 849,00	1,44
1 100 000,00	BANCO BPM SPA 3.375% 19/01/2032	EUR	1 050 318,00	1 056 869,00	0,73
500 000,00	INTESA SANPAOLO VITA SPA 2.375% 22/12/2030	EUR	428 600,00	435 290,00	0,30
400 000,00	UNIPOLSAI ASSICURAZIONI SPA 4.90% 23/05/2034	EUR	399 412,00	393 356,00	0,27
100 000,00	UNIPOLSAI ASSICURAZIONI SPA 3.875% 01/03/2028	EUR	100 250,00	99 036,00	0,07
100 000,00	DOVALUE SPA 3.375% 31/07/2026	EUR	90 270,00	94 298,00	0,07
Consumer Retail			1 492 317,00	1 498 695,00	1,04
500 000,00	PIAGGIO & C SPA 6.50% 05/10/2030	EUR	529 420,00	528 590,00	0,37
500 000,00	SHIBA BIDCO SPA 4.50% 31/10/2028	EUR	481 662,00	484 440,00	0,34
200 000,00	FLOS B&B ITALIA SPA 10.00% 15/11/2028	EUR	208 645,00	212 776,00	0,15
200 000,00	NEXI SPA 2.125% 30/04/2029	EUR	178 590,00	180 846,00	0,12
100 000,00	REKEEP SPA 7.25% 01/02/2026	EUR	94 000,00	92 043,00	0,06

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			518 760,00	518 036,64	0,36
176 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	188 038,40	187 464,64	0,13
124 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	132 481,60	130 820,00	0,09
100 000,00	ENGINEERING - INGEGNERIA INFORMATICA - SPA 11.125% 15/05/2028	EUR	108 250,00	103 097,00	0,07
100 000,00	TELECOM ITALIA SPA 5.25% 17/03/2055	EUR	89 990,00	96 655,00	0,07
Health			199 500,00	202 863,00	0,14
100 000,00	NEOPHARMED GENTILI SPA 7.125% 08/04/2030	EUR	100 000,00	102 250,00	0,07
100 000,00	MARCOLIN SPA 6.125% 15/11/2026	EUR	99 500,00	100 613,00	0,07
Computing and IT			196 400,00	194 072,00	0,14
200 000,00	LIBRA GROUPCO SPA 5.00% 15/05/2027	EUR	196 400,00	194 072,00	0,14
NETHERLANDS			4 908 924,00	4 911 601,00	3,41
Industries			1 833 505,00	1 846 800,00	1,28
800 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	717 919,00	733 456,00	0,51
500 000,00	OI EUROPEAN GROUP BV 6.25% 15/05/2028	EUR	520 886,00	516 580,00	0,36
400 000,00	OI EUROPEAN GROUP BV 5.25% 01/06/2029	EUR	400 000,00	401 264,00	0,28
200 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	194 700,00	195 500,00	0,13
Consumer Retail			1 628 708,00	1 628 614,00	1,13
600 000,00	DUFY ONE BV 2.00% 15/02/2027	EUR	561 945,00	563 820,00	0,39
400 000,00	GOODYEAR EUROPE BV 2.75% 15/08/2028	EUR	364 319,00	361 172,00	0,25
300 000,00	ZF EUROPE FINANCE BV 6.125% 13/03/2029	EUR	317 625,00	316 965,00	0,22
200 000,00	DUFY ONE BV 3.375% 15/04/2028	EUR	190 480,00	192 336,00	0,13
100 000,00	Q-PARK HOLDING I BV 5.125% 01/03/2029	EUR	100 439,00	100 175,00	0,07
100 000,00	Q-PARK HOLDING I BV 2.00% 01/03/2027	EUR	93 900,00	94 146,00	0,07
Telecommunication			1 152 384,00	1 140 934,00	0,79
500 000,00	VZ SECURED FINANCING BV 3.50% 15/01/2032	EUR	445 497,00	436 575,00	0,30
500 000,00	ZIGGO BOND CO. BV 3.375% 28/02/2030	EUR	424 531,00	420 155,00	0,29
200 000,00	SUNRISE HOLDCO IV BV 3.875% 15/06/2029	EUR	187 600,00	190 054,00	0,13
100 000,00	ODIDO HOLDING BV 3.75% 15/01/2029	EUR	94 756,00	94 150,00	0,07
Health			194 845,00	195 240,00	0,14
200 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.75% 09/05/2027	EUR	194 845,00	195 240,00	0,14
Finance			99 482,00	100 013,00	0,07
100 000,00	CITYCON TREASURY BV 6.50% 08/03/2029	EUR	99 482,00	100 013,00	0,07
BRAZIL			4 498 631,92	4 456 366,47	3,10
Government			4 498 631,92	4 456 366,47	3,10
2 000 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 6.00% 20/10/2033	USD	1 820 314,03	1 796 556,23	1,25
630 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 6.125% 15/03/2034	USD	580 629,98	564 739,57	0,39
300 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 6.00% 07/04/2026	USD	280 478,07	281 424,65	0,20
300 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 4.25% 07/01/2025	USD	272 885,48	276 780,84	0,19
200 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 8.25% 20/01/2034	USD	211 552,17	212 894,70	0,15
200 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 7.125% 20/01/2037	USD	194 607,45	195 694,80	0,14
200 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 4.625% 13/01/2028	USD	180 391,48	180 728,63	0,13
200 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 7.125% 13/05/2054	USD	185 727,50	180 237,85	0,13
200 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 3.875% 12/06/2030	USD	168 205,02	164 706,25	0,11

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Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 5.625% 07/01/2041	USD	163 056,62	164 500,98	0,11
200 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 3.75% 12/09/2031	USD	160 312,80	159 264,68	0,11
200 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 5.00% 27/01/2045	USD	144 592,31	143 968,21	0,10
200 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 4.75% 14/01/2050	USD	135 879,01	134 869,08	0,09
LUXEMBOURG			4 113 399,00	4 130 364,50	2,87
Telecommunication			1 957 806,00	1 955 855,00	1,36
900 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	866 525,00	863 964,00	0,60
600 000,00	SUMMER BC HOLDCO B SARL 5.75% 31/10/2026	EUR	591 281,00	592 866,00	0,41
500 000,00	PLT VII FINANCE SARL 6.00% 15/06/2031	EUR	500 000,00	499 025,00	0,35
Consumer Retail			1 307 963,00	1 317 585,00	0,91
400 000,00	DANA FINANCING LUXEMBOURG SARL 8.50% 15/07/2031	EUR	430 668,00	434 240,00	0,30
400 000,00	CIRSA FINANCE INTERNATIONAL SARL 4.50% 15/03/2027	EUR	392 360,00	393 648,00	0,27
300 000,00	CIRSA FINANCE INTERNATIONAL SARL 6.50% 30/01/2029	EUR	305 445,00	309 027,00	0,21
200 000,00	DANA FINANCING LUXEMBOURG SARL 3.00% 15/07/2029	EUR	179 490,00	180 670,00	0,13
Finance			370 795,00	383 132,00	0,27
300 000,00	CPI PROPERTY GROUP SA 7.00% 07/05/2029	EUR	283 920,00	293 832,00	0,21
100 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	86 875,00	89 300,00	0,06
Basic Goods			370 710,00	367 524,50	0,26
350 000,00	STENA INTERNATIONAL SA 7.25% 15/02/2028	EUR	370 710,00	367 524,50	0,26
Health			106 125,00	106 268,00	0,07
100 000,00	EPHIOS SUBCO 3 SARL 7.875% 31/01/2031	EUR	106 125,00	106 268,00	0,07
SAUDI ARABIA			3 830 907,29	3 844 480,67	2,67
Government			3 830 907,29	3 844 480,67	2,67
2 200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 3.75% 21/01/2055	USD	1 438 181,70	1 440 206,49	1,00
400 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 5.00% 16/01/2034	USD	364 160,11	365 939,65	0,25
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 5.50% 25/10/2032	USD	191 692,93	189 853,89	0,13
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 4.75% 18/01/2028	USD	185 211,32	184 158,54	0,13
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 4.75% 16/01/2030	USD	179 886,09	182 460,38	0,13
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 4.375% 16/04/2029	USD	178 953,86	181 223,15	0,13
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 5.75% 16/01/2054	USD	179 135,07	180 377,81	0,13
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 3.625% 04/03/2028	USD	177 043,23	177 285,67	0,12
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 2.50% 03/02/2027	USD	174 729,89	174 512,63	0,12
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 5.25% 16/01/2050	USD	170 432,05	172 090,43	0,12
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 2.75% 03/02/2032	USD	157 107,84	158 738,44	0,11
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 4.625% 04/10/2047	USD	156 232,68	158 538,77	0,11
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 4.50% 26/10/2046	USD	156 998,46	157 364,99	0,11
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BONDS 3.25% 17/11/2051	USD	121 142,06	121 729,83	0,08

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			3 240 350,48	3 255 088,55	2,26
Consumer Retail			2 296 697,48	2 327 545,55	1,62
600 000,00	TUI AG 5.875% 15/03/2029	EUR	602 694,00	609 132,00	0,42
500 000,00	ONE HOTELS GMBH 7.75% 02/04/2031	EUR	506 380,00	521 445,00	0,36
300 000,00	CT INVESTMENT GMBH 6.375% 15/04/2030	EUR	300 590,00	304 869,00	0,21
300 000,00	SCHAEFFLER AG 4.75% 14/08/2029	EUR	303 960,00	301 998,00	0,21
200 000,00	TUI CRUISES GMBH 6.25% 15/04/2029	EUR	200 000,00	204 470,00	0,14
200 000,00	SCHAEFFLER AG 4.50% 28/03/2030	EUR	198 060,00	197 818,00	0,14
100 000,00	CECONOMY AG 1.75% 24/06/2026	EUR	94 248,00	96 187,00	0,07
90 448,91	TUI CRUISES GMBH 6.50% 15/05/2026	EUR	90 765,48	91 626,55	0,07
Industries			488 373,00	481 925,00	0,33
500 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	488 373,00	481 925,00	0,33
Health			455 280,00	445 618,00	0,31
250 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028	EUR	243 000,00	236 930,00	0,16
200 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 7.50% 15/05/2030	EUR	212 280,00	208 688,00	0,15
MEXICO			3 147 299,08	3 115 924,81	2,16
Government			2 804 822,50	2 775 455,64	1,93
410 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 5.00% 07/05/2029	USD	376 931,67	373 305,45	0,26
380 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 6.00% 07/05/2036	USD	352 673,38	345 437,31	0,24
300 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.15% 28/03/2027	USD	269 314,44	271 196,52	0,19
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 6.75% 27/09/2034	USD	196 577,01	194 274,70	0,14
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.125% 21/01/2026	USD	183 316,34	182 686,18	0,13
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.50% 22/04/2029	USD	178 094,56	178 470,65	0,12
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 6.338% 04/05/2053	USD	179 205,10	175 555,79	0,12
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.75% 27/04/2032	USD	173 704,04	172 282,64	0,12
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.875% 19/05/2033	USD	173 773,33	171 928,08	0,12
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 2.659% 24/05/2031	USD	153 160,95	153 343,53	0,11
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 5.00% 27/04/2051	USD	152 277,18	149 215,70	0,10
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.75% 08/03/2044	USD	152 857,78	149 213,84	0,10
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.28% 14/08/2041	USD	144 909,74	144 514,98	0,10
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 3.771% 24/05/2061	USD	118 026,98	114 030,27	0,08
Multi-Utilities			342 476,58	340 469,17	0,23
250 000,00	COMISION FEDERAL DE ELECTRICIDAD 3.875% 26/07/2033	USD	189 385,01	186 694,57	0,13
200 000,00	COMISION FEDERAL DE ELECTRICIDAD 3.348% 09/02/2031	USD	153 091,57	153 774,60	0,10
TURKEY			2 692 504,60	2 716 711,06	1,89
Government			2 692 504,60	2 716 711,06	1,89
280 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 6.875% 17/03/2036	USD	241 311,94	246 133,41	0,17
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 11.875% 15/01/2030	USD	234 717,48	233 395,74	0,16
250 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 6.50% 20/09/2033	USD	212 111,22	218 721,62	0,15

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 9.875% 15/01/2028	USD	199 945,00	204 601,73	0,14
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 8.60% 24/09/2027	USD	198 573,94	196 915,24	0,14
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 7.625% 26/04/2029	USD	189 620,80	190 245,77	0,13
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 7.625% 15/05/2034	USD	185 676,20	187 663,08	0,13
260 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 5.75% 11/05/2047	USD	178 185,76	185 470,22	0,13
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 6.00% 25/03/2027	USD	179 343,38	183 824,50	0,13
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 6.125% 24/10/2028	USD	182 675,60	181 751,26	0,13
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 4.875% 09/10/2026	USD	176 080,93	179 887,02	0,13
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 4.25% 14/04/2026	USD	181 121,97	179 409,30	0,12
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 6.75% 30/05/2040	USD	170 727,58	168 445,92	0,12
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 6.625% 17/02/2045	USD	162 412,80	160 246,25	0,11
UNITED KINGDOM			2 611 369,00	2 604 242,00	1,81
Consumer Retail			1 566 848,00	1 573 796,00	1,09
500 000,00	TI AUTOMOTIVE FINANCE PLC 3.75% 15/04/2029	EUR	463 530,00	462 755,00	0,32
400 000,00	CARNIVAL PLC 1.00% 28/10/2029	EUR	317 000,00	326 828,00	0,23
300 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	281 750,00	281 433,00	0,19
200 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/07/2028	EUR	200 118,00	199 480,00	0,14
200 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/06/2026	EUR	197 950,00	197 300,00	0,14
100 000,00	PINNACLE BIDCO PLC 8.25% 11/10/2028	EUR	106 500,00	106 000,00	0,07
Telecommunication			481 460,00	472 937,00	0,33
400 000,00	VMED O2 U.K. FINANCING I PLC 5.625% 15/04/2032	EUR	390 760,00	388 268,00	0,27
100 000,00	VIRGIN MEDIA FINANCE PLC 3.75% 15/07/2030	EUR	90 700,00	84 669,00	0,06
Basic Goods			374 981,00	368 480,00	0,26
400 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	374 981,00	368 480,00	0,26
Industries			101 160,00	100 774,00	0,07
100 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	101 160,00	100 774,00	0,07
Finance			86 920,00	88 255,00	0,06
100 000,00	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 1.75% 07/04/2026	EUR	86 920,00	88 255,00	0,06
INDONESIA			2 511 738,24	2 516 409,14	1,75
Government			2 032 853,38	2 036 316,98	1,42
310 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 4.40% 10/03/2029	USD	283 539,09	280 019,47	0,19
300 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 4.75% 08/01/2026	USD	275 671,54	277 503,03	0,19
300 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 4.35% 08/01/2027	USD	272 097,75	274 367,97	0,19
300 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 5.10% 10/02/2054	USD	256 593,54	263 566,01	0,18
290 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 4.70% 10/02/2034	USD	265 391,55	261 095,94	0,18
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 5.125% 15/01/2045	USD	181 597,41	181 198,89	0,13
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 4.65% 20/09/2032	USD	178 033,16	179 569,78	0,13

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 2.85% 14/02/2030	USD	163 079,28	165 228,76	0,12
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 4.20% 15/10/2050	USD	156 850,06	153 767,13	0,11
Energy			478 884,86	480 092,16	0,33
340 000,00	PERTAMINA PERSERO PT 3.65% 30/07/2029	USD	294 787,67	294 285,85	0,20
200 000,00	PERTAMINA PERSERO PT 6.00% 03/05/2042	USD	184 097,19	185 806,31	0,13
CHILE			2 469 525,42	2 474 319,11	1,72
Raw materials			1 298 802,04	1 299 364,65	0,90
710 000,00	CORP. NACIONAL DEL COBRE DE CHILE 6.44% 26/01/2036	USD	674 271,62	679 936,90	0,47
200 000,00	CORP. NACIONAL DEL COBRE DE CHILE 5.625% 21/09/2035	USD	184 399,87	182 214,05	0,13
200 000,00	CORP. NACIONAL DEL COBRE DE CHILE 3.15% 14/01/2030	USD	166 486,33	164 918,98	0,11
200 000,00	CORP. NACIONAL DEL COBRE DE CHILE 4.25% 17/07/2042	USD	148 052,86	145 953,75	0,10
200 000,00	CORP. NACIONAL DEL COBRE DE CHILE 3.70% 30/01/2050	USD	125 591,36	126 340,97	0,09
Government			1 170 723,38	1 174 954,46	0,82
300 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 2.75% 31/01/2027	USD	259 060,16	262 835,43	0,18
200 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 4.85% 22/01/2029	USD	183 305,26	184 283,57	0,13
200 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 3.125% 21/01/2026	USD	181 557,71	180 103,49	0,13
200 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 3.50% 31/01/2034	USD	163 534,71	161 895,89	0,11
200 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 3.10% 07/05/2041	USD	136 267,03	136 492,59	0,10
200 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 3.50% 25/01/2050	USD	134 476,22	134 187,95	0,09
200 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 3.10% 22/01/2061	USD	112 522,29	115 155,54	0,08
UNITED ARAB EMIRATES			2 355 913,89	2 355 217,15	1,64
Government			1 803 142,53	1 803 140,61	1,26
280 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 3.125% 11/10/2027	USD	247 165,87	246 676,82	0,17
260 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 3.125% 16/04/2030	USD	224 588,47	221 687,05	0,15
280 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 3.875% 16/04/2050	USD	209 307,87	207 115,00	0,14
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 5.00% 30/04/2034	USD	189 134,85	188 323,69	0,13
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 3.125% 03/05/2026	USD	177 796,14	179 605,24	0,13
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 2.50% 30/09/2029	USD	168 239,62	166 835,47	0,12
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 4.125% 11/10/2047	USD	154 014,03	156 362,89	0,11
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 1.70% 02/03/2031	USD	155 733,42	153 673,83	0,11
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 1.875% 15/09/2031	USD	152 263,44	153 630,91	0,11
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BONDS 3.125% 30/09/2049	USD	124 898,82	129 229,71	0,09
Finance			421 110,89	421 023,74	0,29
280 000,00	MDGH GMTN RSC LTD. 4.375% 22/11/2033	USD	247 165,87	245 417,57	0,17
200 000,00	MDGH GMTN RSC LTD. 3.00% 28/03/2027	USD	173 945,02	175 606,17	0,12
Consumer Retail			131 660,47	131 052,80	0,09
130 000,00	DP WORLD LTD. 6.85% 02/07/2037	USD	131 660,47	131 052,80	0,09

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PANAMA			2 191 950,06	2 231 828,34	1,55
Government			1 891 950,06	1 922 219,34	1,34
550 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 6.875% 31/01/2036	USD	479 959,42	501 596,70	0,35
300 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 7.125% 29/01/2026	USD	286 214,01	284 973,98	0,20
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 8.875% 30/09/2027	USD	203 486,42	201 586,10	0,14
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 6.853% 28/03/2054	USD	163 139,43	171 302,93	0,12
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 3.16% 23/01/2030	USD	153 491,75	157 288,48	0,11
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 2.252% 29/09/2032	USD	130 406,50	134 075,98	0,09
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 4.50% 16/04/2050	USD	124 413,15	125 141,07	0,09
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 4.50% 01/04/2056	USD	121 789,32	120 662,41	0,09
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 4.30% 29/04/2053	USD	121 534,56	119 374,80	0,08
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 3.87% 23/07/2060	USD	107 515,50	106 216,89	0,07
Consumer Retail			300 000,00	309 609,00	0,21
300 000,00	CARNIVAL CORP. 5.75% 15/01/2030	EUR	300 000,00	309 609,00	0,21
OMAN			1 938 291,06	1 933 017,10	1,34
Government			1 938 291,06	1 933 017,10	1,34
620 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 6.25% 25/01/2031	USD	595 394,51	593 938,62	0,41
300 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 7.00% 25/01/2051	USD	296 483,36	293 614,98	0,20
300 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 6.00% 01/08/2029	USD	283 201,68	283 851,52	0,20
200 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 7.375% 28/10/2032	USD	207 719,96	206 163,66	0,14
200 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 6.75% 17/01/2048	USD	185 811,62	189 376,17	0,13
200 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 6.50% 08/03/2047	USD	187 897,63	185 384,57	0,13
200 000,00	OMAN SOVEREIGN SUKUK CO. 4.875% 15/06/2030	USD	181 782,30	180 687,58	0,13
COLOMBIA			1 887 213,65	1 883 170,41	1,31
Government			1 887 213,65	1 883 170,41	1,31
500 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 3.25% 22/04/2032	USD	355 461,10	356 874,11	0,25
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 8.75% 14/11/2053	USD	197 940,88	196 008,31	0,14
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 8.00% 20/04/2033	USD	194 837,95	193 229,68	0,13
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 7.50% 02/02/2034	USD	186 272,39	186 369,87	0,13
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 7.375% 18/09/2037	USD	181 348,10	180 820,07	0,12
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 3.875% 25/04/2027	USD	173 834,47	175 544,59	0,12
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 4.50% 15/03/2029	USD	168 442,67	170 080,63	0,12
260 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 5.00% 15/06/2045	USD	169 995,61	170 004,87	0,12

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Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 5.625% 26/02/2044	USD	145 083,60	142 930,66	0,10
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 4.125% 15/05/2051	USD	113 996,88	111 307,62	0,08
POLAND			1 869 276,65	1 869 092,70	1,30
Government			1 869 276,65	1 869 092,70	1,30
500 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 5.125% 18/09/2034	USD	460 455,23	458 441,60	0,32
400 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 5.50% 04/04/2053	USD	368 682,48	365 099,91	0,25
300 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 5.75% 16/11/2032	USD	289 999,99	289 693,36	0,20
300 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 3.25% 06/04/2026	USD	268 606,87	271 535,22	0,19
250 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 5.50% 18/03/2054	USD	222 474,20	225 803,49	0,16
180 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 4.875% 04/10/2033	USD	164 799,84	163 406,50	0,11
100 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BONDS 5.50% 16/11/2027	USD	94 258,04	95 112,62	0,07
DOMINICAN REPUBLIC			1 754 797,30	1 769 078,95	1,23
Government			1 754 797,30	1 769 078,95	1,23
400 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 5.875% 30/01/2060	USD	313 128,45	315 748,87	0,22
340 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 6.00% 22/02/2033	USD	306 416,92	306 842,13	0,21
250 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 6.85% 27/01/2045	USD	228 425,13	229 759,64	0,16
200 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 7.05% 03/02/2031	USD	190 524,84	191 779,71	0,13
200 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 6.875% 29/01/2026	USD	186 211,46	188 945,10	0,13
200 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 5.95% 25/01/2027	USD	183 678,63	185 692,48	0,13
200 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 5.50% 22/02/2029	USD	178 125,62	180 400,20	0,13
200 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 4.50% 30/01/2030	USD	168 286,25	169 910,82	0,12
SOUTH AFRICA			1 669 034,37	1 696 835,81	1,18
Government			1 669 034,37	1 696 835,81	1,18
300 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 4.875% 14/04/2026	USD	269 068,45	272 646,48	0,19
310 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 5.875% 20/04/2032	USD	262 353,13	268 038,88	0,19
320 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 5.75% 30/09/2049	USD	218 849,65	224 765,75	0,15
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 5.875% 22/06/2030	USD	173 208,04	177 321,12	0,12
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 4.30% 12/10/2028	USD	167 712,97	171 232,02	0,12
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 4.85% 30/09/2029	USD	167 076,91	171 021,15	0,12
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 5.65% 27/09/2047	USD	135 210,18	140 441,27	0,10
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 5.375% 24/07/2044	USD	141 992,13	140 183,75	0,10
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 5.00% 12/10/2046	USD	133 562,91	131 185,39	0,09

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Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
QATAR			1 678 949,87	1 688 759,97	1,17
Government			1 380 818,30	1 387 113,26	0,96
400 000,00	QATAR GOVERNMENT INTERNATIONAL BONDS 5.103% 23/04/2048	USD	362 257,81	361 498,32	0,25
380 000,00	QATAR GOVERNMENT INTERNATIONAL BONDS 4.40% 16/04/2050	USD	310 917,44	309 343,09	0,21
310 000,00	QATAR GOVERNMENT INTERNATIONAL BONDS 3.75% 16/04/2030	USD	278 307,63	274 977,90	0,19
300 000,00	QATAR GOVERNMENT INTERNATIONAL BONDS 4.817% 14/03/2049	USD	249 955,30	260 615,70	0,18
200 000,00	QATAR GOVERNMENT INTERNATIONAL BONDS 4.00% 14/03/2029	USD	179 380,12	180 678,25	0,13
Energy			298 131,57	301 646,71	0,21
200 000,00	QATARENERGY 1.375% 12/09/2026	USD	168 923,84	171 918,75	0,12
200 000,00	QATARENERGY 3.30% 12/07/2051	USD	129 207,73	129 727,96	0,09
HUNGARY			1 649 479,36	1 662 074,55	1,15
Government			1 466 142,13	1 475 053,41	1,02
480 000,00	HUNGARY GOVERNMENT INTERNATIONAL BONDS 5.50% 26/03/2036	USD	431 741,17	429 856,77	0,30
400 000,00	HUNGARY GOVERNMENT INTERNATIONAL BONDS 6.125% 22/05/2028	USD	375 215,83	379 890,66	0,26
300 000,00	HUNGARY GOVERNMENT INTERNATIONAL BONDS 5.25% 16/06/2029	USD	273 084,48	274 619,89	0,19
200 000,00	HUNGARY GOVERNMENT INTERNATIONAL BONDS 6.75% 25/09/2052	USD	195 165,99	198 557,41	0,14
200 000,00	HUNGARY GOVERNMENT INTERNATIONAL BONDS 6.25% 22/09/2032	USD	190 934,66	192 128,68	0,13
Multi-Utilities			183 337,23	187 021,14	0,13
200 000,00	MVM ENERGETIKA ZRT 6.50% 13/03/2031	USD	183 337,23	187 021,14	0,13
BAHAMAS			1 647 787,58	1 652 504,60	1,15
Government			1 647 787,58	1 652 504,60	1,15
380 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BONDS 7.75% 18/04/2035	USD	363 451,02	367 420,04	0,26
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BONDS 7.375% 14/05/2030	USD	192 211,98	194 242,97	0,14
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BONDS 7.00% 12/10/2028	USD	188 860,80	192 287,29	0,13
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BONDS 7.50% 12/02/2036	USD	192 010,42	190 143,14	0,13
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BONDS 7.00% 26/01/2026	USD	190 191,57	188 517,76	0,13
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BONDS 7.50% 20/09/2047	USD	179 220,39	177 412,56	0,12
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BONDS 5.625% 30/09/2031	USD	172 576,17	175 044,48	0,12
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BONDS 5.625% 18/05/2034	USD	169 265,23	167 436,36	0,12
ROMANIA			1 498 118,93	1 493 566,59	1,04
Government			1 498 118,93	1 493 566,59	1,04
300 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 3.00% 27/02/2027	USD	257 457,07	260 072,66	0,18
200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 7.125% 17/01/2033	USD	194 702,21	196 377,80	0,14
200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 5.25% 25/11/2027	USD	183 194,21	183 070,60	0,13

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
190 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 6.375% 30/01/2034	USD	178 568,87	177 795,96	0,12
200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 6.125% 22/01/2044	USD	179 263,84	176 755,69	0,12
190 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 5.875% 30/01/2029	USD	178 033,57	176 007,20	0,12
200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 4.00% 14/02/2051	USD	129 885,35	127 996,21	0,09
100 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 7.625% 17/01/2053	USD	102 097,57	100 251,88	0,07
100 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 6.625% 17/02/2028	USD	94 916,24	95 238,59	0,07
PERU			1 477 024,27	1 483 469,83	1,03
Government			1 477 024,27	1 483 469,83	1,03
270 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 5.625% 18/11/2050	USD	244 803,69	245 145,03	0,17
200 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 8.75% 21/11/2033	USD	225 824,77	226 797,19	0,16
260 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 3.00% 15/01/2034	USD	197 989,29	197 172,95	0,14
190 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 4.125% 25/08/2027	USD	171 992,83	171 553,92	0,12
200 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 2.783% 23/01/2031	USD	156 585,12	160 063,38	0,11
200 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 1.862% 01/12/2032	USD	139 704,52	141 340,73	0,10
200 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 3.30% 11/03/2041	USD	139 721,67	138 243,00	0,09
200 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 2.78% 01/12/2060	USD	100 898,11	104 309,73	0,07
150 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 3.55% 10/03/2051	USD	99 504,27	98 843,90	0,07
EGYPT			1 342 860,71	1 387 214,76	0,96
Government			1 342 860,71	1 387 214,76	0,96
380 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 7.625% 29/05/2032	USD	248 214,52	288 565,86	0,20
200 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 5.875% 11/06/2025	USD	182 548,90	182 189,79	0,13
200 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 7.50% 31/01/2027	USD	177 995,05	178 677,78	0,12
250 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 8.875% 29/05/2050	USD	148 885,76	176 699,24	0,12
200 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 7.60% 01/03/2029	USD	174 512,15	168 912,45	0,12
200 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 8.50% 31/01/2047	USD	144 886,87	137 647,71	0,09
200 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 7.903% 21/02/2048	USD	132 669,30	130 179,55	0,09
200 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 7.50% 16/02/2061	USD	133 148,16	124 342,38	0,09
NIGERIA			1 355 182,88	1 316 565,58	0,91
Government			1 355 182,88	1 316 565,58	0,91
480 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 7.625% 28/11/2047	USD	345 306,01	323 157,31	0,22
260 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 7.375% 28/09/2033	USD	200 417,51	197 866,76	0,14
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 8.375% 24/03/2029	USD	180 084,52	174 342,82	0,12

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Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 6.50% 28/11/2027	USD	169 377,58	172 273,31	0,12
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 7.143% 23/02/2030	USD	162 040,69	162 140,35	0,11
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 7.696% 23/02/2038	USD	148 647,06	144 457,13	0,10
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 8.25% 28/09/2051	USD	149 309,51	142 327,90	0,10
URUGUAY			1 270 118,11	1 260 763,04	0,88
Government			1 270 118,11	1 260 763,04	0,88
400 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 7.625% 21/03/2036	USD	445 842,16	442 009,60	0,31
400 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 4.975% 20/04/2055	USD	340 371,96	340 243,37	0,24
200 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 5.75% 28/10/2034	USD	196 913,80	194 562,08	0,14
220 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 5.10% 18/06/2050	USD	196 657,19	193 205,79	0,13
100 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 4.375% 23/01/2031	USD	90 333,00	90 742,20	0,06
MALAYSIA			1 179 185,52	1 185 916,18	0,82
Energy			911 175,66	914 862,42	0,63
550 000,00	PETRONAS CAPITAL LTD. 3.50% 21/04/2030	USD	471 649,62	470 554,49	0,33
200 000,00	PETRONAS CAPITAL LTD. 4.50% 18/03/2045	USD	157 426,75	161 003,89	0,11
200 000,00	PETRONAS CAPITAL LTD. 4.55% 21/04/2050	USD	156 410,17	160 127,98	0,11
200 000,00	PETRONAS CAPITAL LTD. 3.404% 28/04/2061	USD	125 689,12	123 176,06	0,08
Government			268 009,86	271 053,76	0,19
300 000,00	MALAYSIA SUKUK GLOBAL BHD. 3.179% 27/04/2026	USD	268 009,86	271 053,76	0,19
CAYMAN ISLANDS			1 177 028,72	1 172 098,08	0,81
Finance			888 842,72	887 770,08	0,61
200 000,00	GACI FIRST INVESTMENT CO. 5.00% 13/10/2027	USD	186 259,82	185 216,62	0,13
200 000,00	GACI FIRST INVESTMENT CO. 5.25% 13/10/2032	USD	187 763,00	184 981,49	0,13
200 000,00	GACI FIRST INVESTMENT CO. 4.75% 14/02/2030	USD	182 899,66	181 182,10	0,12
200 000,00	GACI FIRST INVESTMENT CO. 4.875% 14/02/2035	USD	173 102,14	175 837,57	0,12
200 000,00	GACI FIRST INVESTMENT CO. 5.125% 14/02/2053	USD	158 818,10	160 552,30	0,11
Telecommunication			288 186,00	284 328,00	0,20
300 000,00	UPCB FINANCE VII LTD. 3.625% 15/06/2029	EUR	288 186,00	284 328,00	0,20
FINLAND			1 117 260,00	1 138 375,00	0,79
Finance			621 750,00	645 100,00	0,45
1 000 000,00	SBB TREASURY OYJ 0.75% 14/12/2028	EUR	621 750,00	645 100,00	0,45
Consumer Retail			495 510,00	493 275,00	0,34
500 000,00	FINNAIR OYJ 4.75% 24/05/2029	EUR	495 510,00	493 275,00	0,34
UNITED STATES			1 142 896,00	1 136 133,00	0,79
Industries			651 315,00	646 325,00	0,45
600 000,00	BELDEN, INC. 3.375% 15/07/2031	EUR	554 565,00	549 546,00	0,38
100 000,00	BELDEN, INC. 3.375% 15/07/2027	EUR	96 750,00	96 779,00	0,07
Consumer Retail			308 831,00	308 808,00	0,21
200 000,00	COTY, INC. 5.75% 15/09/2028	EUR	208 831,00	208 058,00	0,14
100 000,00	COTY, INC. 4.50% 15/05/2027	EUR	100 000,00	100 750,00	0,07

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Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			182 750,00	181 000,00	0,13
200 000,00	IQVIA, INC. 2.25% 15/03/2029	EUR	182 750,00	181 000,00	0,13
PHILIPPINES			1 127 940,76	1 117 942,12	0,78
Government			1 127 940,76	1 117 942,12	0,78
620 000,00	PHILIPPINES GOVERNMENT INTERNATIONAL BONDS 5.00% 17/07/2033	USD	580 075,99	568 629,56	0,40
200 000,00	PHILIPPINES GOVERNMENT INTERNATIONAL BONDS 6.375% 23/10/2034	USD	203 200,36	203 933,66	0,14
200 000,00	PHILIPPINES GOVERNMENT INTERNATIONAL BONDS 5.50% 17/01/2048	USD	186 585,01	187 168,57	0,13
200 000,00	PHILIPPINES GOVERNMENT INTERNATIONAL BONDS 3.95% 20/01/2040	USD	158 079,40	158 210,33	0,11
SPAIN			1 086 009,00	1 092 660,00	0,76
Telecommunication			398 270,00	399 028,00	0,28
400 000,00	EDREAMS ODIGEO SA 5.50% 15/07/2027	EUR	398 270,00	399 028,00	0,28
Consumer Retail			395 061,00	396 500,00	0,27
300 000,00	MINOR HOTELS EUROPE & AMERICAS SA 4.00% 02/07/2026	EUR	298 731,00	298 287,00	0,20
100 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	EUR	96 330,00	98 213,00	0,07
Health			292 678,00	297 132,00	0,21
300 000,00	GRIFOLS SA 1.625% 15/02/2025	EUR	292 678,00	297 132,00	0,21
AUSTRIA			934 880,50	941 832,00	0,65
Computing and IT			934 880,50	941 832,00	0,65
900 000,00	AMS-OSRAM AG 10.50% 30/03/2029	EUR	934 880,50	941 832,00	0,65
CHINA			908 868,83	907 923,08	0,63
Government			908 868,83	907 923,08	0,63
400 000,00	CHINA GOVERNMENT INTERNATIONAL BONDS 1.25% 26/10/2026	USD	339 775,08	344 945,96	0,24
300 000,00	CHINA GOVERNMENT INTERNATIONAL BONDS 2.75% 03/12/2039	USD	224 546,76	223 151,75	0,15
200 000,00	CHINA GOVERNMENT INTERNATIONAL BONDS 3.50% 19/10/2028	USD	181 224,57	180 605,47	0,13
200 000,00	EXPORT-IMPORT BANK OF CHINA 4.00% 28/11/2047	USD	163 322,42	159 219,90	0,11
COSTA RICA			791 756,23	790 055,91	0,55
Government			791 756,23	790 055,91	0,55
260 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BONDS 7.00% 04/04/2044	USD	246 936,43	245 936,72	0,17
200 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BONDS 6.55% 03/04/2034	USD	189 557,29	190 790,68	0,13
200 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BONDS 6.125% 19/02/2031	USD	185 988,51	187 343,98	0,13
200 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BONDS 5.625% 30/04/2043	USD	169 274,00	165 984,53	0,12
ANGOLA			786 944,20	782 892,58	0,54
Government			786 944,20	782 892,58	0,54
350 000,00	ANGOLA GOVERNMENT INTERNATIONAL BONDS 8.75% 14/04/2032	USD	277 630,70	288 115,10	0,20
200 000,00	ANGOLA GOVERNMENT INTERNATIONAL BONDS 8.25% 09/05/2028	USD	177 059,46	174 861,60	0,12

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Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	ANGOLA GOVERNMENT INTERNATIONAL BONDS 8.00% 26/11/2029	USD	171 834,65	167 387,84	0,12
200 000,00	ANGOLA GOVERNMENT INTERNATIONAL BONDS 9.125% 26/11/2049	USD	160 419,39	152 528,04	0,10
IVORY COAST			777 886,05	772 526,08	0,54
Government			777 886,05	772 526,08	0,54
280 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 6.125% 15/06/2033	USD	233 975,02	230 659,29	0,16
200 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 7.625% 30/01/2033	USD	183 639,94	180 917,11	0,13
200 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 6.375% 03/03/2028	USD	179 457,79	180 590,54	0,13
200 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 8.25% 30/01/2037	USD	180 813,30	180 359,14	0,12
JAPAN			678 001,00	673 560,00	0,47
Telecommunication			678 001,00	673 560,00	0,47
400 000,00	SOFTBANK GROUP CORP. 4.00% 19/09/2029	EUR	378 796,00	376 716,00	0,26
300 000,00	SOFTBANK GROUP CORP. 5.00% 15/04/2028	EUR	299 205,00	296 844,00	0,21
BELGIUM			586 325,00	591 318,00	0,41
Basic Goods			586 325,00	591 318,00	0,41
600 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	586 325,00	591 318,00	0,41
GIBRALTAR			575 941,14	588 411,73	0,41
Consumer Retail			575 941,14	588 411,73	0,41
400 000,00	888 ACQUISITIONS LTD. 10.75% 15/05/2030	GBP	479 191,14	488 461,73	0,34
100 000,00	888 ACQUISITIONS LTD. 7.558% 15/07/2027	EUR	96 750,00	99 950,00	0,07
PARAGUAY			575 815,63	573 077,79	0,40
Government			575 815,63	573 077,79	0,40
280 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BONDS 3.849% 28/06/2033	USD	226 872,25	226 084,71	0,16
200 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BONDS 4.70% 27/03/2027	USD	179 196,55	181 572,11	0,13
200 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BONDS 5.60% 13/03/2048	USD	169 746,83	165 420,97	0,11
GUATEMALA			565 374,09	568 580,10	0,39
Government			565 374,09	568 580,10	0,39
250 000,00	GUATEMALA GOVERNMENT BONDS 6.125% 01/06/2050	USD	210 756,97	211 121,90	0,15
200 000,00	GUATEMALA GOVERNMENT BONDS 5.25% 10/08/2029	USD	178 092,40	179 469,01	0,12
200 000,00	GUATEMALA GOVERNMENT BONDS 4.375% 05/06/2027	USD	176 524,72	177 989,19	0,12
SRI LANKA			514 634,33	562 913,30	0,39
Government			514 634,33	562 913,30	0,39
340 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BONDS 7.55% 28/03/2030	USD	159 937,69	183 090,75	0,13
300 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BONDS 15.50% 18/04/2023*	USD	151 959,60	160 472,99	0,11
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BONDS 4.625% 18/04/2028	USD	100 999,91	110 057,33	0,08
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BONDS 6.20% 11/05/2027	USD	101 737,13	109 292,23	0,07

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Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GHANA			515 523,90	556 919,01	0,39
Government			515 523,90	556 919,01	0,39
200 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 10.75% 14/10/2030	USD	125 843,10	125 482,57	0,09
260 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 3.50% 26/03/2051	USD	108 897,98	123 412,31	0,09
250 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 8.625% 07/04/2034	USD	105 472,89	118 483,74	0,08
200 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 3.50% 11/02/2035	USD	81 555,58	95 195,67	0,07
200 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 6.375% 11/02/2027	USD	93 754,35	94 344,72	0,06
SWEDEN			504 122,00	518 551,50	0,36
Consumer Retail			447 622,00	448 942,50	0,31
300 000,00	VERISURE MIDHOLDING AB 5.25% 15/02/2029	EUR	291 127,00	292 755,00	0,20
150 000,00	VERISURE HOLDING AB 7.125% 01/02/2028	EUR	156 495,00	156 187,50	0,11
Finance			56 500,00	69 609,00	0,05
100 000,00	HEIMSTADEN AB 4.375% 06/03/2027	EUR	56 500,00	69 609,00	0,05
JERSEY			500 200,00	492 140,00	0,34
Consumer Retail			500 200,00	492 140,00	0,34
500 000,00	AVIS BUDGET FINANCE PLC 7.00% 28/02/2029	EUR	500 200,00	492 140,00	0,34
ISLE OF MAN			396 400,00	396 000,00	0,27
Consumer Retail			396 400,00	396 000,00	0,27
400 000,00	PLAYTECH PLC 5.875% 28/06/2028	EUR	396 400,00	396 000,00	0,27
KENYA			399 524,45	388 650,54	0,27
Government			399 524,45	388 650,54	0,27
260 000,00	REPUBLIC OF KENYA GOVERNMENT INTERNATIONAL BONDS 8.00% 22/05/2032	USD	209 716,46	210 338,51	0,15
200 000,00	REPUBLIC OF KENYA GOVERNMENT INTERNATIONAL BONDS 9.75% 16/02/2031	USD	189 807,99	178 312,03	0,12
SERBIA			375 975,21	377 270,65	0,26
Government			375 975,21	377 270,65	0,26
200 000,00	SERBIA INTERNATIONAL BONDS 6.50% 26/09/2033	USD	189 945,73	188 749,16	0,13
200 000,00	SERBIA INTERNATIONAL BONDS 6.25% 26/05/2028	USD	186 029,48	188 521,49	0,13
JAMAICA			372 358,79	368 572,35	0,26
Government			372 358,79	368 572,35	0,26
200 000,00	JAMAICA GOVERNMENT INTERNATIONAL BONDS 7.875% 28/07/2045	USD	216 709,33	216 033,49	0,15
140 000,00	JAMAICA GOVERNMENT INTERNATIONAL BONDS 8.00% 15/03/2039	USD	155 649,46	152 538,86	0,11
MOROCCO			337 265,80	336 881,39	0,23
Government			337 265,80	336 881,39	0,23
280 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 3.00% 15/12/2032	USD	209 245,42	209 385,30	0,14
200 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 4.00% 15/12/2050	USD	128 020,38	127 496,09	0,09

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SENEGAL			342 280,59	336 863,30	0,23
Government			342 280,59	336 863,30	0,23
260 000,00	SENEGAL GOVERNMENT INTERNATIONAL BONDS 6.25% 23/05/2033	USD	201 848,31	202 757,46	0,14
200 000,00	SENEGAL GOVERNMENT INTERNATIONAL BONDS 6.75% 13/03/2048	USD	140 432,28	134 105,84	0,09
UKRAINE			284 979,89	282 730,00	0,20
Government			284 979,89	282 730,00	0,20
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 3.50% 01/11/2030	USD	59 758,16	59 780,71	0,04
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2025	USD	60 232,72	59 080,92	0,04
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2027	USD	58 407,49	56 875,18	0,04
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 6.876% 21/05/2031	USD	53 296,83	53 501,26	0,04
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.253% 15/03/2035	USD	53 284,69	53 491,93	0,04
EL SALVADOR			280 957,09	258 940,87	0,18
Government			280 957,09	258 940,87	0,18
200 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BONDS 7.65% 15/06/2035	USD	142 062,88	134 635,82	0,09
210 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BONDS 7.125% 20/01/2050	USD	138 894,21	124 305,05	0,09
KAZAKHSTAN			223 455,45	234 440,20	0,16
Government			223 455,45	234 440,20	0,16
260 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BONDS 4.875% 14/10/2044	USD	223 455,45	234 440,20	0,16
PAKISTAN			232 658,65	219 691,99	0,15
Government			232 658,65	219 691,99	0,15
300 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BONDS 7.375% 08/04/2031	USD	232 658,65	219 691,99	0,15
JORDAN			203 018,40	197 923,87	0,14
Government			203 018,40	197 923,87	0,14
250 000,00	JORDAN GOVERNMENT INTERNATIONAL BONDS 7.375% 10/10/2047	USD	203 018,40	197 923,87	0,14
MONGOLIA			194 156,85	195 049,13	0,14
Government			194 156,85	195 049,13	0,14
200 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BONDS 8.65% 19/01/2028	USD	194 156,85	195 049,13	0,14
TRINIDAD AND TOBAGO			184 597,11	184 201,46	0,13
Government			184 597,11	184 201,46	0,13
200 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BONDS 5.95% 14/01/2031	USD	184 597,11	184 201,46	0,13
KUWAIT			179 902,27	179 237,62	0,12
Government			179 902,27	179 237,62	0,12
200 000,00	KUWAIT INTERNATIONAL GOVERNMENT BONDS 3.50% 20/03/2027	USD	179 902,27	179 237,62	0,12

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AZERBAIJAN			166 811,60	166 837,99	0,12
Government			166 811,60	166 837,99	0,12
210 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BONDS 3.50% 01/09/2032	USD	166 811,60	166 837,99	0,12
HONDURAS			161 485,48	159 094,87	0,11
Government			161 485,48	159 094,87	0,11
200 000,00	HONDURAS GOVERNMENT INTERNATIONAL BONDS 5.625% 24/06/2030	USD	161 485,48	159 094,87	0,11
ARMENIA			148 935,21	151 929,02	0,11
Government			148 935,21	151 929,02	0,11
200 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BONDS 3.60% 02/02/2031	USD	148 935,21	151 929,02	0,11
GABON			152 184,10	139 963,55	0,10
Government			152 184,10	139 963,55	0,10
200 000,00	GABON GOVERNMENT INTERNATIONAL BONDS 6.625% 06/02/2031	USD	152 184,10	139 963,55	0,10
BOLIVIA			106 288,37	106 272,87	0,07
Government			106 288,37	106 272,87	0,07
200 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BONDS 7.50% 02/03/2030	USD	106 288,37	106 272,87	0,07
VENEZUELA			110 973,33	98 771,59	0,07
Government			110 973,33	98 771,59	0,07
150 000,00	VENEZUELA GOVERNMENT INTERNATIONAL BONDS 12.75% 23/08/2022*	USD	28 805,06	25 658,49	0,02
100 000,00	VENEZUELA GOVERNMENT INTERNATIONAL BONDS 9.25% 15/09/2027	USD	19 366,61	17 303,47	0,01
100 000,00	VENEZUELA GOVERNMENT INTERNATIONAL BONDS 11.95% 05/08/2031	USD	19 366,61	17 069,27	0,01
100 000,00	VENEZUELA GOVERNMENT INTERNATIONAL BONDS 9.00% 07/05/2023*	USD	16 959,70	15 118,26	0,01
100 000,00	VENEZUELA GOVERNMENT INTERNATIONAL BONDS 8.25% 13/10/2024	USD	16 588,56	14 972,70	0,01
50 000,00	VENEZUELA GOVERNMENT INTERNATIONAL BONDS 11.75% 21/10/2026	USD	9 886,79	8 649,40	0,01
ZAMBIA			80 983,04	84 007,17	0,06
Government			80 983,04	84 007,17	0,06
185 013,00	ZAMBIA GOVERNMENT INTERNATIONAL BONDS 0.50% 31/12/2053	USD	80 983,04	84 007,17	0,06
Floating Rate Notes			19 341 654,14	19 546 935,80	13,58
ITALY			3 952 459,00	3 961 154,00	2,75
Finance			3 470 899,00	3 477 154,00	2,41
600 000,00	INTESA SANPAOLO SPA FRN 20/02/2034	EUR	626 712,00	630 114,00	0,44
600 000,00	UNICREDIT SPA FRN 16/04/2034	EUR	614 274,00	609 114,00	0,42
600 000,00	BPER BANCA SPA FRN 25/07/2032	EUR	584 360,00	584 310,00	0,41
400 000,00	BPER BANCA SPA FRN 20/01/2033	EUR	443 126,00	452 000,00	0,31
400 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	375 934,00	380 904,00	0,26
300 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 10/09/2030	EUR	310 025,00	307 023,00	0,21
200 000,00	BANCO BPM SPA FRN 14/06/2028	EUR	211 090,00	209 836,00	0,15

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 05/09/2027	EUR	209 875,00	208 106,00	0,14
100 000,00	BANCO BPM SPA FRN 29/06/2031	EUR	95 503,00	95 747,00	0,07
Multi-Utilities			396 760,00	396 500,00	0,28
400 000,00	A2A SPA FRN 31/12/2099	EUR	396 760,00	396 500,00	0,28
Industries			84 800,00	87 500,00	0,06
100 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	84 800,00	87 500,00	0,06
GREECE			2 425 676,00	2 434 078,00	1,69
Finance			2 425 676,00	2 434 078,00	1,69
700 000,00	NATIONAL BANK OF GREECE SA FRN 29/01/2029	EUR	700 709,00	699 370,00	0,48
400 000,00	EUROBANK SA FRN 30/04/2031	EUR	397 464,00	401 448,00	0,28
400 000,00	PIRAEUS BANK SA FRN 16/04/2030	EUR	400 000,00	398 976,00	0,28
300 000,00	PIRAEUS BANK SA FRN 05/12/2029	EUR	319 167,00	321 105,00	0,22
300 000,00	EUROBANK SA FRN 28/11/2029	EUR	314 490,00	315 762,00	0,22
300 000,00	ALPHA SERVICES & HOLDINGS SA FRN 11/06/2031	EUR	293 846,00	297 417,00	0,21
FRANCE			2 427 580,00	2 419 609,00	1,68
Multi-Utilities			1 826 626,00	1 816 252,00	1,26
800 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	746 664,00	746 184,00	0,52
800 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	727 270,00	721 520,00	0,50
400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	352 692,00	348 548,00	0,24
Industries			301 500,00	304 185,00	0,21
300 000,00	ALSTOM SA FRN 31/12/2099	EUR	301 500,00	304 185,00	0,21
Consumer Retail			299 454,00	299 172,00	0,21
300 000,00	RCI BANQUE SA FRN 09/10/2034	EUR	299 454,00	299 172,00	0,21
ARGENTINA			1 752 650,14	1 848 747,21	1,28
Government			1 752 650,14	1 848 747,21	1,28
1 400 000,00	ARGENTINA REPUBLIC GOVERNMENT INTERNATIONAL BONDS FRN 09/07/2046	USD	577 131,34	568 908,54	0,39
1 440 000,00	ARGENTINA REPUBLIC GOVERNMENT INTERNATIONAL BONDS FRN 09/07/2035	USD	557 422,70	562 872,81	0,39
750 000,00	ARGENTINA REPUBLIC GOVERNMENT INTERNATIONAL BONDS FRN 09/07/2030	USD	327 403,22	392 687,02	0,27
500 000,00	ARGENTINA REPUBLIC GOVERNMENT INTERNATIONAL BONDS FRN 09/01/2038	USD	200 965,81	214 546,21	0,15
300 000,00	ARGENTINA REPUBLIC GOVERNMENT INTERNATIONAL BONDS FRN 09/07/2041	USD	89 727,07	109 732,63	0,08
PORTUGAL			1 785 341,00	1 787 129,00	1,24
Multi-Utilities			901 595,00	900 629,00	0,62
500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 29/05/2054	EUR	496 815,00	496 785,00	0,34
300 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 23/04/2083	EUR	314 187,00	312 087,00	0,22
100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 14/03/2082	EUR	90 593,00	91 757,00	0,06
Finance			883 746,00	886 500,00	0,62
900 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	883 746,00	886 500,00	0,62
NETHERLANDS			1 274 907,00	1 290 195,00	0,90
Telecommunication			1 274 907,00	1 290 195,00	0,90
500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	539 973,00	542 650,00	0,38
500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	432 334,00	445 625,00	0,31
200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	196 750,00	197 420,00	0,14
100 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	105 850,00	104 500,00	0,07

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ECUADOR			1 241 689,39	1 259 041,93	0,87
Government			1 241 689,39	1 259 041,93	0,87
1 420 000,00	ECUADOR GOVERNMENT INTERNATIONAL BONDS FRN 31/07/2035	USD	659 352,03	659 181,79	0,45
850 000,00	ECUADOR GOVERNMENT INTERNATIONAL BONDS FRN 31/07/2040	USD	346 686,52	357 900,00	0,25
410 000,00	ECUADOR GOVERNMENT INTERNATIONAL BONDS FRN 31/07/2030	USD	235 650,84	241 960,14	0,17
SWEDEN			1 099 880,00	1 145 262,00	0,80
Finance			1 099 880,00	1 145 262,00	0,80
600 000,00	CASTELLUM AB FRN 31/12/2099	EUR	518 550,00	531 516,00	0,37
600 000,00	HEIMSTADEN BOSTAD AB FRN 31/12/2099	EUR	336 840,00	361 500,00	0,25
100 000,00	FASTIGHETS AB BALDER FRN 02/06/2081	EUR	89 990,00	93 935,00	0,07
100 000,00	AKELIUS RESIDENTIAL PROPERTY AB FRN 17/05/2081	EUR	88 250,00	92 036,00	0,06
100 000,00	HEIMSTADEN BOSTAD AB FRN 14/10/2027	EUR	66 250,00	66 275,00	0,05
GERMANY			1 122 449,00	1 125 434,00	0,78
Health			808 718,00	808 784,00	0,56
800 000,00	BAYER AG FRN 25/09/2083	EUR	808 718,00	808 784,00	0,56
Finance			313 731,00	316 650,00	0,22
300 000,00	COMMERZBANK AG FRN 06/12/2032	EUR	313 731,00	316 650,00	0,22
UNITED KINGDOM			934 803,00	944 442,00	0,66
Telecommunication			663 593,00	668 502,00	0,47
300 000,00	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	288 439,00	291 000,00	0,20
200 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	197 700,00	196 780,00	0,14
200 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	177 454,00	180 722,00	0,13
Basic Goods			271 210,00	275 940,00	0,19
300 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	271 210,00	275 940,00	0,19
SPAIN			505 027,00	512 780,00	0,36
Finance			505 027,00	512 780,00	0,36
300 000,00	BANCO DE SABADELL SA FRN 16/08/2033	EUR	305 653,00	311 676,00	0,22
200 000,00	BANCO DE SABADELL SA FRN 27/06/2034	EUR	199 374,00	201 104,00	0,14
FINLAND			372 950,00	336 576,00	0,23
Finance			372 950,00	336 576,00	0,23
400 000,00	CITYCON OYJ FRN 31/12/2099	EUR	290 700,00	258 980,00	0,18
100 000,00	CITYCON OYJ FRN 31/12/2099	EUR	82 250,00	77 596,00	0,05
LUXEMBOURG			283 500,00	300 620,00	0,21
Finance			283 500,00	300 620,00	0,21
200 000,00	CPI PROPERTY GROUP SA FRN 31/12/2099	EUR	119 000,00	127 000,00	0,09
200 000,00	CPI PROPERTY GROUP SA FRN 31/12/2099	EUR	114 500,00	124 120,00	0,09
100 000,00	CPI PROPERTY GROUP SA FRN 25/07/2028	EUR	50 000,00	49 500,00	0,03
ZAMBIA			162 742,61	181 867,66	0,13
Government			162 742,61	181 867,66	0,13
222 700,92	ZAMBIA GOVERNMENT INTERNATIONAL BONDS FRN 30/06/2033	USD	162 742,61	181 867,66	0,13

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

Eurizon Next 2.0 - Obbligazioni Credito

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Zero-Coupon Bonds			7 802 670,57	7 805 104,46	5,42
ITALY			7 802 670,57	7 805 104,46	5,42
Government			7 802 670,57	7 805 104,46	5,42
4 250 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/09/2024	EUR	4 219 265,92	4 220 717,50	2,93
2 672 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/02/2025	EUR	2 612 946,24	2 613 696,96	1,82
1 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2025	EUR	970 458,41	970 690,00	0,67
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			1 339 516,76	1 352 605,00	0,94
Ordinary Bonds			1 339 516,76	1 352 605,00	0,94
ITALY			700 000,00	708 764,00	0,49
Consumer Retail			700 000,00	708 764,00	0,49
700 000,00	LOTTOMATICA SPA 5.375% 01/06/2030	EUR	700 000,00	708 764,00	0,49
NETHERLANDS			447 186,00	451 466,00	0,31
Health			447 186,00	451 466,00	0,31
200 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 7.875% 15/09/2031	EUR	227 610,00	230 324,00	0,16
200 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 7.375% 15/09/2029	EUR	219 576,00	221 142,00	0,15
UZBEKISTAN			192 330,76	192 375,00	0,14
Government			192 330,76	192 375,00	0,14
200 000,00	REPUBLIC OF UZBEKISTAN INTERNATIONAL BONDS 7.85% 12/10/2028	USD	192 330,76	192 375,00	0,14
INVESTMENT FUNDS			9 394 995,56	9 577 012,56	6,65
UCI Units			9 394 995,56	9 577 012,56	6,65
LUXEMBOURG			9 394 995,56	9 577 012,56	6,65
Finance			9 394 995,56	9 577 012,56	6,65
28 148,25	EURIZON FUND - BOND HIGH YIELD -Z-	EUR	7 786 847,23	7 968 769,68	5,53
15 708,57	EURIZON FUND - MONEY MARKET EUR T1 -Z-	EUR	1 608 148,33	1 608 242,88	1,12
Total Portfolio			134 753 094,53	135 245 939,04	93,94

* As at 30 June 2024, the security is in default.

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

Eurizon Next 2.0 - Obbligazioni Credito

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(695 198,93)
Unrealised profit on forward foreign exchange contracts					6 102,36
03/07/2024	814 379,51	EUR	870 000,00	USD	2 660,51
03/07/2024	1 103 329,62	EUR	1 180 000,00	USD	2 377,41
03/07/2024	934 074,78	EUR	1 000 000,00	USD	1 064,44
Unrealised loss on forward foreign exchange contracts					(701 301,29)
03/07/2024	50 501 711,10	EUR	54 840 000,00	USD	(664 576,13)
03/07/2024	1 285 864,13	EUR	1 400 000,00	USD	(20 350,35)
03/07/2024	1 477 074,14	EUR	1 590 000,00	USD	(6 412,31)
12/09/2024	491 239,45	EUR	420 000,00	GBP	(2 687,89)
03/07/2024	791 042,27	EUR	850 000,00	USD	(2 016,52)
03/07/2024	1 593 580,20	EUR	1 710 000,00	USD	(1 867,49)
03/07/2024	1 397 697,49	EUR	1 500 000,00	USD	(1 818,03)
03/07/2024	539 573,43	EUR	580 000,00	USD	(1 572,57)

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

Eurizon Next 2.0 - Azioni Internazionali

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	329 043 552,34
Banks		(Note 3)	4 470 506,67
Other banks and broker accounts		(Notes 2, 3, 10)	11 467 641,88
Unrealised profit on forward foreign exchange contracts		(Notes 2, 10)	114 109,49
Unrealised profit on future contracts		(Notes 2, 10)	89 471,33
Other interest receivable			261,35
Receivable on investments sold			3 846 503,89
Receivable on subscriptions			4 953 534,54
Other assets		(Notes 11, 13)	3 153 437,41
Total assets			357 139 018,90
Liabilities			
Bank overdrafts		(Note 3)	(5 020,41)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(217 864,17)
Unrealised loss on future contracts		(Notes 2, 10)	(18 719,54)
Payable on investments purchased			(7 162 859,72)
Payable on redemptions			(1 130 932,52)
Other liabilities			(364 728,55)
Total liabilities			(8 900 124,91)
Total net assets			348 238 893,99
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	116,00	2 423 914,250
Class GD Units	EUR	115,71	106 898,354
Class P Units	EUR	116,10	460 944,658
Class PD Units	EUR	116,13	10 082,253

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

Eurizon Next 2.0 - Azioni Internazionali

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	21 469 132,36
Net income from investments	(Note 2)	1 606 418,44
Other income	(Note 6)	238 048,52
Total income		1 844 466,96
Management fee	(Note 6)	(1 143 213,70)
Performance fee	(Note 7)	(7,44)
Administration fee	(Note 8)	(103 508,63)
Subscription tax	(Note 4)	(63 496,61)
Other charges and taxes	(Notes 5, 13)	(836 686,27)
Total expenses		(2 146 912,65)
Net investment income / (loss)		(302 445,69)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	2 897 759,07
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	21 372 820,39
- forward foreign exchange contracts	(Note 2)	(75 769,70)
- foreign currencies	(Note 2)	3 221,45
- future contracts	(Note 2)	67 396,42
Net result of operations for the period		23 962 981,94
Subscriptions for the period		389 527 439,28
Redemptions for the period		(86 720 659,59)
Net assets at the end of the period		348 238 893,99

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

Eurizon Next 2.0 - Azioni Internazionali

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			307 600 844,31	329 043 552,34	94,49
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			262 983 890,07	282 674 360,51	81,17
Shares			262 983 890,07	282 674 360,51	81,17
UNITED STATES			191 687 864,61	209 919 545,22	60,28
Computing and IT			53 517 981,54	63 829 047,33	18,33
40 226,00	MICROSOFT CORP.	USD	15 175 718,35	16 775 369,88	4,82
81 719,00	APPLE, INC.	USD	13 985 364,33	16 059 387,07	4,61
123 827,00	NVIDIA CORP.	USD	9 023 671,61	14 273 459,99	4,10
20 913,00	ORACLE CORP.	USD	2 285 194,17	2 755 226,76	0,79
3 336,00	KLA CORP.	USD	2 101 520,47	2 566 423,26	0,74
6 923,00	CROWDSTRIKE HOLDINGS, INC. -A-	USD	2 167 522,72	2 475 225,74	0,71
15 723,00	MICRON TECHNOLOGY, INC.	USD	1 513 241,70	1 929 596,70	0,55
14 440,00	DATADOG, INC. -A-	USD	1 669 923,89	1 747 350,37	0,50
21 748,00	MARVELL TECHNOLOGY, INC.	USD	1 399 520,89	1 418 413,36	0,41
34 190,00	INTEL CORP.	USD	1 242 861,18	987 976,51	0,28
5 962,00	ADVANCED MICRO DEVICES, INC.	USD	930 237,73	902 351,84	0,26
3 721,00	SALESFORCE, INC.	USD	965 036,83	892 622,97	0,26
1 505,00	ADOBE, INC.	USD	768 763,56	780 114,14	0,22
1 555,00	VEEVA SYSTEMS, INC. -A-	USD	289 404,11	265 528,74	0,08
Telecommunication			26 339 828,61	29 924 611,38	8,59
44 735,00	AMAZON.COM, INC.	USD	7 067 712,25	8 066 279,34	2,32
9 678,00	META PLATFORMS, INC. -A-	USD	4 132 969,13	4 553 150,44	1,31
26 255,00	ALPHABET, INC. -A-	USD	3 627 607,50	4 462 184,38	1,28
23 002,00	ALPHABET, INC.	USD	3 205 722,72	3 936 575,65	1,13
35 439,00	LIBERTY MEDIA CORP.-LIBERTY FORMULA ONE -C-	USD	2 292 027,11	2 375 494,87	0,68
4 590,00	MOTOROLA SOLUTIONS, INC.	USD	1 440 167,90	1 653 341,46	0,48
435,00	BOOKING HOLDINGS, INC.	USD	1 446 816,58	1 607 885,92	0,46
8 291,00	T-MOBILE U.S., INC.	USD	1 253 494,21	1 362 918,34	0,39
1 102,00	NETFLIX, INC.	USD	614 638,49	693 928,09	0,20
12 581,00	CISCO SYSTEMS, INC.	USD	566 426,04	557 707,53	0,16
4 676,00	WALT DISNEY CO.	USD	480 434,65	433 197,88	0,12
5 768,00	VERIZON COMMUNICATIONS, INC.	USD	211 812,03	221 947,48	0,06
Finance			27 676 256,36	28 628 212,70	8,22
43 390,00	CHARLES SCHWAB CORP.	USD	2 797 209,19	2 983 352,15	0,86
12 177,00	VISA, INC. -A-	USD	3 086 478,69	2 982 128,07	0,86
40 015,00	CITIGROUP, INC.	USD	2 097 597,25	2 369 349,91	0,68
42 155,00	BANK OF NEW YORK MELLON CORP.	USD	2 168 575,23	2 355 644,34	0,68
11 684,00	JPMORGAN CHASE & CO.	USD	1 984 163,14	2 204 996,30	0,63
8 807,00	CME GROUP, INC.	USD	1 691 461,25	1 615 540,40	0,46
7 401,00	SBA COMMUNICATIONS CORP.	USD	1 405 363,40	1 355 554,61	0,39
8 247,00	GE VERNOVA, INC.	USD	1 162 755,57	1 319 750,26	0,38
6 632,00	PROGRESSIVE CORP.	USD	1 289 957,37	1 285 311,04	0,37
18 954,00	METLIFE, INC.	USD	1 228 089,33	1 241 316,23	0,36
9 440,00	INTERCONTINENTAL EXCHANGE, INC.	USD	1 160 962,75	1 205 729,90	0,35
87 838,00	KEYCORP	USD	1 188 034,04	1 164 616,21	0,33
1 265,00	BLACKROCK, INC.	USD	931 059,68	929 283,28	0,27
5 087,00	AMERICAN TOWER CORP.	USD	910 679,65	922 613,13	0,26
4 681,00	MARSH & MCLENNAN COS., INC.	USD	865 965,92	920 345,12	0,26
2 135,00	MASTERCARD, INC. -A-	USD	897 062,81	878 820,79	0,25
17 012,00	REALTY INCOME CORP.	USD	842 114,89	838 417,02	0,24
11 510,00	VENTAS, INC.	USD	531 151,23	550 503,70	0,16
14 428,00	OMEGA HEALTHCARE INVESTORS, INC.	USD	427 505,06	461 076,54	0,13
972,00	GOLDMAN SACHS GROUP, INC.	USD	370 571,95	410 221,45	0,12

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

Eurizon Next 2.0 - Azioni Internazionali

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 548,00	CBOE GLOBAL MARKETS, INC.	USD	422 814,47	404 303,88	0,12
2 529,00	MORGAN STANLEY	USD	216 683,49	229 338,37	0,06
Health			23 595 087,27	25 052 697,62	7,19
4 995,00	ELI LILLY & CO.	USD	3 370 514,51	4 219 613,79	1,21
5 721,00	UNITEDHEALTH GROUP, INC.	USD	2 634 772,79	2 718 427,95	0,78
5 215,00	THERMO FISHER SCIENTIFIC, INC.	USD	2 718 594,32	2 690 826,88	0,77
15 629,00	ABBVIE, INC.	USD	2 441 294,52	2 501 222,19	0,72
20 418,00	MERCK & CO., INC.	USD	2 361 073,82	2 358 523,23	0,68
4 794,00	INTUITIVE SURGICAL, INC.	USD	1 704 878,61	1 989 839,00	0,57
7 828,00	DANAHER CORP.	USD	1 797 115,09	1 824 889,13	0,52
19 161,00	BOSTON SCIENTIFIC CORP.	USD	1 183 349,59	1 376 802,38	0,40
7 360,00	ZOETIS, INC.	USD	1 199 239,10	1 190 509,94	0,34
8 661,00	JOHNSON & JOHNSON	USD	1 204 296,92	1 181 144,10	0,34
40 326,00	PFIZER, INC.	USD	1 028 246,52	1 052 783,74	0,30
2 874,00	HCA HEALTHCARE, INC.	USD	829 227,80	861 542,62	0,25
6 529,00	ILLUMINA, INC.	USD	695 154,88	635 872,84	0,18
1 248,00	HUMANA, INC.	USD	407 011,82	435 096,80	0,13
1 088,00	GRAIL, INC.	USD	20 316,98	15 603,03	0,00
Consumer Retail			19 514 343,87	20 113 926,45	5,78
23 505,00	ROSS STORES, INC.	USD	3 077 417,96	3 187 072,61	0,91
17 136,00	PROCTER & GAMBLE CO.	USD	2 496 180,41	2 636 872,27	0,76
12 637,00	LOWE'S COS., INC.	USD	2 683 478,58	2 599 441,82	0,75
10 868,00	TESLA, INC.	USD	1 817 552,45	2 006 586,31	0,58
28 200,00	WALMART, INC.	USD	1 573 881,51	1 781 591,93	0,51
5 055,00	HOME DEPOT, INC.	USD	1 616 099,99	1 623 636,50	0,47
17 439,00	BEST BUY CO., INC.	USD	1 284 092,13	1 371 525,69	0,39
12 271,00	TKO GROUP HOLDINGS, INC.	USD	1 183 959,10	1 236 430,79	0,35
1 274,00	COSTCO WHOLESALE CORP.	USD	867 808,09	1 010 391,21	0,29
14 470,00	COSTAR GROUP, INC.	USD	1 162 073,69	1 000 984,67	0,29
3 734,00	AUTOMATIC DATA PROCESSING, INC.	USD	842 968,63	831 600,71	0,24
4 483,00	NIKE, INC. -B-	USD	388 553,92	315 263,41	0,09
10 784,00	WARNER MUSIC GROUP CORP. -A-	USD	305 450,63	308 401,63	0,09
3 770,00	PAYPAL HOLDINGS, INC.	USD	214 826,78	204 126,90	0,06
Industries			16 648 113,35	17 124 555,42	4,92
1 794,00	BROADCOM, INC.	USD	2 244 845,71	2 687 491,98	0,77
11 681,00	UNION PACIFIC CORP.	USD	2 569 022,89	2 466 005,95	0,71
11 861,00	HONEYWELL INTERNATIONAL, INC.	USD	2 246 181,05	2 363 234,72	0,68
4 709,00	NORTHROP GRUMMAN CORP.	USD	1 976 043,31	1 915 453,82	0,55
18 371,00	EMERSON ELECTRIC CO.	USD	1 790 458,36	1 888 265,41	0,54
3 753,00	PARKER-HANNIFIN CORP.	USD	1 793 998,57	1 771 219,11	0,51
20 990,00	BALL CORP.	USD	1 229 789,25	1 175 478,64	0,34
30 544,00	SEALED AIR CORP.	USD	1 010 261,73	991 486,15	0,29
2 710,00	ROCKWELL AUTOMATION, INC.	USD	696 274,57	696 065,75	0,20
3 561,00	GENERAL ELECTRIC CO.	USD	424 335,40	528 194,00	0,15
6 784,00	HEXCEL CORP.	USD	445 466,55	395 297,98	0,11
3 050,00	VERTIV HOLDINGS CO. -A-	USD	221 435,96	246 361,91	0,07
Energy			7 813 572,26	8 175 065,51	2,35
128 098,00	KINDER MORGAN, INC.	USD	2 257 876,94	2 374 906,58	0,68
63 903,00	BAKER HUGHES CO.	USD	1 860 318,92	2 097 007,24	0,60
17 663,00	CONOCOPHILLIPS	USD	1 926 391,80	1 885 041,32	0,54
9 472,00	HESS CORP.	USD	1 307 903,90	1 303 763,77	0,38
16 894,00	ANTERO RESOURCES CORP.	USD	461 080,70	514 346,60	0,15
Basic Goods			7 514 123,44	7 374 453,64	2,12
9 978,00	CONSTELLATION BRANDS, INC. -A-	USD	2 332 168,99	2 395 277,53	0,69
24 877,00	PERFORMANCE FOOD GROUP CO.	USD	1 655 690,56	1 534 516,20	0,44
20 837,00	MONDELEZ INTERNATIONAL, INC. -A-	USD	1 370 781,90	1 272 286,14	0,37

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PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
19 565,00	COCA-COLA CO.	USD	1 128 299,49	1 161 942,33	0,33
6 566,00	PEPSICO, INC.	USD	1 027 182,50	1 010 431,44	0,29
Multi-Utilities			5 566 558,45	5 901 270,97	1,69
153 020,00	PG&E CORP.	USD	2 425 683,93	2 492 864,95	0,71
21 795,00	NEXTERA ENERGY, INC.	USD	1 280 104,07	1 439 984,38	0,41
8 972,00	ENTERGY CORP.	USD	868 634,70	895 734,61	0,26
8 463,00	DUKE ENERGY CORP.	USD	767 870,29	791 458,93	0,23
1 505,00	CONSTELLATION ENERGY CORP.	USD	224 265,46	281 228,10	0,08
Raw materials			3 501 999,46	3 795 704,20	1,09
22 016,00	DUPONT DE NEMOURS, INC.	USD	1 538 471,24	1 653 433,21	0,48
18 341,00	INTERNATIONAL FLAVORS & FRAGRANCES, INC.	USD	1 454 930,77	1 629 340,64	0,47
8 325,00	NEWMONT CORP.	USD	302 675,85	325 232,18	0,09
3 792,00	DOW, INC.	USD	205 921,60	187 698,17	0,05
JAPAN			15 557 232,76	14 902 994,32	4,28
Consumer Retail			5 074 318,43	4 759 959,80	1,37
9 300,00	SONY GROUP CORP.	JPY	734 158,96	735 792,86	0,21
38 000,00	TOYOTA MOTOR CORP.	JPY	832 499,20	725 166,52	0,21
30 400,00	MATSUKIYOCOCOKARA & CO.	JPY	437 061,49	407 327,58	0,12
21 100,00	MARUBENI CORP.	JPY	348 273,18	364 167,06	0,10
27 500,00	SEKISUI CHEMICAL CO. LTD.	JPY	376 138,94	355 071,74	0,10
13 500,00	ORIENTAL LAND CO. LTD.	JPY	367 858,06	350 965,05	0,10
23 700,00	DENSO CORP.	JPY	403 131,62	343 399,00	0,10
41 300,00	LION CORP.	JPY	330 338,83	300 404,09	0,09
17 500,00	TECHNOPRO HOLDINGS, INC.	JPY	318 743,47	267 471,13	0,08
5 100,00	RECRUIT HOLDINGS CO. LTD.	JPY	212 856,40	254 612,80	0,07
6 300,00	BRIDGESTONE CORP.	JPY	257 273,49	231 021,97	0,07
9 700,00	NIFCO, INC.	JPY	223 006,31	215 884,66	0,06
10 000,00	SERIA CO. LTD.	JPY	178 999,14	169 255,79	0,05
400,00	NITORI HOLDINGS CO. LTD.	JPY	53 979,34	39 419,55	0,01
Industries			3 534 988,15	3 317 819,82	0,95
26 600,00	EAST JAPAN RAILWAY CO.	JPY	471 573,32	411 107,70	0,12
33 000,00	KYOCERA CORP.	JPY	399 148,14	354 401,79	0,10
3 400,00	HIROSE ELECTRIC CO. LTD.	JPY	332 794,08	350 448,81	0,10
17 900,00	KAMIGUMI CO. LTD.	JPY	366 851,80	343 979,62	0,10
8 100,00	IBIDEN CO. LTD.	JPY	314 394,49	307 646,47	0,09
700,00	KEYENCE CORP.	JPY	292 809,13	286 452,96	0,08
28 700,00	SG HOLDINGS CO. LTD.	JPY	319 058,60	246 794,14	0,07
12 200,00	KYUSHU RAILWAY CO.	JPY	251 149,57	246 615,78	0,07
11 800,00	MURATA MANUFACTURING CO. LTD.	JPY	203 685,55	227 373,52	0,07
20 800,00	AMADA CO. LTD.	JPY	225 731,02	214 392,22	0,06
31 600,00	RENGO CO. LTD.	JPY	220 961,49	191 266,00	0,05
5 700,00	AMANO CORP.	JPY	136 830,96	137 340,81	0,04
Finance			2 343 141,39	2 436 332,41	0,70
31 200,00	MIZUHO FINANCIAL GROUP, INC.	JPY	581 840,72	607 706,02	0,17
50 700,00	MITSUBISHI UFJ FINANCIAL GROUP, INC.	JPY	481 025,10	508 465,16	0,15
6 300,00	SUMITOMO MITSUI FINANCIAL GROUP, INC.	JPY	351 275,03	391 918,80	0,11
54 900,00	RESONA HOLDINGS, INC.	JPY	325 777,02	338 981,70	0,10
10 100,00	JAPAN POST INSURANCE CO. LTD.	JPY	176 629,26	182 840,92	0,05
5 000,00	ZENKOKU HOSHO CO. LTD.	JPY	171 100,89	171 865,97	0,05
85,00	ADVANCE RESIDENCE INVESTMENT CORP.	JPY	172 657,00	161 468,75	0,05
5 000,00	MITSUBISHI ESTATE CO. LTD.	JPY	82 836,37	73 085,09	0,02
Telecommunication			1 533 838,07	1 464 201,68	0,42
288 200,00	LY CORP.	JPY	676 591,44	650 114,97	0,19
18 600,00	KDDI CORP.	JPY	504 306,24	458 953,49	0,13
15 200,00	ZOZO, INC.	JPY	352 940,39	355 133,22	0,10

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Eurizon Next 2.0 - Azioni Internazionali

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			1 206 194,39	1 132 178,84	0,32
27 100,00	SUMCO CORP.	JPY	396 426,11	363 975,65	0,10
16 000,00	TIS, INC.	JPY	309 570,60	289 370,56	0,08
21 100,00	ROHM CO. LTD.	JPY	288 728,01	263 135,33	0,08
11 000,00	NS SOLUTIONS CORP.	JPY	170 227,93	173 739,50	0,05
1 600,00	NOMURA RESEARCH INSTITUTE LTD.	JPY	41 241,74	41 957,80	0,01
Raw materials			925 504,26	894 184,49	0,26
12 700,00	SHIN-ETSU CHEMICAL CO. LTD.	JPY	497 274,27	459 523,09	0,13
11 200,00	SUMITOMO BAKELITE CO. LTD.	JPY	311 030,68	305 463,20	0,09
8 600,00	KANSAI PAINT CO. LTD.	JPY	117 199,31	129 198,20	0,04
Basic Goods			697 628,36	651 582,01	0,19
10 100,00	SUNTORY BEVERAGE & FOOD LTD.	JPY	323 392,76	334 339,35	0,10
14 800,00	NICHIREI CORP.	JPY	359 488,51	303 894,77	0,09
800,00	YAKULT HONSHA CO. LTD.	JPY	14 747,09	13 347,89	0,00
Health			241 619,71	246 735,27	0,07
12 200,00	NIHON KOHDEN CORP.	JPY	152 375,24	164 457,70	0,05
3 400,00	TAKEDA PHARMACEUTICAL CO. LTD.	JPY	89 244,47	82 277,57	0,02
UNITED KINGDOM			12 802 431,08	13 374 892,46	3,84
Finance			3 722 778,58	3 926 997,59	1,13
11 344,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	1 235 868,19	1 257 713,22	0,36
319 886,00	BARCLAYS PLC	GBP	666 986,16	788 172,41	0,23
92 149,00	STANDARD CHARTERED PLC	GBP	789 252,59	778 199,96	0,22
88 975,00	HSBC HOLDINGS PLC	GBP	664 304,22	717 708,62	0,21
18 365,00	UNITE GROUP PLC	GBP	208 024,80	193 216,11	0,06
5 309,00	3I GROUP PLC	GBP	158 342,62	191 987,27	0,05
Consumer Retail			1 831 914,78	1 748 339,59	0,50
15 198,00	UNILEVER PLC	GBP	765 746,78	778 867,85	0,22
19 507,00	COMPASS GROUP PLC	GBP	506 223,44	496 971,85	0,14
28 294,00	BURBERRY GROUP PLC	GBP	380 527,08	292 939,19	0,09
61 189,00	KINGFISHER PLC	GBP	179 417,48	179 560,70	0,05
Energy			1 574 042,25	1 655 797,89	0,48
155 756,00	BP PLC	GBP	870 724,35	872 989,00	0,25
23 419,00	SHELL PLC	GBP	703 317,90	782 808,89	0,23
Health			1 272 919,20	1 469 165,04	0,42
9 664,00	ASTRAZENECA PLC	GBP	1 207 137,77	1 408 388,20	0,40
3 369,00	GSK PLC	GBP	65 781,43	60 776,84	0,02
Industries			1 133 649,27	1 217 818,86	0,35
47 660,00	BAE SYSTEMS PLC	GBP	729 433,15	742 019,85	0,21
88 310,00	ROLLS-ROYCE HOLDINGS PLC	GBP	404 216,12	475 799,01	0,14
Basic Goods			1 113 769,50	1 127 234,74	0,32
200 175,00	TESCO PLC	GBP	695 933,78	722 468,34	0,21
7 567,00	DIAGEO PLC	GBP	253 153,78	222 189,45	0,06
7 648,00	IMPERIAL BRANDS PLC	GBP	164 681,94	182 576,95	0,05
Raw materials			935 285,04	954 076,46	0,27
10 709,00	RIO TINTO PLC	GBP	673 651,47	656 936,40	0,19
10 069,00	ANGLO AMERICAN PLC	GBP	261 633,57	297 140,06	0,08
Telecommunication			694 815,67	731 375,13	0,21
72 457,00	INFORMA PLC	GBP	694 815,67	731 375,13	0,21
Multi-Utilities			523 256,79	544 087,16	0,16
25 778,00	SSE PLC	GBP	523 256,79	544 087,16	0,16

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PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			8 789 531,34	9 335 736,72	2,68
Computing and IT			4 315 927,15	4 812 496,40	1,38
2 416,00	ASML HOLDING NV	EUR	1 990 291,40	2 329 507,20	0,67
8 805,00	NXP SEMICONDUCTORS NV	USD	2 057 033,59	2 210 717,42	0,63
243,00	ASM INTERNATIONAL NV	EUR	157 523,65	172 967,40	0,05
2 693,00	STMICROELECTRONICS NV	EUR	111 078,51	99 304,38	0,03
Consumer Retail			1 967 476,39	2 023 151,97	0,58
3 791,00	FERRARI NV	USD	1 408 932,15	1 444 487,97	0,41
1 520,00	FERRARI NV	EUR	558 544,24	578 664,00	0,17
Telecommunication			1 079 505,28	1 165 722,06	0,33
4 793,00	WOLTERS KLUWER NV	EUR	695 000,76	741 956,40	0,21
12 741,00	PROSUS NV	EUR	384 504,52	423 765,66	0,12
Industries			623 772,00	522 659,50	0,15
4 075,00	AIRBUS SE	EUR	623 772,00	522 659,50	0,15
Basic Goods			442 190,58	437 231,32	0,13
4 473,00	HEINEKEN NV	EUR	404 664,15	403 911,90	0,12
3 776,00	DAVIDE CAMPARI-MILANO NV	EUR	37 526,43	33 319,42	0,01
Finance			360 659,94	374 475,47	0,11
5 108,00	NN GROUP NV	EUR	209 878,38	221 942,60	0,06
9 556,00	ING GROEP NV	EUR	150 781,56	152 532,87	0,05
GERMANY			7 896 743,25	8 028 036,07	2,30
Computing and IT			1 553 336,07	1 673 554,78	0,48
6 355,00	SAP SE	EUR	1 047 298,93	1 204 399,60	0,35
13 676,00	INFINEON TECHNOLOGIES AG	EUR	506 037,14	469 155,18	0,13
Finance			1 501 254,90	1 596 668,40	0,46
1 536,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	639 599,74	717 312,00	0,21
2 340,00	ALLIANZ SE	EUR	593 685,95	607 230,00	0,17
1 424,00	DEUTSCHE BOERSE AG	EUR	267 969,21	272 126,40	0,08
Industries			1 443 196,74	1 362 697,09	0,39
5 677,00	SIEMENS AG	EUR	979 874,25	986 208,44	0,28
5 935,00	DHL GROUP	EUR	242 683,21	224 283,65	0,07
695,00	SARTORIUS AG -PREF-	EUR	220 639,28	152 205,00	0,04
Telecommunication			882 981,38	929 761,04	0,27
39 598,00	DEUTSCHE TELEKOM AG	EUR	882 981,38	929 761,04	0,27
Consumer Retail			923 541,91	856 862,83	0,24
4 394,00	BAYERISCHE MOTOREN WERKE AG	EUR	436 903,06	388 341,72	0,11
11 354,00	ZALANDO SE	EUR	264 380,60	248 539,06	0,07
1 611,00	BEIERSDORF AG	EUR	222 258,25	219 982,05	0,06
Multi-Utilities			833 188,86	807 386,99	0,23
40 377,00	E.ON SE	EUR	497 341,71	494 820,14	0,14
9 783,00	RWE AG	EUR	335 847,15	312 566,85	0,09
Raw materials			664 826,57	707 171,69	0,20
10 271,00	COVESTRO AG	EUR	511 287,92	562 850,80	0,16
3 194,00	BASF SE	EUR	153 538,65	144 320,89	0,04
Health			94 416,82	93 933,25	0,03
607,00	MERCK KGAA	EUR	94 416,82	93 933,25	0,03

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

Eurizon Next 2.0 - Azioni Internazionali

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			7 343 622,61	7 234 694,08	2,08
Industries			1 783 319,75	1 884 305,40	0,54
4 774,00	SCHNEIDER ELECTRIC SE	EUR	973 879,42	1 070 808,20	0,31
8 000,00	CIE DE SAINT-GOBAIN SA	EUR	574 161,49	580 960,00	0,17
1 178,00	SAFRAN SA	EUR	235 278,84	232 537,20	0,06
Consumer Retail			1 928 729,42	1 850 706,02	0,53
18 173,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	649 090,11	656 227,03	0,19
790,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	609 493,03	563 744,00	0,16
1 151,00	L'OREAL SA	EUR	508 513,93	471 967,55	0,13
7 852,00	ELIS SA	EUR	161 632,35	158 767,44	0,05
Finance			1 386 697,72	1 319 530,65	0,38
21 736,00	AXA SA	EUR	691 976,51	664 469,52	0,19
16 934,00	SOCIETE GENERALE SA	EUR	411 123,62	371 193,28	0,11
3 305,00	BNP PARIBAS SA	EUR	197 163,80	196 746,65	0,06
1 185,00	UNIBAIL-RODAMCO-WESTFIELD	EUR	86 433,79	87 121,20	0,02
Health			1 120 956,71	1 114 521,86	0,32
7 269,00	SANOFI SA	EUR	653 907,58	653 773,86	0,19
2 290,00	ESSILORLUXOTTICA SA	EUR	467 049,13	460 748,00	0,13
Telecommunication			456 723,59	430 196,66	0,13
60 302,00	BOLLORE SE	EUR	356 246,21	330 454,96	0,10
10 663,00	ORANGE SA	EUR	100 477,38	99 741,70	0,03
Raw materials			273 469,15	255 790,08	0,07
1 586,00	AIR LIQUIDE SA	EUR	273 469,15	255 790,08	0,07
Energy			229 309,82	231 181,97	0,07
3 709,00	TOTALENERGIES SE	EUR	229 309,82	231 181,97	0,07
Basic Goods			164 416,45	148 461,44	0,04
596,00	PERNOD RICARD SA	EUR	89 945,26	75 513,20	0,02
1 278,00	DANONE SA	EUR	74 471,19	72 948,24	0,02
SWITZERLAND			5 826 397,58	5 982 960,54	1,72
Health			2 390 320,32	2 483 894,74	0,71
4 152,00	ROCHE HOLDING AG	CHF	1 010 961,56	1 075 642,11	0,31
7 126,00	NOVARTIS AG	CHF	671 660,48	711 582,62	0,20
850,00	LONZA GROUP AG	CHF	412 418,41	432 821,96	0,12
1 416,00	STRAUMANN HOLDING AG	CHF	194 645,14	163 643,33	0,05
1 203,00	ALCON, INC.	CHF	100 634,73	100 204,72	0,03
Finance			1 212 707,35	1 265 980,09	0,37
5 075,00	CHUBB LTD.	USD	1 156 115,46	1 207 866,03	0,35
2 116,00	UBS GROUP AG	CHF	56 591,89	58 114,06	0,02
Basic Goods			1 264 046,04	1 195 505,21	0,34
12 553,00	NESTLE SA	CHF	1 264 046,04	1 195 505,21	0,34
Raw materials			717 263,42	783 024,00	0,23
7 415,00	DSM-FIRMENICH AG	EUR	717 263,42	783 024,00	0,23
Consumer Retail			242 060,45	254 556,50	0,07
1 748,00	CIE FINANCIERE RICHEMONT SA -A-	CHF	242 060,45	254 556,50	0,07
DENMARK			3 387 806,74	3 819 195,49	1,10
Health			1 985 794,66	2 458 296,76	0,70
17 280,00	NOVO NORDISK AS -B-	DKK	1 902 913,46	2 330 120,65	0,67
1 071,00	ZEALAND PHARMA AS	DKK	82 881,20	128 176,11	0,03

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

Eurizon Next 2.0 - Azioni Internazionali

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			763 463,49	786 894,41	0,23
20 876,00	DANSKE BANK AS	DKK	570 193,69	580 864,45	0,17
10 095,00	TRYG AS	DKK	193 269,80	206 029,96	0,06
Industries			295 614,87	274 281,14	0,08
1 917,00	DSV AS	DKK	295 614,87	274 281,14	0,08
Energy			238 140,10	204 593,61	0,06
9 462,00	VESTAS WIND SYSTEMS AS	DKK	238 140,10	204 593,61	0,06
Basic Goods			104 793,62	95 129,57	0,03
849,00	CARLSBERG AS -B-	DKK	104 793,62	95 129,57	0,03
IRELAND			2 741 871,41	2 781 191,85	0,80
Industries			1 646 243,76	1 689 735,80	0,48
27 245,00	JOHNSON CONTROLS INTERNATIONAL PLC	USD	1 646 243,76	1 689 735,80	0,48
Health			650 585,09	650 389,97	0,19
8 856,00	MEDTRONIC PLC	USD	650 585,09	650 389,97	0,19
Computing and IT			445 042,56	441 066,08	0,13
1 558,00	ACCENTURE PLC -A-	USD	445 042,56	441 066,08	0,13
CANADA			1 529 444,67	1 642 092,07	0,47
Industries			1 529 444,67	1 642 092,07	0,47
10 036,00	WASTE CONNECTIONS, INC.	USD	1 529 444,67	1 642 092,07	0,47
ITALY			1 475 149,08	1 601 529,32	0,46
Finance			678 338,23	776 092,38	0,22
11 692,00	UNICREDIT SPA	EUR	351 540,23	404 601,66	0,11
107 027,00	INTESA SANPAOLO SPA	EUR	326 798,00	371 490,72	0,11
Multi-Utilities			569 787,12	595 279,00	0,17
91 666,00	ENEL SPA	EUR	569 787,12	595 279,00	0,17
Consumer Retail			227 023,73	230 157,94	0,07
20 386,00	LOTTOMATICA GROUP SPA	EUR	227 023,73	230 157,94	0,07
SWEDEN			1 164 882,22	1 200 801,09	0,34
Industries			873 828,37	913 245,32	0,26
26 667,00	ATLAS COPCO AB -A-	SEK	422 307,84	468 021,33	0,13
14 149,00	ASSA ABLOY AB -B-	SEK	375 939,68	373 482,03	0,11
3 850,00	EPIROC AB -A-	SEK	75 580,85	71 741,96	0,02
Consumer Retail			291 053,85	287 555,77	0,08
12 039,00	VOLVO AB -B-	SEK	291 053,85	287 555,77	0,08
SPAIN			1 099 726,91	1 135 680,17	0,33
Multi-Utilities			408 777,62	432 577,92	0,13
26 506,00	REDEIA CORP. SA	EUR	408 777,62	432 577,92	0,13
Energy			357 886,77	360 919,09	0,10
24 494,00	REPSOL SA	EUR	357 886,77	360 919,09	0,10
Consumer Retail			333 062,52	342 183,16	0,10
7 381,00	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	333 062,52	342 183,16	0,10
FINLAND			570 890,84	602 010,49	0,17
Raw materials			570 890,84	602 010,49	0,17
47 198,00	STORA ENSO OYJ -R-	EUR	570 890,84	602 010,49	0,17

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

Eurizon Next 2.0 - Azioni Internazionali

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
HONG KONG			444 705,84	443 377,65	0,13
Finance			444 705,84	443 377,65	0,13
70 000,00	AIA GROUP LTD.	HKD	444 705,84	443 377,65	0,13
NORWAY			322 313,27	342 526,55	0,10
Energy			206 419,22	217 026,03	0,06
8 148,00	EQUINOR ASA	NOK	206 419,22	217 026,03	0,06
Telecommunication			115 894,05	125 500,52	0,04
4 777,00	SCHIBSTED ASA -B-	NOK	115 894,05	125 500,52	0,04
BELGIUM			229 263,05	214 639,92	0,06
Basic Goods			229 263,05	214 639,92	0,06
3 966,00	ANHEUSER-BUSCH INBEV SA	EUR	229 263,05	214 639,92	0,06
PORTUGAL			114 012,81	112 456,50	0,03
Basic Goods			114 012,81	112 456,50	0,03
6 162,00	JERONIMO MARTINS SGPS SA	EUR	114 012,81	112 456,50	0,03
INVESTMENT FUNDS			44 616 954,24	46 369 191,83	13,32
UCI Units			44 616 954,24	46 369 191,83	13,32
LUXEMBOURG			44 616 954,24	46 369 191,83	13,32
Finance			44 616 954,24	46 369 191,83	13,32
102 373,74	EURIZON FUND - EQUITY EMERGING MARKETS LTE -Z-	EUR	29 366 366,76	31 075 549,38	8,93
149 369,28	EURIZON FUND - MONEY MARKET EUR T1 -Z-	EUR	15 249 393,78	15 292 426,58	4,39
11,93	EURIZON FUND - MONEY MARKET USD T1 -Z-	USD	1 193,70	1 215,87	0,00
Total Portfolio			307 600 844,31	329 043 552,34	94,49

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

Eurizon Next 2.0 - Azioni Internazionali

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						70 751,79	17 667 067,63
Unrealised profit on future contracts and notional						89 471,33	11 419 633,99
50	158	Purchase	MINI S&P/TSX 60	19/09/2024	CAD	82 747,72	7 059 488,48
100	(5)	Sale	XAP CONSUMER STAPLES	20/09/2024	USD	3 545,60	364 637,11
25	33	Purchase	SPI 200 INDEX	19/09/2024	AUD	3 178,01	3 995 508,40
Unrealised loss on future contracts and notional						(18 719,54)	6 247 433,64
100	26	Purchase	XAI EMINI INDUSTRY	20/09/2024	USD	(10 741,93)	3 015 198,09
100	(5)	Sale	XAY CONSUMER DISCRETIONARY	20/09/2024	USD	(4 012,13)	869 605,40
100	(17)	Sale	XAV HEALTH CARE	20/09/2024	USD	(3 965,48)	2 362 630,15

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

Eurizon Next 2.0 - Azioni Internazionali

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(103 754,68)
Unrealised profit on forward foreign exchange contracts					114 109,49
13/12/2024	10 906 000,00	CAD	7 348 313,85	EUR	57 234,33
13/12/2024	3 720 000,00	AUD	2 279 280,34	EUR	28 179,03
13/12/2024	2 580 274,22	EUR	2 190 000,00	GBP	15 075,03
13/12/2024	1 750 000,00	USD	1 615 655,95	EUR	3 975,81
13/12/2024	780 000,00	USD	718 612,33	EUR	3 280,68
13/12/2024	980 000,00	CAD	662 241,36	EUR	3 212,26
13/12/2024	2 765 000,00	CHF	2 902 171,12	EUR	2 450,65
13/12/2024	736 329,49	EUR	795 000,00	USD	553,92
13/12/2024	1 352 767,33	EUR	10 070 000,00	DKK	147,78
Unrealised loss on forward foreign exchange contracts					(217 864,17)
13/12/2024	1 458 775 000,00	JPY	8 785 816,46	EUR	(182 442,06)
13/12/2024	5 281 669,84	EUR	5 725 000,00	USD	(16 839,76)
13/12/2024	11 605 000,00	SEK	1 032 662,85	EUR	(9 514,61)
13/12/2024	2 095 000,00	USD	1 944 865,52	EUR	(5 934,93)
13/12/2024	1 560 000,00	USD	1 445 514,12	EUR	(1 728,10)
13/12/2024	1 969 918,51	EUR	2 130 000,00	USD	(1 404,71)

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

Eurizon Next 2.0 - Azioni Europa

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	47 841 998,97
Banks		(Note 3)	814 097,65
Other banks and broker accounts		(Notes 2, 3, 10)	1 943 840,50
Unrealised profit on forward foreign exchange contracts		(Notes 2, 10)	47 422,71
Receivable on investments sold			437 188,85
Receivable on subscriptions			861 511,67
Other assets		(Notes 11, 13)	694 904,46
Total assets			52 640 964,81
Liabilities			
Bank overdrafts		(Note 3)	(164,48)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 10)	(49 351,80)
Unrealised loss on future contracts		(Notes 2, 10)	(84 510,00)
Payable on investments purchased			(1 011 655,07)
Payable on redemptions			(114 385,58)
Other liabilities			(50 437,55)
Total liabilities			(1 310 504,48)
Total net assets			51 330 460,33
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	109,14	417 109,712
Class GD Units	EUR	109,15	33 066,805
Class P Units	EUR	109,24	18 796,883
Class PD Units	EUR	109,25	1 323,357

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

Eurizon Next 2.0 - Azioni Europa

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	2 043 950,78
Net income from investments	(Note 2)	484 315,93
Other income	(Note 6)	56 190,37
Total income		540 506,30
Management fee	(Note 6)	(148 015,03)
Administration fee	(Note 8)	(13 984,42)
Subscription tax	(Note 4)	(9 179,91)
Other charges and taxes	(Notes 5, 13)	(145 682,82)
Total expenses		(316 862,18)
Net investment income / (loss)		223 644,12
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	763 674,44
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	756 624,35
- forward foreign exchange contracts	(Note 2)	(1 929,09)
- foreign currencies	(Note 2)	(62,04)
- future contracts	(Note 2)	(84 510,00)
Net result of operations for the period		1 657 441,78
Subscriptions for the period		55 014 001,70
Redemptions for the period		(7 384 933,93)
Net assets at the end of the period		51 330 460,33

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

Eurizon Next 2.0 - Azioni Europa

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			47 072 415,95	47 841 998,97	93,21
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			39 245 570,76	40 005 020,47	77,94
Shares			39 245 570,76	40 005 020,47	77,94
UNITED KINGDOM			10 632 754,36	10 855 685,63	21,15
Finance			3 036 918,55	3 155 628,80	6,15
7 901,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	841 385,81	875 986,62	1,71
84 634,00	STANDARD CHARTERED PLC	GBP	727 631,52	714 735,65	1,39
279 296,00	BARCLAYS PLC	GBP	632 124,58	688 162,03	1,34
76 025,00	HSBC HOLDINGS PLC	GBP	580 790,75	613 248,64	1,20
4 165,00	3I GROUP PLC	GBP	138 407,52	150 617,25	0,29
10 729,00	UNITE GROUP PLC	GBP	116 578,37	112 878,61	0,22
Consumer Retail			1 611 507,76	1 537 378,30	2,99
20 800,00	COMPASS GROUP PLC	GBP	542 412,41	529 913,08	1,03
9 421,00	UNILEVER PLC	GBP	479 931,75	482 807,87	0,94
28 000,00	BURBERRY GROUP PLC	GBP	349 715,73	289 895,29	0,56
80 000,00	KINGFISHER PLC	GBP	239 447,87	234 762,06	0,46
Energy			1 402 996,37	1 368 748,26	2,67
127 031,00	BP PLC	GBP	752 598,03	711 989,69	1,39
19 648,00	SHELL PLC	GBP	650 398,34	656 758,57	1,28
Health			1 114 642,13	1 231 754,50	2,40
8 221,00	ASTRAZENECA PLC	GBP	1 080 412,83	1 198 091,82	2,33
1 866,00	GSK PLC	GBP	34 229,30	33 662,68	0,07
Industries			996 802,50	1 023 995,24	1,99
40 775,00	BAE SYSTEMS PLC	GBP	642 160,77	634 827,10	1,23
72 231,00	ROLLS-ROYCE HOLDINGS PLC	GBP	354 641,73	389 168,14	0,76
Basic Goods			932 176,01	954 274,87	1,86
176 337,00	TESCO PLC	GBP	612 770,70	636 432,62	1,24
5 727,00	DIAGEO PLC	GBP	187 361,43	168 161,62	0,33
6 270,00	IMPERIAL BRANDS PLC	GBP	132 043,88	149 680,63	0,29
Raw materials			825 573,04	819 940,99	1,60
9 066,00	RIO TINTO PLC	GBP	572 852,15	556 147,67	1,08
8 939,00	ANGLO AMERICAN PLC	GBP	252 720,89	263 793,32	0,52
Telecommunication			463 585,16	502 263,34	0,98
49 759,00	INFORMA PLC	GBP	463 585,16	502 263,34	0,98
Multi-Utilities			248 552,84	261 701,33	0,51
12 399,00	SSE PLC	GBP	248 552,84	261 701,33	0,51
GERMANY			6 469 811,32	6 596 653,98	12,85
Computing and IT			1 280 984,48	1 377 780,60	2,68
5 158,00	SAP SE	EUR	864 923,28	977 544,16	1,90
11 667,00	INFINEON TECHNOLOGIES AG	EUR	416 061,20	400 236,44	0,78
Finance			1 273 778,04	1 326 674,90	2,59
1 204,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	506 743,01	562 268,00	1,10
2 048,00	ALLIANZ SE	EUR	540 054,63	531 456,00	1,04
1 219,00	DEUTSCHE BOERSE AG	EUR	226 980,40	232 950,90	0,45

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

Eurizon Next 2.0 - Azioni Europa

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			1 166 140,04	1 141 209,52	2,22
5 017,00	SIEMENS AG	EUR	875 048,93	871 553,24	1,70
5 032,00	DHL GROUP	EUR	194 998,44	190 159,28	0,37
363,00	SARTORIUS AG -PREF-	EUR	96 092,67	79 497,00	0,15
Consumer Retail			1 081 993,09	992 863,90	1,93
4 400,00	BAYERISCHE MOTOREN WERKE AG	EUR	430 431,96	388 872,00	0,76
17 000,00	ZALANDO SE	EUR	416 531,75	372 130,00	0,72
1 698,00	BEIERSDORF AG	EUR	235 029,38	231 861,90	0,45
Raw materials			623 324,73	665 952,03	1,30
9 955,00	COVESTRO AG	EUR	491 150,34	545 534,00	1,06
2 665,00	BASF SE	EUR	132 174,39	120 418,03	0,24
Telecommunication			547 834,51	600 313,16	1,17
25 567,00	DEUTSCHE TELEKOM AG	EUR	547 834,51	600 313,16	1,17
Multi-Utilities			389 050,90	386 939,37	0,75
31 574,00	E.ON SE	EUR	389 050,90	386 939,37	0,75
Health			106 705,53	104 920,50	0,21
678,00	MERCK KGAA	EUR	106 705,53	104 920,50	0,21
FRANCE			6 408 200,55	6 154 101,81	11,99
Consumer Retail			1 897 394,24	1 803 035,84	3,51
21 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	762 798,93	758 310,00	1,48
750,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	585 000,20	535 200,00	1,04
938,00	L'OREAL SA	EUR	416 764,98	384 626,90	0,75
6 177,00	ELIS SA	EUR	132 830,13	124 898,94	0,24
Industries			1 571 370,10	1 578 351,26	3,07
3 880,00	SCHNEIDER ELECTRIC SE	EUR	836 600,09	870 284,00	1,69
7 293,00	CIE DE SAINT-GOBAIN SA	EUR	541 196,86	529 617,66	1,03
904,00	SAFRAN SA	EUR	193 573,15	178 449,60	0,35
Finance			1 170 770,43	1 075 413,02	2,10
20 074,00	AXA SA	EUR	667 062,05	613 662,18	1,20
3 996,00	BNP PARIBAS SA	EUR	244 312,28	237 881,88	0,46
10 213,00	SOCIETE GENERALE SA	EUR	259 396,10	223 868,96	0,44
Health			841 872,83	849 609,28	1,66
5 932,00	SANOFI SA	EUR	521 020,88	533 524,08	1,04
1 571,00	ESSILORLUXOTTICA SA	EUR	320 851,95	316 085,20	0,62
Telecommunication			267 911,35	236 451,04	0,46
43 148,00	BOLLORE SE	EUR	267 911,35	236 451,04	0,46
Raw materials			213 312,19	202 567,68	0,39
1 256,00	AIR LIQUIDE SA	EUR	213 312,19	202 567,68	0,39
Energy			201 480,73	188 174,27	0,37
3 019,00	TOTALENERGIES SE	EUR	201 480,73	188 174,27	0,37
Basic Goods			139 180,76	129 341,36	0,25
628,00	PERNOD RICARD SA	EUR	87 576,11	79 567,60	0,15
872,00	DANONE SA	EUR	51 604,65	49 773,76	0,10
Multi-Utilities			104 907,92	91 158,06	0,18
6 836,00	ENGIE SA	EUR	104 907,92	91 158,06	0,18

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

Eurizon Next 2.0 - Azioni Europa

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			5 035 071,37	5 221 160,96	10,17
Computing and IT			1 845 361,41	2 088 510,58	4,07
1 957,00	ASML HOLDING NV	EUR	1 656 082,73	1 886 939,40	3,68
176,00	ASM INTERNATIONAL NV	EUR	111 983,90	125 276,80	0,24
2 069,00	STMICROELECTRONICS NV	EUR	77 294,78	76 294,38	0,15
Telecommunication			966 864,66	1 020 602,40	1,99
3 628,00	WOLTERS KLUWER NV	EUR	531 614,55	561 614,40	1,09
13 800,00	PROSUS NV	EUR	435 250,11	458 988,00	0,90
Finance			594 801,81	599 024,76	1,16
5 862,00	NN GROUP NV	EUR	250 893,81	254 703,90	0,49
12 813,00	CTP NV	EUR	205 881,13	203 982,96	0,40
8 792,00	ING GROEP NV	EUR	138 026,87	140 337,90	0,27
Consumer Retail			597 701,24	590 085,00	1,15
1 550,00	FERRARI NV	EUR	597 701,24	590 085,00	1,15
Basic Goods			527 285,46	517 636,62	1,01
4 315,00	HEINEKEN NV	EUR	389 995,07	389 644,50	0,76
14 505,00	DAVIDE CAMPARI-MILANO NV	EUR	137 290,39	127 992,12	0,25
Industries			503 056,79	405 301,60	0,79
3 160,00	AIRBUS SE	EUR	503 056,79	405 301,60	0,79
SWITZERLAND			3 795 853,82	3 930 145,86	7,66
Health			1 947 498,59	2 068 738,13	4,03
3 479,00	ROCHE HOLDING AG	CHF	808 123,22	901 290,68	1,76
5 143,00	NOVARTIS AG	CHF	461 991,18	513 565,73	1,00
782,00	LONZA GROUP AG	CHF	402 917,79	398 196,20	0,77
1 336,00	STRAUMANN HOLDING AG	CHF	172 832,15	154 397,95	0,30
1 216,00	ALCON, INC.	CHF	101 634,25	101 287,57	0,20
Basic Goods			1 035 470,00	1 011 793,78	1,97
10 624,00	NESTLE SA	CHF	1 035 470,00	1 011 793,78	1,97
Raw materials			615 486,04	638 035,20	1,24
6 042,00	DSM-FIRMENICH AG	EUR	615 486,04	638 035,20	1,24
Consumer Retail			154 659,56	167 471,38	0,33
1 150,00	CIE FINANCIERE RICHEMONT SA -A-	CHF	154 659,56	167 471,38	0,33
Finance			42 739,63	44 107,37	0,09
1 606,00	UBS GROUP AG	CHF	42 739,63	44 107,37	0,09
DENMARK			2 876 030,48	3 127 102,02	6,09
Health			1 713 451,14	1 988 848,13	3,87
14 048,00	NOVO NORDISK AS -B-	DKK	1 650 555,63	1 894 301,79	3,69
790,00	ZEALAND PHARMA AS	DKK	62 895,51	94 546,34	0,18
Finance			636 724,21	655 950,54	1,28
17 367,00	DANSKE BANK AS	DKK	481 418,04	483 228,25	0,94
8 463,00	TRYG AS	DKK	155 306,17	172 722,29	0,34
Industries			214 936,53	215 189,79	0,42
1 504,00	DSV AS	DKK	214 936,53	215 189,79	0,42
Energy			225 051,07	189 911,83	0,37
8 783,00	VESTAS WIND SYSTEMS AS	DKK	225 051,07	189 911,83	0,37
Basic Goods			85 867,53	77 201,73	0,15
689,00	CARLSBERG AS -B-	DKK	85 867,53	77 201,73	0,15

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

Eurizon Next 2.0 - Azioni Europa

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ITALY			1 109 434,72	1 140 186,22	2,22
Finance			636 683,84	634 868,60	1,24
91 464,00	INTESA SANPAOLO SPA	EUR	311 668,30	317 471,54	0,62
9 172,00	UNICREDIT SPA	EUR	325 015,54	317 397,06	0,62
Multi-Utilities			472 750,88	505 317,62	0,98
77 813,00	ENEL SPA	EUR	472 750,88	505 317,62	0,98
SPAIN			962 000,99	973 153,53	1,90
Multi-Utilities			426 278,00	433 279,68	0,85
26 549,00	REDEIA CORP. SA	EUR	426 278,00	433 279,68	0,85
Energy			343 826,90	340 525,85	0,66
23 110,00	REPSOL SA	EUR	343 826,90	340 525,85	0,66
Consumer Retail			191 896,09	199 348,00	0,39
4 300,00	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	191 896,09	199 348,00	0,39
SWEDEN			797 944,36	827 760,76	1,61
Industries			578 424,69	610 212,96	1,19
21 729,00	ATLAS COPCO AB -A-	SEK	344 938,05	381 356,56	0,74
8 670,00	ASSA ABLOY AB -B-	SEK	233 486,64	228 856,40	0,45
Consumer Retail			219 519,67	217 547,80	0,42
9 108,00	VOLVO AB -B-	SEK	219 519,67	217 547,80	0,42
FINLAND			481 374,09	482 649,20	0,94
Raw materials			481 374,09	482 649,20	0,94
37 840,00	STORA ENSO OYJ -R-	EUR	481 374,09	482 649,20	0,94
NORWAY			433 449,94	457 934,26	0,89
Telecommunication			264 054,00	280 009,14	0,54
5 166,00	SCHIBSTED ASA -B-	NOK	122 747,96	135 720,26	0,26
8 145,00	TELENOR ASA	NOK	86 029,23	86 864,10	0,17
2 079,00	SCHIBSTED ASA -A-	NOK	55 276,81	57 424,78	0,11
Energy			169 395,94	177 925,12	0,35
6 680,00	EQUINOR ASA	NOK	169 395,94	177 925,12	0,35
BELGIUM			180 836,32	175 998,24	0,35
Basic Goods			180 836,32	175 998,24	0,35
3 252,00	ANHEUSER-BUSCH INBEV SA	EUR	180 836,32	175 998,24	0,35
PORTUGAL			62 808,44	62 488,00	0,12
Basic Goods			62 808,44	62 488,00	0,12
3 424,00	JERONIMO MARTINS SGPS SA	EUR	62 808,44	62 488,00	0,12
INVESTMENT FUNDS			7 826 845,19	7 836 978,50	15,27
UCI Units			7 826 845,19	7 836 978,50	15,27
LUXEMBOURG			7 826 845,19	7 836 978,50	15,27
Finance			7 826 845,19	7 836 978,50	15,27
75 317,24	EURIZON FUND - MONEY MARKET EUR T1 -Z-	EUR	7 700 845,19	7 710 978,52	15,02
1 268,88	EURIZON FUND - BOND SHORT TERM EUR T1 -Z-	EUR	126 000,00	125 999,98	0,25
Total Portfolio			47 072 415,95	47 841 998,97	93,21

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

Eurizon Next 2.0 - Azioni Europa

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						(84 510,00)	9 049 920,00
Unrealised loss on future contracts and notional						(84 510,00)	9 049 920,00
50	352	Purchase	STOXX EUROPE 600	20/09/2024	EUR	(84 510,00)	9 049 920,00

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

Eurizon Next 2.0 - Azioni Europa

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(1 929,09)
Unrealised profit on forward foreign exchange contracts					47 422,71
13/12/2024	1 407 957,85	EUR	1 195 000,00	GBP	8 225,87
13/12/2024	811 393,79	EUR	765 000,00	CHF	7 764,26
13/12/2024	1 134 775,31	EUR	1 075 000,00	CHF	5 491,98
13/12/2024	1 679 297,02	EUR	1 430 000,00	GBP	4 303,94
13/12/2024	976 467,14	EUR	830 000,00	GBP	4 268,36
13/12/2024	383 272,33	EUR	4 300 000,00	SEK	4 165,27
13/12/2024	249 448,65	EUR	2 795 000,00	SEK	3 029,06
13/12/2024	1 227 008,27	EUR	1 045 000,00	GBP	2 974,87
13/12/2024	2 490 000,00	CHF	2 613 528,42	EUR	2 206,92
13/12/2024	480 000,00	CHF	502 544,34	EUR	1 693,80
13/12/2024	178 472,00	EUR	2 010 000,00	SEK	1 261,49
13/12/2024	121 534,34	EUR	115 000,00	CHF	727,29
13/12/2024	525 698,23	EUR	500 000,00	CHF	450,17
13/12/2024	100 000,00	USD	92 256,24	EUR	294,15
13/12/2024	93 955,82	EUR	80 000,00	GBP	249,91
13/12/2024	934 309,51	EUR	6 955 000,00	DKK	102,07
13/12/2024	100 000,00	CHF	104 966,60	EUR	83,01
13/12/2024	1 600 000,00	SEK	141 017,61	EUR	45,48
13/12/2024	2 670 000,00	DKK	358 595,27	EUR	43,68
13/12/2024	4 410 000,00	DKK	592 328,16	EUR	30,55
13/12/2024	269 325,59	EUR	2 005 000,00	DKK	10,58
Unrealised loss on forward foreign exchange contracts					(49 351,80)
13/12/2024	745 000,00	CHF	793 278,62	EUR	(10 659,01)
13/12/2024	925 000,00	CHF	980 513,75	EUR	(8 804,84)
13/12/2024	10 065 000,00	SEK	895 627,02	EUR	(8 252,01)
13/12/2024	245 000,00	CHF	261 047,56	EUR	(3 676,01)
13/12/2024	3 070 000,00	SEK	273 789,33	EUR	(3 124,52)
13/12/2024	3 880 000,00	SEK	345 134,56	EUR	(3 056,56)
13/12/2024	780 000,00	GBP	916 341,54	EUR	(2 708,95)
13/12/2024	1 020 000,00	GBP	1 197 353,57	EUR	(2 603,26)
13/12/2024	1 870 000,00	SEK	167 387,33	EUR	(2 519,84)
13/12/2024	1 135 000,00	GBP	1 331 524,96	EUR	(2 072,41)
13/12/2024	1 335 000,00	SEK	118 503,04	EUR	(803,52)
13/12/2024	123 261,57	EUR	1 420 000,00	NOK	(605,02)
13/12/2024	85 000,00	GBP	99 995,71	EUR	(433,18)
13/12/2024	1 470 000,00	DKK	197 469,17	EUR	(16,27)
13/12/2024	450 633,84	EUR	3 355 000,00	DKK	(15,47)
13/12/2024	338 490,07	EUR	2 520 000,00	DKK	(0,62)
13/12/2024	850 000,00	DKK	114 173,76	EUR	(0,31)

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

Eurizon Next 2.0 - Obbligazioni Internazionali

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	83 772 782,82	
Banks	(Note 3)	558 899,42	
Other banks and broker accounts	(Notes 2, 3, 10)	315 605,78	
Option contracts	(Notes 2, 10)	2 639,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 10)	31 338,67	
Unrealised profit on future contracts	(Notes 2, 10)	84 443,42	
Unrealised profit on swap contracts	(Notes 2, 9)	5 772,57	
Interest receivable on swap contracts	(Notes 2, 9)	37 412,02	
Other interest receivable		468 454,42	
Receivable on investments sold		525 530,91	
Receivable on subscriptions		1 229 634,06	
Other assets	(Notes 11, 13)	1 192 394,34	
Total assets		88 224 907,43	
Liabilities			
Bank overdrafts	(Note 3)	(685,44)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 10)	(92 450,33)	
Unrealised loss on future contracts	(Notes 2, 10)	(28 514,40)	
Unrealised loss on swap contracts	(Notes 2, 9)	(3 266,93)	
Interest payable on swap contracts	(Notes 2, 9)	(41 620,78)	
Payable on investments purchased		(492 186,39)	
Payable on redemptions		(70 734,78)	
Other liabilities		(49 051,23)	
Total liabilities		(778 510,28)	
Total net assets		87 446 397,15	
	Currency	Net Asset Value per Unit	Units outstanding
Class G Units	EUR	98,46	759 291,178
Class GD Units	EUR	98,46	87 812,025
Class P Units	EUR	98,51	38 294,132
Class PD Units	EUR	98,52	2 719,514

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

Eurizon Next 2.0 - Obbligazioni Internazionali

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	3 708 045,20
Accretion of market discount / (Amortisation of market premium)	(Note 2)	109 899,18
Net income from investments	(Note 2)	514 915,56
Interest received on swap contracts	(Note 2)	37 331,41
Other income	(Note 6)	41 870,43
Total income		704 016,58
Management fee	(Note 6)	(121 294,96)
Administration fee	(Note 8)	(27 689,28)
Subscription tax	(Note 4)	(18 380,42)
Interest paid on swap contracts	(Note 2)	(41 531,55)
Other charges and taxes	(Notes 5, 13)	(223 221,91)
Total expenses		(432 118,12)
Net investment income / (loss)		271 898,46
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(507 340,79)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(652 772,65)
- option contracts	(Note 2)	(12 837,86)
- forward foreign exchange contracts	(Note 2)	(61 688,15)
- foreign currencies	(Note 2)	3 355,46
- future contracts	(Note 2)	55 929,02
- swap contracts	(Note 2)	2 505,64
Net result of operations for the period		(900 950,87)
Subscriptions for the period		92 093 824,81
Redemptions for the period		(7 454 521,99)
Net assets at the end of the period		87 446 397,15

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

Eurizon Next 2.0 - Obbligazioni Internazionali

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			84 417 711,59	83 772 782,82	95,80
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			84 232 253,90	83 585 761,78	95,59
Ordinary Bonds			70 407 478,06	69 792 522,35	79,81
UNITED STATES			29 910 610,85	30 082 832,37	34,40
Government			29 910 610,85	30 082 832,37	34,40
10 300 000,00	U.S. TREASURY NOTES 0.625% 15/08/2030	USD	7 592 881,26	7 701 871,42	8,81
5 800 000,00	U.S. TREASURY NOTES 5.00% 31/10/2025	USD	5 390 060,48	5 411 707,40	6,19
4 700 000,00	U.S. TREASURY NOTES 1.50% 31/01/2027	USD	4 005 239,16	4 058 503,56	4,64
4 300 000,00	U.S. TREASURY NOTES 3.875% 15/08/2033	USD	3 867 434,29	3 860 419,32	4,41
4 280 000,00	U.S. TREASURY NOTES 3.125% 31/08/2029	USD	3 738 917,00	3 766 650,43	4,31
2 300 000,00	U.S. TREASURY BONDS 4.375% 15/08/2043	USD	2 093 563,08	2 071 917,09	2,37
2 300 000,00	U.S. TREASURY BONDS 3.625% 15/02/2053	USD	1 864 729,66	1 825 795,20	2,09
1 530 120,00	U.S. TREASURY INFLATION-INDEXED NOTES 1.75% 15/01/2034	USD	1 357 785,92	1 385 967,95	1,58
GERMANY			15 016 445,34	15 072 862,00	17,24
Finance			11 694 500,00	11 789 452,00	13,48
10 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.125% 04/10/2024	EUR	9 810 498,00	9 912 100,00	11,33
1 900 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.625% 26/04/2029	EUR	1 884 002,00	1 877 352,00	2,15
Government			3 321 945,34	3 283 410,00	3,76
2 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.30% 15/02/2033	EUR	2 011 437,76	1 978 080,00	2,26
700 000,00	BUNDESobligation 2.20% 13/04/2028	EUR	693 308,00	691 845,00	0,79
600 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.50% 15/08/2029	EUR	532 932,58	531 006,00	0,61
100 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.80% 15/08/2053	EUR	84 267,00	82 479,00	0,10
JAPAN			7 747 459,08	7 024 411,98	8,03
Government			7 747 459,08	7 024 411,98	8,03
427 900 000,00	JAPAN GOVERNMENT THIRTY YEAR BONDS 1.40% 20/03/2053	JPY	2 446 337,54	2 083 062,19	2,38
254 400 000,00	JAPAN GOVERNMENT TEN YEAR BONDS 0.40% 20/06/2033	JPY	1 555 977,09	1 405 766,81	1,61
242 000 000,00	JAPAN GOVERNMENT FIVE YEAR BONDS 0.005% 20/06/2027	JPY	1 517 338,28	1 387 597,37	1,59
208 400 000,00	JAPAN GOVERNMENT THIRTY YEAR BONDS 1.70% 20/09/2044	JPY	1 212 803,51	1 173 482,95	1,34
251 800 000,00	JAPAN GOVERNMENT THIRTY YEAR BONDS 0.40% 20/03/2050	JPY	1 015 002,66	974 502,66	1,11
UNITED KINGDOM			4 511 014,89	4 514 660,13	5,16
Government			4 511 014,89	4 514 660,13	5,16
1 780 000,00	U.K. GILTS 1.25% 22/07/2027	GBP	1 901 723,31	1 928 647,73	2,20
1 360 000,00	U.K. GILTS 4.25% 07/12/2040	GBP	1 564 705,61	1 555 510,03	1,78
495 000,00	U.K. GILTS 4.25% 07/12/2055	GBP	558 524,95	547 150,12	0,63
400 000,00	U.K. GILTS 4.50% 07/09/2034	GBP	486 061,02	483 352,25	0,55
ITALY			3 779 245,60	3 748 740,88	4,29
Government			3 593 863,32	3 559 194,90	4,07
1 837 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.45% 01/09/2043	EUR	1 865 627,73	1 837 000,00	2,10
1 580 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	1 466 758,16	1 464 818,00	1,68
253 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.00% 30/10/2031	EUR	261 477,43	257 376,90	0,29
Finance			185 382,28	189 545,98	0,22
200 000,00	CASSA DEPOSITI E PRESTITI SPA 5.875% 30/04/2029	USD	185 382,28	189 545,98	0,22

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

Eurizon Next 2.0 - Obbligazioni Internazionali

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			3 206 899,36	3 120 131,58	3,57
Government			3 206 899,36	3 120 131,58	3,57
1 280 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.75% 25/05/2028	EUR	1 178 617,60	1 175 244,80	1,35
1 000 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.25% 25/05/2034	EUR	865 967,44	832 410,00	0,95
590 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 4.00% 25/04/2055	EUR	670 465,35	620 945,50	0,71
516 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.50% 25/05/2026	EUR	491 848,97	491 531,28	0,56
SPAIN			1 938 543,42	1 919 071,50	2,19
Government			1 938 543,42	1 919 071,50	2,19
1 629 000,00	SPAIN GOVERNMENT BONDS 2.55% 31/10/2032	EUR	1 564 781,32	1 549 032,39	1,77
371 000,00	SPAIN GOVERNMENT BONDS 4.00% 31/10/2054	EUR	373 762,10	370 039,11	0,42
CANADA			1 759 193,12	1 778 317,98	2,03
Government			1 217 447,14	1 227 818,58	1,40
1 220 000,00	CANADA GOVERNMENT BONDS 1.50% 01/06/2031	CAD	724 669,00	732 018,42	0,84
500 000,00	CANADA GOVERNMENT BONDS 0.50% 01/09/2025	CAD	322 311,98	326 744,13	0,37
330 000,00	CANADA GOVERNMENT BONDS 2.00% 01/12/2051	CAD	170 466,16	169 056,03	0,19
Finance			541 745,98	550 499,40	0,63
600 000,00	CDP FINANCIAL, INC. 4.25% 25/07/2028	USD	541 745,98	550 499,40	0,63
NETHERLANDS			890 754,34	879 885,00	1,01
Government			890 754,34	879 885,00	1,01
900 000,00	NETHERLANDS GOVERNMENT BONDS 2.50% 15/07/2033	EUR	890 754,34	879 885,00	1,01
AUSTRALIA			855 327,24	873 339,97	1,00
Government			855 327,24	873 339,97	1,00
1 765 000,00	AUSTRALIA GOVERNMENT BONDS 1.00% 21/11/2031	AUD	855 327,24	873 339,97	1,00
BELGIUM			749 252,73	735 853,30	0,84
Government			749 252,73	735 853,30	0,84
910 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 1.45% 22/06/2037	EUR	749 252,73	735 853,30	0,84
SWEDEN			42 732,09	42 415,66	0,05
Government			42 732,09	42 415,66	0,05
500 000,00	SWEDEN GOVERNMENT BONDS 1.75% 11/11/2033	SEK	42 732,09	42 415,66	0,05
Zero-Coupon Bonds			13 824 775,84	13 793 239,43	15,78
ITALY			11 153 181,32	11 157 313,20	12,76
Government			11 153 181,32	11 157 313,20	12,76
7 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 30/09/2024	EUR	6 934 964,16	6 937 840,00	7,93
2 500 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 29/11/2024	EUR	2 462 598,38	2 462 775,00	2,82
1 805 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/04/2025	EUR	1 755 618,78	1 756 698,20	2,01
GERMANY			2 513 913,57	2 478 792,50	2,84
Finance			2 085 692,76	2 076 277,50	2,38
2 250 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 31/03/2027	EUR	2 085 692,76	2 076 277,50	2,38

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

Eurizon Next 2.0 - Obbligazioni Internazionali

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Government			428 220,81	402 515,00	0,46
700 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	378 698,15	354 375,00	0,41
100 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2052	EUR	49 522,66	48 140,00	0,05
DENMARK			157 680,95	157 133,73	0,18
Government			157 680,95	157 133,73	0,18
1 397 000,00	DENMARK GOVERNMENT BONDS 0.00% 15/11/2031	DKK	157 680,95	157 133,73	0,18
INVESTMENT FUNDS			185 457,69	187 021,04	0,21
UCI Units			185 457,69	187 021,04	0,21
LUXEMBOURG			185 457,69	187 021,04	0,21
Finance			185 457,69	187 021,04	0,21
1 835,03	EURIZON FUND - MONEY MARKET USD T1 -Z2-	USD	185 457,69	187 021,04	0,21
Total Portfolio			84 417 711,59	83 772 782,82	95,80

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

Eurizon Next 2.0 - Obbligazioni Internazionali

FUTURE CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Notional (EUR)
Total Unrealised profit / (loss) on future contracts and notional						55 929,02	34 319 533,50
Unrealised profit on future contracts and notional						84 443,42	25 296 584,93
100 000	55	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	31 337,48	5 644 168,81
100 000	64	Purchase	EURO SCHATZ	06/09/2024	EUR	26 048,00	6 764 800,00
100 000	14	Purchase	LONG GILT	26/09/2024	GBP	12 053,54	1 611 134,87
100 000	(9)	Sale	EURO BUND	06/09/2024	EUR	6 030,00	1 184 580,00
100 000	44	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	5 131,79	4 375 493,73
200 000	30	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	3 842,61	5 716 407,52
Unrealised loss on future contracts and notional						(28 514,40)	9 022 948,57
100 000	25	Purchase	EURO BTP	06/09/2024	EUR	(18 420,90)	2 882 250,00
100 000	16	Purchase	US 10YR ULTRA	19/09/2024	USD	(3 819,69)	1 694 890,78
100 000	16	Purchase	US ULTRA BOND (CBT)	19/09/2024	USD	(2 944,95)	1 871 237,79
100 000	3	Purchase	EURO OAT	06/09/2024	EUR	(2 580,00)	369 360,00
100 000	21	Purchase	SHORT EURO BTP	06/09/2024	EUR	(748,86)	2 205 210,00

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

Eurizon Next 2.0 - Obbligazioni Internazionali

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
UNQUOTED				15 476,86	2 639,00	—
PURCHASED OPTION CONTRACTS				15 476,86	2 639,00	—
1 800 000	PUT	EUR/USD PUT 1,03 26/08/24	EUR	4 000,00	2 539,80	—
3 100 000	CALL	EUR/USD CALL 1,10 03/07/24	EUR	11 476,86	99,20	—

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

Eurizon Next 2.0 - Obbligazioni Internazionali

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(61 111,66)
Unrealised profit on forward foreign exchange contracts					31 338,67
26/09/2024	1 404 494,38	EUR	238 000 000,00	JPY	11 652,85
26/09/2024	7 820 000,00	USD	7 259 503,87	EUR	7 078,51
26/09/2024	3 600 000,00	PLN	890 564,17	USD	3 720,38
26/09/2024	1 296 336,67	EUR	1 100 000,00	GBP	3 432,79
26/09/2024	9 161 396,80	SEK	9 200 000,00	NOK	2 808,78
26/09/2024	9 200 000,00	NOK	9 109 380,00	SEK	1 775,46
26/09/2024	388 550,61	EUR	330 000,00	GBP	679,45
26/09/2024	180 000,00	USD	167 071,04	EUR	190,45
Unrealised loss on forward foreign exchange contracts					(92 450,33)
26/09/2024	1 086 470 000,00	JPY	6 445 980,42	EUR	(87 658,83)
26/09/2024	1 500 000,00	GBP	1 767 842,24	EUR	(4 791,50)

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

Eurizon Next 2.0 - Obbligazioni Internazionali

SWAP CONTRACTS AS AT 30 JUNE 2024

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
INDEX SWAPS CONTRACTS				37 412,02	(41 620,78)	2 505,64
BNP PARIBAS SA	GBP	3 000 000,00	16/04/2026	34 400,71	(38 102,75)	5 772,57
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	GBP	1 900 000,00	20/06/2026	3 011,31	(3 518,03)	(3 266,93)

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

1. GENERAL INFORMATION

Eurizon Next 2.0, formerly Eurizon Next (hereafter referred to as the "Fund"), was established in the Grand Duchy of Luxembourg on 18 June 2020 in accordance with Part I of the Luxembourg Law of 17 December 2010 on Undertakings for Collective Investment, as amended. The Fund, by virtue of being a common fund in transferable securities, does not possess legal personality.

The Fund is a joint ownership of transferable securities and other financial assets as authorized by the law, managed by the Management Company on the basis of the risk spreading principle, on behalf of and in the sole interest of the co-owners (the "Unitholders"), who are committed only to the extent of their investment.

Its assets are owned jointly and indivisibly by the Unitholders and constitute a holding separate from the Management Company's holdings. All of the jointly owned Units have equal rights. There is no maximum limit set on the amount of wealth or the number of Units of jointly owned property which comprise the net assets of the Fund. The minimum net assets of the Fund are to be at least EUR 1 250 000,00.

The respective rights and obligations of the Unitholders, the Management Company and the Depositary Bank are defined in the Management Regulations and Laws. By agreement with the Depositary Bank and pursuant to the Laws of the Grand Duchy of Luxembourg, the Management Company may make amendments in the Management Regulations if it considers useful for the interest of Unitholders. These amendments are published in the "Mémorial, Recueil des Sociétés et Associations" and, in principle, become effective as of the time of their publication.

In order to offer investments with different levels of risks, Eurizon Next 2.0 Fund is an umbrella Fund, subdivided into a range of Sub-Funds.

The Sub-Funds which are active as at 30 June 2024 are listed below:

Eurizon Next 2.0 - Strategia Conservativa
 Eurizon Next 2.0 - Selezione Prudente
 Eurizon Next 2.0 - Selezione Equilibrio
 Eurizon Next 2.0 - Selezione Crescita
 Eurizon Next 2.0 - Strategia Obbligazionaria
 Eurizon Next 2.0 - Strategia Azionaria Flessibile
 Eurizon Next 2.0 - Strategia Azionaria Dinamica
 Eurizon Next 2.0 - Diversificato 20
 Eurizon Next 2.0 - Diversificato 40
 Eurizon Next 2.0 - Diversificato 70
 Eurizon Next 2.0 - Strategia Absolute Return
 Eurizon Next 2.0 - Strategia Megatrend
 Eurizon Next 2.0 - Obbligazioni Euro Breve Termine
 Eurizon Next 2.0 - Obbligazioni Euro
 Eurizon Next 2.0 - Obbligazioni Credito
 Eurizon Next 2.0 - Azioni Internazionali
 Eurizon Next 2.0 - Azioni Europa
 Eurizon Next 2.0 - Obbligazioni Internazionali

The following Sub-Funds were launched on 1 July 2020:

Eurizon Next 2.0 - Strategia Conservativa
 Eurizon Next 2.0 - Selezione Prudente
 Eurizon Next 2.0 - Selezione Equilibrio
 Eurizon Next 2.0 - Selezione Crescita
 Eurizon Next 2.0 - Strategia Obbligazionaria
 Eurizon Next 2.0 - Strategia Azionaria Flessibile
 Eurizon Next 2.0 - Diversificato 20
 Eurizon Next 2.0 - Diversificato 40
 Eurizon Next 2.0 - Diversificato 70

The following Sub-Funds were launched on 14 July 2021:

Eurizon Next 2.0 - Strategia Absolute Return
 Eurizon Next 2.0 - Strategia Megatrend

The following Sub-Fund was launched on 18 October 2022:

Eurizon Next 2.0 - Strategia Azionaria Dinamica

The following Sub-Funds were launched on 28 November 2023:

Eurizon Next 2.0 - Obbligazioni Euro Breve Termine
 Eurizon Next 2.0 - Obbligazioni Euro
 Eurizon Next 2.0 - Obbligazioni Credito
 Eurizon Next 2.0 - Azioni Internazionali
 Eurizon Next 2.0 - Azioni Europa
 Eurizon Next 2.0 - Obbligazioni Internazionali

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The Fund keeps the books of each Sub-Fund in its respective currency and the financial statements were 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 investment 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 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.

Liquid asset, short-term money market instruments or any short-term debt or debt-related instruments are valued at nominal value plus any accrued interest or on a amortised cost basis, provided a regular review of the portfolio holdings is performed to detect any material deviation between the net assets calculated using these methods and these calculated using market quotations. If a deviation exists, which may result in a material dilution or unfair result to Unitholders, appropriate corrective actions will be taken including, if necessary, the calculation of the net assets value by using available market quotations.

The value of each investment in open-ended investment funds 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 weighted cost.

c) Cost of purchase of securities in portfolios

For securities denominated in currencies other than the base currency of the Sub-Funds, the purchase price is calculated based on the exchange rates prevailing of the date of the purchase.

d) Forward foreign exchange contracts

Forward foreign exchange contracts are valued at forward foreign exchange rates for the remaining period to run until maturity at the date of valuation.

Unrealised profits and losses are recorded in the Statement of Net Assets and their variations in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on forward foreign exchange contracts".

e) Future contracts

Commitments related to future contracts are recorded off balance sheet and future contracts are valued according to the last available contract price.

Unrealised profits and losses on future contracts are recorded in the Statement of Net Assets and their variations in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on future contracts".

Guarantee deposits and margin calls are recorded under the Statement of Net Assets under the headings "Other banks and broker accounts" and "Amounts due to brokers".

f) Swap contracts

Swaps are, in general, contracts by which two parties commit themselves during a given period to exchange two flows, one in exchange for the other, determined on the basis of a nominal value. The flows may be linked to the interest rate(s), exchange rate(s), share(s), index(es) or credit event(s).

Swap contracts are valued using the difference between the values of forecasted flows the counterparty is to pay to the Sub-Fund and those owed by the Sub-Fund to its counterparty.

Unrealised profits and losses on swap contracts are recorded in the Statement of Net Assets and their variations are recorded in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on swap contracts".

The caption "Swap premium received" and "Swap premium paid" of the Statement of Net Assets correspond to the amount paid or received by the Fund when contracting a credit default swap. This amount stands for the cost of the relating swap contracts.

As at 30 June 2024, the Fund did not hold any credit default swaps.

All the Swap contracts are presented at clean price, therefore the interests related to Swap contracts are recorded under the heading "Interest received/paid on swap contracts" in the Statement of Changes in Net Assets.

g) 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.

The market value of option contracts is recorded in the Statements of Net Assets.

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. Unrealised profits and losses are recorded in the Statement of Net Assets. The final valuation is made at the final settlement price of either the expiration date of the option or the day on which it was exercised.

The variation of unrealised profits and losses on option contracts is recorded in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on option contracts".

h) 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".

i) Combined statements of the Fund

The combined statements correspond to the sum of the statements of each Sub-Fund.

j) Income

Dividends are recognised on the date on which the Units/Shares concerned are quoted "ex-dividend", net of withholding tax. Interest is calculated on a pro rata temporis basis and recorded net of withholding tax.

Interest income from debt securities is recognised daily on an accruals basis and includes the amortisation of premiums and accretion of discounts on a straight line basis.

k) Translation of items expressed in foreign currencies

Assets and liabilities in foreign currencies are converted into the base currency of the Sub-Funds at the closing exchange rates of the final day of the financial period.

Income and expenses in currencies other than the base currency of the Sub-Funds are converted into the currency of the Sub-Funds at the closing exchange rates in force on the day of the transactions.

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 currencies of foreign cash positions, assets receivable and liabilities payable denominated in currencies other than the base currency of the Sub-Funds being recorded under the heading "Change in unrealised appreciation / (depreciation) on foreign currencies".

The main exchange rates as at 30 June 2024 are:

1 EUR = 1,604777006 AUD
 1 EUR = 1,466529768 CAD
 1 EUR = 0,963074981 CHF
 1 EUR = 7,457454185 DKK
 1 EUR = 0,847837154 GBP
 1 EUR = 8,367584692 HKD
 1 EUR = 394,925207893 HUF
 1 EUR = 89,370593096 INR
 1 EUR = 172,401782107 JPY
 1 EUR = 11,411463229 NOK
 1 EUR = 4,308490514 PLN
 1 EUR = 11,350051926 SEK
 1 EUR = 1,452489837 SGD
 1 EUR = 1,071750479 USD
 1 EUR = 19,570163753 ZAR

l) Dividend distributions

Category "GD" and "PD" Units allows the distribution of dividends.

m) Basis of preparation

These financial statements have been prepared on a going concern basis, using the last official/tradeable net asset value of the financial period (28 June 2024).

3. BANKS, BANK OVERDRAFTS, OTHER BANKS AND BROKER ACCOUNTS

As at 30 June 2024, the counterparty for the "Banks" and "Bank overdrafts" accounts is State Street Bank International GmbH, Luxembourg Branch for all the Sub-Funds.

"Amounts due to brokers" includes amounts payable to brokers.

The amount of broker accounts disclosed in the Statement of Net Assets "Other banks and broker accounts" / "Amounts due to brokers" are presented net.

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 on the Net Asset Value of each Sub-Fund at the end of each quarter in question and payable quarterly. The rate of the annual subscription tax is fixed at 0,01% for the Sub-Funds or Classes of Units 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 Luxembourg UCIs shall be exempt from the subscription tax, provided such UCIs have already been subject to the subscription tax in Luxembourg.

5. OTHER CHARGES AND TAXES

The caption "Other charges and taxes" is mainly composed of Placement Fees.

The auditors fees, expenses involved in preparation, printing and filing of administrative documents and explanatory memoranda with any authorities and bodies, expenses related to preparation, distribution and publication of notices to Unitholders, including publication of Net Asset Value per Unit on newspapers distributed in countries in which the Units are offered or sold or on any other recognised and legally binding media, fees relative to registration with any institution or authority, and the fees relative to the Fund's listing on a stock exchange are borne by the Management Company.

6. MANAGEMENT FEE

The Management Company, as remuneration for its services, is entitled to receive a management fee calculated according to the Net Asset Value of each Sub-Fund of the Fund.

For the period ended 30 June 2024, the rates in force for each Sub-Fund are the following:

Sub-Fund	Class name	Annual Management
		Fee Rate
Eurizon Next 2.0 - Strategia Conservativa	Class G	0,85%
Eurizon Next 2.0 - Strategia Conservativa	Class GD	0,85%
Eurizon Next 2.0 - Strategia Conservativa	Class ST	0,30%
Eurizon Next 2.0 - Strategia Conservativa	Class P	0,75%
Eurizon Next 2.0 - Strategia Conservativa	Class PD	0,75%
Eurizon Next 2.0 - Selezione Prudente	Class G	1,05%
Eurizon Next 2.0 - Selezione Prudente	Class GD	1,05%
Eurizon Next 2.0 - Selezione Prudente	Class P	0,95%
Eurizon Next 2.0 - Selezione Prudente	Class PD	0,95%
Eurizon Next 2.0 - Selezione Equilibrio	Class G	1,40%
Eurizon Next 2.0 - Selezione Equilibrio	Class GD	1,40%
Eurizon Next 2.0 - Selezione Equilibrio	Class P	1,30%
Eurizon Next 2.0 - Selezione Equilibrio	Class PD	1,30%
Eurizon Next 2.0 - Selezione Crescita	Class G	1,60%
Eurizon Next 2.0 - Selezione Crescita	Class GD	1,60%
Eurizon Next 2.0 - Selezione Crescita	Class P	1,45%
Eurizon Next 2.0 - Selezione Crescita	Class PD	1,45%
Eurizon Next 2.0 - Flessibile Prudente ⁽¹⁾	Class G	1,05%
Eurizon Next 2.0 - Flessibile Prudente ⁽¹⁾	Class GD	1,05%
Eurizon Next 2.0 - Flessibile Prudente ⁽¹⁾	Class P	0,95%
Eurizon Next 2.0 - Flessibile Prudente ⁽¹⁾	Class PD	0,95%
Eurizon Next 2.0 - Flessibile Equilibrio ⁽²⁾	Class G	1,40%
Eurizon Next 2.0 - Flessibile Equilibrio ⁽²⁾	Class GD	1,40%
Eurizon Next 2.0 - Flessibile Equilibrio ⁽²⁾	Class P	1,30%
Eurizon Next 2.0 - Flessibile Equilibrio ⁽²⁾	Class PD	1,30%
Eurizon Next 2.0 - Flessibile Crescita ⁽³⁾	Class G	1,60%
Eurizon Next 2.0 - Flessibile Crescita ⁽³⁾	Class GD	1,60%
Eurizon Next 2.0 - Flessibile Crescita ⁽³⁾	Class P	1,45%
Eurizon Next 2.0 - Flessibile Crescita ⁽³⁾	Class PD	1,45%
Eurizon Next 2.0 - Strategia Obbligazionaria	Class G	0,95%
Eurizon Next 2.0 - Strategia Obbligazionaria	Class GD	0,95%
Eurizon Next 2.0 - Strategia Obbligazionaria	Class P	0,85%
Eurizon Next 2.0 - Strategia Obbligazionaria	Class PD	0,85%
Eurizon Next 2.0 - Strategia Azionaria Flessibile	Class G	1,70%
Eurizon Next 2.0 - Strategia Azionaria Flessibile	Class GD	1,70%
Eurizon Next 2.0 - Strategia Azionaria Flessibile	Class P	1,55%
Eurizon Next 2.0 - Strategia Azionaria Flessibile	Class PD	1,55%
Eurizon Next 2.0 - Strategia Azionaria Dinamica	Class G	1,70%
Eurizon Next 2.0 - Strategia Azionaria Dinamica	Class GD	1,70%
Eurizon Next 2.0 - Strategia Azionaria Dinamica	Class P	1,55%

Sub-Fund	Annual Management	
	Class name	Fee Rate
Eurizon Next 2.0 - Strategia Azionaria Dinamica	Class PD	1,55%
Eurizon Next 2.0 - Diversificato 20	Class G	1,05%
Eurizon Next 2.0 - Diversificato 20	Class GD	1,05%
Eurizon Next 2.0 - Diversificato 20	Class P	0,95%
Eurizon Next 2.0 - Diversificato 20	Class PD	0,95%
Eurizon Next 2.0 - Diversificato 40	Class G	1,40%
Eurizon Next 2.0 - Diversificato 40	Class GD	1,40%
Eurizon Next 2.0 - Diversificato 40	Class P	1,30%
Eurizon Next 2.0 - Diversificato 40	Class PD	1,30%
Eurizon Next 2.0 - Diversificato 70	Class G	1,60%
Eurizon Next 2.0 - Diversificato 70	Class GD	1,60%
Eurizon Next 2.0 - Diversificato 70	Class P	1,45%
Eurizon Next 2.0 - Diversificato 70	Class PD	1,45%
Eurizon Next 2.0 - Strategia Absolute Return	Class G	1,40%
Eurizon Next 2.0 - Strategia Absolute Return	Class GD	1,40%
Eurizon Next 2.0 - Strategia Absolute Return	Class P	1,30%
Eurizon Next 2.0 - Strategia Absolute Return	Class PD	1,30%
Eurizon Next 2.0 - Strategia Megatrend	Class G	1,60%
Eurizon Next 2.0 - Strategia Megatrend	Class GD	1,60%
Eurizon Next 2.0 - Strategia Megatrend	Class P	1,45%
Eurizon Next 2.0 - Strategia Megatrend	Class PD	1,45%
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	Class G	0,85%
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	Class GD	0,85%
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	Class P	0,75%
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	Class PD	0,75%
Eurizon Next 2.0 - Obbligazioni Euro	Class G	1,00%
Eurizon Next 2.0 - Obbligazioni Euro	Class GD	1,00%
Eurizon Next 2.0 - Obbligazioni Euro	Class P	0,90%
Eurizon Next 2.0 - Obbligazioni Euro	Class PD	0,90%
Eurizon Next 2.0 - Obbligazioni Credito	Class G	1,20%
Eurizon Next 2.0 - Obbligazioni Credito	Class GD	1,20%
Eurizon Next 2.0 - Obbligazioni Credito	Class P	1,10%
Eurizon Next 2.0 - Obbligazioni Credito	Class PD	1,10%
Eurizon Next 2.0 - Azioni Internazionali	Class G	1,70%
Eurizon Next 2.0 - Azioni Internazionali	Class GD	1,70%
Eurizon Next 2.0 - Azioni Internazionali	Class P	1,55%
Eurizon Next 2.0 - Azioni Internazionali	Class PD	1,55%
Eurizon Next 2.0 - Azioni Europa	Class G	1,70%
Eurizon Next 2.0 - Azioni Europa	Class GD	1,70%
Eurizon Next 2.0 - Azioni Europa	Class P	1,55%
Eurizon Next 2.0 - Azioni Europa	Class PD	1,55%
Eurizon Next 2.0 - Obbligazioni Internazionali	Class G	1,10%
Eurizon Next 2.0 - Obbligazioni Internazionali	Class GD	1,10%
Eurizon Next 2.0 - Obbligazioni Internazionali	Class P	1,00%
Eurizon Next 2.0 - Obbligazioni Internazionali	Class PD	1,00%

(1) The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Prudente on 15 March 2024.

(2) The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Equilibrio on 15 March 2024.

(3) The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Crescita on 15 March 2024.

This fee is calculated on the average value of the monthly Net Asset Value and payable monthly.

During the period ended 30 June 2024, the Fund has invested in UCITS and UCI managed by Eurizon Capital S.A.. The maximum percentage of management fees charged at the level of these UCITS and UCI was equal to 0,70%.

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, administration fees and management fees.

The total amount of the management commissions applied on the "related" UCITS or UCI in which the Sub-Fund invests 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 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 Next 2.0 - Strategia Conservativa	20 051,46
Eurizon Next 2.0 - Selezione Prudente	226 579,49
Eurizon Next 2.0 - Selezione Equilibrio	1 113 231,85
Eurizon Next 2.0 - Selezione Crescita	424 389,53
Eurizon Next 2.0 - Strategia Obbligazionaria	430 212,27
Eurizon Next 2.0 - Diversificato 20	2 083 748,80
Eurizon Next 2.0 - Diversificato 40	3 082 313,31
Eurizon Next 2.0 - Diversificato 70	1 060 802,27
Eurizon Next 2.0 - Strategia Absolute Return	4 379,33
Eurizon Next 2.0 - Strategia Megatrend	27 652,07
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	199,82
Eurizon Next 2.0 - Obbligazioni Euro	222,15
Eurizon Next 2.0 - Obbligazioni Credito	893,95
Eurizon Next 2.0 - Azioni Internazionali	96,03
Eurizon Next 2.0 - Obbligazioni Internazionali	62,58
Total	8 474 834,91

7. PERFORMANCE FEE

In addition, for all the Sub-Funds, the Management Company is entitled to receive a performance fee. Calculation methods of the performance fee are described in details in the Prospectus.

For the period ended 30 June 2024 performance fee accrued are as follows (in EUR):

Eurizon Next 2.0 - Strategia Azionaria Flessibile	5 144,88
Eurizon Next 2.0 - Strategia Azionaria Dinamica	1 693 704,50
Eurizon Next 2.0 - Azioni Internazionali	7,44
Total	1 698 856,82

During the period ended 30 June 2024, no performance fees were recorded for the following Sub-Funds:

- Eurizon Next 2.0 - Strategia Conservativa
- Eurizon Next 2.0 - Selezione Prudente
- Eurizon Next 2.0 - Selezione Equilibrio
- Eurizon Next 2.0 - Selezione Crescita
- Eurizon Next 2.0 - Flessibile Prudente⁽¹⁾
- Eurizon Next 2.0 - Flessibile Equilibrio⁽²⁾
- Eurizon Next 2.0 - Flessibile Crescita⁽³⁾
- Eurizon Next 2.0 - Strategia Obbligazionaria
- Eurizon Next 2.0 - Diversificato 20
- Eurizon Next 2.0 - Diversificato 40
- Eurizon Next 2.0 - Diversificato 70
- Eurizon Next 2.0 - Strategia Absolute Return
- Eurizon Next 2.0 - Strategia Megatrend
- Eurizon Next 2.0 - Obbligazioni Euro Breve Termine

- Eurizon Next 2.0 - Obbligazioni Euro
- Eurizon Next 2.0 - Obbligazioni Credito
- Eurizon Next 2.0 - Azioni Europa
- Eurizon Next 2.0 - Obbligazioni Internazionali

⁽¹⁾ The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Prudente on 15 March 2024.

⁽²⁾ The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Equilibrio on 15 March 2024.

⁽³⁾ The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Crescita on 15 March 2024.

Sub-Fund	Unit Classes	Unit Class Currency	Amount of performance fees in Sub-Fund Currency	% of the average NAV of the Unit Class
Eurizon Next 2.0 - Strategia Azionaria Flessibile				
	G	EUR	4 689,62	0,00
	GD	EUR	455,26	0,00
Eurizon Next 2.0 - Strategia Azionaria Dinamica				
	G	EUR	1 396 780,50	0,58
	GD	EUR	71 247,23	0,62
	P	EUR	218 584,53	0,47
	PD	EUR	7 092,24	0,53
Eurizon Next 2.0 - Azioni Internazionali				
	GD	EUR	7,44	0,00

8. ADMINISTRATION FEE

The administration fee is paid to the Management Company as the main entity with responsibility for operational, compliance, accounting and legal activities of the Fund.

Out of this fee, the Management Company pays the services provided by the Administrative Agent, Depositary Bank, Registrar and Transfer Agent and the Paying Agent.

This fee, which represents a percentage of the average Net Asset Value each Sub-Fund, is accrued daily and is paid each month in arrears.

9. SWAP CONTRACTS

Swaps, comprising Interest Rate Swaps and Index Swaps, can be linked to any number of underlying investments and indexes, and swap terms can vary greatly. Cash flows are exchanged based on the underlying. Upfront payments, which represent a risk premium, are amortised straight-line over the contract term. Swap agreements are carried at market value and the value of the swap agreement is based on a counterparty independent provided price, third party pricing service or valuation model. The model considers various inputs including the market value of the underlying, the risks associated with the underlying and the specific terms of the contract.

The open positions as at 30 June 2024 are disclosed in the "swap contracts" sections of the relevant Sub-Funds and detailed below:

Interest Rate Swap contracts

Sub-Fund	Currency	Counterparty	Sub-Fund Pays	Sub-Fund Receives	Notional
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	EUR	Goldman Sachs Bank Europe SE	Fixed 1.817%	Floating (Eurostat Eurozone HICP ex Tobacco Index)	2 500 000,00
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	EUR	Crédit Agricole Corporate and Investment Bank	Fixed 2.122%	Floating (Eurostat Eurozone HICP ex Tobacco Index)	5 000 000,00
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	EUR	Morgan Stanley Bank AG	Fixed 1.955%	Floating (Eurostat Eurozone HICP ex Tobacco Index)	24 000 000,00
Eurizon Next 2.0 - Obbligazioni Euro	EUR	Goldman Sachs Bank Europe SE	Fixed 1.817%	Floating (Eurostat Eurozone HICP ex Tobacco Index)	2 500 000,00
Eurizon Next 2.0 - Obbligazioni Euro	EUR	Crédit Agricole Corporate and Investment Bank	Fixed 2.122%	Floating (Eurostat Eurozone HICP ex Tobacco Index)	4 000 000,00

Index Swap contracts

Sub-Fund	Currency	Counterparty	Sub-Fund Pays	Sub-Fund Receives	Notional
Eurizon Next 2.0 - Strategia Obbligazionaria	GBP	BNP Paribas SA	Floating (1 Day GBP SONIA)	Fixed 4.430%	42 000 000,00
Eurizon Next 2.0 - Strategia Obbligazionaria	CAD	Citigroup Global Markets Europe AG	Floating (1 Day CAD CORRA)	Fixed 3.647%	28 000 000,00
Eurizon Next 2.0 - Strategia Obbligazionaria	GBP	BNP Paribas SA	Floating (1 Day GBP SONIA)	Fixed 4.000%	33 000 000,00
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	GBP	Crédit Agricole Corporate and Investment Bank	Floating (1 Day GBP SONIA)	Fixed 4.777%	5 500 000,00
Eurizon Next 2.0 - Obbligazioni Euro	GBP	Crédit Agricole Corporate and Investment Bank	Floating (1 Day GBP SONIA)	Fixed 4.777%	4 000 000,00
Eurizon Next 2.0 - Obbligazioni Internazionali	GBP	BNP Paribas SA	Floating (1 Day SONIA)	Fixed 4.694%	3 000 000,00
Eurizon Next 2.0 - Obbligazioni Internazionali	GBP	Crédit Agricole Corporate and Investment Bank	Floating (1 Day SONIA)	Fixed 4.451%	1 900 000,00

10. FORWARD FOREIGN EXCHANGE CONTRACTS, FUTURE CONTRACTS AND OPTION CONTRACTS

As at 30 June 2024 Intesa Sanpaolo S.p.A. is the broker for all the future contracts and the listed options.

The counterparties for unquoted option contracts as at 30 June 2024 are listed below:

Sub-Fund	Counterparty
Eurizon Next 2.0 - Strategia Conservativa	Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Nomura International Plc
Eurizon Next 2.0 - Obbligazioni Internazionali	Bank of America Securities Europe SA Citigroup Global Markets Europe AG

The counterparties for the forward foreign exchange contracts as at 30 June 2024 are listed below:

Sub-Fund	Counterparty
Eurizon Next 2.0 - Strategia Conservativa	Crédit Agricole Corporate and Investment Bank HSBC Continental Europe SA Intesa Sanpaolo S.p.A.
Eurizon Next 2.0 - Selezione Prudente	Goldman Sachs Bank Europe SE Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon Next 2.0 - Selezione Equilibrio	HSBC Continental Europe SA Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon Next 2.0 - Selezione Crescita	Goldman Sachs Bank Europe SE Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon Next 2.0 - Strategia Obbligazionaria	Crédit Agricole Corporate and Investment Bank Deutsche Bank AG HSBC Continental Europe SA Morgan Stanley Europe SE Société Générale SA State Street International GmbH UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")

Sub-Fund	Counterparty
Eurizon Next 2.0 - Strategia Azionaria Flessibile	Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE HSBC Continental Europe SA Morgan Stanley Europe SE UBS Europe SE
Eurizon Next 2.0 - Diversificato 20	HSBC Continental Europe SA Société Générale SA UBS Europe SE
Eurizon Next 2.0 - Diversificato 40	Société Générale SA UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Next 2.0 - Diversificato 70	Société Générale SA UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Next 2.0 - Strategia Absolute Return	Bank of America Securities Europe SA Barclays Bank Plc Citigroup Global Markets Europe AG Deutsche Bank AG Goldman Sachs Bank Europe SE HSBC Continental Europe SA Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH
Eurizon Next 2.0 - Strategia Megatrend	Bank of America Securities Europe SA Barclays Bank Plc BNP Paribas SA Citigroup Global Markets Europe AG Goldman Sachs Bank Europe SE HSBC Continental Europe SA Intesa Sanpaolo S.p.A. Morgan Stanley Europe SE Nomura Financial Products Europe GmbH Société Générale SA
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	Citigroup Global Markets Europe AG Société Générale SA UBS Europe SE
Eurizon Next 2.0 - Obbligazioni Euro	Citigroup Global Markets Europe AG UBS Europe SE
Eurizon Next 2.0 - Obbligazioni Credito	HSBC Continental Europe SA Morgan Stanley Europe SE Nomura Financial Products Europe GmbH Société Générale SA UBS Europe SE
Eurizon Next 2.0 - Azioni Internazionali	Bank of America Securities Europe SA Citigroup Global Markets Europe AG Goldman Sachs Bank Europe SE HSBC Continental Europe SA Morgan Stanley Europe SE Société Générale SA UBS Europe SE

Sub-Fund	Counterparty
Eurizon Next 2.0 - Azioni Europa	Bank of America Securities Europe SA BNP Paribas SA Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Goldman Sachs Bank Europe SE HSBC Continental Europe SA Morgan Stanley Europe SE Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon Next 2.0 - Obbligazioni Internazionali	Citigroup Global Markets Europe AG HSBC Continental Europe SA Nomura Financial Products Europe GmbH Société Générale SA UBS Europe SE

11. OTHER ASSETS

The caption "Other Assets" is mainly composed of dividend receivable, rebates and placement fees.

12. TRANSACTION COSTS

For the financial period ended 30 June 2024, the Fund incurred transaction costs (composed of broker fees and stamp duties) relating to the purchase or sale price of investment securities. These transaction costs are part of the acquisition cost / sale price of the related assets and, for the financial period, amounts are as follows (in EUR):

Sub-Fund	Transaction costs
Eurizon Next 2.0 - Strategia Conservativa	0,36
Eurizon Next 2.0 - Selezione Prudente	3 771,21
Eurizon Next 2.0 - Selezione Equilibrio	31 735,71
Eurizon Next 2.0 - Selezione Crescita	14 947,04
Eurizon Next 2.0 - Flessibile Prudente ⁽¹⁾	1,17
Eurizon Next 2.0 - Flessibile Equilibrio ⁽²⁾	1,13
Eurizon Next 2.0 - Flessibile Crescita ⁽³⁾	1,24
Eurizon Next 2.0 - Strategia Obbligazionaria	1,58
Eurizon Next 2.0 - Strategia Azionaria Flessibile	579 630,18
Eurizon Next 2.0 - Strategia Azionaria Dinamica	58 758,73
Eurizon Next 2.0 - Diversificato 20	1,42
Eurizon Next 2.0 - Diversificato 40	1,89
Eurizon Next 2.0 - Diversificato 70	1,75
Eurizon Next 2.0 - Strategia Absolute Return	53 626,86
Eurizon Next 2.0 - Strategia Megatrend	274 203,77
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	1,20
Eurizon Next 2.0 - Obbligazioni Euro	1,22
Eurizon Next 2.0 - Obbligazioni Credito	2,25
Eurizon Next 2.0 - Azioni Internazionali	243 717,04
Eurizon Next 2.0 - Azioni Europa	111 548,57
Eurizon Next 2.0 - Obbligazioni Internazionali	0,69
Total	1 371 955,01

⁽¹⁾ The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Prudente on 15 March 2024.

⁽²⁾ The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Equilibrio on 15 March 2024.

⁽³⁾ The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Crescita on 15 March 2024.

Furthermore, in accordance with the practices of the bond markets, a bid-offer spread is applied to securities purchase or sale transactions. According to this principle, the selling and buying prices applied by the broker to a given transaction are not identical and the difference between them constitutes the broker's remuneration.

13. PLACEMENT FEE

Upon purchase of Gold Class Units (whether initial or subsequent purchase), the full amount of the investment is invested in the Units at NAV. An amount corresponding to the placement fee is set aside (levied on the Fund's assets) at the time of purchase, and is then paid out over a 3-year period via daily deductions that use straight-line amortisation. After 3 years, Gold Class Units are automatically exchanged, value for value, into Platinum Class Units of the same Sub-Fund. The placement fee is used to remunerate the distributor.

The net amount of the placement fee is recorded in the Statement of Net Assets under the heading "Other Assets". As at 30 June 2024 the net amount of placement fee is as follows (in EUR):

Eurizon Next 2.0 - Strategia Conservativa	580 473,86
Eurizon Next 2.0 - Selezione Prudente	665 597,12
Eurizon Next 2.0 - Selezione Equilibrio	2 624 442,54
Eurizon Next 2.0 - Selezione Crescita	1 033 827,25
Eurizon Next 2.0 - Strategia Obbligazionaria	2 791 192,48
Eurizon Next 2.0 - Strategia Azionaria Flessibile	6 379 928,16
Eurizon Next 2.0 - Strategia Azionaria Dinamica	2 631 915,67
Eurizon Next 2.0 - Diversificato 20	3 958 705,65
Eurizon Next 2.0 - Diversificato 40	11 919 600,48
Eurizon Next 2.0 - Diversificato 70	4 665 880,37
Eurizon Next 2.0 - Strategia Absolute Return	651 060,65
Eurizon Next 2.0 - Strategia Megatrend	3 454 144,00
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	1 994 989,87
Eurizon Next 2.0 - Obbligazioni Euro	1 581 215,74
Eurizon Next 2.0 - Obbligazioni Credito	1 133 091,64
Eurizon Next 2.0 - Azioni Internazionali	2 991 272,64
Eurizon Next 2.0 - Azioni Europa	636 026,81
Eurizon Next 2.0 - Obbligazioni Internazionali	1 192 331,76
Total	50 885 696,69

The amortisation applied for the period ended 30 June 2024 is recorded in the Statement of Changes in Net Assets under the heading "Other charges and taxes". As at 30 June 2024, the amortisation recorded is as follows (in EUR):

Eurizon Next 2.0 - Strategia Conservativa	750 759,15
Eurizon Next 2.0 - Selezione Prudente	1 471 117,62
Eurizon Next 2.0 - Selezione Equilibrio	5 985 194,48
Eurizon Next 2.0 - Selezione Crescita	2 169 884,31
Eurizon Next 2.0 - Flessibile Prudente ⁽¹⁾	261 064,28
Eurizon Next 2.0 - Flessibile Equilibrio ⁽²⁾	1 231 661,67
Eurizon Next 2.0 - Flessibile Crescita ⁽³⁾	460 080,14
Eurizon Next 2.0 - Strategia Obbligazionaria	3 005 797,68
Eurizon Next 2.0 - Strategia Azionaria Flessibile	6 935 332,45
Eurizon Next 2.0 - Strategia Azionaria Dinamica	1 431 947,31
Eurizon Next 2.0 - Diversificato 20	4 261 587,81
Eurizon Next 2.0 - Diversificato 40	13 300 035,94
Eurizon Next 2.0 - Diversificato 70	5 027 718,59
Eurizon Next 2.0 - Strategia Absolute Return	1 144 078,71
Eurizon Next 2.0 - Strategia Megatrend	4 038 852,71
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine	563 584,88
Eurizon Next 2.0 - Obbligazioni Euro	456 538,95
Eurizon Next 2.0 - Obbligazioni Credito	272 611,06
Eurizon Next 2.0 - Azioni Internazionali	836 686,27
Eurizon Next 2.0 - Azioni Europa	145 682,82
Eurizon Next 2.0 - Obbligazioni Internazionali	223 021,68
Total	53 973 238,51

(1) The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Prudente on 15 March 2024.

(2) The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Equilibrio on 15 March 2024.

(3) The Sub-Fund was merged into Eurizon Next 2.0 - Selezione Crescita on 15 March 2024.

14. CHANGES IN THE COMPOSITION OF PORTFOLIO

The list of movements in the portfolio composition for the financial period is available at the Fund's Management Company's registered office.

15. DIVIDEND DISTRIBUTION

During the financial period ended 30 June 2024, the following distribution occurred:

Sub-Fund	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Next 2.0 - Strategia Conservativa	GD	30/01/2024	EUR	0,300	63 189,55	63 189,55
Eurizon Next 2.0 - Strategia Conservativa	PD	30/01/2024	EUR	0,300	30 678,35	30 678,35
Total						93 867,90
Eurizon Next 2.0 - Selezione Prudente	GD	30/01/2024	EUR	0,300	56 618,15	56 618,15
Eurizon Next 2.0 - Selezione Prudente	PD	30/01/2024	EUR	0,300	28 845,48	28 845,48
Total						85 463,63
Eurizon Next 2.0 - Selezione Equilibrio	GD	30/01/2024	EUR	0,700	505 415,48	505 415,48
Eurizon Next 2.0 - Selezione Equilibrio	PD	30/01/2024	EUR	0,700	204 196,40	204 196,40
Total						709 611,88
Eurizon Next 2.0 - Selezione Crescita	GD	30/01/2024	EUR	1,000	246 699,55	246 699,55
Eurizon Next 2.0 - Selezione Crescita	PD	30/01/2024	EUR	1,000	98 047,04	98 047,04
Total						344 746,59
Eurizon Next 2.0 - Flessibile Prudente	GD	30/01/2024	EUR	0,100	16 775,44	16 775,44
Eurizon Next 2.0 - Flessibile Prudente	PD	30/01/2024	EUR	0,100	4 825,29	4 825,29
Total						21 600,73
Eurizon Next 2.0 - Flessibile Equilibrio	GD	30/01/2024	EUR	0,350	294 609,74	294 609,74
Eurizon Next 2.0 - Flessibile Equilibrio	PD	30/01/2024	EUR	0,350	79 651,42	79 651,42
Total						374 261,16
Eurizon Next 2.0 - Flessibile Crescita	GD	30/01/2024	EUR	0,750	230 822,82	230 822,82
Eurizon Next 2.0 - Flessibile Crescita	PD	30/01/2024	EUR	0,750	62 284,08	62 284,08
Total						293 106,90
Eurizon Next 2.0 - Strategia Obbligazionaria	GD	30/01/2024	EUR	0,300	291 074,72	291 074,72
Eurizon Next 2.0 - Strategia Obbligazionaria	PD	30/01/2024	EUR	0,300	150 645,68	150 645,68
Total						441 720,40
Eurizon Next 2.0 - Strategia Azionaria Flessibile	GD	30/01/2024	EUR	2,000	2 742 608,60	2 742 608,60
Eurizon Next 2.0 - Strategia Azionaria Flessibile	PD	30/01/2024	EUR	2,000	485 055,85	485 055,85
Total						3 227 664,45
Eurizon Next 2.0 - Strategia Azionaria Dinamica	GD	30/01/2024	EUR	1,000	104 034,52	104 034,52
Eurizon Next 2.0 - Strategia Azionaria Dinamica	PD	30/01/2024	EUR	1,000	9 728,23	9 728,23
Total						113 762,75
Eurizon Next 2.0 - Diversificato 20	GD	30/01/2024	EUR	1,000	1 329 031,51	1 329 031,51
Eurizon Next 2.0 - Diversificato 20	PD	30/01/2024	EUR	1,000	329 428,13	329 428,13
Total						1 658 459,64
Eurizon Next 2.0 - Diversificato 40	GD	30/01/2024	EUR	1,500	5 372 474,65	5 372 474,65

Sub-Fund	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Next 2.0 - Diversificato 40	PD	30/01/2024	EUR	1,500	1 251 136,27	1 251 136,27
Total						6 623 610,92
Eurizon Next 2.0 - Diversificato 70	GD	30/01/2024	EUR	2,000	1 485 441,87	1 485 441,87
Eurizon Next 2.0 - Diversificato 70	PD	30/01/2024	EUR	2,000	223 675,27	223 675,27
Total						1 709 117,14
Eurizon Next 2.0 - Strategia Absolute Return	GD	30/01/2024	EUR	0,200	42 808,48	42 808,48
Eurizon Next 2.0 - Strategia Absolute Return	PD	30/01/2024	EUR	0,200	1 113,78	1 113,78
Total						43 922,26
Eurizon Next 2.0 - Strategia Megatrend	GD	30/01/2024	EUR	0,200	198 051,75	198 051,75
Eurizon Next 2.0 - Strategia Megatrend	PD	30/01/2024	EUR	0,200	4 689,51	4 689,51
Total						202 741,26
Total						15 943 657,61

16. EVENTS OCCURRED DURING THE PERIOD

The following Sub-Funds merged on 15 March 2024:

Merging Sub-Funds	Unit Classes of merging Sub-Funds	Unit Class of receiving Sub-Fund	Conversion Ratio 6 Decimals	Receiving Sub-Funds
Eurizon Next 2.0 - Flessibile Crescita	G	G	0,953121	Eurizon Next 2.0 - Selezione Crescita
	GD	GD	0,959742	
	P	P	0,974254	
	PD	PD	0,976282	
Eurizon Next 2.0 - Flessibile Equilibrio	G	G	0,958785	Eurizon Next 2.0 - Selezione Equilibrio
	GD	GD	0,968736	
	P	P	0,973365	
	PD	PD	0,976536	
Eurizon Next 2.0 - Flessibile Prudente	G	G	0,985120	Eurizon Next 2.0 - Selezione Prudente
	GD	GD	0,991001	
	P	P	0,985120	
	PD	PD	0,979280	

SECURITIES FINANCING TRANSACTIONS REGULATION

The Securities Financing Transactions Regulation (SFTR) introduced disclosure requirements for securities financing transactions and total return swaps.

A securities financing transaction is defined as per Article 3(11) of the SFTR as:

- a repurchase/reverse repurchase agreement,
- securities or commodities lending and securities or commodities borrowing,
- a buy-sell back transaction or sell-buy back transaction, or
- a margin lending transaction.

As at 30 June 2024, the Fund is not impacted by the Securities Financing Transactions Regulation.

SFDR Periodic Disclosure

As at 30 June 2024, the following 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"):

Eurizon Next 2.0 - Strategia Conservativa
Eurizon Next 2.0 - Strategia Obbligazionaria
Eurizon Next 2.0 - Strategia Azionaria Flessibile
Eurizon Next 2.0 - Diversificato 20
Eurizon Next 2.0 - Diversificato 40
Eurizon Next 2.0 - Diversificato 70
Eurizon Next 2.0 - Strategia Absolute Return
Eurizon Next 2.0 - Strategia Megatrend
Eurizon Next 2.0 - Strategia Azionaria Dinamica
Eurizon Next 2.0 - Selezione Prudente
Eurizon Next 2.0 - Selezione Equilibrio
Eurizon Next 2.0 - Selezione Crescita
Eurizon Next 2.0 - Obbligazioni Euro Breve Termine
Eurizon Next 2.0 - Obbligazioni Euro
Eurizon Next 2.0 - Obbligazioni Credito
Eurizon Next 2.0 - Obbligazioni Internazionali
Eurizon Next 2.0 - Azioni Internazionali
Eurizon Next 2.0 - Azioni Europa

As at 30 June 2024, no Sub-Funds have sustainable investments as their objective as per Article 9 of the SFDR.

For the rest of the Sub-Funds, Eurizon integrates sustainability risk analysis into its investment process pursuant to article 6 of Regulation (EU) 2019/2088 of the European Parliament and of the Council of November 27, 2019 (the SFDR Regulation) on sustainability reporting in the financial services industry.

Without prejudice to the integration of sustainability risk analysis into the investment process, the Sub-Funds do not, however, promote the specific environmental objectives identified in Regulation (EU) 2020/852 of the European Parliament and of the Council of June 18, 2020 (the Taxonomy Regulation) on the establishment of a framework to encourage sustainable investment and amending Regulation (EU) 2019/2088. In this context, it should be noted that the investments underlying this Fund do not take into account the European Union's criteria for environmentally sustainable economic activities.

