



Eurizon AM SICAV

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

(SICAV organized under the laws of the Grand-Duchy of Luxembourg)

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Semi-Annual Report as at 30 June 2024

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

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REGISTERED OFFICE

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

MANAGEMENT COMPANY AND PROMOTER

Eurizon Capital S.A.
28, Boulevard de Kockelscheuer
L-1821 Luxembourg (Grand Duchy of Luxembourg)

R.C.S. Luxembourg B 28536

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

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

Director

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

Director

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

Director

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

DEPOSITARY BANK AND PAYING AGENT

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

ADMINISTRATIVE AGENT, REGISTRAR AND TRANSFER AGENT

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

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

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

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

for all the Sub-Funds except the Sub-Funds mentioned below

Eurizon Capital S.A.

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

for the following Sub-Funds:

Eurizon AM SICAV - Asia Pacific Equity
Eurizon AM SICAV - Emerging Markets Equity
Eurizon AM SICAV - Italian Equity
Eurizon AM SICAV - European Equity
Eurizon AM SICAV - Equity Planet
Eurizon AM SICAV - Global Infrastructure
Eurizon AM SICAV - Globo (Global Bond)

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

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

GENERAL MEETINGS

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

INFORMATION FOR FUND SHAREHOLDERS

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

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

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

The Net Asset Value as well as the subscription and redemption prices of the SICAV's Shares 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 Prospectus or by law.

GLOBAL EXPOSURE

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

1) Commitment approach

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

2) VaR approach

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

- Absolute VaR

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

- Relative VaR

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

For the period ended 30 June 2024, the Management Company uses the commitment method for global risk management except for the following Sub-Funds for which the Management Company uses an absolute Value-at-Risk (VaR) approach:

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

The minimum, maximum and average VaR levels as well as average leverage during the period ended 30 June 2024 are as follows:

	Historical VaR (1m, 99%) 01/01/2024 - 30/06/2024			Leverage Sum of Notionals 01/01/2024 - 30/06/2024
Sub-Funds	Min	Max	Average	Average
Eurizon AM SICAV - Strategic Bond	1,08%	1,51%	1,32%	73,16%
Eurizon AM SICAV - Absolute Return Solution	1,46%	5,17%	3,32%	159,03%
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	1,40%	2,63%	1,70%	597,46%

REMUNERATION POLICY

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

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

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

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

Governance Structure

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

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

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

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

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

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

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

Compensation Structure

The compensation of personnel includes:

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

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

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

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

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

Compensation for 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 of the Company's risk profile (Material Risk Takers).

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

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

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

Eurizon AM SICAV

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

30 June 2024				31 December 2023		31 December 2022	
Currency	Total NAV	per Share		Total NAV	per Share	Total NAV	per Share
Eurizon AM SICAV - Euro Fixed Income							
Class I	EUR	8 053 030,36	10,88	9 237 088,05	11,11	10 235 685,97	10,39
Class Primaclasse	EUR	3 281 130,51	4,26	5 837 995,88	4,45	10 487 879,47	4,19
Class R	EUR	11 596 440,83	9,74	7 184 430,90	9,98	3 919 139,68	9,40
Class RD	EUR	291 562,88	4,28	301 332,93	4,42	312 096,12	4,16
Class U	EUR	12 739 351,70	4,39	10 842 465,39	4,50	5 427 290,24	4,24
Total net assets	EUR	35 961 516,28		33 403 313,15		30 382 091,48	
Eurizon AM SICAV - USA Growth Equity							
Class I	EUR	198 314 511,39	24,45	134 308 685,69	19,66	57 095 365,88	14,49
Class IH	EUR	49 781 835,68	5,99	4 998,51	5,00	—	—
Class Primaclasse	EUR	8 278 122,80	9,22	12 008 611,83	7,69	13 402 258,00	5,73
Class R	EUR	23 389 123,55	20,14	16 381 698,13	16,29	11 088 343,78	12,15
Class U	EUR	8 409 104,75	12,27	6 654 364,80	9,92	5 140 223,85	7,39
Total net assets	EUR	288 172 698,17		169 358 358,96		86 726 191,51	
Eurizon AM SICAV - Asia Pacific Equity							
Class F	EUR	5 576,89	6,71	4 911,55	5,91	35 032,77	5,87
Class I	EUR	43 892,22	10,36	38 242,42	9,02	31 577 653,77	8,80
Class Primaclasse	EUR	4 143 164,22	5,60	5 911 450,89	4,92	7 614 903,20	4,87
Class R	EUR	9 456 696,62	8,06	7 546 844,93	7,07	7 804 067,35	6,99
Class U	EUR	1 898 569,25	7,13	2 612 672,68	6,26	3 020 997,48	6,19
Total net assets	EUR	15 547 899,20		16 114 122,47		50 052 654,57	
Eurizon AM SICAV - Emerging Markets Equity							
Class F	EUR	142 301,47	6,45	210 759,84	5,84	275 598,52	5,96
Class I	EUR	531 508,20	8,36	577 782,20	7,49	57 817 270,92	7,51
Class Primaclasse	EUR	53 006 401,22	5,31	64 233 569,01	4,83	89 119 940,77	4,91
Class R	EUR	18 629 300,55	6,57	13 379 829,74	5,92	13 283 768,57	6,02
Class U	EUR	5 475 672,93	6,94	6 078 894,69	6,26	7 671 381,14	6,36
Total net assets	EUR	77 785 184,37		84 480 835,48		168 167 959,92	
Eurizon AM SICAV - Global Equity							
Class F	EUR	56 980,96	9,85	78 130,40	8,61	208 189,28	7,38
Class I	EUR	146 521 674,44	18,84	145 984 595,09	16,32	64 096 597,53	13,74
Class IH	EUR	5 684,27	5,68	5 023,12	5,02	—	—
Class Primaclasse	EUR	29 588 616,91	8,38	48 952 981,82	7,30	110 829 878,18	6,21
Class R	EUR	104 829 040,25	14,89	78 518 294,56	12,97	26 227 060,66	11,05
Class RD	EUR	872 881,39	8,28	782 390,87	7,29	961 583,74	6,21
Class U	EUR	30 410 345,17	10,60	26 326 447,43	9,23	17 201 561,48	7,85
Total net assets	EUR	312 285 223,39		300 647 863,29		219 524 870,87	
Eurizon AM SICAV - Euro Corporate Bond							
Class F	EUR	26 134,51	4,47	34 939,33	4,48	103 748,27	4,20
Class I	EUR	140 478 957,11	7,91	162 061 891,11	7,86	149 550 656,66	7,27
Class Primaclasse	EUR	12 071 062,98	4,52	18 901 321,48	4,62	21 624 882,81	4,32
Class R	EUR	36 163 074,98	6,83	26 371 042,81	6,81	20 485 024,12	6,36
Class RD	EUR	635 664,99	4,48	660 180,49	4,53	713 575,38	4,23
Class U	EUR	24 712 938,10	4,72	28 436 712,96	4,71	14 399 841,81	4,39
Total net assets	EUR	214 087 832,67		236 466 088,18		206 877 729,05	
Eurizon AM SICAV - High Yield Bond							
Class F	EUR	119 894,88	5,35	136 117,61	5,23	488 696,50	4,83
Class I	EUR	11 087 590,97	12,66	16 311 608,81	12,26	22 812 430,40	11,12
Class Primaclasse	EUR	11 216 699,20	4,58	20 770 561,39	4,76	40 624 984,44	4,36
Class R	EUR	69 323 890,03	10,82	73 000 964,65	10,52	68 369 421,08	9,65
Class RD	EUR	38 797 469,98	4,97	39 058 085,27	4,99	35 874 044,85	4,57
Class U	EUR	2 198 148,43	5,74	2 540 868,68	5,58	5 128 657,84	5,11
Total net assets	EUR	132 743 693,49		151 818 206,41		173 298 235,11	
Eurizon AM SICAV - Euro Corporate Short Term							
Class I	EUR	143 108 144,92	5,98	166 224 749,66	5,90	185 027 023,40	5,60
Class Primaclasse	EUR	10 457 133,42	4,69	21 152 394,00	4,78	39 442 789,06	4,58
Class R	EUR	29 140 735,66	5,39	27 111 502,59	5,34	17 962 013,16	5,10
Total net assets	EUR	182 706 014,00		214 488 646,25		242 431 825,62	

Eurizon AM SICAV

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

		30 June 2024		31 December 2023		31 December 2022	
	Currency	Total NAV	per Share	Total NAV	per Share	Total NAV	per Share
Eurizon AM SICAV - Emerging Markets Bond							
Class F	EUR	17 678,45	4,80	95 792,27	4,97	408 479,68	4,69
Class I	EUR	1 108 396,13	5,92	1 815 965,30	6,07	2 526 148,03	5,63
Class Primaclasse	EUR	10 228 569,86	4,62	20 071 405,28	5,14	26 909 613,42	4,87
Class R	EUR	45 010 870,46	5,12	46 827 806,10	5,28	49 076 928,83	4,95
Class RD	EUR	348 707,18	4,43	372 326,37	4,73	416 367,19	4,43
Class U	EUR	904 932,66	5,11	2 140 144,73	5,27	5 193 724,56	4,94
Total net assets	EUR	57 619 154,74		71 323 440,05		84 531 261,71	
Eurizon AM SICAV - Global Dynamic Allocation							
Class 1	EUR	—	—	—	—	114 483 935,32	4,86
Class 2	EUR	—	—	—	—	58 568 418,57	4,71
Class C	EUR	—	—	—	—	3 000 983,29	4,89
Class F	EUR	—	—	—	—	3 543 770,31	5,51
Class I	EUR	—	—	—	—	7 678 582,17	7,88
Class Primaclasse	EUR	—	—	—	—	409 868 673,90	5,09
Class R	EUR	—	—	—	—	194 085 487,76	6,77
Class U	EUR	—	—	—	—	29 278 927,69	5,89
Total net assets	EUR	—		—		820 508 779,01	
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged							
Class F	EUR	619 769,94	4,96	272 780,16	4,91	675 610,07	4,58
Class I	EUR	81 524 856,08	6,16	87 312 626,13	6,03	125 903 755,70	5,54
Class Primaclasse	EUR	54 395 856,13	4,74	135 196 757,75	4,89	239 338 477,25	4,53
Class R	EUR	207 841 774,90	5,55	189 006 388,68	5,46	148 184 504,27	5,06
Class RD	EUR	4 343 566,79	4,79	5 936 749,80	4,83	8 640 178,14	4,48
Class U	EUR	5 585 878,93	5,44	10 334 980,13	5,35	31 646 695,16	4,95
Total net assets	EUR	354 311 702,77		428 060 282,65		554 389 220,59	
Eurizon AM SICAV - Global Multiasset 30							
Class C	EUR	—	—	—	—	1 539 343,13	4,84
Class F	EUR	—	—	—	—	1 621 459,38	5,32
Class I	EUR	—	—	—	—	10 352 443,54	5,65
Class Primaclasse	EUR	—	—	—	—	131 971 389,32	5,15
Class R	EUR	—	—	—	—	157 444 941,37	5,38
Class U	EUR	—	—	—	—	16 738 627,47	5,50
Total net assets	EUR	—		—		319 668 204,21	
Eurizon AM SICAV - Italian Equity							
Class F	EUR	158 483,43	10,67	261 770,77	9,35	155 464,32	7,26
Class I	EUR	254 367,28	10,82	792 794,28	9,44	72 963 657,17	7,21
Class Primaclasse	EUR	2 695 769,97	7,94	4 124 462,18	7,07	8 377 667,79	5,44
Class R	EUR	8 711 645,18	9,19	7 167 866,42	8,04	3 363 415,92	6,20
Class U	EUR	898 827,62	10,77	735 059,95	9,43	1 134 628,45	7,26
Total net assets	EUR	12 719 093,48		13 081 953,60		85 994 833,65	
Eurizon AM SICAV - European Equity							
Class F	EUR	239 811,65	7,49	241 522,76	6,83	210 028,88	6,05
Class I	EUR	806 675,46	7,75	846 203,04	7,02	73 818 025,24	6,11
Class Primaclasse	EUR	8 406 402,26	7,50	15 211 152,25	6,87	28 458 503,49	6,04
Class R	EUR	22 158 813,02	7,72	17 426 121,73	7,01	11 750 823,64	6,16
Class RD	EUR	19 582 148,41	6,31	19 001 132,59	5,75	20 433 217,96	5,06
Class U	EUR	4 588 441,74	8,19	4 947 985,44	7,43	3 909 804,13	6,53
Total net assets	EUR	55 782 292,54		57 674 117,81		138 580 403,34	
Eurizon AM SICAV - Global Stars							
Class C	EUR	—	—	—	—	285 552,28	4,97
Class Primaclasse	EUR	—	—	—	—	634 163 145,16	4,96
Class R	EUR	—	—	—	—	325 240 142,14	5,32
Class U	EUR	—	—	—	—	17 521 256,12	5,20
Total net assets	EUR	—		—		977 210 095,70	
Eurizon AM SICAV - Social 4 Future							
Class I	EUR	4 525 015,63	5,66	4 521 585,03	5,54	4 269 110,45	5,06
Class Primaclasse	EUR	314 422 431,09	5,06	437 079 366,93	5,08	575 016 863,25	4,68
Class R	EUR	187 064 907,65	5,54	163 516 031,29	5,44	118 923 101,13	5,02
Class RD	EUR	379 534,46	5,27	632 205,38	5,23	827 040,16	4,82
Class U	EUR	9 758 331,82	5,31	18 819 810,82	5,22	34 450 067,05	4,81
Total net assets	EUR	516 150 220,65		624 568 999,45		733 486 182,04	

Eurizon AM SICAV

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

30 June 2024				31 December 2023		31 December 2022	
Currency	Total NAV	per Share		Total NAV	per Share	Total NAV	per Share
Eurizon AM SICAV - Global Multiasset 15							
Class C	EUR	—	—	—	—	637 318,24	4,68
Class F	EUR	—	—	—	—	1 987 992,58	4,75
Class I	EUR	—	—	—	—	3 619 282,72	5,15
Class Primaclasse	EUR	—	—	—	—	165 123 458,64	4,74
Class R	EUR	—	—	—	—	238 542 704,02	4,91
Class U	EUR	—	—	—	—	16 075 479,49	4,99
Total net assets	EUR	—		—		425 986 235,69	
Eurizon AM SICAV - Euro Corporate Bond High Potential							
Class I	EUR	1 724 729,67	5,56	1 844 474,21	5,47	16 663 242,42	4,96
Class Primaclasse	EUR	55 826 913,43	4,77	93 746 703,47	4,87	144 875 397,44	4,45
Class R	EUR	480 393 073,40	5,34	540 585 656,76	5,28	610 306 060,77	4,83
Class RD	EUR	467 432,97	4,97	705 200,10	4,99	5 719 298,38	4,57
Class U	EUR	6 618 131,07	5,35	5 709 756,69	5,29	6 227 359,35	4,83
Total net assets	EUR	545 030 280,54		642 591 791,23		783 791 358,36	
Eurizon AM SICAV - Obiettivo Stabilità							
Class Primaclasse	EUR	55 690 651,10	4,66	87 481 144,18	4,76	29 809 489,33	4,69
Class R	EUR	301 226 951,02	4,73	363 733 952,74	4,79	187 309 888,67	4,72
Class U	EUR	3 754 967,99	4,61	6 874 285,11	4,67	185 878,42	4,60
Total net assets	EUR	360 672 570,11		458 089 382,03		217 305 256,42	
Eurizon AM SICAV - Obiettivo Controllo							
Class Primaclasse	EUR	253 988 492,86	5,07	414 946 738,76	5,10	29 199 188,92	4,91
Class R	EUR	584 581 945,88	5,09	669 239 712,09	5,11	188 722 421,79	4,92
Class U	EUR	12 560 590,27	4,87	20 745 230,25	4,89	250 386,68	4,70
Total net assets	EUR	851 131 029,01		1 104 931 681,10		218 171 997,39	
Eurizon AM SICAV - Obiettivo Equilibrio							
Class B	EUR	—	—	—	—	112 596 691,38	4,96
Class Primaclasse	EUR	92 272 543,54	5,80	154 588 529,48	5,67	62 897 264,59	5,30
Class R	EUR	525 309 387,06	6,08	596 360 410,08	5,90	90 560 030,63	5,52
Class U	EUR	21 257 917,81	5,44	29 405 687,99	5,28	283 505,77	4,94
Total net assets	EUR	638 839 848,41		780 354 627,55		266 337 492,37	
Eurizon AM SICAV - Obiettivo Sviluppo							
Class I	EUR	—	—	—	—	1 079,25	6,11
Class Primaclasse	EUR	—	—	—	—	12 067 347,37	5,65
Class R	EUR	—	—	—	—	—	—
Total net assets	EUR	—		—		12 068 426,62	
Eurizon AM SICAV - Globo (Global Bond)							
Class I	EUR	—	—	—	—	18 428 939,87	4,89
Class F	EUR	266 306,33	4,06	421 677,27	4,17	621 599,54	4,20
Class Primaclasse	EUR	125 056 542,55	4,11	169 318 005,15	4,30	247 514 686,95	4,31
Class R	EUR	81 942 434,42	4,77	85 313 805,55	4,88	91 329 299,34	4,88
Class U	EUR	8 691 974,10	4,80	17 971 275,62	4,90	34 857 792,37	4,91
Total net assets	EUR	215 957 257,40		273 024 763,59		392 752 318,07	
Eurizon AM SICAV - Global Inflation Linked							
Class I	EUR	7 626 444,00	5,60	8 052 963,34	5,63	16 743 783,04	5,42
Class Primaclasse	EUR	40 324 267,29	5,21	73 293 158,15	5,36	308 479 342,35	5,21
Class R	EUR	105 491 366,09	5,36	127 405 297,32	5,41	23 763 476,19	5,25
Class RD	EUR	20 528,24	5,20	42 812,53	5,28	56 208,52	5,16
Class U	EUR	9 949 062,82	5,41	17 252 659,62	5,46	37 831 762,16	5,30
Total net assets	EUR	163 411 668,44		226 046 890,96		386 874 572,26	
Eurizon AM SICAV - Strategic Bond							
Class I	EUR	10 377 797,77	4,92	12 441 357,56	4,88	27 113 978,83	4,72
Class Primaclasse	EUR	4 054 522,13	4,55	14 960 255,46	4,62	88 285 045,92	4,51
Class R	EUR	93 593 638,01	4,68	105 810 051,21	4,66	79 416 072,04	4,54
Class U	EUR	1 153 547,58	4,68	1 434 134,55	4,66	5 340 557,84	4,54
Total net assets	EUR	109 179 505,49		134 645 798,78		200 155 654,63	
Eurizon AM SICAV - Euro High Yield							
Class B	EUR	—	—	—	—	192 756 579,03	4,51
Class I	EUR	10 060 204,27	5,74	9 475 688,59	5,61	18 611 702,09	5,00
Class Primaclasse	EUR	9 930 826,30	4,96	17 600 861,49	5,07	45 469 214,91	4,56
Class R	EUR	146 524 926,24	5,36	208 453 600,83	5,25	71 643 787,52	4,72
Class U	EUR	203 884,14	5,96	350 743,30	5,85	220 984,06	5,25
Total net assets	EUR	166 719 840,95		235 880 894,21		328 702 267,61	

Eurizon AM SICAV

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

		30 June 2024		31 December 2023		31 December 2022	
	Currency	Total NAV	per Share	Total NAV	per Share	Total NAV	per Share
Eurizon AM SICAV - Social 4 Planet							
Class F	EUR	2 012 787,93	5,37	2 147 237,17	5,21	2 612 206,12	4,76
Class I	EUR	24 282 536,81	5,10	23 381 380,52	4,91	51 503,96	4,42
Class Primaclasse	EUR	590 074 826,06	5,91	836 011 679,08	5,77	1 127 037 408,62	5,24
Class R	EUR	275 668 713,76	6,14	188 760 106,28	5,94	18 543 737,85	5,39
Class U	EUR	21 099 472,25	6,16	33 376 750,42	5,96	56 096 887,35	5,41
Total net assets	EUR	913 138 336,81		1 083 677 153,47		1 204 341 743,90	
Eurizon AM SICAV - Absolute Return Solution							
Class F	EUR	3 539 922,90	4,46	7 769 334,90	4,50	14 597 457,54	4,81
Class I	EUR	26 052 125,50	4,93	26 943 655,38	4,93	37 085 200,53	5,18
Class Primaclasse	EUR	219 612 295,27	4,37	443 129 873,81	4,40	873 963 636,46	4,73
Class R	EUR	197 163 936,94	4,55	132 078 364,96	4,58	89 632 077,77	4,87
Class U	EUR	27 103 627,39	4,56	58 713 842,78	4,59	212 074 538,94	4,87
Total net assets	EUR	473 471 908,00		668 635 071,83		1 227 352 911,24	
Eurizon AM SICAV - Global Infrastructure							
Class F	EUR	638 601,70	6,73	932 319,47	6,40	1 555 989,25	6,34
Class I	EUR	—	—	—	—	11 132 634,42	7,20
Class Primaclasse	EUR	34 821 280,03	5,26	41 596 151,78	5,02	55 655 781,71	4,96
Class R	EUR	22 219 101,80	6,17	17 621 635,75	5,86	6 857 663,90	5,77
Class U	EUR	19 011 480,37	6,91	26 014 182,76	6,56	41 759 974,22	6,46
Total net assets	EUR	76 690 463,90		86 164 289,76		116 962 043,50	
Eurizon AM SICAV - Global Absolute Bond Euro Hedged							
Class F	EUR	40 495,55	4,63	1 735,72	4,55	22 639,16	4,36
Class I	EUR	—	—	10 337,67	5,01	58 793 527,92	4,73
Class Primaclasse	EUR	45 670 307,33	4,64	56 168 839,84	4,61	70 994 286,74	4,38
Class R	EUR	3 799 738,14	4,74	1 753 803,81	4,66	545 952,49	4,43
Class U	EUR	806 702,49	4,74	2 702 796,23	4,66	3 630 876,92	4,43
Total net assets	EUR	50 317 243,51		60 637 513,27		133 987 283,23	
Eurizon AM SICAV - Equity Planet							
Class F	EUR	519 345,20	6,93	580 247,93	6,34	825 755,00	5,85
Class Primaclasse	EUR	106 899 166,50	6,73	121 997 301,34	6,19	145 665 045,43	5,69
Class R	EUR	19 844 470,73	7,03	10 525 248,58	6,42	6 246 673,11	5,90
Class U	EUR	7 854 916,50	7,07	16 572 435,07	6,45	18 692 765,56	5,93
Total net assets	EUR	135 117 898,93		149 675 232,92		171 430 239,10	
Eurizon AM SICAV - Low Carbon Euro							
Class F	EUR	432 518,11	5,21	913 852,21	5,09	1 048 077,22	4,68
Class I	EUR	32 311 065,68	5,32	36 986 913,21	5,16	—	—
Class Primaclasse	EUR	256 755 233,07	5,33	314 970 488,50	5,21	384 076 032,20	4,75
Class R	EUR	25 024 027,10	5,48	14 362 644,99	5,34	2 793 852,46	4,87
Class U	EUR	5 857 989,41	5,55	19 127 453,55	5,41	31 059 369,18	4,93
Total net assets	EUR	320 380 833,37		386 361 352,46		418 977 331,06	
Eurizon AM SICAV - Cedola							
Class Primaclasse	EUR	69 107 446,79	4,96	83 830 300,00	4,93	100 790 548,07	4,67
Total net assets	EUR	69 107 446,79		83 830 300,00		100 790 548,07	
Eurizon AM SICAV - Absolute Return Moderate ESG							
Class F	EUR	185 540,83	4,48	211 027,92	4,51	281 048,56	4,71
Class I	EUR	2 806 584,52	4,68	2 805 831,90	4,68	2 885 164,72	4,81
Class Primaclasse	EUR	129 417 111,48	4,62	177 763 566,07	4,66	296 639 715,46	4,88
Class R	EUR	24 653 728,07	4,71	5 114 379,87	4,73	6 313 301,61	4,91
Class U	EUR	14 833 431,84	4,71	50 119 285,77	4,73	71 377 892,83	4,91
Total net assets	EUR	171 896 396,74		236 014 091,53		377 497 123,18	
Eurizon AM SICAV - Global Multistrategy							
Class F	EUR	1 815 245,18	4,84	750 441,90	4,83	1 003 368,46	4,50
Class I	EUR	221 731,54	5,45	228 975,85	5,32	587 668,89	4,88
Class Primaclasse	EUR	59 440 821,13	4,94	73 252 340,45	4,94	86 198 320,81	4,57
Class RD	EUR	58 174 346,42	4,98	67 342 006,80	4,94	76 694 041,07	4,57
Class U	EUR	16 730 750,86	4,94	18 044 824,59	4,94	19 674 511,12	4,57
Total net assets	EUR	136 382 895,13		159 618 589,59		184 157 910,35	
Eurizon AM SICAV - Social 4 Children ESG							
Class F	EUR	—	—	—	—	188 255,36	4,71
Class Primaclasse	EUR	—	—	—	—	96 763 815,87	4,78
Class R	EUR	—	—	—	—	501 290,50	4,85
Class U	EUR	—	—	—	—	972 175,89	4,85
Total net assets	EUR	—		—		98 425 537,62	

Eurizon AM SICAV

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

Assets	Notes	
Investments in securities	(Note 2)	7 235 059 094,95
Banks	(Note 2)	243 863 998,21
Other banks and broker accounts	(Notes 2, 5, 12)	183 635 294,01
Option contracts	(Notes 2, 12)	1 624 983,19
Swap premium paid		7 258 032,94
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	13 214 351,58
Unrealised profit on future contracts	(Notes 2, 12)	6 886 189,88
Unrealised profit on swap contracts	(Notes 2, 11)	384 789,33
Interest receivable on swap contracts	(Notes 2, 11)	762 216,62
Other interest receivable		42 611 788,17
Receivable on investments sold		191 731 563,78
Receivable on subscriptions		17 491 727,03
Other assets	(Notes 3, 13)	22 856 058,36
Total assets		7 967 380 088,05
Liabilities		
Bank overdrafts	(Note 2)	(5 416 916,99)
Amounts due to brokers	(Notes 2, 5, 12)	(5,11)
Option contracts	(Notes 2, 12)	(693 231,83)
Swap premium received		(514 158,85)
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(11 489 336,01)
Unrealised loss on future contracts	(Notes 2, 12)	(4 065 669,99)
Unrealised loss on swap contracts	(Notes 2, 11)	(910 204,93)
Interest payable on swap contracts	(Notes 2, 11)	(355 578,35)
Payable on investments purchased		(249 720 526,68)
Payable on redemptions		(30 846 830,36)
Other liabilities		(10 049 679,67)
Total liabilities		(314 062 138,77)
Total net assets		7 653 317 949,28

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

Eurizon AM SICAV

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

Net assets at the beginning of the period	Notes	9 171 665 652,03
Accretion of market discount / (Amortisation of market premium)	(Note 2)	2 158 244,37
Net income from investments	(Note 2)	96 701 156,99
Interest received on swap contracts	(Note 2)	2 209 877,21
Other income	(Notes 4, 8)	5 487 398,32
Total income		106 556 676,89
Management fee	(Note 8)	(44 860 547,01)
Performance fee	(Note 9)	(91 489,71)
Administrative fees	(Note 10)	(6 688 713,14)
Subscription tax	(Note 6)	(1 559 071,62)
Interest paid on swap contracts	(Note 2)	(4 918 965,33)
Prudential offsets of Russian Rubles held / to be received on segregated accounts		(372 958,17)
Other charges and taxes	(Notes 3, 7)	(13 334 741,54)
Total expenses		(71 826 486,52)
Net investment income / (loss)		34 730 190,37
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	19 112 501,89
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	130 756 252,87
- option contracts	(Note 2)	13 996 341,02
- forward foreign exchange contracts	(Note 2)	(106 244,09)
- foreign currencies	(Note 2)	691 493,15
- future contracts	(Note 2)	(18 064 004,76)
- swap contracts	(Note 2)	16 474 890,58
Net result of operations for the period		197 591 421,03
Subscriptions for the period		1 048 746 033,62
Redemptions for the period		(2 722 592 335,78)
Dividend distributions	(Note 15)	(42 092 821,62)
Net assets at the end of the period		7 653 317 949,28

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

Eurizon AM SICAV - Euro Fixed Income

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	33 970 468,37
Banks		(Note 2)	344 212,42
Other banks and broker accounts		(Notes 2, 5, 12)	1 218 639,24
Option contracts		(Notes 2, 12)	6 618,88
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	2 137,91
Unrealised profit on future contracts		(Notes 2, 12)	97 445,71
Unrealised profit on swap contracts		(Notes 2, 11)	8 321,83
Interest receivable on swap contracts		(Notes 2, 11)	551,82
Other interest receivable			171 848,19
Receivable on investments sold			1 698 024,61
Receivable on subscriptions			39 187,39
Other assets		(Notes 3, 13)	258 276,41
Total assets			37 815 732,78
Liabilities			
Swap premium received			(12 041,17)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(90,52)
Unrealised loss on future contracts		(Notes 2, 12)	(20 851,99)
Unrealised loss on swap contracts		(Notes 2, 11)	(13 201,25)
Interest payable on swap contracts		(Notes 2, 11)	(4 491,68)
Payable on investments purchased			(1 716 535,40)
Payable on redemptions			(58 551,10)
Other liabilities			(28 453,39)
Total liabilities			(1 854 216,50)
Total net assets			35 961 516,28
	Currency	Net Asset Value per Share	Shares outstanding
Class I	EUR	10,88	739 990,692
Class Primaclasse	EUR	4,26	769 941,362
Class R	EUR	9,74	1 191 007,601
Class RD	EUR	4,28	68 144,951
Class U	EUR	4,39	2 902 128,300

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

Eurizon AM SICAV - Euro Fixed Income

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

Net assets at the beginning of the period	Notes	33 403 313,15
Accretion of market discount / (Amortisation of market premium)	(Note 2)	14 561,73
Net income from investments	(Note 2)	240 316,98
Interest received on swap contracts	(Note 2)	480,34
Other income	(Notes 4, 8)	14 911,82
Total income		270 270,87
Management fee	(Note 8)	(95 784,28)
Administrative fees	(Note 10)	(28 425,90)
Subscription tax	(Note 6)	(5 821,16)
Interest paid on swap contracts	(Note 2)	(12 965,70)
Other charges and taxes	(Notes 3, 7)	(58 956,27)
Total expenses		(201 953,31)
Net investment income / (loss)		68 317,56
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(875 302,68)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	41 026,78
- option contracts	(Note 2)	2 943,05
- forward foreign exchange contracts	(Note 2)	64,35
- foreign currencies	(Note 2)	(1 242,47)
- future contracts	(Note 2)	(75 486,27)
- swap contracts	(Note 2)	33 659,41
Net result of operations for the period		(806 020,27)
Subscriptions for the period		12 862 318,73
Redemptions for the period		(9 410 681,24)
Dividend distributions	(Note 15)	(87 414,09)
Net assets at the end of the period		35 961 516,28

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

Eurizon AM SICAV - Euro Fixed Income

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			37 029 867,87	33 970 468,37	94,46
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			29 983 417,52	27 298 406,09	75,91
Ordinary Bonds			23 631 137,07	21 692 025,59	60,32
ITALY			8 657 664,36	8 207 531,34	22,82
Government			7 565 525,84	7 154 431,34	19,89
999 380,00	ITALY BUONI POLIENNALI DEL TESORO 1.40% 26/05/2025	EUR	987 501,36	987 897,12	2,75
1 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	1 047 894,30	861 100,00	2,39
700 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.45% 01/09/2043	EUR	693 203,00	700 000,00	1,94
1 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	948 169,15	687 000,00	1,91
600 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	563 760,00	588 930,00	1,64
500 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.80% 01/08/2028	EUR	504 082,00	506 150,00	1,41
500 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	354 415,00	403 850,00	1,12
400 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.00% 30/04/2035	EUR	398 936,00	398 320,00	1,11
400 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.15% 01/10/2039	EUR	398 720,00	391 040,00	1,09
399 988,00	ITALY BUONI POLIENNALI DEL TESORO 1.60% 28/06/2030	EUR	399 988,00	380 428,59	1,06
350 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.00% 30/10/2031	EUR	354 963,00	356 055,00	0,99
304 197,00	ITALY BUONI POLIENNALI DEL TESORO 1.80% 15/05/2036	EUR	303 489,38	290 781,91	0,81
206 852,00	ITALY BUONI POLIENNALI DEL TESORO 2.40% 15/05/2039	EUR	206 197,25	207 658,72	0,58
200 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.50% 01/10/2053	EUR	204 477,40	198 540,00	0,55
200 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.05% 30/10/2037	EUR	199 730,00	196 680,00	0,54
Finance			1 092 138,52	1 053 100,00	2,93
500 000,00	CASSA DEPOSITI E PRESTITI SPA 2.125% 21/03/2026	EUR	496 440,00	491 650,00	1,37
300 000,00	CASSA DEPOSITI E PRESTITI SPA 3.625% 13/01/2030	EUR	298 152,00	300 000,00	0,83
300 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	EUR	297 546,52	261 450,00	0,73
BELGIUM			3 377 055,37	3 030 041,58	8,43
Supranational			2 053 405,00	2 001 602,00	5,57
1 000 000,00	EUROPEAN UNION 0.80% 04/07/2025	EUR	957 720,00	975 350,00	2,71
700 000,00	EUROPEAN UNION 3.375% 04/10/2038	EUR	704 235,00	699 615,00	1,95
200 000,00	EUROPEAN UNION 1.25% 04/02/2043	EUR	195 540,00	140 390,00	0,39
100 000,00	EUROPEAN UNION 3.25% 04/02/2050	EUR	98 481,00	95 611,00	0,27
100 000,00	EUROPEAN UNION 3.00% 04/03/2053	EUR	97 429,00	90 636,00	0,25
Government			1 323 650,37	1 028 439,58	2,86
600 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.35% 22/06/2032	EUR	599 208,00	488 538,00	1,36
500 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.40% 22/06/2040	EUR	496 638,00	317 720,00	0,88
120 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 2.85% 22/10/2034	EUR	119 745,60	117 032,40	0,33
100 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 3.50% 22/06/2055	EUR	99 938,00	97 419,00	0,27
8 197,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 3.30% 22/06/2054	EUR	8 120,77	7 730,18	0,02
LUXEMBOURG			3 018 279,45	2 736 243,21	7,61
Supranational			3 018 279,45	2 736 243,21	7,61
2 000 000,00	EUROPEAN INVESTMENT BANK 2.25% 15/03/2030	EUR	1 945 980,00	1 931 060,00	5,37
1 000 000,00	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	983 671,66	706 950,00	1,97
90 200,00	EUROPEAN INVESTMENT BANK 5.625% 15/02/2028	EUR	88 627,79	98 233,21	0,27
SPAIN			2 356 861,19	2 169 559,20	6,03
Government			2 356 861,19	2 169 559,20	6,03
1 100 000,00	SPAIN GOVERNMENT BONDS 0.50% 31/10/2031	EUR	912 637,00	912 076,00	2,54
390 000,00	SPAIN GOVERNMENT BONDS 3.25% 30/04/2034	EUR	389 167,50	386 174,10	1,07

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

Eurizon AM SICAV - Euro Fixed Income

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	SPAIN GOVERNMENT BONDS 1.00% 31/10/2050	EUR	390 379,08	212 768,00	0,59
210 000,00	SPAIN GOVERNMENT BONDS 4.00% 31/10/2054	EUR	210 601,40	209 456,10	0,58
300 000,00	SPAIN GOVERNMENT BONDS 1.90% 31/10/2052	EUR	193 089,90	196 971,00	0,55
100 000,00	SPAIN GOVERNMENT BONDS 3.90% 30/07/2039	EUR	99 982,00	102 108,00	0,28
100 000,00	SPAIN GOVERNMENT BONDS 2.90% 31/10/2046	EUR	95 898,31	85 885,00	0,24
100 000,00	SPAIN GOVERNMENT BONDS 1.00% 30/07/2042	EUR	65 106,00	64 121,00	0,18
FRANCE			1 936 092,54	1 474 679,71	4,10
Government			1 837 206,54	1 397 050,71	3,88
800 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.50% 25/06/2044	EUR	766 296,27	453 832,00	1,26
352 398,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 25/07/2038	EUR	380 002,77	303 382,96	0,84
300 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 3.00% 25/06/2049	EUR	289 584,00	269 325,00	0,75
200 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 3.25% 25/05/2055	EUR	193 518,00	182 236,00	0,51
100 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 3.00% 25/05/2054	EUR	97 422,00	87 200,00	0,24
100 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.50% 25/05/2050	EUR	67 173,00	64 447,00	0,18
75 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.75% 25/05/2053	EUR	43 210,50	36 627,75	0,10
Multi-Utilities			98 886,00	77 629,00	0,22
100 000,00	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 0.75% 12/01/2034	EUR	98 886,00	77 629,00	0,22
GERMANY			1 262 187,11	1 258 445,25	3,50
Finance			1 262 187,11	1 258 445,25	3,50
500 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 31/03/2025	EUR	489 545,61	487 470,00	1,35
400 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 15/03/2028	EUR	399 012,00	398 024,00	1,11
200 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.875% 31/03/2032	EUR	199 380,00	199 758,00	0,55
100 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 20/02/2031	EUR	99 881,00	99 142,00	0,28
75 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 14/02/2033	EUR	74 368,50	74 051,25	0,21
NETHERLANDS			1 019 438,70	939 257,72	2,61
Government			1 019 438,70	939 257,72	2,61
480 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/07/2032	EUR	476 544,00	403 675,20	1,12
211 000,00	NETHERLANDS GOVERNMENT BONDS 2.50% 15/07/2034	EUR	207 645,10	205 058,24	0,57
180 000,00	NETHERLANDS GOVERNMENT BONDS 2.50% 15/07/2033	EUR	177 480,00	175 977,00	0,49
188 000,00	NETHERLANDS GOVERNMENT BONDS 2.00% 15/01/2054	EUR	157 769,60	154 547,28	0,43
PORTUGAL			593 633,00	497 399,00	1,38
Government			593 633,00	497 399,00	1,38
200 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 3.625% 12/06/2054	EUR	198 086,00	193 128,00	0,53
200 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	198 828,00	107 010,00	0,30
100 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 3.50% 18/06/2038	EUR	97 821,00	100 375,00	0,28
100 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 20/10/2034	EUR	98 898,00	96 886,00	0,27
INDONESIA			486 750,00	490 405,00	1,37
Government			486 750,00	490 405,00	1,37
500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.75% 24/04/2025	EUR	486 750,00	490 405,00	1,37
GREECE			294 171,00	287 427,00	0,80
Government			294 171,00	287 427,00	0,80
300 000,00	HELLENIC REPUBLIC GOVERNMENT BONDS 4.125% 15/06/2054	EUR	294 171,00	287 427,00	0,80

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

Eurizon AM SICAV - Euro Fixed Income

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			237 300,60	233 150,40	0,65
Government			237 300,60	233 150,40	0,65
140 000,00	IRELAND GOVERNMENT BONDS 3.00% 18/10/2043	EUR	137 765,60	136 144,40	0,38
100 000,00	IRELAND GOVERNMENT BONDS 2.60% 18/10/2034	EUR	99 535,00	97 006,00	0,27
NORWAY			199 434,00	197 956,00	0,55
Finance			199 434,00	197 956,00	0,55
200 000,00	SPAREBANK 1 SR-BANK ASA 2.875% 20/09/2025	EUR	199 434,00	197 956,00	0,55
JAPAN			137 163,81	116 104,37	0,32
Government			137 163,81	116 104,37	0,32
30 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BONDS 0.40% 20/03/2050	JPY	137 163,81	116 104,37	0,32
AUSTRIA			55 105,94	53 825,81	0,15
Government			55 105,94	53 825,81	0,15
71 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BONDS 1.85% 23/05/2049	EUR	55 105,94	53 825,81	0,15
Floating Rate Notes			198 758,00	205 412,00	0,57
NETHERLANDS			99 167,00	102 966,00	0,29
Finance			99 167,00	102 966,00	0,29
100 000,00	NN GROUP NV FRN 01/03/2043	EUR	99 167,00	102 966,00	0,29
ITALY			99 591,00	102 446,00	0,28
Finance			99 591,00	102 446,00	0,28
100 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 14/03/2028	EUR	99 591,00	102 446,00	0,28
Zero-Coupon Bonds			6 153 522,45	5 400 968,50	15,02
GERMANY			3 129 424,01	2 538 355,50	7,06
Finance			1 681 964,65	1 480 545,00	4,12
1 500 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2028	EUR	1 532 006,74	1 330 575,00	3,70
150 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 04/07/2024	EUR	149 957,91	149 970,00	0,42
Government			1 447 459,36	1 057 810,50	2,94
900 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2030	EUR	952 162,36	779 373,00	2,17
550 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	495 297,00	278 437,50	0,77
ITALY			2 179 887,07	2 124 932,00	5,91
Government			2 179 887,07	2 124 932,00	5,91
1 200 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 29/11/2024	EUR	1 181 833,74	1 182 132,00	3,29
1 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 01/04/2026	EUR	998 053,33	942 800,00	2,62
BELGIUM			508 594,00	404 565,00	1,12
Government			508 594,00	404 565,00	1,12
500 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.00% 22/10/2031	EUR	508 594,00	404 565,00	1,12
SPAIN			335 617,37	333 116,00	0,93
Government			335 617,37	333 116,00	0,93
350 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2026	EUR	335 617,37	333 116,00	0,93

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

Eurizon AM SICAV - Euro Fixed Income

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			7 046 450,35	6 672 062,28	18,55
UCI Units			7 046 450,35	6 672 062,28	18,55
LUXEMBOURG			7 046 450,35	6 672 062,28	18,55
Finance			7 046 450,35	6 672 062,28	18,55
508 174,00	EURIZON AM SICAV - EURO CORPORATE BOND -I-*	EUR	4 207 981,98	4 023 213,66	11,19
20 018,12	EURIZON FUND - BOND CORPORATE EUR -Z-	EUR	2 827 825,50	2 638 188,30	7,33
104,13	EURIZON FUND - MONEY MARKET EUR T1 -Z-	EUR	10 642,87	10 660,32	0,03
Total Portfolio			37 029 867,87	33 970 468,37	94,46

* Cross Sub-Fund investment.

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

Eurizon AM SICAV - Euro Fixed Income

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						76 593,72	24 137 158,21
Unrealised profit on future contracts and notional						97 445,71	18 027 916,07
100 000	(17)	Sale	EURO BTP	06/09/2024	EUR	21 590,00	1 959 930,00
100 000	13	Purchase	EURO BUND	06/09/2024	EUR	16 280,00	1 711 060,00
200 000	29	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	14 082,94	5 525 860,60
100 000	14	Purchase	LONG GILT	26/09/2024	GBP	12 053,54	1 611 134,87
100 000	14	Purchase	EURO BOBL	06/09/2024	EUR	10 680,00	1 630 160,00
100 000	21	Purchase	EURO SCHATZ	06/09/2024	EUR	8 547,00	2 219 700,00
100 000	10	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	6 123,16	994 430,39
100 000	7	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	4 956,85	718 348,76
100 000 000	(2)	Sale	JAPAN 10YR BOND (OSE)	12/09/2024	JPY	3 132,22	1 657 291,45
Unrealised loss on future contracts and notional						(20 851,99)	6 109 242,14
100 000	7	Purchase	EURO OAT	06/09/2024	EUR	(9 100,00)	861 840,00
100 000	(4)	Sale	US ULTRA BOND (CBT)	19/09/2024	USD	(5 131,79)	467 809,45
100 000	(2)	Sale	EURO BUXL 30Y BOND	06/09/2024	EUR	(3 920,00)	260 480,00
100 000	39	Purchase	SHORT EURO BTP	06/09/2024	EUR	(1 825,46)	4 095 390,00
100 000	4	Purchase	US 10YR ULTRA	19/09/2024	USD	(874,74)	423 722,69

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

Eurizon AM SICAV - Euro Fixed Income

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				11 848,52	6 618,88	—
PURCHASED OPTION CONTRACTS				11 848,52	6 618,88	—
5	CALL	US 10YR FUTURES OPTION 117,00 23/08/24	USD	1 435,07	145,79	—
16	CALL	US 5YR FUTURES OPTION 107,50 26/07/24	USD	5 466,55	2 682,54	—
20	PUT	US 2YR FUTURES OPTION 101,63 23/08/24	USD	4 946,90	3 790,55	—

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

Eurizon AM SICAV - Euro Fixed Income

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					2 047,39
Unrealised profit on forward foreign exchange contracts					2 137,91
26/09/2024	148 323,94	EUR	25 000 000,00	JPY	2 017,06
26/09/2024	50 000,00	USD	46 384,98	EUR	76,54
26/09/2024	17 663,95	EUR	15 000,00	GBP	33,44
26/09/2024	10 000,00	USD	9 281,43	EUR	10,87
Unrealised loss on forward foreign exchange contracts					(90,52)
26/09/2024	92 832,53	EUR	100 000,00	USD	(90,52)

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

Eurizon AM SICAV - Euro Fixed Income

SWAP CONTRACTS AS AT 30 JUNE 2024

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)	
CREDIT DEFAULT SWAP CONTRACTS						(534,72)	(9 833,64)	
ITRAXX EUROPE CROSSOVER SERIES 40 VERSION 1	EUR	L	350 000,00	BNP PARIBAS SA	20/12/2028	(534,72)	(9 833,64)	
Counterparty	Currency		Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)	
INTEREST RATE SWAP CONTRACTS						—	—	3 830,15
GOLDMAN SACHS BANK EUROPE SE	EUR		2 000 000,00	15/01/2026	—	—	5 253,60	
MORGAN STANLEY BANK AG	EUR		3 500 000,00	15/06/2025	—	—	(1 423,45)	
INDEX SWAPS CONTRACTS						551,82	(3 956,96)	3 068,23
J.P. MORGAN SE	JPY		260 000 000,00	16/11/2025	300,89	(2 748,91)	996,56	
J.P. MORGAN SE	JPY		200 000 000,00	07/02/2026	250,93	(1 208,05)	2 071,67	
INFLATION SWAP CONTRACTS						—	—	(1 944,16)
GOLDMAN SACHS BANK EUROPE SE	EUR		1 600 000,00	15/12/2025	—	—	(1 944,16)	

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

Eurizon AM SICAV - USA Growth Equity

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	237 212 305,84
Banks		(Note 2)	36 335 954,80
Other banks and broker accounts		(Notes 2, 5, 12)	10 571 683,21
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	15 965,70
Receivable on investments sold			792 964,70
Receivable on subscriptions			4 047 000,65
Other assets		(Notes 3, 13)	171 787,53
Total assets			289 147 662,43
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(214 091,71)
Unrealised loss on future contracts		(Notes 2, 12)	(255 199,29)
Payable on redemptions			(276 517,57)
Other liabilities			(229 155,69)
Total liabilities			(974 964,26)
Total net assets			288 172 698,17
	Currency	Net Asset Value per Share	Shares outstanding
Class I	EUR	24,45	8 112 412,399
Class IH	EUR	5,99	8 308 352,459
Class Primaclasse	EUR	9,22	897 437,012
Class R	EUR	20,14	1 161 132,295
Class U	EUR	12,27	685 132,095

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

Eurizon AM SICAV - USA Growth Equity

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

Net assets at the beginning of the period	Notes	169 358 358,96
Accretion of market discount / (Amortisation of market premium)	(Note 2)	117 785,12
Net income from investments	(Note 2)	515 864,53
Other income	(Notes 4, 8)	20 718,73
Total income		654 368,38
Management fee	(Note 8)	(820 191,29)
Performance fee	(Note 9)	(203,45)
Administrative fees	(Note 10)	(166 750,68)
Subscription tax	(Note 6)	(20 130,18)
Other charges and taxes	(Notes 3, 7)	(59 108,76)
Total expenses		(1 066 384,36)
Net investment income / (loss)		(412 015,98)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	23 384 192,47
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	21 763 191,98
- forward foreign exchange contracts	(Note 2)	(128 487,25)
- foreign currencies	(Note 2)	19,19
- future contracts	(Note 2)	(334 138,30)
Net result of operations for the period		44 272 762,11
Subscriptions for the period		124 062 815,70
Redemptions for the period		(49 174 638,12)
Dividend distributions	(Note 15)	(346 600,48)
Net assets at the end of the period		288 172 698,17

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

Eurizon AM SICAV - USA Growth Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			184 560 712,02	237 212 305,84	82,32
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			184 539 981,63	237 191 567,13	82,31
Shares			184 539 981,63	237 191 567,13	82,31
UNITED STATES			178 962 811,51	231 510 326,88	80,34
Computing and IT			67 769 224,24	96 753 138,74	33,58
55 384,00	MICROSOFT CORP.	USD	15 856 415,29	23 096 680,88	8,01
115 999,00	APPLE, INC.	USD	17 746 748,29	22 796 079,74	7,91
183 666,00	NVIDIA CORP.	USD	7 565 869,11	21 171 063,68	7,35
5 727,00	ADOBE, INC.	USD	2 454 203,01	2 968 580,51	1,03
11 234,00	SALESFORCE, INC.	USD	2 716 806,56	2 694 900,96	0,94
4 138,00	INTUIT, INC.	USD	2 144 081,80	2 537 470,27	0,88
3 384,00	SERVICENOW, INC.	USD	2 184 097,98	2 483 872,26	0,86
9 779,00	APPLIED MATERIALS, INC.	USD	1 847 693,36	2 153 249,53	0,75
10 269,00	QUALCOMM, INC.	USD	1 762 936,92	1 908 447,40	0,66
1 719,00	LAM RESEARCH CORP.	USD	1 370 223,88	1 707 932,20	0,59
4 845,00	CADENCE DESIGN SYSTEMS, INC.	USD	1 273 363,33	1 391 227,51	0,48
10 023,00	ORACLE CORP.	USD	1 008 659,75	1 320 501,02	0,46
8 628,00	ADVANCED MICRO DEVICES, INC.	USD	1 177 260,19	1 305 852,35	0,45
5 559,00	TEXAS INSTRUMENTS, INC.	USD	958 779,08	1 008 996,30	0,35
3 814,00	WORKDAY, INC. -A-	USD	783 927,71	795 574,96	0,28
999,00	KLA CORP.	USD	672 501,50	768 542,22	0,27
5 954,00	DATADOG, INC. -A-	USD	608 634,12	720 479,51	0,25
1 783,00	CROWDSTRIKE HOLDINGS, INC. -A-	USD	467 749,66	637 487,72	0,22
431,00	FAIR ISAAC CORP.	USD	533 385,70	598 658,43	0,21
9 161,00	FORTINET, INC.	USD	509 543,24	515 169,79	0,18
2 645,00	ATLASSIAN CORP. -A-	USD	480 132,72	436 526,61	0,15
7 736,00	ZOOM VIDEO COMMUNICATIONS, INC. -A-	USD	443 019,22	427 239,22	0,15
1 325,00	AXON ENTERPRISE, INC.	USD	356 566,51	363 767,51	0,13
1 523,00	VEEVA SYSTEMS, INC. -A-	USD	275 970,76	260 064,48	0,09
9 760,00	PALANTIR TECHNOLOGIES, INC. -A-	USD	170 220,66	230 670,11	0,08
1 581,00	ENTEGRIS, INC.	USD	192 545,13	199 736,23	0,07
4 581,00	DYNATRACE, INC.	USD	198 968,22	191 232,89	0,07
200,00	SUPER MICRO COMPUTER, INC.	USD	134 415,22	152 899,40	0,05
1 874,00	CLOUDFLARE, INC. -A-	USD	129 136,74	144 831,68	0,05
4 228,00	SAMSARA, INC. -A-	USD	132 328,91	132 944,75	0,05
1 612,00	APPLOVIN CORP. -A-	USD	113 753,18	125 169,66	0,04
156,00	MONOLITHIC POWER SYSTEMS, INC.	USD	90 116,31	119 600,67	0,04
2 452,00	DAYFORCE, INC.	USD	144 346,34	113 477,16	0,04
757,00	PAYCOM SOFTWARE, INC.	USD	100 568,79	101 032,17	0,04
3 503,00	INFORMATICA, INC. -A-	USD	99 399,75	100 930,81	0,03
791,00	SNOWFLAKE, INC. -A-	USD	119 638,52	99 702,49	0,03
211,00	MSCI, INC.	USD	102 471,26	94 844,14	0,03
490,00	ZSCALER, INC.	USD	87 960,80	87 868,49	0,03
851,00	SKYWORKS SOLUTIONS, INC.	USD	72 289,96	84 627,52	0,03
2 180,00	ROBLOX CORP. -A-	USD	72 059,38	75 687,21	0,03
344,00	DUOLINGO, INC.	USD	62 053,56	66 976,86	0,02
1 307,00	GITLAB, INC. -A-	USD	54 008,98	60 633,55	0,02
546,00	QORVO, INC.	USD	50 080,33	59 116,22	0,02
477,00	MICRON TECHNOLOGY, INC.	USD	45 597,65	58 539,57	0,02
278,00	BROADRIDGE FINANCIAL SOLUTIONS, INC.	USD	51 356,27	51 099,58	0,02
298,00	QUALYS, INC.	USD	37 249,88	39 649,90	0,01
1 340,00	INTEL CORP.	USD	38 538,51	38 721,51	0,01
159,00	MONGODB, INC.	USD	54 959,92	37 082,92	0,01
1 117,00	TERADATA CORP.	USD	35 308,76	36 019,13	0,01
321,00	PAYCHEX, INC.	USD	35 943,65	35 509,91	0,01
115,00	MANHATTAN ASSOCIATES, INC.	USD	23 299,09	26 469,03	0,01

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

Eurizon AM SICAV - USA Growth Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
513,00	FIVE9, INC.	USD	19 899,99	21 108,74	0,01
120,00	EPAM SYSTEMS, INC.	USD	32 160,45	21 061,99	0,01
60,00	ANSYS, INC.	USD	18 064,79	17 998,59	0,01
13,00	MICROSTRATEGY, INC. -A-	USD	10 082,26	16 708,40	0,01
29,00	HUBSPOT, INC.	USD	16 423,44	15 958,85	0,01
106,00	TERADYNE, INC.	USD	14 186,69	14 666,42	0,01
26,00	TYLER TECHNOLOGIES, INC.	USD	11 221,16	12 197,13	0,00
Telecommunication			34 170 995,85	48 451 804,68	16,81
59 656,00	AMAZON.COM, INC.	USD	6 900 609,93	10 756 722,04	3,73
22 283,00	META PLATFORMS, INC. -A-	USD	7 308 889,23	10 483 348,95	3,64
58 144,00	ALPHABET, INC. -A-	USD	6 517 456,91	9 881 898,64	3,43
45 905,00	ALPHABET, INC.	USD	5 275 343,23	7 856 208,39	2,73
2 869,00	NETFLIX, INC.	USD	1 305 405,35	1 806 605,88	0,63
424,00	BOOKING HOLDINGS, INC.	USD	1 359 357,35	1 567 226,73	0,54
3 787,00	PALO ALTO NETWORKS, INC.	USD	1 000 354,16	1 197 882,25	0,41
5 136,00	AIRBNB, INC.	USD	692 718,11	726 635,25	0,25
1 819,00	MOTOROLA SOLUTIONS, INC.	USD	546 415,22	655 213,10	0,23
18 847,00	JUNIPER NETWORKS, INC.	USD	614 513,75	641 158,21	0,22
9 045,00	UBER TECHNOLOGIES, INC.	USD	548 463,29	613 380,27	0,21
1 768,00	ARISTA NETWORKS, INC.	USD	454 728,36	578 165,02	0,20
2 592,00	TRADE DESK, INC. -A-	USD	225 147,16	236 212,29	0,08
1 329,00	T-MOBILE U.S., INC.	USD	195 570,81	218 468,03	0,07
10 013,00	COUPANG, INC. -A-	USD	173 456,35	195 728,72	0,07
8 387,00	GEN DIGITAL, INC.	USD	196 564,85	195 481,38	0,07
389,00	FACTSET RESEARCH SYSTEMS, INC.	USD	151 281,07	148 184,71	0,05
649,00	CDW CORP.	USD	133 184,60	135 546,62	0,05
1 059,00	DOORDASH, INC. -A-	USD	109 322,60	107 485,86	0,04
2 411,00	PINTEREST, INC. -A-	USD	89 330,42	99 139,47	0,03
727,00	EXPEDIA GROUP, INC.	USD	83 607,88	85 462,74	0,03
1 518,00	ETSY, INC.	USD	97 620,66	83 537,77	0,03
956,00	OKTA, INC.	USD	91 123,23	83 500,00	0,03
1 318,00	IRIDIUM COMMUNICATIONS, INC.	USD	39 700,71	32 736,31	0,01
88,00	CHARTER COMMUNICATIONS, INC. -A-	USD	22 267,14	24 547,21	0,01
421,00	ROKU, INC.	USD	22 524,15	23 541,42	0,01
192,00	WALT DISNEY CO.	USD	16 039,33	17 787,42	0,01
Consumer Retail			26 360 718,91	28 598 335,24	9,92
27 658,00	TESLA, INC.	USD	4 525 096,64	5 106 566,45	1,77
12 785,00	HOME DEPOT, INC.	USD	3 817 173,93	4 106 467,40	1,42
4 366,00	COSTCO WHOLESALE CORP.	USD	2 605 723,33	3 462 612,25	1,20
21 899,00	TJX COS., INC.	USD	2 047 839,16	2 249 665,33	0,78
16 700,00	CHIPOTLE MEXICAN GRILL, INC.	USD	760 234,70	976 211,37	0,34
3 780,00	VERISK ANALYTICS, INC.	USD	896 171,43	950 686,77	0,33
1 287,00	CINTAS CORP.	USD	772 008,25	840 899,67	0,29
3 343,00	MCDONALD'S CORP.	USD	830 530,58	794 895,95	0,28
4 677,00	PROCTER & GAMBLE CO.	USD	670 489,49	719 692,55	0,25
1 636,00	MOODY'S CORP.	USD	573 121,64	642 539,00	0,22
2 649,00	AUTOMATIC DATA PROCESSING, INC.	USD	593 269,28	589 959,90	0,20
7 423,00	WALMART, INC.	USD	391 486,75	468 963,01	0,16
2 045,00	MARRIOTT INTERNATIONAL, INC. -A-	USD	422 705,04	461 319,74	0,16
4 761,00	COLGATE-PALMOLIVE CO.	USD	378 019,66	431 077,43	0,15
3 412,00	DOLLAR GENERAL CORP.	USD	490 225,48	420 964,37	0,15
1 504,00	LULULEMON ATHLETICA, INC.	USD	524 846,71	419 169,21	0,15
5 767,00	STARBUCKS CORP.	USD	476 225,47	418 904,36	0,15
2 975,00	TARGET CORP.	USD	399 573,10	410 934,27	0,14
3 203,00	YUM! BRANDS, INC.	USD	399 790,60	395 865,82	0,14
6 473,00	FASTENAL CO.	USD	396 392,29	379 531,74	0,13
1 573,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	277 441,43	320 250,48	0,11
102,00	AUTOZONE, INC.	USD	279 887,76	282 097,56	0,10

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Eurizon AM SICAV - USA Growth Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
262,00	O'REILLY AUTOMOTIVE, INC.	USD	253 607,91	258 164,31	0,09
7 142,00	ARAMARK	USD	209 462,57	226 704,67	0,08
709,00	WILLIAMS-SONOMA, INC.	USD	201 662,18	186 797,52	0,06
1 397,00	PAYLOCITY HOLDING CORP.	USD	178 148,04	171 863,18	0,06
766,00	BURLINGTON STORES, INC.	USD	151 651,30	171 532,46	0,06
1 677,00	ESTEE LAUDER COS., INC. -A-	USD	220 026,80	166 487,26	0,06
174,00	DECKERS OUTDOOR CORP.	USD	175 111,04	157 147,87	0,05
369,00	S&P GLOBAL, INC.	USD	146 329,07	153 556,26	0,05
2 455,00	BLOCK, INC.	USD	152 487,74	147 723,70	0,05
2 882,00	COPART, INC.	USD	143 261,19	145 639,42	0,05
663,00	LOWE'S COS., INC.	USD	135 244,56	136 379,67	0,05
43 189,00	PELOTON INTERACTIVE, INC. -A-	USD	150 281,59	136 205,98	0,05
377,00	ULTA BEAUTY, INC.	USD	162 868,32	135 734,01	0,05
1 869,00	NIKE, INC. -B-	USD	166 958,36	131 435,94	0,05
3 193,00	VALVOLINE, INC.	USD	119 743,79	128 703,09	0,04
797,00	CHURCHILL DOWNS, INC.	USD	100 879,52	103 812,60	0,04
171,00	UNITED RENTALS, INC.	USD	100 880,42	103 187,11	0,04
540,00	VAIL RESORTS, INC.	USD	99 033,69	90 758,25	0,03
659,00	ROSS STORES, INC.	USD	80 728,00	89 354,64	0,03
268,00	CORPAY, INC.	USD	63 753,16	66 618,01	0,02
291,00	EQUIFAX, INC.	USD	58 151,37	65 832,36	0,02
458,00	BOOZ ALLEN HAMILTON HOLDING CORP.	USD	63 345,50	65 767,36	0,02
2 298,00	TOAST, INC. -A-	USD	47 596,32	55 254,89	0,02
218,00	QUANTA SERVICES, INC.	USD	35 687,04	51 683,32	0,02
1 426,00	DRAFTKINGS, INC. -A-	USD	51 068,20	50 786,47	0,02
671,00	COSTAR GROUP, INC.	USD	48 216,07	46 417,46	0,02
451,00	AVIS BUDGET GROUP, INC.	USD	46 074,66	43 982,74	0,02
377,00	CHOICE HOTELS INTERNATIONAL, INC.	USD	43 010,41	41 859,56	0,01
878,00	OVINTIV, INC.	USD	38 043,54	38 396,87	0,01
404,00	LIVE NATION ENTERTAINMENT, INC.	USD	36 107,52	35 335,61	0,01
151,00	RH	USD	39 316,93	34 439,40	0,01
315,00	BRIGHT HORIZONS FAMILY SOLUTIONS, INC.	USD	32 134,35	32 353,80	0,01
156,00	MARKETAXESS HOLDINGS, INC.	USD	33 556,32	29 188,40	0,01
1 249,00	GAP, INC.	USD	30 583,34	27 841,00	0,01
718,00	YETI HOLDINGS, INC.	USD	26 677,32	25 557,91	0,01
194,00	GRAND CANYON EDUCATION, INC.	USD	20 250,71	25 325,43	0,01
571,00	LAS VEGAS SANDS CORP.	USD	26 819,83	23 575,22	0,01
461,00	H&R BLOCK, INC.	USD	18 408,11	23 326,35	0,01
111,00	INSTALLED BUILDING PRODUCTS, INC.	USD	22 461,10	21 302,05	0,01
299,00	SERVICE CORP. INTERNATIONAL	USD	17 809,51	19 844,05	0,01
123,00	CROCS, INC.	USD	16 758,57	16 748,88	0,01
54,00	MORNINGSTAR, INC.	USD	15 026,18	14 906,36	0,01
29,00	DOMINO'S PIZZA, INC.	USD	12 119,07	13 971,13	0,00
260,00	BOYD GAMING CORP.	USD	13 228,72	13 366,92	0,00
5 406,00	LUCID GROUP, INC.	USD	13 884,20	13 165,06	0,00
1 043,00	AMERICAN AIRLINES GROUP, INC.	USD	14 012,05	11 026,06	0,00
Health			20 886 727,25	24 198 870,14	8,40
8 487,00	ELI LILLY & CO.	USD	4 603 704,20	7 169 541,99	2,49
7 579,00	UNITEDHEALTH GROUP, INC.	USD	3 582 161,37	3 601 287,44	1,25
3 541,00	INTUITIVE SURGICAL, INC.	USD	1 280 740,01	1 469 758,01	0,51
2 699,00	THERMO FISHER SCIENTIFIC, INC.	USD	1 401 237,07	1 392 625,46	0,48
7 563,00	ABBVIE, INC.	USD	1 109 682,12	1 210 361,73	0,42
4 450,00	CENCORA, INC.	USD	887 881,71	935 464,94	0,32
3 153,00	AMGEN, INC.	USD	777 361,92	919 201,69	0,32
5 679,00	ZOETIS, INC.	USD	942 762,13	918 601,35	0,32
1 598,00	VERTEX PHARMACEUTICALS, INC.	USD	583 216,20	698 870,28	0,24
5 878,00	MERCK & CO., INC.	USD	684 312,95	678 979,31	0,24
8 091,00	BOSTON SCIENTIFIC CORP.	USD	552 541,76	581 374,04	0,20
2 516,00	ALNYLAM PHARMACEUTICALS, INC.	USD	354 575,73	570 457,41	0,20

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Eurizon AM SICAV - USA Growth Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
773,00	MCKESSON CORP.	USD	406 814,46	421 238,83	0,15
1 767,00	DANAHER CORP.	USD	406 949,63	411 928,86	0,14
3 095,00	DEXCOM, INC.	USD	336 416,91	327 418,65	0,11
637,00	IDEXX LABORATORIES, INC.	USD	290 751,40	289 569,64	0,10
1 132,00	ALIGN TECHNOLOGY, INC.	USD	266 774,41	255 002,23	0,09
1 452,00	PENUMBRA, INC.	USD	272 994,59	243 822,09	0,08
416,00	ELEVANCE HEALTH, INC.	USD	205 056,36	210 322,99	0,07
940,00	INSULET CORP.	USD	151 866,24	176 992,69	0,06
541,00	STRYKER CORP.	USD	171 814,49	171 751,96	0,06
956,00	RESMED, INC.	USD	192 420,43	170 746,39	0,06
1 506,00	ABBOTT LABORATORIES	USD	143 110,57	146 012,03	0,05
346,00	MEDPACE HOLDINGS, INC.	USD	124 638,35	132 960,15	0,05
1 144,00	MODERNA, INC.	USD	163 060,96	126 755,25	0,04
219,00	CHEMED CORP.	USD	112 890,66	110 870,04	0,04
357,00	HCA HEALTHCARE, INC.	USD	101 575,65	107 018,34	0,04
3 503,00	EXELIXIS, INC.	USD	70 813,05	73 442,85	0,03
1 326,00	CYTOKINETICS, INC.	USD	66 622,03	67 033,03	0,02
913,00	GE HEALTHCARE TECHNOLOGIES, INC.	USD	64 680,99	66 378,29	0,02
198,00	UNITED THERAPEUTICS CORP.	USD	50 438,51	58 850,36	0,02
177,00	WEST PHARMACEUTICAL SERVICES, INC.	USD	57 177,88	54 398,88	0,02
1 378,00	ULTRAGENYX PHARMACEUTICAL, INC.	USD	52 579,28	52 844,20	0,02
398,00	NEUROCRINE BIOSCIENCES, INC.	USD	48 980,45	51 124,46	0,02
690,00	VAXCYTE, INC.	USD	46 646,88	48 613,83	0,02
206,00	IQVIA HOLDINGS, INC.	USD	45 979,00	40 640,65	0,01
650,00	BRUKER CORP.	USD	54 724,22	38 699,77	0,01
107,00	HUMANA, INC.	USD	48 388,19	37 303,97	0,01
529,00	CVS HEALTH CORP.	USD	29 558,69	29 151,13	0,01
700,00	APELLIS PHARMACEUTICALS, INC.	USD	26 741,58	25 054,34	0,01
25,00	REGENERON PHARMACEUTICALS, INC.	USD	22 111,05	24 516,67	0,01
1 435,00	ELANCO ANIMAL HEALTH, INC.	USD	18 059,23	19 320,78	0,01
55 797,00	GINKGO BIOWORKS HOLDINGS, INC.	USD	26 755,07	17 404,18	0,01
61,00	MOLINA HEALTHCARE, INC.	USD	18 599,87	16 921,20	0,01
626,00	BRIDGEBIO PHARMA, INC.	USD	16 260,73	14 795,03	0,01
341,00	EXACT SCIENCES CORP.	USD	14 298,27	13 442,73	0,00
Finance			12 901 851,40	14 005 795,34	4,86
17 292,00	VISA, INC. -A-	USD	3 837 959,87	4 234 783,50	1,47
10 043,00	MASTERCARD, INC. -A-	USD	3 685 819,73	4 133 956,52	1,43
4 740,00	BLACKSTONE, INC.	USD	533 937,81	547 526,70	0,19
2 583,00	AMERICAN TOWER CORP.	USD	483 940,43	468 470,55	0,16
2 246,00	MARSH & MCLENNAN COS., INC.	USD	418 516,64	441 592,64	0,15
2 127,00	PROGRESSIVE CORP.	USD	418 571,38	412 222,04	0,14
804,00	GOLDMAN SACHS GROUP, INC.	USD	341 694,45	339 318,98	0,12
813,00	AMERIPRISE FINANCIAL, INC.	USD	273 333,65	324 054,41	0,11
1 242,00	LPL FINANCIAL HOLDINGS, INC.	USD	306 508,44	323 667,32	0,11
1 697,00	SBA COMMUNICATIONS CORP.	USD	308 678,61	310 819,64	0,11
1 427,00	AMERICAN EXPRESS CO.	USD	250 580,42	308 301,10	0,11
3 026,00	MORGAN STANLEY	USD	267 185,13	274 408,03	0,09
3 021,00	CHARLES SCHWAB CORP.	USD	206 874,09	207 713,92	0,07
1 987,00	KKR & CO., INC.	USD	180 678,90	195 112,47	0,07
1 734,00	APOLLO GLOBAL MANAGEMENT, INC.	USD	180 039,78	191 027,09	0,07
1 207,00	SIMON PROPERTY GROUP, INC.	USD	168 573,92	170 956,40	0,06
1 641,00	CROWN CASTLE, INC.	USD	155 751,36	149 592,38	0,05
1 406,00	PROLOGIS, INC.	USD	136 729,20	147 336,40	0,05
522,00	PUBLIC STORAGE	USD	137 329,02	140 100,99	0,05
1 577,00	IRON MOUNTAIN, INC.	USD	107 719,31	131 869,07	0,05
156,00	EQUINIX, INC.	USD	115 109,41	110 127,87	0,04
475,00	ARES MANAGEMENT CORP. -A-	USD	59 261,33	59 069,72	0,02
258,00	COINBASE GLOBAL, INC. -A-	USD	28 727,53	53 496,91	0,02
7 768,00	SOFI TECHNOLOGIES, INC.	USD	51 792,85	47 908,99	0,02

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Eurizon AM SICAV - USA Growth Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 102,00	EQUITABLE HOLDINGS, INC.	USD	28 038,68	42 013,25	0,01
804,00	ONEMAIN HOLDINGS, INC.	USD	35 517,93	36 375,97	0,01
90,00	ERIE INDEMNITY CO. -A-	USD	29 875,91	30 432,46	0,01
70,00	KINSALE CAPITAL GROUP, INC.	USD	23 790,83	25 164,07	0,01
293,00	BROWN & BROWN, INC.	USD	19 356,23	24 443,31	0,01
190,00	LAMAR ADVERTISING CO.	USD	20 032,13	21 190,29	0,01
90,00	PRIMERICA, INC.	USD	16 122,80	19 866,75	0,01
621,00	LINCOLN NATIONAL CORP.	USD	18 761,64	18 020,15	0,01
333,00	RYAN SPECIALTY HOLDINGS, INC.	USD	13 049,68	17 993,02	0,01
226,00	GLOBE LIFE, INC.	USD	17 381,83	17 350,38	0,01
154,00	TRADEWEB MARKETS, INC. -A-	USD	10 081,09	15 231,16	0,00
235,00	EQUITY LIFESTYLE PROPERTIES, INC.	USD	14 529,39	14 280,89	0,00
Industries			10 775 053,16	13 289 256,52	4,61
4 419,00	BROADCOM, INC.	USD	4 106 073,04	6 619 859,01	2,30
5 017,00	ILLINOIS TOOL WORKS, INC.	USD	1 135 096,98	1 109 239,83	0,38
1 935,00	CATERPILLAR, INC.	USD	596 056,30	601 397,91	0,21
3 591,00	OLD DOMINION FREIGHT LINE, INC.	USD	618 840,62	591 714,78	0,21
2 145,00	UNION PACIFIC CORP.	USD	475 895,37	452 836,47	0,16
2 091,00	WASTE MANAGEMENT, INC.	USD	390 060,06	416 229,29	0,14
2 084,00	REPUBLIC SERVICES, INC.	USD	360 896,72	377 890,72	0,13
3 632,00	OTIS WORLDWIDE CORP.	USD	334 130,16	326 210,56	0,11
1 799,00	WATTS WATER TECHNOLOGIES, INC. -A-	USD	318 043,33	307 797,98	0,11
3 787,00	HOWMET AEROSPACE, INC.	USD	295 026,12	274 303,41	0,09
545,00	DEERE & CO.	USD	199 697,47	189 996,04	0,07
2 662,00	TREX CO., INC.	USD	196 040,45	184 098,30	0,06
836,00	HONEYWELL INTERNATIONAL, INC.	USD	152 637,70	166 568,10	0,06
967,00	GENERAL ELECTRIC CO.	USD	143 125,19	143 432,63	0,05
342,00	NORTHROP GRUMMAN CORP.	USD	143 510,78	139 113,44	0,05
764,00	WOODWARD, INC.	USD	97 907,46	124 307,22	0,04
1 127,00	RTX CORP.	USD	112 500,44	105 565,18	0,04
976,00	3M CO.	USD	83 685,98	93 060,32	0,03
316,00	ROCKWELL AUTOMATION, INC.	USD	75 497,43	81 164,86	0,03
314,00	HEICO CORP.	USD	45 905,02	65 512,95	0,02
129,00	MARTIN MARIETTA MATERIALS, INC.	USD	59 102,07	65 213,13	0,02
509,00	UNITED PARCEL SERVICE, INC. -B-	USD	70 063,63	64 993,35	0,02
469,00	CRANE CO.	USD	63 606,99	63 443,52	0,02
598,00	EMERSON ELECTRIC CO.	USD	56 054,84	61 465,50	0,02
742,00	VERTIV HOLDINGS CO. -A-	USD	45 923,26	59 934,60	0,02
1 863,00	CSX CORP.	USD	58 904,09	58 145,39	0,02
191,00	FEDEX CORP.	USD	46 878,46	53 435,42	0,02
548,00	BWX TECHNOLOGIES, INC.	USD	45 748,91	48 574,74	0,02
263,00	LINCOLN ELECTRIC HOLDINGS, INC.	USD	46 030,66	46 290,92	0,02
125,00	TELEDYNE TECHNOLOGIES, INC.	USD	48 691,43	45 250,74	0,02
473,00	AAON, INC.	USD	31 989,84	38 501,98	0,01
660,00	BALL CORP.	USD	42 522,69	36 961,22	0,01
74,00	PARKER-HANNIFIN CORP.	USD	37 780,51	34 924,12	0,01
282,00	GENERAC HOLDINGS, INC.	USD	36 612,74	34 789,85	0,01
542,00	MASCO CORP.	USD	38 732,38	33 716,00	0,01
204,00	ADVANCED DRAINAGE SYSTEMS, INC.	USD	22 623,63	30 529,08	0,01
123,00	VULCAN MATERIALS CO.	USD	29 381,57	28 539,89	0,01
195,00	ATKORE, INC.	USD	25 785,82	24 549,88	0,01
18,00	METTLER-TOLEDO INTERNATIONAL, INC.	USD	21 407,73	23 472,46	0,01
311,00	CARRIER GLOBAL CORP.	USD	18 433,13	18 304,52	0,01
63,00	COMFORT SYSTEMS USA, INC.	USD	18 537,71	17 876,88	0,01
118,00	KEYSIGHT TECHNOLOGIES, INC.	USD	16 477,47	15 056,21	0,01
44,00	EMCOR GROUP, INC.	USD	13 136,98	14 988,12	0,00

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

Eurizon AM SICAV - USA Growth Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			3 573 634,98	3 576 261,30	1,24
26 337,00	COCA-COLA CO.	USD	1 497 780,93	1 564 123,44	0,54
6 398,00	PEPSICO, INC.	USD	1 033 691,97	984 578,18	0,34
3 920,00	KIMBERLY-CLARK CORP.	USD	491 954,49	505 475,86	0,18
2 907,00	SYSCO CORP.	USD	205 818,28	193 637,17	0,07
492,00	CLOROX CO.	USD	66 836,67	62 648,20	0,02
1 153,00	CELSIUS HOLDINGS, INC.	USD	78 934,68	61 418,00	0,02
731,00	LAMB WESTON HOLDINGS, INC.	USD	57 406,11	57 347,75	0,02
202,00	AVERY DENNISON CORP.	USD	34 865,65	41 210,43	0,02
427,00	PHILIP MORRIS INTERNATIONAL, INC.	USD	37 050,62	40 371,25	0,01
151,00	CONSTELLATION BRANDS, INC. -A-	USD	35 880,87	36 248,44	0,01
473,00	ALTRIA GROUP, INC.	USD	19 489,92	20 102,77	0,01
221,00	BROWN-FORMAN CORP. -A-	USD	13 924,79	9 099,81	0,00
Energy			1 756 046,30	1 812 442,47	0,63
7 155,00	VERALTO CORP.	USD	641 325,13	637 357,17	0,22
2 590,00	CHENIERE ENERGY, INC.	USD	378 010,19	422 495,45	0,15
246,00	TEXAS PACIFIC LAND CORP.	USD	131 067,31	168 537,76	0,06
1 766,00	ENPHASE ENERGY, INC.	USD	216 603,83	164 299,31	0,06
964,00	ONEOK, INC.	USD	60 240,53	73 351,22	0,02
577,00	EXXON MOBIL CORP.	USD	60 083,61	61 977,34	0,02
1 236,00	WILLIAMS COS., INC.	USD	41 838,25	49 013,27	0,02
3 525,00	ANTERO MIDSTREAM CORP.	USD	43 211,85	48 480,03	0,02
302,00	HESS CORP.	USD	42 378,94	41 568,48	0,01
309,00	CONOCOPHILLIPS	USD	33 732,24	32 977,28	0,01
223,00	CHEVRON CORP.	USD	31 814,23	32 546,44	0,01
878,00	EQT CORP.	USD	33 088,96	30 294,78	0,01
428,00	CIVITAS RESOURCES, INC.	USD	26 712,49	27 554,92	0,01
183,00	TARGA RESOURCES CORP.	USD	15 938,74	21 989,02	0,01
Raw materials			652 315,52	706 147,47	0,25
1 599,00	SHERWIN-WILLIAMS CO.	USD	389 913,70	445 243,16	0,15
502,00	ECOLAB, INC.	USD	100 979,69	111 477,44	0,04
1 018,00	RPM INTERNATIONAL, INC.	USD	103 643,90	102 279,63	0,04
529,00	ALBEMARLE CORP.	USD	57 778,23	47 147,24	0,02
Multi-Utilities			116 243,90	118 274,98	0,04
774,00	NEXTERA ENERGY, INC.	USD	47 772,18	51 137,78	0,02
259,00	VISTRA CORP.	USD	21 934,54	20 777,99	0,01
148,00	ATMOS ENERGY CORP.	USD	15 668,89	16 108,41	0,01
214,00	SOUTHERN CO.	USD	15 645,32	15 488,66	0,00
79,00	CONSTELLATION ENERGY CORP.	USD	15 222,97	14 762,14	0,00
IRELAND			3 349 864,71	3 389 423,65	1,17
Computing and IT			2 619 154,67	2 651 555,24	0,92
9 065,00	ACCENTURE PLC -A-	USD	2 558 431,62	2 566 279,84	0,89
885,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	60 723,05	85 275,40	0,03
Raw materials			466 564,89	465 115,87	0,16
1 136,00	LINDE PLC	USD	466 564,89	465 115,87	0,16
Industries			233 732,25	243 796,61	0,08
346,00	TRANE TECHNOLOGIES PLC	USD	97 368,25	106 190,56	0,04
305,00	EATON CORP. PLC	USD	88 568,84	89 230,42	0,03
780,00	JOHNSON CONTROLS INTERNATIONAL PLC	USD	47 795,16	48 375,63	0,01
Health			30 412,90	28 955,93	0,01
99,00	ICON PLC	USD	30 412,90	28 955,93	0,01

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

Eurizon AM SICAV - USA Growth Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWITZERLAND			734 744,36	743 950,51	0,26
Industries			650 889,52	659 888,41	0,23
4 341,00	GARMIN LTD.	USD	650 889,52	659 888,41	0,23
Consumer Retail			83 854,84	84 062,10	0,03
2 322,00	ON HOLDING AG -A-	USD	83 854,84	84 062,10	0,03
BERMUDA			439 053,66	439 403,42	0,15
Health			254 057,60	245 602,61	0,08
24 903,00	ROIVANT SCIENCES LTD.	USD	254 057,60	245 602,61	0,08
Finance			184 996,06	193 800,81	0,07
1 866,00	ARCH CAPITAL GROUP LTD.	USD	166 896,48	175 657,25	0,06
87,00	RENAISSANCERE HOLDINGS LTD.	USD	18 099,58	18 143,56	0,01
CAYMAN ISLANDS			315 165,08	349 637,94	0,12
Finance			157 746,87	176 003,90	0,06
14 634,00	NU HOLDINGS LTD. -A-	USD	157 746,87	176 003,90	0,06
Consumer Retail			72 964,20	87 298,07	0,03
1 245,00	SHARKNINJA, INC.	USD	72 964,20	87 298,07	0,03
Industries			84 454,01	86 335,97	0,03
378,00	FABRINET	USD	84 454,01	86 335,97	0,03
NETHERLANDS			272 635,20	283 318,17	0,10
Consumer Retail			152 858,64	150 888,22	0,05
396,00	FERRARI NV	USD	152 858,64	150 888,22	0,05
Computing and IT			119 776,56	132 429,95	0,05
1 246,00	ELASTIC NV	USD	119 776,56	132 429,95	0,05
LUXEMBOURG			134 900,54	136 436,74	0,05
Telecommunication			134 900,54	136 436,74	0,05
466,00	SPOTIFY TECHNOLOGY SA	USD	134 900,54	136 436,74	0,05
LIBERIA			131 819,18	136 261,08	0,05
Consumer Retail			131 819,18	136 261,08	0,05
916,00	ROYAL CARIBBEAN CRUISES LTD.	USD	131 819,18	136 261,08	0,05
CANADA			112 005,93	110 880,70	0,04
Consumer Retail			74 806,00	77 304,00	0,03
1 085,00	RB GLOBAL, INC.	USD	74 806,00	77 304,00	0,03
Multi-Utilities			37 199,93	33 576,70	0,01
1 268,00	BROOKFIELD RENEWABLE CORP. -A-	USD	37 199,93	33 576,70	0,01
ISRAEL			30 697,17	33 246,99	0,01
Computing and IT			30 697,17	33 246,99	0,01
148,00	MONDAY.COM LTD.	USD	30 697,17	33 246,99	0,01
JERSEY			27 662,58	31 475,80	0,01
Consumer Retail			27 662,58	31 475,80	0,01
620,00	BIRKENSTOCK HOLDING PLC	USD	27 662,58	31 475,80	0,01

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

Eurizon AM SICAV - USA Growth Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CURACAO			28 621,71	27 205,25	0,01
Energy			28 621,71	27 205,25	0,01
618,00	SCHLUMBERGER NV	USD	28 621,71	27 205,25	0,01
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			0,00	0,00	0,00
Shares			0,00	0,00	0,00
UNITED STATES			0,00	0,00	0,00
Health			0,00	0,00	0,00
84,00	ABIOMED, INC.*	USD	0,00	0,00	0,00
INVESTMENT FUNDS			20 730,39	20 738,71	0,01
UCI Units			20 730,39	20 738,71	0,01
LUXEMBOURG			20 730,39	20 738,71	0,01
Finance			20 730,39	20 738,71	0,01
202,35	EURIZON FUND - MONEY MARKET EUR T1 -Z-	EUR	20 707,88	20 715,98	0,01
0,22	EURIZON FUND - MONEY MARKET USD T1 -Z2-	USD	22,51	22,73	0,00
Total Portfolio			184 560 712,02	237 212 305,84	82,32

* The price of this security has been fair valued by the Management Company of the Fund.

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

Eurizon AM SICAV - USA Growth Equity

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						(255 199,29)	41 766 568,69
Unrealised loss on future contracts and notional						(255 199,29)	41 766 568,69
50	241	Purchase	EMINI RUSSEL 1000 GROWTH INDEX	20/09/2024	USD	(255 199,29)	41 766 568,69

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

Eurizon AM SICAV - USA Growth Equity

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					(198 126,01)
Unrealised profit on forward foreign exchange contracts					15 965,70
15/07/2024	4 801 081,75	USD	4 469 040,11	EUR	7 917,81
15/07/2024	1 069 009,24	EUR	1 142 551,73	USD	3 591,84
15/07/2024	2 481 569,94	EUR	2 657 753,22	USD	3 243,19
15/07/2024	383 426,74	EUR	409 885,49	USD	1 212,86
Unrealised loss on forward foreign exchange contracts					(214 091,71)
15/07/2024	37 891 841,99	EUR	40 836 038,11	USD	(187 331,40)
15/07/2024	4 167 375,15	EUR	4 482 905,04	USD	(12 886,36)
15/07/2024	6 952 975,44	EUR	7 467 363,52	USD	(10 262,02)
15/07/2024	945 439,85	EUR	1 016 682,71	USD	(2 606,02)
15/07/2024	1 836 877,51	USD	1 713 873,81	EUR	(1 004,97)
15/07/2024	104,04	EUR	153,99	CAD	(0,94)

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

Eurizon AM SICAV - Asia Pacific Equity

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes	
Investments in securities	(Note 2)	15 479 201,40
Banks	(Note 2)	23 314,77
Other interest receivable		18 872,15
Receivable on investments sold		29 534,10
Receivable on subscriptions		13 331,62
Other assets	(Notes 3, 13)	51 862,05
Total assets		15 616 116,09

Liabilities		
Amounts due to brokers	(Notes 2, 5, 12)	(5,11)
Payable on redemptions		(41 694,32)
Other liabilities		(26 517,46)
Total liabilities		(68 216,89)

Total net assets **15 547 899,20**

	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	6,71	830,907
Class I	EUR	10,36	4 238,204
Class Primaclasse	EUR	5,60	739 789,622
Class R	EUR	8,06	1 173 760,565
Class U	EUR	7,13	266 120,953

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

Eurizon AM SICAV - Asia Pacific Equity

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

Net assets at the beginning of the period	Notes	16 114 122,47
Net income from investments	(Note 2)	13 504,77
Other income	(Notes 4, 8)	13 989,20
Total income		27 493,97
Management fee	(Note 8)	(135 022,33)
Administrative fees	(Note 10)	(7 593,59)
Other charges and taxes	(Notes 3, 7)	(32 442,63)
Total expenses		(175 058,55)
Net investment income / (loss)		(147 564,58)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	167 823,62
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 977 162,46
- foreign currencies	(Note 2)	6 794,25
Net result of operations for the period		2 004 215,75
Subscriptions for the period		2 083 158,41
Redemptions for the period		(4 647 269,46)
Dividend distributions	(Note 15)	(6 327,97)
Net assets at the end of the period		15 547 899,20

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

Eurizon AM SICAV - Asia Pacific Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			13 345 252,53	15 479 201,40	99,56
INVESTMENT FUNDS			13 345 252,53	15 479 201,40	99,56
UCI Units			13 345 252,53	15 479 201,40	99,56
LUXEMBOURG			13 345 252,53	15 479 201,40	99,56
Finance			13 345 252,53	15 479 201,40	99,56
133 211,72	EURIZON FUND - ASIAN EQUITY OPPORTUNITIES -MD-	EUR	13 345 252,53	15 479 201,40	99,56
Total Portfolio			13 345 252,53	15 479 201,40	99,56

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

Eurizon AM SICAV - Emerging Markets Equity

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	77 201 260,18
Banks		(Note 2)	212 929,87
Other banks and broker accounts		(Notes 2, 5, 12)	21,25
Other interest receivable			56 974,37
Receivable on investments sold			131 508,00
Receivable on subscriptions			7 930,09
Other assets		(Notes 3, 13)	525 209,47
Total assets			78 135 833,23
Liabilities			
Bank overdrafts		(Note 2)	(86 036,11)
Payable on redemptions			(146 890,33)
Other liabilities			(117 722,42)
Total liabilities			(350 648,86)
Total net assets			77 785 184,37
	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	6,45	22 053,943
Class I	EUR	8,36	63 559,196
Class Primaclasse	EUR	5,31	9 979 735,937
Class R	EUR	6,57	2 836 453,491
Class U	EUR	6,94	788 743,998

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

Eurizon AM SICAV - Emerging Markets Equity

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

Net assets at the beginning of the period	Notes	84 480 835,48
Net income from investments	(Note 2)	425 547,78
Other income	(Notes 4, 8)	145 657,17
Total income		571 204,95
Management fee	(Note 8)	(628 468,55)
Administrative fees	(Note 10)	(39 391,56)
Subscription tax	(Note 6)	(65,22)
Prudential offsets of Russian Rubles held / to be received on segregated account		(341,76)
Other charges and taxes	(Notes 3, 7)	(257 261,01)
Total expenses		(925 528,10)
Net investment income / (loss)		(354 323,15)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	384 570,27
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	8 081 088,74
- foreign currencies	(Note 2)	19 464,45
Net result of operations for the period		8 130 800,31
Subscriptions for the period		6 195 675,99
Redemptions for the period		(20 526 587,16)
Dividend distributions	(Note 15)	(495 540,25)
Net assets at the end of the period		77 785 184,37

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

Eurizon AM SICAV - Emerging Markets Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			68 463 524,80	77 201 260,18	99,25
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 541,96	0,00	0,00
Shares			1 541,96	0,00	0,00
RUSSIA			1 541,96	0,00	0,00
Energy			1 541,96	0,00	0,00
21,00	LUKOIL PJSC *	USD	1 541,96	0,00	0,00
INVESTMENT FUNDS			68 461 982,84	77 201 260,18	99,25
UCI Units			68 461 982,84	77 201 260,18	99,25
LUXEMBOURG			68 461 982,84	77 201 260,18	99,25
Finance			68 461 982,84	77 201 260,18	99,25
684 165,72	EURIZON FUND - EQUITY EMERGING MARKETS -MD-	EUR	68 461 982,84	77 201 260,18	99,25
Total Portfolio			68 463 524,80	77 201 260,18	99,25

* Please refer to Note 16.

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

Eurizon AM SICAV - Global Equity

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	310 787 747,95
Banks		(Note 2)	865 096,96
Other banks and broker accounts		(Notes 2, 5, 12)	357 965,50
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	7,41
Unrealised profit on future contracts		(Notes 2, 12)	23 919,00
Other interest receivable			20 801,24
Receivable on investments sold			28 631,92
Receivable on subscriptions			463 146,01
Other assets		(Notes 3, 13)	792 472,81
Total assets			313 339 788,80
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(22,43)
Payable on redemptions			(673 111,30)
Other liabilities			(381 431,68)
Total liabilities			(1 054 565,41)
Total net assets			312 285 223,39
	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	9,85	5 787,788
Class I	EUR	18,84	7 776 731,593
Class IH	EUR	5,68	1 000,000
Class Primaclasse	EUR	8,38	3 531 005,665
Class R	EUR	14,89	7 042 438,920
Class RD	EUR	8,28	105 394,105
Class U	EUR	10,60	2 869 713,342

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

Eurizon AM SICAV - Global Equity

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

Net assets at the beginning of the period	Notes	300 647 863,29
Accretion of market discount / (Amortisation of market premium)	(Note 2)	63 505,63
Net income from investments	(Note 2)	2 881 518,60
Other income	(Notes 4, 8)	110 370,35
Total income		3 055 394,58
Management fee	(Note 8)	(1 696 378,94)
Administrative fees	(Note 10)	(252 640,62)
Subscription tax	(Note 6)	(49 087,67)
Other charges and taxes	(Notes 3, 7)	(236 560,33)
Total expenses		(2 234 667,56)
Net investment income / (loss)		820 727,02
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	17 763 904,29
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	25 135 157,80
- forward foreign exchange contracts	(Note 2)	(27,56)
- foreign currencies	(Note 2)	1 859,64
- future contracts	(Note 2)	125 268,98
Net result of operations for the period		43 846 890,17
Subscriptions for the period		64 494 367,86
Redemptions for the period		(96 668 484,12)
Dividend distributions	(Note 15)	(35 413,81)
Net assets at the end of the period		312 285 223,39

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

Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			249 049 442,11	310 787 747,95	99,52
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			249 049 442,11	310 787 747,95	99,52
Shares			244 471 691,98	306 207 066,76	98,05
UNITED STATES			160 933 737,56	213 126 659,65	68,25
Computing and IT			34 827 549,11	64 801 170,53	20,75
40 856,00	MICROSOFT CORP.	USD	8 291 349,41	17 038 097,74	5,46
134 350,00	NVIDIA CORP.	USD	3 710 139,83	15 486 439,54	4,96
75 472,00	APPLE, INC.	USD	7 871 163,92	14 831 728,98	4,75
8 210,00	QUALCOMM, INC.	USD	1 070 112,32	1 525 791,53	0,49
7 258,00	ADVANCED MICRO DEVICES, INC.	USD	873 646,30	1 098 502,13	0,35
4 540,00	SALESFORCE, INC.	USD	974 127,11	1 089 091,19	0,35
1 909,00	ADOBE, INC.	USD	880 152,50	989 526,84	0,32
7 080,00	ORACLE CORP.	USD	704 763,36	932 769,35	0,30
920,00	LAM RESEARCH CORP.	USD	667 100,86	914 076,57	0,29
6 317,00	MICRON TECHNOLOGY, INC.	USD	518 806,12	775 250,42	0,25
3 927,00	TEXAS INSTRUMENTS, INC.	USD	594 733,26	712 777,20	0,23
1 046,00	INTUIT, INC.	USD	536 955,04	641 419,50	0,20
1 703,00	CROWDSTRIKE HOLDINGS, INC. -A-	USD	536 426,33	608 884,79	0,19
791,00	SERVICENOW, INC.	USD	437 956,83	580 597,80	0,19
3 418,00	INTERNATIONAL BUSINESS MACHINES CORP.	USD	547 784,91	551 567,84	0,18
2 330,00	APPLIED MATERIALS, INC.	USD	340 155,25	513 045,44	0,16
16 272,00	INTEL CORP.	USD	533 157,45	470 206,31	0,15
2 119,00	ANALOG DEVICES, INC.	USD	405 175,38	451 301,82	0,14
571,00	KLA CORP.	USD	278 048,27	439 276,88	0,14
7 535,00	ZOOM VIDEO COMMUNICATIONS, INC. -A-	USD	454 315,81	416 138,51	0,13
4 990,00	FORTINET, INC.	USD	277 388,54	280 613,17	0,09
1 640,00	ATLASSIAN CORP. -A-	USD	293 791,66	270 663,00	0,09
3 372,00	WESTERN DIGITAL CORP.	USD	187 831,22	238 391,72	0,08
2 234,00	SKYWORKS SOLUTIONS, INC.	USD	201 998,93	222 159,66	0,07
1 124,00	VEEVA SYSTEMS, INC. -A-	USD	198 991,21	191 932,03	0,06
1 631,00	PAYCHEX, INC.	USD	182 183,36	180 425,73	0,06
1 227,00	ENTEGRIS, INC.	USD	150 092,36	155 013,51	0,05
339,00	MSCI, INC.	USD	162 353,74	152 379,92	0,05
641,00	MONGODB, INC.	USD	171 966,23	149 497,82	0,05
1 167,00	SNOWFLAKE, INC. -A-	USD	175 637,07	147 095,83	0,05
1 189,00	NETAPP, INC.	USD	133 815,70	142 890,72	0,05
2 131,00	MARVELL TECHNOLOGY, INC.	USD	128 647,97	138 984,68	0,04
878,00	TAKE-TWO INTERACTIVE SOFTWARE, INC.	USD	119 145,32	127 380,60	0,04
1 039,00	MKS INSTRUMENTS, INC.	USD	126 335,76	126 589,75	0,04
549,00	MANHATTAN ASSOCIATES, INC.	USD	110 030,60	126 360,87	0,04
1 741,00	FIDELITY NATIONAL INFORMATION SERVICES, INC.	USD	110 328,29	122 418,20	0,04
215,00	HUBSPOT, INC.	USD	110 983,41	118 315,65	0,04
9 699,00	UIPATH, INC. -A-	USD	105 978,68	114 749,96	0,04
3 283,00	ROBLOX CORP. -A-	USD	122 038,64	113 982,16	0,04
611,00	ZSCALER, INC.	USD	93 793,49	109 566,63	0,03
1 959,00	NUTANIX, INC. -A-	USD	96 171,60	103 913,32	0,03
1 309,00	CLOUDFLARE, INC. -A-	USD	80 961,88	101 165,78	0,03
777,00	DELL TECHNOLOGIES, INC. -C-	USD	97 235,49	99 982,29	0,03
648,00	PAYCOM SOFTWARE, INC.	USD	86 087,95	86 484,61	0,03
2 050,00	DYNATRACE, INC.	USD	90 131,39	85 576,82	0,03
341,00	AUTODESK, INC.	USD	72 994,96	78 731,43	0,02
1 393,00	DOCUSIGN, INC.	USD	66 688,16	69 536,24	0,02
2 177,00	SAMSARA, INC. -A-	USD	73 495,87	68 453,34	0,02
223,00	CADENCE DESIGN SYSTEMS, INC.	USD	53 887,35	64 033,79	0,02
82,00	SUPER MICRO COMPUTER, INC.	USD	53 763,90	62 688,75	0,02
1 146,00	TWILIO, INC. -A-	USD	60 162,91	60 745,73	0,02

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

Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
840,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP. -A-	USD	54 653,22	53 295,99	0,02
296,00	PTC, INC.	USD	46 915,38	50 174,29	0,02
82,00	SYNOPSYS, INC.	USD	33 983,24	45 528,25	0,01
524,00	MICROCHIP TECHNOLOGY, INC.	USD	39 286,54	44 736,16	0,01
1 852,00	PALANTIR TECHNOLOGIES, INC. -A-	USD	35 067,93	43 770,60	0,01
194,00	WORKDAY, INC. -A-	USD	43 888,23	40 467,11	0,01
306,00	DATADOG, INC. -A-	USD	31 282,47	37 028,34	0,01
208,00	EPAM SYSTEMS, INC.	USD	51 702,64	36 507,45	0,01
196,00	BROADRIDGE FINANCIAL SOLUTIONS, INC.	USD	32 592,11	36 027,04	0,01
250,00	TERADYNE, INC.	USD	33 459,18	34 590,61	0,01
491,00	PROCORE TECHNOLOGIES, INC.	USD	31 122,76	30 378,54	0,01
527,00	LATTICE SEMICONDUCTOR CORP.	USD	30 525,32	28 514,78	0,01
21,00	MICROSTRATEGY, INC. -A-	USD	25 818,23	26 990,50	0,01
343,00	APPROVIN CORP. -A-	USD	23 528,71	26 633,49	0,01
571,00	GITLAB, INC. -A-	USD	33 130,84	26 489,49	0,01
80,00	AXON ENTERPRISE, INC.	USD	24 247,85	21 963,32	0,01
156,00	FISERV, INC.	USD	20 394,06	21 693,71	0,01
25,00	MONOLITHIC POWER SYSTEMS, INC.	USD	14 966,50	19 166,77	0,01
Telecommunication			22 120 462,96	33 429 839,92	10,70
48 001,00	AMAZON.COM, INC.	USD	5 341 614,72	8 655 179,94	2,77
35 333,00	ALPHABET, INC. -A-	USD	3 618 326,03	6 005 041,36	1,92
10 582,00	META PLATFORMS, INC. -A-	USD	2 944 936,04	4 978 449,88	1,59
25 752,00	ALPHABET, INC.	USD	1 790 947,98	4 407 212,25	1,41
1 735,00	NETFLIX, INC.	USD	735 404,09	1 092 527,43	0,35
16 814,00	CISCO SYSTEMS, INC.	USD	795 615,56	745 353,66	0,24
18 264,00	COMCAST CORP. -A-	USD	698 690,50	667 336,52	0,21
177,00	BOOKING HOLDINGS, INC.	USD	498 733,03	654 243,23	0,21
1 508,00	MOTOROLA SOLUTIONS, INC.	USD	437 093,15	543 189,31	0,17
13 455,00	VERIZON COMMUNICATIONS, INC.	USD	514 637,78	517 736,37	0,17
2 806,00	T-MOBILE U.S., INC.	USD	403 201,26	461 265,09	0,15
4 974,00	WALT DISNEY CO.	USD	481 849,16	460 805,45	0,15
6 165,00	UBER TECHNOLOGIES, INC.	USD	320 254,59	418 075,11	0,13
21 823,00	AT&T, INC.	USD	340 613,83	389 118,12	0,12
1 184,00	PALO ALTO NETWORKS, INC.	USD	264 416,21	374 516,13	0,12
923,00	ARISTA NETWORKS, INC.	USD	175 550,45	301 836,15	0,10
36 567,00	WARNER BROS DISCOVERY, INC.	USD	299 087,51	253 844,98	0,08
2 105,00	EXPEDIA GROUP, INC.	USD	238 356,97	247 454,01	0,08
157,00	MERCADOLIBRE, INC.	USD	190 836,81	240 740,55	0,08
1 511,00	GODADDY, INC. -A-	USD	179 956,85	196 969,18	0,06
499,00	FACTSET RESEARCH SYSTEMS, INC.	USD	196 369,90	190 087,84	0,06
60 321,00	SIRIUS XM HOLDINGS, INC.	USD	223 504,98	159 280,01	0,05
1 533,00	DOORDASH, INC. -A-	USD	174 415,69	155 595,68	0,05
1 003,00	UBIQUITI, INC.	USD	138 411,56	136 316,23	0,04
4 530,00	MAPLEBEAR, INC.	USD	140 671,07	135 847,11	0,04
6 197,00	ROBINHOOD MARKETS, INC. -A-	USD	94 628,22	131 312,16	0,04
1 520,00	OMNICOM GROUP, INC.	USD	120 274,19	127 216,18	0,04
885,00	AIRBNB, INC.	USD	113 441,67	125 208,76	0,04
272,00	CHARTER COMMUNICATIONS, INC. -A-	USD	78 531,95	75 873,18	0,02
808,00	OKTA, INC.	USD	57 966,58	70 573,22	0,02
360,00	VERISIGN, INC.	USD	64 051,03	59 722,86	0,02
1 837,00	FOX CORP. -A-	USD	49 734,03	58 910,81	0,02
822,00	LIBERTY MEDIA CORP.-LIBERTY FORMULA ONE -C-	USD	52 771,26	55 099,09	0,02
5 562,00	PARAMOUNT GLOBAL -B-	USD	67 003,54	53 920,37	0,02
1 115,00	ZILLOW GROUP, INC. -C-	USD	52 083,48	48 262,03	0,02
1 982,00	GEN DIGITAL, INC.	USD	46 451,84	46 195,79	0,02
1 038,00	PINTEREST, INC. -A-	USD	34 210,86	42 682,19	0,01
638,00	ROKU, INC.	USD	38 098,86	35 675,60	0,01
186,00	F5, INC.	USD	30 178,95	29 890,15	0,01
1 650,00	SNAP, INC. -A-	USD	24 344,81	25 571,72	0,01

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

Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
661,00	FOX CORP. -B-	USD	18 195,88	19 748,27	0,01
211,00	TRADE DESK, INC. -A-	USD	15 281,63	19 228,70	0,01
809,00	LIBERTY MEDIA CORP.-LIBERTY SIRIUSXM	USD	19 718,46	16 727,25	0,01
Finance			26 645 194,98	30 321 188,49	9,71
13 365,00	JPMORGAN CHASE & CO.	USD	1 669 564,14	2 522 233,44	0,81
6 496,00	BERKSHIRE HATHAWAY, INC. -B-	USD	1 992 670,76	2 465 660,48	0,79
9 535,00	VISA, INC. -A-	USD	2 105 640,13	2 335 106,44	0,75
5 221,00	MASTERCARD, INC. -A-	USD	1 971 245,91	2 149 097,58	0,69
50 068,00	BANK OF AMERICA CORP.	USD	1 549 957,76	1 857 899,20	0,60
6 400,00	GE VERNOVA, INC.	USD	937 836,80	1 024 178,69	0,33
16 116,00	WELLS FARGO & CO.	USD	736 833,68	893 052,31	0,29
9 786,00	MORGAN STANLEY	USD	818 070,59	887 427,96	0,28
1 990,00	GOLDMAN SACHS GROUP, INC.	USD	667 068,21	839 856,68	0,27
3 167,00	PROGRESSIVE CORP.	USD	509 058,19	613 778,66	0,20
3 292,00	CME GROUP, INC.	USD	625 946,79	603 878,62	0,19
9 902,00	CITIGROUP, INC.	USD	493 277,35	586 312,70	0,19
2 475,00	AMERICAN EXPRESS CO.	USD	393 827,79	534 719,84	0,17
3 437,00	SIMON PROPERTY GROUP, INC.	USD	383 593,04	486 807,90	0,16
2 360,00	MARSH & MCLENNAN COS., INC.	USD	429 483,63	464 006,51	0,15
598,00	BLACKROCK, INC.	USD	410 047,47	439 297,55	0,14
2 421,00	AMERICAN TOWER CORP.	USD	452 306,45	439 089,12	0,14
8 859,00	VENTAS, INC.	USD	401 372,47	423 710,88	0,14
497,00	EQUINIX, INC.	USD	343 130,06	350 856,11	0,11
13 102,00	VICI PROPERTIES, INC.	USD	361 550,85	350 120,00	0,11
848,00	AMERIPRISE FINANCIAL, INC.	USD	303 830,33	338 005,09	0,11
3 589,00	CROWN CASTLE, INC.	USD	371 950,37	327 170,65	0,10
4 732,00	CHARLES SCHWAB CORP.	USD	289 553,60	325 356,59	0,10
2 177,00	ALLSTATE CORP.	USD	292 581,36	324 310,39	0,10
1 705,00	TRAVELERS COS., INC.	USD	304 238,71	323 484,53	0,10
18 699,00	HOST HOTELS & RESORTS, INC.	USD	317 828,02	313 699,90	0,10
2 809,00	PRUDENTIAL FINANCIAL, INC.	USD	264 233,30	307 148,65	0,10
2 659,00	BLACKSTONE, INC.	USD	274 250,87	307 146,31	0,10
1 992,00	PNC FINANCIAL SERVICES GROUP, INC.	USD	282 398,64	288 981,59	0,09
2 201,00	CAPITAL ONE FINANCIAL CORP.	USD	253 150,98	284 327,79	0,09
1 310,00	SBA COMMUNICATIONS CORP.	USD	248 360,46	239 937,38	0,08
3 375,00	AMERICAN INTERNATIONAL GROUP, INC.	USD	214 337,86	233 785,76	0,08
12 448,00	REGIONS FINANCIAL CORP.	USD	222 026,70	232 757,46	0,07
2 343,00	KKR & CO., INC.	USD	172 778,90	230 069,71	0,07
1 994,00	AMERICAN FINANCIAL GROUP, INC.	USD	233 655,15	228 879,66	0,07
1 036,00	EVERCORE, INC. -A-	USD	184 567,35	201 477,38	0,06
1 395,00	DIGITAL REALTY TRUST, INC.	USD	172 571,77	197 909,64	0,06
1 627,00	RAYMOND JAMES FINANCIAL, INC.	USD	188 610,54	187 649,53	0,06
1 779,00	PROLOGIS, INC.	USD	194 722,21	186 423,51	0,06
5 118,00	TRUIST FINANCIAL CORP.	USD	176 634,62	185 522,94	0,06
2 605,00	METLIFE, INC.	USD	157 716,79	170 604,03	0,05
2 745,00	SEI INVESTMENTS CO.	USD	165 151,11	165 686,00	0,05
1 241,00	INTERCONTINENTAL EXCHANGE, INC.	USD	139 057,74	158 507,50	0,05
4 159,00	U.S. BANCORP	USD	158 249,55	154 058,53	0,05
3 497,00	SYNCHRONY FINANCIAL	USD	131 568,69	153 975,61	0,05
2 070,00	PRINCIPAL FINANCIAL GROUP, INC.	USD	149 497,70	151 519,88	0,05
2 932,00	WP CAREY, INC.	USD	158 281,74	150 600,91	0,05
3 753,00	TPG, INC. -A-	USD	142 678,88	145 147,45	0,05
556,00	LPL FINANCIAL HOLDINGS, INC.	USD	133 582,44	144 894,55	0,05
673,00	COINBASE GLOBAL, INC. -A-	USD	69 572,44	139 548,14	0,04
2 770,00	REALTY INCOME CORP.	USD	137 920,53	136 516,29	0,04
3 998,00	FIFTH THIRD BANCORP	USD	119 303,70	136 120,32	0,04
1 162,00	T ROWE PRICE GROUP, INC.	USD	118 040,85	125 019,98	0,04
460,00	PUBLIC STORAGE	USD	123 576,33	123 460,64	0,04
1 579,00	STATE STREET CORP.	USD	109 550,15	109 023,51	0,04

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Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 158,00	HARTFORD FINANCIAL SERVICES GROUP, INC.	USD	87 493,73	108 630,99	0,04
1 073,00	WELLTOWER, INC.	USD	86 003,17	104 371,54	0,03
883,00	APOLLO GLOBAL MANAGEMENT, INC.	USD	75 174,60	97 276,20	0,03
365,00	ARTHUR J GALLAGHER & CO.	USD	79 411,54	88 311,74	0,03
2 021,00	GAMING & LEISURE PROPERTIES, INC.	USD	85 274,45	85 252,50	0,03
493,00	CBOE GLOBAL MARKETS, INC.	USD	80 012,41	78 226,77	0,03
925,00	AFLAC, INC.	USD	64 295,05	77 081,14	0,02
2 010,00	EQUITABLE HOLDINGS, INC.	USD	64 694,30	76 630,34	0,02
2 848,00	WEYERHAEUSER CO.	USD	81 746,00	75 441,74	0,02
204,00	KINSALE CAPITAL GROUP, INC.	USD	73 439,71	73 335,28	0,02
5 806,00	HUNTINGTON BANCSHARES, INC.	USD	69 553,87	71 400,09	0,02
1 266,00	BANK OF NEW YORK MELLON CORP.	USD	61 885,34	70 744,77	0,02
890,00	NORTHERN TRUST CORP.	USD	69 993,84	69 738,43	0,02
361,00	REINSURANCE GROUP OF AMERICA, INC.	USD	67 765,37	69 141,53	0,02
560,00	DISCOVER FINANCIAL SERVICES	USD	52 254,12	68 349,49	0,02
1 075,00	EQUITY LIFESTYLE PROPERTIES, INC.	USD	65 737,65	65 327,47	0,02
4 829,00	KEYCORP	USD	63 398,33	64 026,18	0,02
433,00	EXTRA SPACE STORAGE, INC.	USD	54 836,01	62 787,50	0,02
1 115,00	NASDAQ, INC.	USD	60 779,28	62 691,74	0,02
716,00	IRON MOUNTAIN, INC.	USD	39 992,99	59 872,07	0,02
1 706,00	INVITATION HOMES, INC.	USD	53 920,72	57 129,29	0,02
513,00	CINCINNATI FINANCIAL CORP.	USD	54 720,71	56 529,30	0,02
651,00	CBRE GROUP, INC. -A-	USD	49 272,09	54 126,97	0,02
279,00	AVALONBAY COMMUNITIES, INC.	USD	46 063,71	53 857,97	0,02
1 511,00	AMERICAN HOMES 4 RENT	USD	49 580,97	52 389,77	0,02
1 020,00	FIDELITY NATIONAL FINANCIAL, INC.	USD	46 253,15	47 033,71	0,02
635,00	LOEWS CORP.	USD	40 635,71	44 282,60	0,01
629,00	EAST WEST BANCORP, INC.	USD	39 648,49	42 977,98	0,01
342,00	ARES MANAGEMENT CORP. -A-	USD	40 700,10	42 530,20	0,01
116,00	ERIE INDEMNITY CO. -A-	USD	43 333,88	39 224,06	0,01
1 873,00	FRANKLIN RESOURCES, INC.	USD	42 210,69	39 059,04	0,01
2 155,00	ANNALY CAPITAL MANAGEMENT, INC.	USD	37 900,09	38 324,50	0,01
588,00	EQUITY RESIDENTIAL	USD	34 093,23	38 042,36	0,01
22,00	FIRST CITIZENS BANCSHARES, INC. -A-	USD	26 985,75	34 559,74	0,01
242,00	M&T BANK CORP.	USD	29 884,62	34 176,91	0,01
403,00	BROWN & BROWN, INC.	USD	29 273,69	33 619,98	0,01
898,00	ALLY FINANCIAL, INC.	USD	36 891,16	33 238,76	0,01
22,00	MARKEL GROUP, INC.	USD	30 272,25	32 343,83	0,01
913,00	CITIZENS FINANCIAL GROUP, INC.	USD	26 799,20	30 693,14	0,01
275,00	ALEXANDRIA REAL ESTATE EQUITIES, INC.	USD	29 020,09	30 013,28	0,01
196,00	MID-AMERICA APARTMENT COMMUNITIES, INC.	USD	23 570,81	26 080,29	0,01
345,00	W R BERKLEY CORP.	USD	21 700,05	25 295,16	0,01
631,00	CARLYLE GROUP, INC.	USD	27 146,92	23 638,57	0,01
93,00	ESSEX PROPERTY TRUST, INC.	USD	20 858,35	23 619,86	0,01
209,00	SUN COMMUNITIES, INC.	USD	23 302,88	23 467,27	0,01
801,00	COREBRIDGE FINANCIAL, INC.	USD	21 781,30	21 763,57	0,01
1 187,00	HEALTHPEAK PROPERTIES, INC.	USD	20 665,58	21 707,66	0,01
111,00	JONES LANG LASALLE, INC.	USD	20 064,35	21 260,62	0,01
1 124,00	KIMCO REALTY CORP.	USD	20 267,62	20 408,71	0,01
511,00	UDR, INC.	USD	16 469,63	19 619,91	0,01
181,00	TRADEWEB MARKETS, INC. -A-	USD	14 102,39	17 901,55	0,01
175,00	CAMDEN PROPERTY TRUST	USD	15 550,59	17 815,95	0,01
Health			22 167 215,93	24 699 214,78	7,91
5 778,00	UNITEDHEALTH GROUP, INC.	USD	2 197 314,86	2 745 512,45	0,88
3 004,00	ELI LILLY & CO.	USD	1 542 476,72	2 537 681,65	0,81
14 298,00	JOHNSON & JOHNSON	USD	2 085 598,06	1 949 890,13	0,62
14 783,00	MERCK & CO., INC.	USD	1 595 004,67	1 707 613,33	0,55
9 136,00	ABBVIE, INC.	USD	1 232 540,17	1 462 100,32	0,47
5 544,00	CENCORA, INC.	USD	1 047 429,30	1 165 442,17	0,37

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Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 957,00	THERMO FISHER SCIENTIFIC, INC.	USD	999 035,64	1 009 769,55	0,32
9 647,00	ABBOTT LABORATORIES	USD	950 158,20	935 310,77	0,30
1 613,00	MCKESSON CORP.	USD	678 428,97	878 988,66	0,28
2 755,00	AMGEN, INC.	USD	633 379,76	803 171,79	0,26
6 373,00	CARDINAL HEALTH, INC.	USD	575 299,50	584 644,81	0,19
14 406,00	BRISTOL-MYERS SQUIBB CO.	USD	634 707,95	558 228,05	0,18
7 278,00	BOSTON SCIENTIFIC CORP.	USD	392 250,70	522 956,41	0,17
1 105,00	INTUITIVE SURGICAL, INC.	USD	355 086,01	458 650,83	0,15
398,00	REGENERON PHARMACEUTICALS, INC.	USD	326 268,22	390 305,34	0,12
14 827,00	PFIZER, INC.	USD	453 826,64	387 085,86	0,12
6 392,00	INCYTE CORP.	USD	331 347,35	361 542,21	0,12
1 427,00	ALNYLAM PHARMACEUTICALS, INC.	USD	216 364,08	323 546,39	0,10
608,00	ELEVANCE HEALTH, INC.	USD	284 548,57	307 395,13	0,10
944,00	CIGNA GROUP	USD	261 468,84	291 166,73	0,09
1 192,00	DANAHER CORP.	USD	261 234,21	277 882,96	0,09
885,00	HCA HEALTHCARE, INC.	USD	237 352,44	265 297,57	0,08
1 199,00	BECTON DICKINSON & CO.	USD	265 069,84	261 458,52	0,08
1 183,00	BIOGEN, INC.	USD	242 816,92	255 883,31	0,08
3 720,00	CENTENE CORP.	USD	245 330,17	230 124,46	0,07
526,00	VERTEX PHARMACEUTICALS, INC.	USD	182 086,93	230 041,16	0,07
1 246,00	RESMED, INC.	USD	247 907,36	222 541,84	0,07
2 006,00	DEXCOM, INC.	USD	219 686,14	212 213,84	0,07
2 756,00	BIOMARIN PHARMACEUTICAL, INC.	USD	212 812,16	211 711,11	0,07
6 248,00	BAXTER INTERNATIONAL, INC.	USD	218 793,03	195 003,97	0,06
407,00	IDEXX LABORATORIES, INC.	USD	188 618,50	185 015,45	0,06
2 827,00	GILEAD SCIENCES, INC.	USD	197 592,00	180 975,40	0,06
1 212,00	SAREPTA THERAPEUTICS, INC.	USD	131 490,48	178 675,92	0,06
1 730,00	ZIMMER BIOMET HOLDINGS, INC.	USD	195 391,59	175 187,14	0,06
3 092,00	CVS HEALTH CORP.	USD	221 255,56	170 388,09	0,05
673,00	ALIGN TECHNOLOGY, INC.	USD	165 414,61	151 604,68	0,05
356,00	HUMANA, INC.	USD	138 711,43	124 114,15	0,04
417,00	UNITED THERAPEUTICS CORP.	USD	106 226,56	123 942,42	0,04
1 416,00	EDWARDS LIFESCIENCES CORP.	USD	108 908,00	122 039,53	0,04
372,00	STRYKER CORP.	USD	113 856,01	118 099,32	0,04
1 597,00	GE HEALTHCARE TECHNOLOGIES, INC.	USD	118 047,87	116 107,47	0,04
1 038,00	MODERNA, INC.	USD	100 179,13	115 010,45	0,04
688,00	ZOETIS, INC.	USD	117 095,18	111 286,80	0,04
1 503,00	HOLOGIC, INC.	USD	102 729,76	104 126,62	0,03
860,00	AGILENT TECHNOLOGIES, INC.	USD	106 374,04	104 018,43	0,03
484,00	IQVIA HOLDINGS, INC.	USD	104 019,12	95 485,81	0,03
692,00	NEUROCRINE BIOSCIENCES, INC.	USD	85 161,99	88 889,76	0,03
862,00	ENCOMPASS HEALTH CORP.	USD	68 249,11	69 000,18	0,02
495,00	TENET HEALTHCARE CORP.	USD	55 425,10	61 441,40	0,02
156,00	MEDPACE HOLDINGS, INC.	USD	49 930,28	59 947,35	0,02
178,00	WEST PHARMACEUTICAL SERVICES, INC.	USD	63 196,47	54 706,22	0,02
1 099,00	SOLVENTUM CORP.	USD	65 868,33	54 224,49	0,02
197,00	WATERS CORP.	USD	57 070,75	53 327,38	0,02
543,00	ILLUMINA, INC.	USD	73 632,37	52 883,90	0,02
274,00	INSULET CORP.	USD	47 659,85	51 591,49	0,02
184,00	MOLINA HEALTHCARE, INC.	USD	59 956,68	51 040,98	0,02
466,00	NATERA, INC.	USD	40 746,89	47 084,78	0,01
310,00	DAVITA, INC.	USD	41 386,66	40 080,88	0,01
885,00	EXACT SCIENCES CORP.	USD	52 953,04	34 888,02	0,01
516,00	BRUKER CORP.	USD	30 195,53	30 721,67	0,01
57,00	CHEMED CORP.	USD	32 096,77	28 856,59	0,01
90,00	GRAIL, INC.	USD	2 152,86	1 290,69	0,00
Consumer Retail			20 073 479,04	21 377 395,52	6,85
7 029,00	HOME DEPOT, INC.	USD	2 030 980,63	2 257 673,78	0,72
11 302,00	TESLA, INC.	USD	2 071 757,73	2 086 716,83	0,67

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

Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
24 150,00	WALMART, INC.	USD	1 194 342,44	1 525 725,00	0,49
1 583,00	COSTCO WHOLESALE CORP.	USD	853 028,45	1 255 454,69	0,40
6 722,00	PROCTER & GAMBLE CO.	USD	924 053,46	1 034 375,32	0,33
8 520,00	COLGATE-PALMOLIVE CO.	USD	682 882,99	771 430,31	0,25
2 743,00	MCDONALD'S CORP.	USD	686 546,11	652 228,42	0,21
2 203,00	AUTOMATIC DATA PROCESSING, INC.	USD	480 626,24	490 631,06	0,16
1 031,00	S&P GLOBAL, INC.	USD	402 624,34	429 042,03	0,14
3 006,00	DARDEN RESTAURANTS, INC.	USD	424 891,03	424 415,88	0,14
5 854,00	NIKE, INC. -B-	USD	602 892,80	411 677,89	0,13
1 843,00	LOWE'S COS., INC.	USD	375 286,45	379 106,69	0,12
564,00	CINTAS CORP.	USD	333 727,31	368 506,15	0,12
2 603,00	TARGET CORP.	USD	334 752,60	359 550,22	0,12
329,00	O'REILLY AUTOMOTIVE, INC.	USD	302 659,67	324 183,42	0,10
5 500,00	CHIPOTLE MEXICAN GRILL, INC.	USD	265 001,27	321 506,74	0,10
113,00	AUTOZONE, INC.	USD	299 369,71	312 519,85	0,10
1 350,00	MARRIOTT INTERNATIONAL, INC. -A-	USD	264 180,23	304 538,70	0,10
17 340,00	KENVUE, INC.	USD	321 571,65	294 136,75	0,09
6 741,00	GENERAL MOTORS CO.	USD	247 784,04	292 219,94	0,09
5 283,00	PAYPAL HOLDINGS, INC.	USD	380 717,01	286 048,38	0,09
23 903,00	FORD MOTOR CO.	USD	270 382,96	279 676,68	0,09
641,00	MOODY'S CORP.	USD	215 923,47	251 752,75	0,08
1 852,00	ROSS STORES, INC.	USD	231 707,46	251 115,02	0,08
2 016,00	YUM! BRANDS, INC.	USD	249 968,62	249 161,88	0,08
477,00	DOMINO'S PIZZA, INC.	USD	186 846,49	229 801,07	0,07
868,00	CUMMINS, INC.	USD	222 252,56	224 282,84	0,07
2 011,00	TJX COS., INC.	USD	161 996,94	206 588,29	0,07
4 692,00	LAS VEGAS SANDS CORP.	USD	224 139,10	193 721,40	0,06
230,00	WW GRAINGER, INC.	USD	170 343,77	193 622,68	0,06
3 258,00	FASTENAL CO.	USD	186 968,08	191 026,48	0,06
1 366,00	LENNAR CORP. -A-	USD	169 834,69	191 016,87	0,06
3 163,00	BLOCK, INC.	USD	180 264,24	190 325,90	0,06
714,00	VERISK ANALYTICS, INC.	USD	152 145,54	179 574,17	0,06
1 756,00	ESTEE LAUDER COS., INC. -A-	USD	258 173,17	174 330,13	0,06
4 630,00	DRAFTKINGS, INC. -A-	USD	178 831,12	164 895,75	0,05
2 238,00	STARBUCKS CORP.	USD	194 562,16	162 564,24	0,05
797,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	135 631,21	162 262,96	0,05
648,00	CORPAY, INC.	USD	162 091,94	161 076,37	0,05
567,00	LULULEMON ATHLETICA, INC.	USD	190 599,72	158 024,56	0,05
6 257,00	TOAST, INC. -A-	USD	109 449,09	150 448,16	0,05
21,00	NVR, INC.	USD	120 402,17	148 691,10	0,05
1 536,00	LIVE NATION ENTERTAINMENT, INC.	USD	129 783,68	134 345,30	0,04
526,00	TRACTOR SUPPLY CO.	USD	115 550,87	132 512,19	0,04
973,00	DR HORTON, INC.	USD	104 911,58	127 944,79	0,04
1 220,00	LIGHT & WONDER, INC.	USD	111 072,13	119 387,49	0,04
10 065,00	WALGREENS BOOTS ALLIANCE, INC.	USD	166 147,00	113 586,31	0,04
3 986,00	UNIVERSAL MUSIC GROUP NV	EUR	90 830,27	110 731,08	0,04
2 611,00	TAPESTRY, INC.	USD	100 202,22	104 245,06	0,03
2 243,00	CORE & MAIN, INC. -A-	USD	92 830,75	102 423,49	0,03
282,00	ULTA BEAUTY, INC.	USD	124 874,42	101 530,48	0,03
683,00	BOOZ ALLEN HAMILTON HOLDING CORP.	USD	79 666,06	98 076,65	0,03
756,00	DOLLAR GENERAL CORP.	USD	106 688,63	93 273,46	0,03
661,00	GENUINE PARTS CO.	USD	87 005,74	85 308,59	0,03
807,00	PULTEGROUP, INC.	USD	83 839,48	82 902,41	0,03
349,00	BURLINGTON STORES, INC.	USD	66 648,89	78 152,52	0,02
1 888,00	LKQ CORP.	USD	73 359,81	73 265,11	0,02
307,00	QUANTA SERVICES, INC.	USD	49 220,19	72 783,39	0,02
80,00	DECKERS OUTDOOR CORP.	USD	54 785,34	72 251,89	0,02
835,00	WYNN RESORTS LTD.	USD	74 650,63	69 729,38	0,02
502,00	CARVANA CO.	USD	47 615,72	60 291,50	0,02
1 229,00	ROLLINS, INC.	USD	48 624,56	55 948,57	0,02

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Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 069,00	COPART, INC.	USD	48 630,29	54 021,01	0,02
1 300,00	MGM RESORTS INTERNATIONAL	USD	48 389,83	53 904,34	0,02
567,00	FLOOR & DECOR HOLDINGS, INC. -A-	USD	62 633,27	52 591,97	0,02
1 147,00	OVINTIV, INC.	USD	49 487,33	50 160,83	0,02
534,00	GLOBAL PAYMENTS, INC.	USD	59 995,62	48 180,80	0,02
205,00	EQUIFAX, INC.	USD	45 218,28	46 376,75	0,01
654,00	TRANSUNION	USD	47 795,39	45 253,67	0,01
339,00	CHURCHILL DOWNS, INC.	USD	42 908,61	44 156,17	0,01
367,00	TOLL BROTHERS, INC.	USD	40 624,87	39 441,14	0,01
929,00	BATH & BODY WORKS, INC.	USD	40 381,51	33 848,78	0,01
728,00	TEMPUR SEALY INTERNATIONAL, INC.	USD	34 530,22	32 156,29	0,01
243,00	PAYLOCITY HOLDING CORP.	USD	30 987,81	29 894,60	0,01
399,00	COSTAR GROUP, INC.	USD	28 670,96	27 601,44	0,01
337,00	BEST BUY CO., INC.	USD	23 887,93	26 504,05	0,01
565,00	DELTA AIR LINES, INC.	USD	26 431,62	25 009,18	0,01
85,00	MORNINGSTAR, INC.	USD	23 717,72	23 463,72	0,01
665,00	API GROUP CORP.	USD	22 961,99	23 348,67	0,01
230,00	DOLLAR TREE, INC.	USD	28 371,44	22 913,08	0,01
36,00	UNITED RENTALS, INC.	USD	14 414,32	21 723,60	0,01
389,00	HASBRO, INC.	USD	22 145,57	21 233,02	0,01
1 788,00	AMERICAN AIRLINES GROUP, INC.	USD	19 125,57	18 901,83	0,01
291,00	SKECHERS USA, INC. -A-	USD	18 965,62	18 767,35	0,01
560,00	GENTEX CORP.	USD	18 217,36	17 613,80	0,01
37,00	WATSCO, INC.	USD	14 487,28	15 992,42	0,00
Industries			14 156 123,54	16 615 938,46	5,32
2 214,00	BROADCOM, INC.	USD	1 583 761,73	3 316 670,71	1,06
5 378,00	ILLINOIS TOOL WORKS, INC.	USD	1 228 943,75	1 189 055,57	0,38
6 008,00	UNITED PARCEL SERVICE, INC. -B-	USD	872 088,88	767 151,32	0,25
2 354,00	CATERPILLAR, INC.	USD	644 796,88	731 623,09	0,23
7 434,00	OTIS WORLDWIDE CORP.	USD	592 127,35	667 689,78	0,21
1 594,00	NORTHROP GRUMMAN CORP.	USD	670 881,30	648 382,54	0,21
3 029,00	UNION PACIFIC CORP.	USD	657 495,18	639 459,98	0,20
5 670,00	RTX CORP.	USD	497 808,00	531 104,31	0,17
3 384,00	GENERAL ELECTRIC CO.	USD	390 598,54	501 940,04	0,16
4 942,00	3M CO.	USD	376 598,66	471 213,21	0,15
374,00	TRANSDIGM GROUP, INC.	USD	401 649,69	445 837,11	0,14
1 416,00	FEDEX CORP.	USD	328 550,21	396 149,52	0,13
1 986,00	WASTE MANAGEMENT, INC.	USD	340 248,58	395 328,25	0,13
1 488,00	ROCKWELL AUTOMATION, INC.	USD	382 706,83	382 194,03	0,12
1 860,00	HONEYWELL INTERNATIONAL, INC.	USD	337 467,73	370 594,10	0,12
5 708,00	AMPHENOL CORP. -A-	USD	252 251,48	358 803,63	0,12
3 272,00	EMERSON ELECTRIC CO.	USD	306 723,07	336 312,91	0,11
3 333,00	HOWMET AEROSPACE, INC.	USD	175 631,65	241 418,87	0,08
3 873,00	MASCO CORP.	USD	252 917,89	240 926,33	0,08
2 473,00	A O SMITH CORP.	USD	192 320,08	188 702,45	0,06
375,00	LENNOX INTERNATIONAL, INC.	USD	154 945,38	187 186,76	0,06
798,00	VULCAN MATERIALS CO.	USD	164 619,49	185 161,23	0,06
5 923,00	CSX CORP.	USD	191 053,77	184 860,52	0,06
445,00	CARLISLE COS., INC.	USD	152 078,64	168 246,67	0,05
1 369,00	ITT, INC.	USD	163 059,07	165 008,02	0,05
2 017,00	TEXTRON, INC.	USD	160 509,56	161 585,76	0,05
337,00	PARKER-HANNIFIN CORP.	USD	133 790,58	159 046,32	0,05
1 550,00	JABIL, INC.	USD	178 267,99	157 335,60	0,05
916,00	OLD DOMINION FREIGHT LINE, INC.	USD	163 091,03	150 935,88	0,05
381,00	DEERE & CO.	USD	135 303,88	132 822,92	0,04
1 582,00	STANLEY BLACK & DECKER, INC.	USD	132 244,01	117 924,82	0,04
81,00	METTLER-TOLEDO INTERNATIONAL, INC.	USD	93 308,44	105 626,07	0,03
1 242,00	CH ROBINSON WORLDWIDE, INC.	USD	97 821,96	102 118,02	0,03
471,00	CLEAN HARBORS, INC.	USD	94 922,02	99 385,68	0,03

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Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 314,00	GRACO, INC.	USD	101 110,41	97 199,79	0,03
606,00	AMETEK, INC.	USD	89 906,89	94 262,86	0,03
732,00	XYLEM, INC.	USD	94 114,17	92 634,58	0,03
1 120,00	VERTIV HOLDINGS CO. -A-	USD	83 485,14	90 467,33	0,03
1 473,00	BALL CORP.	USD	86 227,98	82 490,71	0,03
554,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP.	USD	84 513,38	81 697,84	0,03
353,00	HUNTINGTON INGALLS INDUSTRIES, INC.	USD	79 666,40	81 133,15	0,03
178,00	SAIA, INC.	USD	65 364,55	78 771,71	0,03
931,00	AECOM	USD	75 239,60	76 564,78	0,02
457,00	HEICO CORP. -A-	USD	67 068,26	75 695,45	0,02
593,00	EXPEDITORS INTERNATIONAL OF WASHINGTON, INC.	USD	65 183,65	69 046,36	0,02
121,00	MARTIN MARIETTA MATERIALS, INC.	USD	56 161,16	61 168,90	0,02
342,00	LINCOLN ELECTRIC HOLDINGS, INC.	USD	59 857,36	60 195,80	0,02
1 021,00	CARRIER GLOBAL CORP.	USD	51 608,41	60 092,98	0,02
176,00	EMCOR GROUP, INC.	USD	28 988,68	59 952,46	0,02
298,00	PACKAGING CORP. OF AMERICA	USD	49 489,35	50 760,77	0,02
290,00	OWENS CORNING	USD	47 754,11	47 006,09	0,02
478,00	AGCO CORP.	USD	54 461,19	43 654,41	0,01
871,00	WESTROCK CO.	USD	37 527,66	40 845,76	0,01
193,00	HEICO CORP.	USD	22 950,89	40 267,52	0,01
299,00	APTARGROUP, INC.	USD	40 713,54	39 283,57	0,01
561,00	TREX CO., INC.	USD	46 158,62	38 797,58	0,01
262,00	CRANE CO.	USD	35 459,06	35 441,79	0,01
97,00	TELEDYNE TECHNOLOGIES, INC.	USD	35 270,34	35 114,57	0,01
394,00	INGERSOLL RAND, INC.	USD	28 839,72	33 394,86	0,01
112,00	COMFORT SYSTEMS USA, INC.	USD	33 404,45	31 781,13	0,01
154,00	NORFOLK SOUTHERN CORP.	USD	32 913,74	30 848,84	0,01
211,00	BUILDERS FIRSTSOURCE, INC.	USD	36 168,38	27 249,36	0,01
102,00	SNAP-ON, INC.	USD	25 278,33	24 876,85	0,01
58,00	TOPBUILD CORP.	USD	22 087,90	20 849,69	0,01
239,00	CROWN HOLDINGS, INC.	USD	18 566,92	16 588,95	0,01
Energy			7 486 885,98	8 109 170,15	2,60
22 238,00	EXXON MOBIL CORP.	USD	2 018 687,77	2 388 651,66	0,76
4 755,00	HESS CORP.	USD	677 970,01	654 497,12	0,21
4 825,00	EOG RESOURCES, INC.	USD	534 955,25	566 664,31	0,18
3 461,00	CHEVRON CORP.	USD	491 655,58	505 126,55	0,16
2 339,00	CHENIERE ENERGY, INC.	USD	346 457,59	381 550,91	0,12
7 502,00	DEVON ENERGY CORP.	USD	325 648,82	331 788,80	0,11
5 182,00	OCCIDENTAL PETROLEUM CORP.	USD	293 184,11	304 755,13	0,10
1 937,00	VALERO ENERGY CORP.	USD	241 063,33	283 316,06	0,09
3 697,00	ONEOK, INC.	USD	250 878,16	281 306,48	0,09
2 941,00	VERALTO CORP.	USD	220 084,66	261 980,07	0,08
9 718,00	COTERRA ENERGY, INC.	USD	241 852,01	241 827,80	0,08
1 036,00	DIAMONDBACK ENERGY, INC.	USD	172 856,30	193 512,24	0,06
1 699,00	CONOCOPHILLIPS	USD	177 319,04	181 321,70	0,06
1 272,00	PHILLIPS 66	USD	180 267,73	167 546,69	0,05
4 943,00	ANTERO RESOURCES CORP.	USD	156 618,22	150 492,20	0,05
1 216,00	TARGA RESOURCES CORP.	USD	101 933,45	146 112,82	0,05
3 566,00	WILLIAMS COS., INC.	USD	126 428,71	141 408,85	0,05
8 603,00	PERMIAN RESOURCES CORP.	USD	117 124,88	129 636,94	0,04
792,00	MARATHON PETROLEUM CORP.	USD	139 419,90	128 197,90	0,04
3 836,00	HALLIBURTON CO.	USD	124 006,60	120 905,08	0,04
1 324,00	CHESAPEAKE ENERGY CORP.	USD	101 292,36	101 534,42	0,03
2 442,00	EQT CORP.	USD	87 612,84	84 259,50	0,03
119,00	TEXAS PACIFIC LAND CORP.	USD	59 778,98	81 528,43	0,03
352,00	FIRST SOLAR, INC.	USD	71 509,98	74 048,88	0,02
2 377,00	APA CORP.	USD	74 148,59	65 294,00	0,02
1 519,00	RANGE RESOURCES CORP.	USD	51 149,61	47 522,32	0,02
2 206,00	KINDER MORGAN, INC.	USD	36 389,56	40 898,72	0,01

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Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
755,00	HF SINCLAIR CORP.	USD	39 548,84	37 575,63	0,01
171,00	ENPHASE ENERGY, INC.	USD	27 043,10	15 908,94	0,01
Basic Goods			7 000 495,06	7 020 392,33	2,25
10 449,00	PEPSICO, INC.	USD	1 675 628,71	1 607 980,22	0,52
16 001,00	COCA-COLA CO.	USD	896 267,73	950 280,56	0,30
6 399,00	KIMBERLY-CLARK CORP.	USD	774 931,94	825 137,77	0,26
15 879,00	ALTRIA GROUP, INC.	USD	674 527,23	674 866,46	0,22
4 408,00	PHILIP MORRIS INTERNATIONAL, INC.	USD	378 698,16	416 759,92	0,13
2 466,00	CLOROX CO.	USD	337 025,55	314 005,01	0,10
4 976,00	MONDELEZ INTERNATIONAL, INC. -A-	USD	317 661,55	303 829,53	0,10
1 156,00	CONSTELLATION BRANDS, INC. -A-	USD	269 404,10	277 504,59	0,09
3 279,00	SYSCO CORP.	USD	230 840,47	218 416,33	0,07
3 606,00	KROGER CO.	USD	175 530,15	167 993,93	0,05
3 037,00	KELLANOVA	USD	160 162,37	163 446,78	0,05
750,00	AVERY DENNISON CORP.	USD	134 144,67	153 009,03	0,05
2 778,00	U.S. FOODS HOLDING CORP.	USD	135 994,51	137 325,29	0,04
1 384,00	CHURCH & DWIGHT CO., INC.	USD	131 115,69	133 886,69	0,04
688,00	HERSHEY CO.	USD	119 919,87	118 007,92	0,04
1 858,00	PERFORMANCE FOOD GROUP CO.	USD	120 643,40	114 609,12	0,04
1 998,00	MONSTER BEVERAGE CORP.	USD	101 499,44	93 118,78	0,03
3 198,00	HORMEL FOODS CORP.	USD	90 082,56	90 979,22	0,03
1 093,00	LAMB WESTON HOLDINGS, INC.	USD	95 620,80	85 747,05	0,03
1 006,00	MCCORMICK & CO., INC.	USD	63 259,11	66 587,92	0,02
1 168,00	ARCHER-DANIELS-MIDLAND CO.	USD	68 895,89	65 878,77	0,02
446,00	MOLSON COORS BEVERAGE CO. -B-	USD	21 554,35	21 152,48	0,01
373,00	CELSIUS HOLDINGS, INC.	USD	27 086,81	19 868,96	0,01
Multi-Utilities			3 828 735,82	4 033 341,37	1,29
8 274,00	NEXTERA ENERGY, INC.	USD	531 991,45	546 658,90	0,17
6 094,00	SEMPRA	USD	427 803,65	432 479,06	0,14
6 583,00	EVERSOURCE ENERGY	USD	364 377,14	348 329,15	0,11
7 483,00	DOMINION ENERGY, INC.	USD	348 143,37	342 119,74	0,11
4 397,00	PUBLIC SERVICE ENTERPRISE GROUP, INC.	USD	276 524,24	302 364,13	0,10
3 173,00	DUKE ENERGY CORP.	USD	294 928,01	296 738,65	0,09
2 819,00	WEC ENERGY GROUP, INC.	USD	210 938,81	206 371,49	0,07
10 384,00	PG&E CORP.	USD	166 955,53	169 166,84	0,05
1 984,00	SOUTHERN CO.	USD	127 940,69	143 595,81	0,05
1 763,00	VISTRA CORP.	USD	55 647,61	141 434,73	0,05
741,00	CONSTELLATION ENERGY CORP.	USD	115 316,86	138 465,13	0,04
1 210,00	DTE ENERGY CO.	USD	124 155,14	125 329,64	0,04
976,00	AMERICAN WATER WORKS CO., INC.	USD	108 737,07	117 620,81	0,04
3 819,00	CENTERPOINT ENERGY, INC.	USD	104 576,84	110 391,95	0,04
1 233,00	AMERICAN ELECTRIC POWER CO., INC.	USD	97 575,74	100 940,86	0,03
2 942,00	EXELON CORP.	USD	98 785,20	95 005,90	0,03
885,00	ENTERGY CORP.	USD	82 716,60	88 355,45	0,03
955,00	NRG ENERGY, INC.	USD	33 131,34	69 378,37	0,02
4 099,00	AES CORP.	USD	68 847,17	67 197,95	0,02
647,00	CONSOLIDATED EDISON, INC.	USD	53 939,71	53 981,54	0,02
676,00	AMEREN CORP.	USD	45 606,09	44 852,19	0,01
1 342,00	AVANGRID, INC.	USD	43 689,96	44 489,14	0,01
221,00	ATMOS ENERGY CORP.	USD	24 403,71	24 053,78	0,01
482,00	XCEL ENERGY, INC.	USD	22 003,89	24 020,16	0,01
Raw materials			2 627 595,14	2 719 008,10	0,87
2 569,00	SHERWIN-WILLIAMS CO.	USD	636 053,85	715 340,64	0,23
8 828,00	DOW, INC.	USD	468 053,46	436 972,42	0,14
7 369,00	FREEPORT-MCMORAN, INC.	USD	263 443,52	334 157,44	0,11
965,00	ECOLAB, INC.	USD	189 194,72	214 294,28	0,07
1 254,00	STEEL DYNAMICS, INC.	USD	150 505,53	151 521,28	0,05
1 463,00	RPM INTERNATIONAL, INC.	USD	148 148,48	146 989,29	0,05

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Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 664,00	NEWMONT CORP.	USD	148 699,71	143 141,23	0,04
882,00	NUCOR CORP.	USD	138 535,15	130 092,37	0,04
934,00	PPG INDUSTRIES, INC.	USD	116 583,85	109 709,55	0,03
709,00	ROYAL GOLD, INC.	USD	79 854,47	82 797,67	0,03
326,00	AIR PRODUCTS & CHEMICALS, INC.	USD	75 601,03	78 492,43	0,02
665,00	ALBEMARLE CORP.	USD	93 202,55	59 268,27	0,02
1 123,00	ATI, INC.	USD	62 315,18	58 101,54	0,02
460,00	CORTEVA, INC.	USD	24 514,48	23 151,28	0,01
556,00	U.S. STEEL CORP.	USD	19 638,46	19 609,79	0,01
173,00	INTERNATIONAL FLAVORS & FRAGRANCES, INC.	USD	13 250,70	15 368,62	0,00
JAPAN			14 728 117,68	16 687 672,14	5,34
Consumer Retail			4 608 752,24	5 137 521,02	1,64
49 902,00	TOYOTA MOTOR CORP.	JPY	720 472,27	952 296,30	0,30
7 923,00	SONY GROUP CORP.	JPY	579 848,70	626 848,04	0,20
8 163,00	RECRUIT HOLDINGS CO. LTD.	JPY	309 232,32	407 530,25	0,13
21 893,00	MITSUBISHI CORP.	JPY	337 837,79	399 759,00	0,13
36 969,00	HONDA MOTOR CO. LTD.	JPY	357 995,25	368 828,44	0,12
5 279,00	ITOCHU CORP.	JPY	182 609,47	240 492,10	0,08
4 720,00	NINTENDO CO. LTD.	JPY	212 289,80	234 245,37	0,07
976,00	FAST RETAILING CO. LTD.	JPY	198 843,34	229 618,04	0,07
10 262,00	mitsui & co. ltd.	JPY	168 967,81	217 321,20	0,07
12 080,00	DENSO CORP.	JPY	191 484,98	175 032,07	0,06
8 223,00	MARUBENI CORP.	JPY	119 143,88	141 921,60	0,04
3 000,00	BRIDGESTONE CORP.	JPY	120 521,30	110 010,46	0,03
31 300,00	NISSAN MOTOR CO. LTD.	JPY	108 170,23	99 109,59	0,03
3 100,00	ORIENTAL LAND CO. LTD.	JPY	95 521,27	80 591,97	0,03
4 220,00	ANA HOLDINGS, INC.	JPY	79 444,94	72 686,55	0,02
2 800,00	TOKYO GAS CO. LTD.	JPY	59 129,61	56 113,11	0,02
2 240,00	DAIWA HOUSE INDUSTRY CO. LTD.	JPY	57 318,67	52 972,07	0,02
2 716,00	BANDAI NAMCO HOLDINGS, INC.	JPY	56 622,57	49 467,24	0,02
1 400,00	UNICHARM CORP.	JPY	42 148,05	41 958,96	0,01
2 752,00	JAPAN AIRLINES CO. LTD.	JPY	48 210,72	40 521,34	0,01
1 900,00	SEKISUI HOUSE LTD.	JPY	39 467,46	39 267,00	0,01
496,00	TOYOTA INDUSTRIES CORP.	JPY	34 499,75	39 026,51	0,01
2 900,00	MATSUKIYOCOCOKARA & CO.	JPY	42 215,48	38 856,91	0,01
2 100,00	TOYOTA TSUSHO CORP.	JPY	42 854,70	38 150,42	0,01
14 300,00	MITSUBISHI MOTORS CORP.	JPY	36 651,26	36 761,57	0,01
900,00	KAO CORP.	JPY	31 433,95	34 057,65	0,01
23 800,00	PERSOL HOLDINGS CO. LTD.	JPY	35 874,77	30 743,65	0,01
1 100,00	SHISEIDO CO. LTD.	JPY	33 357,62	29 273,48	0,01
2 700,00	SUZUKI MOTOR CORP.	JPY	26 467,77	28 988,68	0,01
200,00	SHIMANO, INC.	JPY	31 096,78	28 822,21	0,01
700,00	MCDONALD'S HOLDINGS CO. JAPAN LTD.	JPY	30 001,22	25 742,19	0,01
3 360,00	PANASONIC HOLDINGS CORP.	JPY	30 379,66	25 667,48	0,01
400,00	LAWSON, INC.	JPY	24 808,81	23 967,27	0,01
1 600,00	ASICS CORP.	JPY	20 930,68	22 839,67	0,01
1 000,00	PAN PACIFIC INTERNATIONAL HOLDINGS CORP.	JPY	23 097,27	21 832,72	0,01
2 400,00	K'S HOLDINGS CORP.	JPY	20 393,46	21 055,47	0,01
1 400,00	NIPPON GAS CO. LTD.	JPY	19 611,18	19 631,47	0,01
800,00	SOJITZ CORP.	JPY	20 933,63	18 139,02	0,01
1 400,00	SKYLARK HOLDINGS CO. LTD.	JPY	18 863,82	17 373,95	0,00
Industries			2 922 685,33	3 131 659,09	1,00
28 120,00	HITACHI LTD.	JPY	377 378,76	587 349,61	0,19
1 064,00	KEYENCE CORP.	JPY	448 429,00	435 408,49	0,14
8 247,00	KOMATSU LTD.	JPY	208 355,12	223 441,64	0,07
1 880,00	HOYA CORP.	JPY	208 067,98	203 973,53	0,06
12 563,00	MITSUBISHI ELECTRIC CORP.	JPY	160 844,36	187 094,95	0,06
1 252,00	DAIKIN INDUSTRIES LTD.	JPY	200 519,28	162 453,31	0,05

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Eurizon AM SICAV - Global Equity

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 208,00	TDK CORP.	JPY	92 693,05	126 343,94	0,04
6 372,00	MURATA MANUFACTURING CO. LTD.	JPY	113 003,77	122 781,70	0,04
2 332,00	NIDEC CORP.	JPY	98 936,18	97 188,21	0,03
9 180,00	mitsubishi heavy industries LTD.	JPY	58 957,78	91 745,80	0,03
5 200,00	KAWASAKI KISEN KAISHA LTD.	JPY	70 129,42	70 579,32	0,02
3 300,00	CENTRAL JAPAN RAILWAY CO.	JPY	75 580,29	66 477,85	0,02
6 140,00	KYOCERA CORP.	JPY	72 255,41	65 940,21	0,02
2 400,00	NIPPON YUSEN KK	JPY	67 885,14	65 177,98	0,02
2 500,00	MAKITA CORP.	JPY	68 362,45	63 398,42	0,02
2 120,00	FANUC CORP.	JPY	60 285,53	54 216,84	0,02
120,00	SMC CORP.	JPY	61 634,60	53 136,34	0,02
2 100,00	HITACHI CONSTRUCTION MACHINERY CO. LTD.	JPY	57 322,84	52 475,10	0,02
5 100,00	LIXIL CORP.	JPY	55 436,12	50 097,22	0,02
3 100,00	EAST JAPAN RAILWAY CO.	JPY	50 674,38	47 911,05	0,01
3 100,00	OBAYASHI CORP.	JPY	29 984,83	34 380,16	0,01
2 700,00	SEINO HOLDINGS CO. LTD.	JPY	36 835,15	33 992,40	0,01
400,00	SCREEN HOLDINGS CO. LTD.	JPY	46 339,85	33 642,34	0,01
1 200,00	IHI CORP.	JPY	27 441,14	33 445,13	0,01
1 800,00	WEST JAPAN RAILWAY CO.	JPY	33 336,41	31 269,98	0,01
800,00	KAWASAKI HEAVY INDUSTRIES LTD.	JPY	26 404,28	28 352,38	0,01
600,00	NIPPON EXPRESS HOLDINGS, INC.	JPY	28 721,24	25 806,00	0,01
1 900,00	KUBOTA CORP.	JPY	27 678,61	24 796,73	0,01
1 000,00	KEIO CORP.	JPY	23 138,06	21 652,91	0,01
2 200,00	ALPS ALPINE CO. LTD.	JPY	20 074,18	19 607,11	0,01
1 700,00	AMADA CO. LTD.	JPY	15 980,12	17 522,44	0,00
Finance			2 112 532,02	2 889 820,30	0,93
65 870,00	MITSUBISHI UFJ FINANCIAL GROUP, INC.	JPY	421 112,03	660 603,55	0,21
13 532,00	TOKIO MARINE HOLDINGS, INC.	JPY	289 263,04	471 338,86	0,15
6 551,00	SUMITOMO MITSUI FINANCIAL GROUP, INC.	JPY	268 149,89	407 533,35	0,13
15 955,00	MIZUHO FINANCIAL GROUP, INC.	JPY	253 304,62	310 767,61	0,10
16 444,00	MITSUI FUDOSAN CO. LTD.	JPY	122 292,17	140 068,24	0,04
6 484,00	MS&AD INSURANCE GROUP HOLDINGS, INC.	JPY	91 430,91	134 455,11	0,04
5 760,00	ORIX CORP.	JPY	95 186,67	118 673,48	0,04
18 003,00	NOMURA HOLDINGS, INC.	JPY	67 249,53	96 279,55	0,03
3 900,00	SOMPO HOLDINGS, INC.	JPY	72 724,06	77 705,11	0,03
2 692,00	DAI-ICHI LIFE HOLDINGS, INC.	JPY	57 419,46	67 111,93	0,02
648,00	DAITO TRUST CONSTRUCTION CO. LTD.	JPY	62 320,42	62 337,41	0,02
6 383,00	JAPAN POST HOLDINGS CO. LTD.	JPY	46 621,61	59 053,25	0,02
2 500,00	SBI HOLDINGS, INC.	JPY	52 555,07	58 975,61	0,02
3 475,00	MITSUBISHI ESTATE CO. LTD.	JPY	48 950,49	50 794,14	0,02
1 800,00	SUMITOMO MITSUI TRUST HOLDINGS, INC.	JPY	35 190,28	38 317,47	0,01
15,00	ACTIVIA PROPERTIES, INC.	JPY	33 090,77	31 757,21	0,01
1 352,00	JAPAN EXCHANGE GROUP, INC.	JPY	23 004,88	29 423,73	0,01
3 140,00	JAPAN POST BANK CO. LTD.	JPY	24 849,30	27 675,06	0,01
3 300,00	DAIWA SECURITIES GROUP, INC.	JPY	25 018,21	23 486,42	0,01
3 800,00	RESONA HOLDINGS, INC.	JPY	22 798,61	23 463,21	0,01
Computing and IT			1 256 015,59	1 595 381,21	0,51
3 296,00	TOKYO ELECTRON LTD.	JPY	431 652,79	667 222,80	0,22
9 063,00	CANON, INC.	JPY	212 742,75	228 885,70	0,07
384,00	DISCO CORP.	JPY	76 409,45	135 957,76	0,04
6 488,00	RENESAS ELECTRONICS CORP.	JPY	99 537,81	113 237,76	0,04
1 912,00	ADVANTEST CORP.	JPY	54 443,66	71 255,64	0,02
4 580,00	FUJITSU LTD.	JPY	64 352,41	66 866,25	0,02
500,00	OBIC CO. LTD.	JPY	59 289,47	60 150,19	0,02
1 600,00	NOMURA RESEARCH INSTITUTE LTD.	JPY	43 230,30	41 957,80	0,01
200,00	LASERTEC CORP.	JPY	49 057,13	41 867,32	0,01
1 900,00	CAPCOM CO. LTD.	JPY	34 248,29	33 425,99	0,01
1 800,00	NEXON CO. LTD.	JPY	29 073,93	31 061,16	0,01

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Eurizon AM SICAV - Global Equity

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 800,00	NS SOLUTIONS CORP.	JPY	26 720,02	28 430,10	0,01
2 000,00	NTT DATA GROUP CORP.	JPY	27 915,83	27 401,11	0,01
3 400,00	RICOH CO. LTD.	JPY	28 960,83	27 126,75	0,01
1 700,00	RAKUS CO. LTD.	JPY	18 380,92	20 534,88	0,01
Health			1 235 109,75	1 236 360,47	0,40
10 631,00	DAIICHI SANKYO CO. LTD.	JPY	289 697,43	340 632,46	0,11
9 099,00	TAKEDA PHARMACEUTICAL CO. LTD.	JPY	247 658,23	220 189,30	0,07
14 175,00	ASTELLAS PHARMA, INC.	JPY	172 251,41	130 730,96	0,04
3 795,00	CHUGAI PHARMACEUTICAL CO. LTD.	JPY	107 818,55	125 823,64	0,04
3 852,00	FUJIFILM HOLDINGS CORP.	JPY	71 882,92	84 054,95	0,03
4 760,00	SYSMEX CORP.	JPY	80 440,70	71 537,31	0,02
4 104,00	OLYMPUS CORP.	JPY	57 334,37	61 737,90	0,02
3 100,00	TERUMO CORP.	JPY	47 059,06	47 704,26	0,02
1 200,00	OTSUKA HOLDINGS CO. LTD.	JPY	44 159,92	47 122,48	0,02
1 100,00	EISAI CO. LTD.	JPY	40 372,48	42 059,89	0,01
1 000,00	SHIONOGI & CO. LTD.	JPY	48 583,65	36 409,14	0,01
1 000,00	SUZUKEN CO. LTD.	JPY	27 851,03	28 358,18	0,01
Telecommunication			963 109,51	979 870,52	0,31
22 067,00	SOFTBANK CORP.	JPY	243 476,17	251 451,12	0,08
9 103,00	KDDI CORP.	JPY	249 737,94	224 615,79	0,07
3 679,00	SOFTBANK GROUP CORP.	JPY	159 139,74	221 719,34	0,07
117 675,00	NIPPON TELEGRAPH & TELEPHONE CORP.	JPY	124 054,88	103 613,00	0,03
4 836,00	KAKAKU.COM, INC.	JPY	56 660,20	59 145,02	0,02
1 000,00	TREND MICRO, INC.	JPY	49 193,63	37 882,44	0,01
16 600,00	LY CORP.	JPY	37 351,68	37 445,90	0,01
956,00	ZOZO, INC.	JPY	20 051,60	22 336,01	0,01
4 500,00	RAKUTEN GROUP, INC.	JPY	23 443,67	21 661,90	0,01
Raw materials			723 818,39	807 496,48	0,26
12 220,00	SHIN-ETSU CHEMICAL CO. LTD.	JPY	363 132,57	442 155,29	0,14
5 084,00	NIPPON STEEL CORP.	JPY	98 954,17	100 292,95	0,03
3 800,00	SUMITOMO CORP.	JPY	83 012,18	88 540,85	0,03
29 600,00	SUMITOMO CHEMICAL CO. LTD.	JPY	60 438,42	59 182,22	0,02
6 700,00	MITSUBISHI CHEMICAL GROUP CORP.	JPY	32 888,19	34 708,28	0,01
4 100,00	ASAHI KASEI CORP.	JPY	26 637,68	24 507,00	0,01
1 500,00	JFE HOLDINGS, INC.	JPY	20 101,87	20 146,25	0,01
700,00	SUMITOMO METAL MINING CO. LTD.	JPY	19 652,41	19 806,06	0,01
400,00	YAMATO KOGYO CO. LTD.	JPY	19 000,90	18 157,58	0,00
Basic Goods			672 634,73	655 799,20	0,21
20 340,00	SEVEN & I HOLDINGS CO. LTD.	JPY	254 425,45	231 241,23	0,07
8 599,00	JAPAN TOBACCO, INC.	JPY	190 838,34	216 868,13	0,07
1 100,00	ASAHI GROUP HOLDINGS LTD.	JPY	38 068,53	36 209,02	0,01
3 300,00	KIKKOMAN CORP.	JPY	37 511,30	35 669,87	0,01
1 000,00	AJINOMOTO CO., INC.	JPY	33 647,44	32 720,08	0,01
2 400,00	KIRIN HOLDINGS CO. LTD.	JPY	32 813,98	28 858,17	0,01
1 000,00	NH FOODS LTD.	JPY	32 506,40	27 899,94	0,01
1 300,00	KAGOME CO. LTD.	JPY	30 657,63	24 642,44	0,01
1 300,00	YAKULT HONSHA CO. LTD.	JPY	22 165,66	21 690,32	0,01
Energy			131 763,74	144 830,31	0,05
6 251,00	INPEX CORP.	JPY	79 310,53	85 823,46	0,03
5 000,00	IDEMITSU KOSAN CO. LTD.	JPY	31 596,95	30 205,60	0,01
6 007,00	ENEOS HOLDINGS, INC.	JPY	20 856,26	28 801,25	0,01
Multi-Utilities			101 696,38	108 933,54	0,03
2 800,00	OSAKA GAS CO. LTD.	JPY	57 783,51	57 542,33	0,02
3 080,00	KYUSHU ELECTRIC POWER CO., INC.	JPY	21 866,88	29 602,71	0,01
1 976,00	CHUBU ELECTRIC POWER CO., INC.	JPY	22 045,99	21 788,50	0,00

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Eurizon AM SICAV - Global Equity

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			9 433 386,52	10 615 520,68	3,40
Finance			1 887 828,00	2 187 504,49	0,70
98 533,00	HSBC HOLDINGS PLC	GBP	608 517,11	794 807,34	0,25
7 059,00	3i GROUP PLC	GBP	148 047,79	255 271,83	0,08
1 723,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	154 201,22	191 029,61	0,06
272 680,00	LLOYDS BANKING GROUP PLC	GBP	151 245,82	176 053,89	0,06
52 737,00	BARCLAYS PLC	GBP	110 224,18	129 939,56	0,04
30 237,00	NATWEST GROUP PLC	GBP	86 140,13	111 199,38	0,04
11 089,00	PRUDENTIAL PLC	GBP	173 083,68	93 960,71	0,03
9 459,00	STANDARD CHARTERED PLC	GBP	65 871,47	79 881,42	0,02
12 145,00	AVIVA PLC	GBP	63 255,13	68 271,45	0,02
23 152,00	LEGAL & GENERAL GROUP PLC	GBP	78 631,05	61 987,19	0,02
4 967,00	SEGRO PLC	GBP	49 252,45	52 620,47	0,02
1 337,00	ADMIRAL GROUP PLC	GBP	41 492,57	41 237,34	0,01
10 585,00	M&G PLC	GBP	22 809,24	25 468,81	0,01
2 955,00	LAND SECURITIES GROUP PLC	GBP	24 421,23	21 591,68	0,01
3 224,00	PHOENIX GROUP HOLDINGS PLC	GBP	23 194,18	19 830,65	0,01
1 439,00	HARGREAVES LANSDOWN PLC	GBP	15 217,17	19 212,98	0,01
3 638,00	BRITISH LAND CO. PLC	GBP	18 997,59	17 661,42	0,01
2 244,00	ST. JAMES'S PLACE PLC	GBP	32 337,33	14 464,41	0,00
3 033,00	SCHRODERS PLC	GBP	20 888,66	13 014,35	0,00
Consumer Retail			1 962 498,46	2 182 313,99	0,70
15 971,00	UNILEVER PLC	GBP	767 108,48	818 482,59	0,26
7 157,00	RELX PLC	GBP	178 634,33	307 185,44	0,10
3 978,00	ASHTED GROUP PLC	GBP	253 187,35	247 828,20	0,08
7 131,00	COMPASS GROUP PLC	GBP	140 574,08	181 673,57	0,06
14 137,00	RENTOKIL INITIAL PLC	GBP	85 097,75	76 901,37	0,02
778,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	50 158,79	76 401,79	0,02
19 800,00	HALEON PLC	GBP	69 691,59	75 338,52	0,02
536,00	NEXT PLC	GBP	41 762,12	57 125,31	0,02
1 411,00	BUNZL PLC	GBP	48 920,58	50 093,46	0,02
1 494,00	ASSOCIATED BRITISH FOODS PLC	GBP	32 276,43	43 595,12	0,01
682,00	INTERTEK GROUP PLC	GBP	34 420,19	38 562,92	0,01
846,00	WHITBREAD PLC	GBP	31 909,69	29 685,54	0,01
9 640,00	KINGFISHER PLC	GBP	28 166,04	28 288,83	0,01
3 157,00	WISE PLC -A-	GBP	34 456,32	25 376,29	0,01
456,00	BERKELEY GROUP HOLDINGS PLC	GBP	22 120,43	24 676,06	0,01
14 647,00	TAYLOR WIMPEY PLC	GBP	20 244,69	24 557,44	0,01
4 317,00	BARRATT DEVELOPMENTS PLC	GBP	35 195,94	24 043,38	0,01
1 320,00	PERSIMMON PLC	GBP	21 811,71	21 049,33	0,01
1 674,00	BURBERRY GROUP PLC	GBP	46 055,16	17 331,59	0,01
10 016,00	JD SPORTS FASHION PLC	GBP	20 706,79	14 117,24	0,00
Energy			1 323 199,46	1 750 502,52	0,56
33 782,00	SHELL PLC	GBP	795 977,85	1 129 204,91	0,36
110 850,00	BP PLC	GBP	527 221,61	621 297,61	0,20
Health			1 243 746,88	1 480 874,88	0,48
7 683,00	ASTRAZENECA PLC	GBP	876 130,60	1 119 686,10	0,36
16 813,00	GSK PLC	GBP	305 727,53	303 306,88	0,10
3 645,00	SMITH & NEPHEW PLC	GBP	48 186,44	42 157,71	0,01
705,00	HIKMA PHARMACEUTICALS PLC	GBP	13 702,31	15 724,19	0,01
Basic Goods			1 339 451,57	1 137 070,42	0,36
13 498,00	DIAGEO PLC	GBP	513 764,85	396 341,10	0,13
9 408,00	BRITISH AMERICAN TOBACCO PLC	GBP	328 498,44	269 644,23	0,08
3 984,00	RECKITT BENCKISER GROUP PLC	GBP	278 429,42	201 211,85	0,06
29 218,00	TESCO PLC	GBP	78 657,01	105 453,13	0,03
3 658,00	IMPERIAL BRANDS PLC	GBP	83 928,30	87 325,64	0,03

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

Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
803,00	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	33 773,95	54 597,23	0,02
7 480,00	J SAINSBURY PLC	GBP	22 399,60	22 497,24	0,01
Industries			408 093,11	610 380,13	0,20
19 488,00	BAE SYSTEMS PLC	GBP	207 217,75	303 409,21	0,10
27 921,00	ROLLS-ROYCE HOLDINGS PLC	GBP	33 904,88	150 433,52	0,05
1 576,00	HALMA PLC	GBP	40 409,85	50 300,41	0,02
6 836,00	MELROSE INDUSTRIES PLC	GBP	53 984,69	44 619,91	0,01
1 557,00	SMITHS GROUP PLC	GBP	31 210,77	31 311,26	0,01
303,00	SPIRAX-SARCO ENGINEERING PLC	GBP	41 365,17	30 305,82	0,01
Raw materials			531 975,32	542 655,22	0,17
4 135,00	RIO TINTO PLC	GBP	198 092,00	253 658,79	0,08
5 536,00	ANGLO AMERICAN PLC	GBP	167 396,62	163 369,49	0,05
2 026,00	ANTOFAGASTA PLC	GBP	51 619,96	50 420,77	0,02
1 870,00	MONDI PLC	GBP	47 186,49	33 492,22	0,01
589,00	CRODA INTERNATIONAL PLC	GBP	47 148,65	27 427,11	0,01
773,00	JOHNSON MATTHEY PLC	GBP	20 531,60	14 286,84	0,00
Multi-Utilities			407 757,31	409 245,84	0,13
18 561,00	NATIONAL GRID PLC	GBP	207 808,36	193 220,35	0,06
4 161,00	SSE PLC	GBP	70 610,06	87 824,77	0,03
4 679,00	UNITED UTILITIES GROUP PLC	GBP	54 310,30	54 227,22	0,02
27 720,00	CENTRICA PLC	GBP	41 064,01	44 105,50	0,01
1 064,00	SEVERN TRENT PLC	GBP	33 964,58	29 868,00	0,01
Telecommunication			290 182,41	259 793,10	0,08
99 742,00	VODAFONE GROUP PLC	GBP	143 938,95	82 067,67	0,03
6 092,00	INFORMA PLC	GBP	47 031,24	61 492,16	0,02
27 888,00	BT GROUP PLC	GBP	41 965,25	46 165,48	0,01
3 978,00	AUTO TRADER GROUP PLC	GBP	28 102,87	37 591,82	0,01
2 779,00	PEARSON PLC	GBP	29 144,10	32 475,97	0,01
Computing and IT			38 654,00	55 180,09	0,02
4 298,00	SAGE GROUP PLC	GBP	38 654,00	55 180,09	0,02
CANADA			8 938 285,70	9 507 540,49	3,04
Finance			3 849 179,25	4 168 980,12	1,33
7 226,00	ROYAL BANK OF CANADA	CAD	602 422,07	717 658,05	0,23
11 139,00	TORONTO-DOMINION BANK	CAD	609 638,27	571 180,22	0,18
9 718,00	BANK OF NOVA SCOTIA	CAD	458 056,58	414 688,10	0,13
9 411,00	BROOKFIELD CORP.	CAD	314 204,33	365 138,10	0,12
14 674,00	MANULIFE FINANCIAL CORP.	CAD	259 983,63	364 516,17	0,12
7 874,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	322 296,62	349 262,40	0,11
4 128,00	BANK OF MONTREAL	CAD	346 966,36	323 224,42	0,10
8 018,00	BROOKFIELD ASSET MANAGEMENT LTD. -A-	CAD	248 505,97	284 738,47	0,09
5 694,00	SUN LIFE FINANCIAL, INC.	CAD	264 093,51	260 447,16	0,08
170,00	FAIRFAX FINANCIAL HOLDINGS LTD.	CAD	123 569,35	180 409,63	0,06
699,00	INTACT FINANCIAL CORP.	CAD	97 118,48	108 677,64	0,04
1 358,00	NATIONAL BANK OF CANADA	CAD	75 444,50	100 479,77	0,03
485,00	FIRSTSERVICE CORP.	CAD	70 406,45	68 854,38	0,02
2 303,00	POWER CORP. OF CANADA	CAD	56 473,13	59 705,61	0,02
Raw materials			907 898,01	978 546,18	0,31
3 553,00	AGNICO EAGLE MINES LTD.	CAD	168 130,53	216 785,53	0,07
12 093,00	BARRICK GOLD CORP.	CAD	198 531,84	188 173,65	0,06
2 608,00	CAMECO CORP.	CAD	83 482,69	119 700,59	0,04
2 270,00	NUTRIEN LTD.	CAD	119 308,99	107 809,27	0,03
959,00	FRANCO-NEVADA CORP.	CAD	112 087,25	106 066,58	0,03
1 759,00	WHEATON PRECIOUS METALS CORP.	CAD	75 836,25	86 035,12	0,03

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Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 874,00	TECK RESOURCES LTD. -B-	CAD	74 885,06	83 775,62	0,03
5 729,00	FIRST QUANTUM MINERALS LTD.	CAD	75 635,40	70 199,82	0,02
Industries			815 884,51	941 855,67	0,30
3 599,00	CANADIAN NATIONAL RAILWAY CO.	CAD	351 331,75	396 728,63	0,13
6 935,00	GFL ENVIRONMENTAL, INC.	CAD	233 504,89	251 953,15	0,08
1 355,00	WASTE CONNECTIONS, INC.	USD	170 436,55	221 705,34	0,07
492,00	WSP GLOBAL, INC.	CAD	60 611,32	71 468,55	0,02
Energy			867 824,50	860 442,93	0,28
11 507,00	ENBRIDGE, INC.	CAD	390 751,73	381 884,98	0,12
6 981,00	TC ENERGY CORP.	CAD	270 646,56	246 864,86	0,08
3 933,00	KEYERA CORP.	CAD	87 837,67	101 614,96	0,03
2 169,00	PEMBINA PIPELINE CORP.	CAD	65 125,99	75 074,13	0,03
1 300,00	TOURMALINE OIL CORP.	CAD	53 462,55	55 004,00	0,02
Computing and IT			642 660,42	754 001,94	0,24
3 942,00	CGI, INC.	CAD	386 855,06	367 043,42	0,12
133,00	CONSTELLATION SOFTWARE, INC.	CAD	213 319,75	357 490,21	0,11
1 052,00	OPEN TEXT CORP.	CAD	42 485,61	29 468,31	0,01
Telecommunication			874 333,72	697 360,38	0,22
7 481,00	SHOPIFY, INC. -A-	CAD	580 229,67	461 195,69	0,15
13 276,00	TELUS CORP.	CAD	235 879,75	187 480,65	0,06
1 411,00	ROGERS COMMUNICATIONS, INC. -B-	CAD	58 224,30	48 684,04	0,01
Consumer Retail			480 157,59	550 857,04	0,18
5 522,00	ALIMENTATION COUCHE-TARD, INC.	CAD	227 068,14	289 066,03	0,09
1 671,00	DOLLARAMA, INC.	CAD	99 032,23	142 325,52	0,05
1 178,00	RESTAURANT BRANDS INTERNATIONAL, INC.	CAD	82 599,44	77 433,95	0,03
1 075,00	MAGNA INTERNATIONAL, INC.	CAD	71 457,78	42 031,54	0,01
Multi-Utilities			362 662,82	379 116,49	0,12
4 881,00	ALTAGAS LTD.	CAD	79 408,80	102 876,68	0,03
2 959,00	EMERA, INC.	CAD	106 819,70	92 107,47	0,03
2 985,00	BROOKFIELD RENEWABLE CORP. -A-	USD	73 482,22	79 042,93	0,03
1 907,00	FORTIS, INC.	CAD	75 977,57	69 139,54	0,02
1 323,00	HYDRO ONE LTD.	CAD	26 974,53	35 949,87	0,01
Basic Goods			137 684,88	176 379,74	0,06
639,00	LOBLAW COS. LTD.	CAD	36 420,19	69 149,16	0,02
2 490,00	EMPIRE CO. LTD. -A-	CAD	64 142,11	59 375,06	0,02
926,00	METRO, INC.	CAD	37 122,58	47 855,52	0,02
SWITZERLAND			7 709 857,14	8 201 007,03	2,63
Health			2 479 408,52	2 498 218,84	0,80
4 014,00	ROCHE HOLDING AG	CHF	1 200 338,62	1 039 890,99	0,33
8 963,00	NOVARTIS AG	CHF	718 101,10	895 020,35	0,29
2 930,00	ALCON, INC.	CHF	209 821,27	244 056,39	0,08
359,00	LONZA GROUP AG	CHF	197 884,91	182 803,63	0,06
309,00	STRAUMANN HOLDING AG	CHF	44 274,66	35 710,30	0,01
999,00	SANDOZ GROUP AG	CHF	32 187,31	33 753,82	0,01
118,00	ROCHE HOLDING AG -BR-	CHF	44 387,72	33 547,13	0,01
116,00	SONOVA HOLDING AG	CHF	32 412,93	33 436,23	0,01
Basic Goods			1 920 634,17	1 740 906,99	0,56
15 576,00	NESTLE SA	CHF	1 674 097,73	1 483 405,50	0,48
1,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	113 277,58	107 779,77	0,03
655,00	BUNGE GLOBAL SA	USD	62 538,09	65 252,46	0,02
5,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	55 294,43	54 460,97	0,02
943,00	COCA-COLA HBC AG -DI-	GBP	15 426,34	30 008,29	0,01

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Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			1 343 152,55	1 668 000,01	0,53
11 752,00	ABB LTD.	CHF	422 035,82	609 152,82	0,20
2 569,00	TE CONNECTIVITY LTD.	USD	317 975,59	360 582,69	0,12
2 385,00	HOLCIM AG	CHF	132 402,46	197 174,37	0,06
624,00	SIKA AG	CHF	160 136,62	166 646,21	0,05
251,00	GEBERIT AG	CHF	131 813,92	138 338,97	0,04
134,00	VAT GROUP AG	CHF	55 555,07	70 876,72	0,02
133,00	KUEHNE & NAGEL INTERNATIONAL AG	CHF	31 877,88	35 684,86	0,01
228,00	GARMIN LTD.	USD	34 420,69	34 658,96	0,01
121,00	SCHINDLER HOLDING AG	CHF	26 923,75	28 369,34	0,01
114,00	SCHINDLER HOLDING AG	CHF	30 010,75	26 515,07	0,01
Finance			1 127 575,11	1 380 755,11	0,44
847,00	ZURICH INSURANCE GROUP AG	CHF	380 963,65	421 356,29	0,14
11 918,00	UBS GROUP AG	CHF	221 984,36	327 317,30	0,11
980,00	CHUBB LTD.	USD	187 492,66	233 243,10	0,07
1 245,00	SWISS RE AG	CHF	119 064,91	144 139,87	0,05
110,00	PARTNERS GROUP HOLDING AG	CHF	110 760,10	131 806,98	0,04
875,00	JULIUS BAER GROUP LTD.	CHF	42 762,25	45 609,12	0,01
132,00	SWISSQUOTE GROUP HOLDING SA	CHF	33 146,63	38 870,49	0,01
56,00	SWISS LIFE HOLDING AG	CHF	31 400,55	38 411,96	0,01
Consumer Retail			488 293,46	519 992,43	0,17
2 921,00	CIE FINANCIERE RICHEMONT SA -A-	CHF	389 260,90	425 377,32	0,14
213,00	SWATCH GROUP AG -BR-	CHF	42 737,45	40 705,71	0,01
382,00	SGS SA	CHF	33 012,61	31 731,69	0,01
612,00	AVOLTA AG	CHF	23 282,50	22 177,71	0,01
Raw materials			247 513,36	280 134,18	0,09
35,00	GIVAUDAN SA	CHF	134 394,49	154 816,61	0,05
716,00	DSM-FIRMENICH AG	EUR	67 448,08	75 609,60	0,02
65,00	EMS-CHEMIE HOLDING AG	CHF	45 670,79	49 707,97	0,02
Computing and IT			36 947,16	46 750,84	0,02
518,00	LOGITECH INTERNATIONAL SA	CHF	36 947,16	46 750,84	0,02
Multi-Utilities			31 813,72	33 181,11	0,01
223,00	BKW AG	CHF	31 813,72	33 181,11	0,01
Telecommunication			34 519,09	33 067,52	0,01
63,00	SWISSCOM AG	CHF	34 519,09	33 067,52	0,01
FRANCE			7 177 007,82	8 006 047,71	2,56
Consumer Retail			2 239 936,92	2 302 950,69	0,74
1 383,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	982 455,67	986 908,80	0,32
1 206,00	L'OREAL SA	EUR	466 830,44	494 520,30	0,16
167,00	HERMES INTERNATIONAL SCA	EUR	230 781,47	357 380,00	0,11
364,00	KERING SA	EUR	235 265,91	123 214,00	0,04
3 377,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	112 297,84	121 943,47	0,04
1 312,00	EDENRED SE	EUR	66 577,55	51 705,92	0,02
752,00	RENAULT SA	EUR	25 462,99	35 975,68	0,01
1 305,00	BUREAU VERITAS SA	EUR	34 704,39	33 747,30	0,01
385,00	SODEXO SA	EUR	22 724,78	32 340,00	0,01
1 167,00	REXEL SA	EUR	27 245,71	28 194,72	0,01
583,00	ACCOR SA	EUR	18 763,18	22 328,90	0,01
462,00	LA FRANCAISE DES JEUX SAEM	EUR	16 826,99	14 691,60	0,00
Industries			1 331 014,61	1 732 193,29	0,55
2 725,00	SCHNEIDER ELECTRIC SE	EUR	399 944,83	611 217,50	0,19
1 797,00	SAFRAN SA	EUR	222 184,97	354 727,80	0,11
2 600,00	VINCI SA	EUR	247 168,22	255 788,00	0,08

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Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 398,00	CIE DE SAINT-GOBAIN SA	EUR	121 369,13	174 142,76	0,06
1 306,00	LEGRAND SA	EUR	118 881,43	120 987,84	0,04
514,00	THALES SA	EUR	62 203,25	76 843,00	0,02
374,00	IEFFAGE SA	EUR	32 516,19	32 074,24	0,01
895,00	BOUYGUES SA	EUR	27 989,62	26 823,15	0,01
1 714,00	GETLINK SE	EUR	23 580,07	26 481,30	0,01
114,00	DASSAULT AVIATION SA	EUR	12 084,89	19 334,40	0,01
1 225,00	ALSTOM SA	EUR	48 552,05	19 232,50	0,01
128,00	AEROPORTS DE PARIS SA	EUR	14 539,96	14 540,80	0,00
Health			807 069,43	878 508,58	0,28
5 702,00	SANOFI SA	EUR	496 838,62	512 837,88	0,16
1 550,00	ESSILORLUXOTTICA SA	EUR	244 191,46	311 860,00	0,10
185,00	IPSEN SA	EUR	15 573,82	21 182,50	0,01
188,00	BIOMERIEUX	EUR	17 916,11	16 685,00	0,01
104,00	SARTORIUS STEDIM BIOTECH	EUR	32 549,42	15 943,20	0,00
Finance			729 002,90	831 454,81	0,27
5 174,00	BNP PARIBAS SA	EUR	273 917,04	308 008,22	0,10
8 974,00	AXA SA	EUR	203 433,91	274 335,18	0,09
3 558,00	SOCIETE GENERALE SA	EUR	88 058,70	77 991,36	0,02
4 652,00	CREDIT AGRICOLE SA	EUR	57 175,52	59 266,48	0,02
490,00	UNIBAIL-RODAMCO-WESTFIELD	EUR	21 140,38	36 024,80	0,01
1 029,00	KLEPIERRE SA	EUR	20 635,38	25 704,42	0,01
326,00	AMUNDI SA	EUR	24 233,39	19 641,50	0,01
210,00	EURAZEO SE	EUR	18 014,25	15 613,50	0,01
173,00	GECINA SA	EUR	22 394,33	14 869,35	0,00
Energy			485 420,50	677 776,42	0,22
10 874,00	TOTALENERGIES SE	EUR	485 420,50	677 776,42	0,22
Raw materials			400 101,57	484 357,95	0,15
2 890,00	AIR LIQUIDE SA	EUR	376 489,92	466 099,20	0,15
225,00	ARKEMA SA	EUR	23 611,65	18 258,75	0,00
Basic Goods			427 261,00	345 588,08	0,11
3 141,00	DANONE SA	EUR	185 394,27	179 288,28	0,06
1 010,00	PERNOD RICARD SA	EUR	192 107,13	127 967,00	0,04
2 904,00	CARREFOUR SA	EUR	49 759,60	38 332,80	0,01
Computing and IT			350 718,39	287 767,90	0,09
807,00	CAPGEMINI SE	EUR	135 122,47	149 859,90	0,05
3 266,00	DASSAULT SYSTEMES SE	EUR	135 823,13	115 289,80	0,03
230,00	TELEPERFORMANCE SE	EUR	79 772,79	22 618,20	0,01
Telecommunication			209 403,13	251 833,82	0,08
1 204,00	PUBLICIS GROUPE SA	EUR	72 782,79	119 653,52	0,04
9 527,00	ORANGE SA	EUR	95 151,72	89 115,56	0,03
2 774,00	VIVENDI SE	EUR	28 008,03	27 063,14	0,01
2 920,00	BOLLORE SE	EUR	13 460,59	16 001,60	0,00
Multi-Utilities			197 079,37	213 616,17	0,07
8 934,00	ENGIE SA	EUR	104 710,11	119 134,89	0,04
3 384,00	VEOLIA ENVIRONNEMENT SA	EUR	92 369,26	94 481,28	0,03
GERMANY			5 864 429,36	6 458 227,49	2,07
Finance			1 285 140,13	1 537 475,11	0,49
2 428,00	ALLIANZ SE	EUR	524 845,42	630 066,00	0,20
598,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	221 663,25	279 266,00	0,09
1 096,00	DEUTSCHE BOERSE AG	EUR	176 995,42	209 445,60	0,07
9 646,00	DEUTSCHE BANK AG	EUR	106 047,49	143 802,57	0,05

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Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
380,00	HANNOVER RUECK SE	EUR	80 392,09	89 946,00	0,03
2 639,00	VONOVIA SE	EUR	75 857,60	70 065,45	0,02
4 604,00	COMMERZBANK AG	EUR	62 528,54	65 307,74	0,02
665,00	TALANX AG	EUR	36 810,32	49 575,75	0,01
Computing and IT			856 382,21	1 235 453,82	0,40
5 530,00	SAP SE	EUR	683 455,44	1 048 045,60	0,34
5 463,00	INFINEON TECHNOLOGIES AG	EUR	172 926,77	187 408,22	0,06
Industries			1 032 424,39	1 169 985,91	0,37
3 272,00	SIEMENS AG	EUR	459 879,13	568 411,84	0,18
5 330,00	DHL GROUP	EUR	234 321,74	201 420,70	0,06
389,00	MTU AERO ENGINES AG	EUR	80 669,04	92 893,20	0,03
191,00	RHEINMETALL AG	EUR	45 026,61	90 858,70	0,03
2 105,00	GEA GROUP AG	EUR	79 886,90	81 884,50	0,03
661,00	HEIDELBERG MATERIALS AG	EUR	51 560,63	63 998,02	0,02
2 045,00	SIEMENS ENERGY AG	EUR	41 842,66	49 713,95	0,01
95,00	SARTORIUS AG -PREF-	EUR	39 237,68	20 805,00	0,01
Consumer Retail			1 004 061,67	936 633,46	0,30
4 334,00	MERCEDES-BENZ GROUP AG	EUR	278 407,44	279 846,38	0,09
2 001,00	BAYERISCHE MOTOREN WERKE AG	EUR	204 128,28	176 848,38	0,06
1 056,00	VOLKSWAGEN AG -PREF-	EUR	126 832,45	111 302,40	0,04
463,00	ADIDAS AG	EUR	96 985,56	103 249,00	0,03
1 368,00	DAIMLER TRUCK HOLDING AG	EUR	46 716,58	50 848,56	0,02
560,00	DR ING HC F PORSCHE AG -PREF-	EUR	56 361,87	38 931,20	0,01
266,00	BEIERSDORF AG	EUR	32 677,99	36 322,30	0,01
794,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	38 752,27	33 514,74	0,01
41,00	RATIONAL AG	EUR	26 104,33	31 877,50	0,01
356,00	CTS EVENTIM AG & CO. KGAA	EUR	28 221,46	27 732,40	0,01
284,00	BAYERISCHE MOTOREN WERKE AG -PREF-	EUR	20 086,14	23 415,80	0,01
134,00	VOLKSWAGEN AG	EUR	38 651,86	15 021,40	0,00
146,00	CONTINENTAL AG	EUR	10 135,44	7 723,40	0,00
Raw materials			573 599,43	527 910,13	0,17
7 889,00	BASF SE	EUR	398 919,22	356 464,47	0,11
3 245,00	EVONIK INDUSTRIES AG	EUR	58 730,12	61 817,25	0,02
748,00	BRENNTAG SE	EUR	55 580,48	47 094,08	0,01
331,00	AURUBIS AG	EUR	22 912,07	24 245,75	0,01
185,00	SYMRISE AG	EUR	16 821,54	21 145,50	0,01
746,00	LANXESS AG	EUR	20 636,00	17 143,08	0,01
Health			472 576,10	397 482,16	0,13
2 392,00	SIEMENS HEALTHINEERS AG	EUR	121 770,07	128 689,60	0,04
3 985,00	BAYER AG	EUR	176 260,95	105 124,30	0,03
2 516,00	FRESENIUS SE & CO. KGAA	EUR	65 241,46	70 146,08	0,02
1 343,00	FRESENIUS MEDICAL CARE AG	EUR	62 452,34	48 025,68	0,02
294,00	MERCK KGAA	EUR	46 851,28	45 496,50	0,02
Telecommunication			300 349,70	314 903,24	0,10
11 823,00	DEUTSCHE TELEKOM AG	EUR	261 895,93	277 604,04	0,09
1 504,00	FREENET AG	EUR	38 453,77	37 299,20	0,01
Multi-Utilities			255 567,68	248 849,03	0,08
15 415,00	E.ON SE	EUR	187 453,48	188 910,83	0,06
1 876,00	RWE AG	EUR	68 114,20	59 938,20	0,02
Basic Goods			84 328,05	89 534,63	0,03
669,00	HENKEL AG & CO. KGAA -PREF-	EUR	48 092,72	55 674,18	0,02
461,00	HENKEL AG & CO. KGAA	EUR	36 235,33	33 860,45	0,01

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

Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			5 512 346,52	5 884 681,56	1,88
Industries			1 461 856,11	1 716 458,52	0,55
1 954,00	EATON CORP. PLC	USD	447 000,94	571 659,83	0,18
4 290,00	CRH PLC	USD	309 609,42	300 129,75	0,10
3 922,00	CRH PLC	GBP	207 044,33	272 742,38	0,09
664,00	TRANE TECHNOLOGIES PLC	USD	158 478,86	203 787,66	0,06
4 161,00	JAMES HARDIE INDUSTRIES PLC	AUD	101 497,67	122 643,39	0,04
1 672,00	JOHNSON CONTROLS INTERNATIONAL PLC	USD	95 842,14	103 697,50	0,03
610,00	ALLEGION PLC	USD	71 804,60	67 246,53	0,02
684,00	KINGSPAN GROUP PLC	EUR	49 740,77	54 378,00	0,02
282,00	PENTAIR PLC	USD	20 837,38	20 173,48	0,01
Computing and IT			1 560 963,02	1 563 313,81	0,50
4 110,00	ACCENTURE PLC -A-	USD	1 219 230,24	1 163 531,18	0,37
4 149,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	341 732,78	399 782,63	0,13
Raw materials			1 103 744,90	1 223 306,72	0,39
2 829,00	LINDE PLC	USD	1 044 481,33	1 158 285,92	0,37
1 563,00	SMURFIT KAPPA GROUP PLC	EUR	59 263,57	65 020,80	0,02
Finance			660 874,20	677 005,94	0,21
1 895,00	AON PLC -A-	USD	521 397,24	519 089,20	0,17
7 130,00	BANK OF IRELAND GROUP PLC	EUR	59 114,29	69 645,84	0,02
183,00	WILLIS TOWERS WATSON PLC	USD	41 808,13	44 760,06	0,01
8 815,00	AIB GROUP PLC	EUR	38 554,54	43 510,84	0,01
Health			458 575,70	433 372,99	0,14
5 901,00	MEDTRONIC PLC	USD	458 575,70	433 372,99	0,14
Consumer Retail			148 982,40	159 691,52	0,05
936,00	FLUTTER ENTERTAINMENT PLC	GBP	148 982,40	159 691,52	0,05
Energy			83 812,14	84 146,76	0,03
486,00	WEATHERFORD INTERNATIONAL PLC	USD	56 133,65	55 526,64	0,02
438,00	DCC PLC	GBP	27 678,49	28 620,12	0,01
Basic Goods			33 538,05	27 385,30	0,01
362,00	KERRY GROUP PLC -A-	EUR	33 538,05	27 385,30	0,01
NETHERLANDS			4 701 093,75	5 735 900,81	1,84
Computing and IT			1 632 466,10	2 466 596,93	0,79
2 106,00	ASML HOLDING NV	EUR	1 275 199,91	2 030 605,20	0,65
566,00	NXP SEMICONDUCTORS NV	USD	124 382,24	142 108,58	0,04
3 343,00	STMICROELECTRONICS NV	EUR	119 023,55	123 239,70	0,04
168,00	ASM INTERNATIONAL NV	EUR	77 200,50	119 582,40	0,04
327,00	BE SEMICONDUCTOR INDUSTRIES NV	EUR	36 659,90	51 061,05	0,02
Consumer Retail			805 534,66	788 829,22	0,25
629,00	FERRARI NV	EUR	173 384,31	239 460,30	0,08
12 043,00	STELLANTIS NV	EUR	215 067,73	222 434,21	0,07
374,00	FERRARI NV	USD	145 900,67	142 505,54	0,05
96,00	ADYEN NV	EUR	169 353,41	106 867,20	0,03
919,00	RANDSTAD NV	EUR	50 388,87	38 901,27	0,01
299,00	IMCD NV	EUR	51 439,67	38 660,70	0,01
Industries			722 157,50	746 740,06	0,24
2 970,00	AIRBUS SE	EUR	347 220,32	380 932,20	0,12
19 562,00	CNH INDUSTRIAL NV	USD	199 668,40	184 896,64	0,06
2 655,00	FERROVIAL SE	EUR	93 332,72	96 270,30	0,03
3 588,00	KONINKLIJKE PHILIPS NV	EUR	81 936,06	84 640,92	0,03

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			546 656,58	682 954,38	0,22
21 849,00	ING GROEP NV	EUR	263 168,23	348 753,74	0,11
1 002,00	AERCAP HOLDINGS NV	USD	51 888,40	87 134,46	0,03
5 206,00	ABN AMRO BANK NV	EUR	72 989,16	79 912,10	0,03
691,00	EXOR NV	EUR	62 332,55	67 510,70	0,02
881,00	NN GROUP NV	EUR	33 436,05	38 279,45	0,01
430,00	EURONEXT NV	EUR	37 932,74	37 195,00	0,01
543,00	ASR NEDERLAND NV	EUR	24 909,45	24 168,93	0,01
Telecommunication			402 823,00	466 152,06	0,15
7 231,00	PROSUS NV	EUR	219 960,38	240 503,06	0,08
1 105,00	WOLTERS KLUWER NV	EUR	131 227,67	171 054,00	0,05
15 250,00	KONINKLIJKE KPN NV	EUR	51 634,95	54 595,00	0,02
Basic Goods			248 663,08	247 031,85	0,08
4 605,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	128 899,35	127 051,95	0,04
823,00	HEINEKEN NV	EUR	75 048,32	74 316,90	0,02
620,00	HEINEKEN HOLDING NV	EUR	44 715,41	45 663,00	0,02
Raw materials			180 651,69	168 949,51	0,06
1 501,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	134 975,91	133 973,03	0,05
616,00	AKZO NOBEL NV	EUR	45 675,78	34 976,48	0,01
Health			162 141,14	168 646,80	0,05
215,00	ARGENX SE	EUR	82 241,35	87 849,00	0,03
100,00	ARGENX SE	EUR	37 576,85	40 860,00	0,01
1 036,00	QIAGEN NV	EUR	42 322,94	39 937,80	0,01
AUSTRALIA			4 931 968,98	5 583 862,96	1,79
Finance			2 173 787,94	2 674 867,78	0,86
7 529,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	483 661,41	597 618,25	0,19
20 865,00	NATIONAL AUSTRALIA BANK LTD.	AUD	351 243,88	471 055,45	0,15
19 982,00	ANZ GROUP HOLDINGS LTD.	AUD	332 276,48	351 632,46	0,11
18 594,00	WESTPAC BANKING CORP.	AUD	293 399,98	315 504,66	0,10
2 354,00	MACQUARIE GROUP LTD.	AUD	242 361,95	300 253,72	0,10
9 737,00	GOODMAN GROUP	AUD	93 824,77	210 845,96	0,07
59 722,00	MEDIBANK PVT LTD.	AUD	122 813,15	138 812,47	0,05
51 849,00	STOCKLAND	AUD	128 494,34	134 729,20	0,04
9 271,00	QBE INSURANCE GROUP LTD.	AUD	85 222,65	100 464,23	0,03
4 973,00	SUNCORP GROUP LTD.	AUD	40 489,33	53 951,38	0,02
Raw materials			959 918,69	1 081 087,36	0,35
27 830,00	BHP GROUP LTD.	AUD	686 511,75	740 155,42	0,24
1 443,00	RIO TINTO LTD.	AUD	72 319,41	107 003,65	0,04
6 562,00	FORTESCUE LTD.	AUD	47 294,47	87 546,38	0,03
7 615,00	NORTHERN STAR RESOURCES LTD.	AUD	64 000,06	61 687,70	0,02
3 475,00	BLUESCOPE STEEL LTD.	AUD	47 310,07	44 239,32	0,01
17 738,00	SOUTH32 LTD.	AUD	42 482,93	40 454,89	0,01
Consumer Retail			759 619,71	804 554,56	0,26
6 252,00	WESFARMERS LTD.	AUD	221 391,07	253 932,70	0,08
61 955,00	LOTTERY CORP. LTD.	AUD	178 181,70	195 735,51	0,06
13 580,00	COLES GROUP LTD.	AUD	143 731,97	144 111,86	0,05
12 106,00	TRANSURBAN GROUP	AUD	107 885,57	93 542,22	0,03
2 192,00	ARISTOCRAT LEISURE LTD.	AUD	62 496,53	67 968,27	0,02
5 441,00	BRAMBLES LTD.	AUD	45 932,87	49 264,00	0,02
Health			417 756,96	438 927,63	0,14
2 098,00	CSL LTD.	AUD	378 899,48	385 941,83	0,12
256,00	COCHLEAR LTD.	AUD	38 857,48	52 985,80	0,02

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Eurizon AM SICAV - Global Equity

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			326 145,45	289 160,47	0,09
13 733,00	WOOLWORTHS GROUP LTD.	AUD	326 145,45	289 160,47	0,09
Energy			251 918,10	259 590,23	0,08
9 796,00	WOODSIDE ENERGY GROUP LTD.	AUD	167 313,02	172 201,59	0,05
18 308,00	SANTOS LTD.	AUD	84 605,08	87 388,64	0,03
Telecommunication			42 822,13	35 674,93	0,01
15 815,00	TELSTRA GROUP LTD.	AUD	42 822,13	35 674,93	0,01
DENMARK			1 742 982,43	3 038 897,36	0,97
Health			1 180 738,58	2 499 676,64	0,80
17 308,00	NOVO NORDISK AS -B-	DKK	965 106,97	2 333 896,31	0,75
475,00	GENMAB AS	DKK	157 296,96	111 147,18	0,03
487,00	COLOPLAST AS -B-	DKK	58 334,65	54 633,15	0,02
Industries			176 001,47	145 865,19	0,05
614,00	DSV AS	DKK	105 030,30	87 850,09	0,03
25,00	AP MOLLER - MAERSK AS -B-	DKK	46 844,38	40 580,20	0,01
11,00	AP MOLLER - MAERSK AS -A-	DKK	24 126,79	17 434,90	0,01
Finance			89 421,00	112 642,22	0,04
2 940,00	DANSKE BANK AS	DKK	59 602,51	81 804,06	0,03
1 511,00	TRYG AS	DKK	29 818,49	30 838,16	0,01
Basic Goods			87 167,68	81 235,50	0,02
725,00	CARLSBERG AS -B-	DKK	87 167,68	81 235,50	0,02
Energy			92 042,79	77 063,16	0,02
3 564,00	VESTAS WIND SYSTEMS AS	DKK	92 042,79	77 063,16	0,02
Consumer Retail			28 321,75	55 386,60	0,02
393,00	PANDORA AS	DKK	28 321,75	55 386,60	0,02
Multi-Utilities			62 865,90	39 259,24	0,01
790,00	ORSTED AS	DKK	62 865,90	39 259,24	0,01
Raw materials			26 423,26	27 768,81	0,01
486,00	NOVONESIS (NOVOZYMES) B	DKK	26 423,26	27 768,81	0,01
SWEDEN			1 948 921,73	2 176 571,67	0,70
Industries			943 693,62	1 055 442,07	0,34
16 748,00	ATLAS COPCO AB -A-	SEK	231 003,51	293 937,12	0,09
4 749,00	ASSA ABLOY AB -B-	SEK	117 901,28	125 356,29	0,04
7 755,00	ATLAS COPCO AB -B-	SEK	95 039,34	116 939,40	0,04
8 880,00	HEXAGON AB -B-	SEK	92 074,61	93 611,20	0,03
4 972,00	EPIROC AB -A-	SEK	89 500,84	92 649,62	0,03
4 946,00	SANDVIK AB	SEK	95 256,43	92 557,32	0,03
4 378,00	SVENSKA CELLULOSA AB SCA -B-	SEK	51 775,66	60 385,27	0,02
853,00	TRELLEBORG AB -B-	SEK	31 215,05	30 993,44	0,01
740,00	ALFA LAVAL AB	SEK	28 456,95	30 258,36	0,01
1 733,00	EPIROC AB -B-	SEK	29 314,55	29 590,65	0,01
1 327,00	SKF AB -B-	SEK	20 120,78	24 879,67	0,01
1 571,00	LAGERCRANTZ GROUP AB -B-	SEK	22 005,81	23 834,80	0,01
938,00	SAAB AB -B-	SEK	20 606,93	21 073,91	0,01
1 345,00	BEIJER REF AB	SEK	19 421,88	19 375,02	0,00
Finance			395 187,75	456 796,41	0,15
5 815,00	INVESTOR AB -B-	SEK	111 511,27	148 678,88	0,05
2 971,00	EQT AB	SEK	72 811,75	81 983,52	0,02
4 208,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	50 868,71	58 021,94	0,02
2 670,00	SWEDBANK AB -A-	SEK	43 789,85	51 306,11	0,02

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 854,00	SVENSKA HANDELSBANKEN AB -A-	SEK	38 343,94	34 278,37	0,01
1 662,00	NORDNET AB PUBL	SEK	29 129,56	32 419,83	0,01
1 332,00	AVANZA BANK HOLDING AB	SEK	27 539,63	30 219,25	0,01
626,00	INDUSTRIVARDEN AB -A-	SEK	21 193,04	19 888,51	0,01
Consumer Retail			386 090,20	416 129,80	0,13
6 457,00	VOLVO AB -B-	SEK	141 488,30	154 227,73	0,05
825,00	EVOLUTION AB	SEK	64 399,64	80 246,33	0,02
5 579,00	SECURITAS AB -B-	SEK	54 893,93	51 709,97	0,02
3 328,00	H & M HENNES & MAURITZ AB -B-	SEK	44 953,95	49 157,41	0,02
1 769,00	ADDTECH AB -B-	SEK	38 910,03	41 053,08	0,01
913,00	VOLVO AB -A-	SEK	18 419,25	22 233,66	0,01
6 059,00	VOLVO CAR AB -B-	SEK	23 025,10	17 501,62	0,00
Telecommunication			124 661,34	134 561,86	0,04
14 911,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	80 694,36	86 443,99	0,03
19 210,00	TELIA CO. AB	SEK	43 966,98	48 117,87	0,01
Raw materials			52 105,85	60 960,98	0,02
1 333,00	BOLIDEN AB	SEK	31 248,55	39 825,39	0,01
575,00	HOLMEN AB -B-	SEK	20 857,30	21 135,59	0,01
Health			47 182,97	52 680,55	0,02
1 163,00	LIFCO AB -B-	SEK	25 069,19	29 817,75	0,01
915,00	SWEDISH ORPHAN BIOVITRUM AB	SEK	22 113,78	22 862,80	0,01
SPAIN			1 584 331,90	1 996 039,77	0,64
Finance			540 268,19	783 405,13	0,25
81 059,00	BANCO SANTANDER SA	EUR	260 511,68	351 026,00	0,11
29 496,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	166 998,80	275 846,59	0,09
21 687,00	CAIXABANK SA	EUR	61 360,67	107 198,84	0,03
27 400,00	BANCO DE SABADELL SA	EUR	51 397,04	49 333,70	0,02
Multi-Utilities			357 595,89	435 395,21	0,14
29 108,00	IBERDROLA SA	EUR	272 414,25	352 643,42	0,11
1 824,00	REDEIA CORP. SA	EUR	25 087,59	29 767,68	0,01
2 144,00	EDP RENOVAVEIS SA	EUR	28 709,93	27 979,20	0,01
1 426,00	ENDESA SA	EUR	31 384,12	25 004,91	0,01
Consumer Retail			295 857,06	384 379,88	0,12
5 337,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	162 007,87	247 423,32	0,08
2 204,00	AMADEUS IT GROUP SA	EUR	133 849,19	136 956,56	0,04
Telecommunication			238 347,35	184 594,00	0,06
25 417,00	TELEFONICA SA	EUR	91 698,30	100 651,32	0,03
2 764,00	CELLNEX TELECOM SA	EUR	146 649,05	83 942,68	0,03
Industries			75 527,13	110 042,04	0,04
394,00	AENA SME SA	EUR	58 117,06	74 072,00	0,03
893,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	17 410,07	35 970,04	0,01
Energy			76 736,28	98 223,51	0,03
6 666,00	REPSOL SA	EUR	76 736,28	98 223,51	0,03
ITALY			1 175 977,11	1 439 835,92	0,46
Finance			523 198,10	792 804,21	0,25
8 442,00	UNICREDIT SPA	EUR	117 929,66	292 135,41	0,09
78 369,00	INTESA SANPAOLO SPA	EUR	195 896,88	272 018,80	0,09
4 330,00	ASSICURAZIONI GENERALI SPA	EUR	86 877,44	100 845,70	0,03
5 135,00	BANCA MEDIOLANUM SPA	EUR	44 785,29	52 941,85	0,02
2 643,00	FINECOBANK BANCA FINECO SPA	EUR	38 589,50	36 790,56	0,01

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 185,00	BANCO BPM SPA	EUR	20 359,47	19 154,59	0,01
505,00	BANCA GENERALI SPA	EUR	18 759,86	18 917,30	0,00
Multi-Utilities			204 646,35	207 558,44	0,07
28 965,00	ENEL SPA	EUR	183 882,57	188 098,71	0,06
2 696,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	20 763,78	19 459,73	0,01
Energy			192 011,64	194 712,01	0,06
13 565,00	ENI SPA	EUR	192 011,64	194 712,01	0,06
Industries			120 681,25	115 187,72	0,04
7 194,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	76 370,25	70 141,50	0,02
1 115,00	LEONARDO SPA	EUR	23 121,67	24 173,20	0,01
361,00	PRYSMIAN SPA	EUR	21 189,33	20 873,02	0,01
Consumer Retail			105 790,31	100 367,68	0,03
1 135,00	MONCLER SPA	EUR	66 891,13	64 763,10	0,02
6 253,00	NEXI SPA	EUR	38 899,18	35 604,58	0,01
Telecommunication			29 649,46	29 205,86	0,01
130 675,00	TELECOM ITALIA SPA	EUR	29 649,46	29 205,86	0,01
HONG KONG			1 652 981,23	1 181 981,69	0,38
Finance			1 260 931,30	877 958,14	0,28
70 803,00	AIA GROUP LTD.	HKD	628 334,02	448 463,82	0,14
5 835,00	HONG KONG EXCHANGES & CLEARING LTD.	HKD	276 680,71	174 472,93	0,06
31 894,00	BOC HONG KONG HOLDINGS LTD.	HKD	83 428,60	91 669,31	0,03
8 425,00	SUN HUNG KAI PROPERTIES LTD.	HKD	110 565,88	68 013,50	0,02
4 996,00	HANG SENG BANK LTD.	HKD	81 370,32	59 945,42	0,02
9 758,00	LINK REIT	HKD	80 551,77	35 393,16	0,01
Consumer Retail			203 648,37	177 419,66	0,06
40 785,00	GALAXY ENTERTAINMENT GROUP LTD.	HKD	203 648,37	177 419,66	0,06
Industries			131 489,68	95 557,90	0,03
8 964,00	TECHTRONIC INDUSTRIES CO. LTD.	HKD	131 489,68	95 557,90	0,03
Multi-Utilities			56 911,88	31 045,99	0,01
43 734,00	HONG KONG & CHINA GAS CO. LTD.	HKD	56 911,88	31 045,99	0,01
JERSEY			1 062 035,85	1 081 468,87	0,35
Consumer Retail			739 842,00	766 352,01	0,25
8 171,00	EXPERIAN PLC	GBP	296 161,18	355 236,92	0,12
3 430,00	APTIV PLC	USD	259 215,45	225 370,18	0,07
1 028,00	FERGUSON PLC	USD	184 465,37	185 744,91	0,06
Raw materials			185 615,64	188 370,42	0,06
35 404,00	GLENCORE PLC	GBP	185 615,64	188 370,42	0,06
Industries			85 946,29	88 998,64	0,03
9 753,00	AMCOR PLC	USD	85 946,29	88 998,64	0,03
Telecommunication			50 631,92	37 747,80	0,01
4 418,00	WPP PLC	GBP	50 631,92	37 747,80	0,01
SINGAPORE			755 808,71	996 591,22	0,32
Finance			464 768,81	668 888,77	0,21
12 527,00	DBS GROUP HOLDINGS LTD.	SGD	190 802,55	308 670,89	0,10
19 621,00	OVERSEA-CHINESE BANKING CORP. LTD.	SGD	150 263,51	194 928,06	0,06
7 663,00	UNITED OVERSEAS BANK LTD.	SGD	123 702,75	165 289,82	0,05

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Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			167 225,68	206 977,52	0,07
109 321,00	SINGAPORE TELECOMMUNICATIONS LTD.	SGD	167 225,68	206 977,52	0,07
Consumer Retail			123 814,22	120 724,93	0,04
30 090,00	VINFAST AUTO LTD.	USD	123 814,22	120 724,93	0,04
FINLAND			802 707,07	798 318,34	0,25
Finance			281 803,12	293 218,73	0,09
19 082,00	NORDEA BANK ABP	EUR	202 993,75	212 096,43	0,07
2 023,00	SAMPO OYJ -A-	EUR	78 809,37	81 122,30	0,02
Telecommunication			140 167,59	126 828,45	0,04
21 676,00	NOKIA OYJ	EUR	86 908,55	77 134,05	0,02
1 160,00	ELISA OYJ	EUR	53 259,04	49 694,40	0,02
Industries			118 036,15	120 729,36	0,04
2 156,00	KONE OYJ -B-	EUR	96 644,21	99 370,04	0,03
2 161,00	METSO OYJ	EUR	21 391,94	21 359,32	0,01
Raw materials			107 958,24	109 326,89	0,03
1 938,00	UPM-KYMMENE OYJ	EUR	64 621,61	63 217,56	0,02
3 615,00	STORA ENSO OYJ -R-	EUR	43 336,63	46 109,33	0,01
Multi-Utilities			87 508,01	91 782,60	0,03
6 724,00	FORTUM OYJ	EUR	87 508,01	91 782,60	0,03
Basic Goods			38 480,77	32 403,03	0,01
1 977,00	KESKO OYJ -B-	EUR	38 480,77	32 403,03	0,01
Computing and IT			28 753,19	24 029,28	0,01
1 332,00	TIETOEVRY OYJ	EUR	28 753,19	24 029,28	0,01
CAYMAN ISLANDS			727 336,20	536 806,05	0,17
Finance			535 509,47	361 836,46	0,12
65 808,00	CK ASSET HOLDINGS LTD.	HKD	314 296,13	230 040,58	0,08
53 276,00	WHARF REAL ESTATE INVESTMENT CO. LTD.	HKD	221 213,34	131 795,88	0,04
Consumer Retail			63 294,25	75 728,45	0,02
1 080,00	SHARKNINJA, INC.	USD	63 294,25	75 728,45	0,02
Basic Goods			95 385,82	66 029,83	0,02
14 773,00	CK HUTCHISON HOLDINGS LTD.	HKD	95 385,82	66 029,83	0,02
Computing and IT			33 146,66	33 211,31	0,01
704,00	GLOBALFOUNDRIES, INC.	USD	33 146,66	33 211,31	0,01
BELGIUM			525 045,35	532 941,65	0,17
Basic Goods			253 980,19	254 688,72	0,08
4 706,00	ANHEUSER-BUSCH INBEV SA	EUR	253 980,19	254 688,72	0,08
Finance			147 918,55	144 706,20	0,05
1 028,00	KBC GROUP NV	EUR	65 178,37	67 745,20	0,02
177,00	SOFINA SA	EUR	37 322,79	37 736,40	0,01
360,00	GROUPE BRUXELLES LAMBERT NV	EUR	29 495,74	23 994,00	0,01
602,00	WAREHOUSES DE PAUW CVA	EUR	15 921,65	15 230,60	0,01
Health			28 462,53	56 867,00	0,02
410,00	UCB SA	EUR	28 462,53	56 867,00	0,02
Raw materials			63 612,10	43 802,88	0,01
1 764,00	UMICORE SA	EUR	42 648,67	24 748,92	0,01
228,00	SYENSQO SA	EUR	20 963,43	19 053,96	0,00

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

Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			31 071,98	32 876,85	0,01
4 413,00	PROXIMUS SADP	EUR	31 071,98	32 876,85	0,01
NEW ZEALAND			429 577,20	457 660,32	0,15
Consumer Retail			278 207,87	318 990,86	0,10
3 753,00	XERO LTD.	AUD	278 207,87	318 990,86	0,10
Health			89 500,14	83 150,70	0,03
4 862,00	FISHER & PAYKEL HEALTHCARE CORP. LTD.	NZD	89 500,14	83 150,70	0,03
Industries			61 869,19	55 518,76	0,02
12 798,00	AUCKLAND INTERNATIONAL AIRPORT LTD.	NZD	61 869,19	55 518,76	0,02
CURACAO			448 904,25	441 402,98	0,14
Energy			448 904,25	441 402,98	0,14
10 027,00	SCHLUMBERGER NV	USD	448 904,25	441 402,98	0,14
NORWAY			423 977,22	431 583,91	0,14
Energy			183 622,54	187 927,97	0,06
5 980,00	EQUINOR ASA	NOK	154 378,14	159 280,27	0,05
1 201,00	AKER BP ASA	NOK	29 244,40	28 647,70	0,01
Finance			117 449,18	122 532,71	0,04
3 301,00	SPAREBANK 1 SR-BANK ASA	NOK	38 682,56	37 778,73	0,01
1 943,00	DNB BANK ASA	NOK	35 741,41	35 705,07	0,01
1 731,00	GJENSIDIGE FORSIKRING ASA	NOK	25 461,45	28 942,37	0,01
2 105,00	STOREBRAND ASA	NOK	17 563,76	20 106,54	0,01
Raw materials			63 607,07	55 876,47	0,02
5 851,00	NORSK HYDRO ASA	NOK	38 720,92	34 096,55	0,01
808,00	YARA INTERNATIONAL ASA	NOK	24 886,15	21 779,92	0,01
Telecommunication			35 719,03	35 513,50	0,01
3 330,00	TELENOR ASA	NOK	35 719,03	35 513,50	0,01
Industries			23 579,40	29 733,26	0,01
390,00	KONGSBERG GRUPPEN ASA	NOK	23 579,40	29 733,26	0,01
BERMUDA			358 038,40	400 280,96	0,13
Finance			358 038,40	400 280,96	0,13
1 735,00	ARCH CAPITAL GROUP LTD.	USD	131 746,15	163 325,47	0,05
298,00	EVEREST GROUP LTD.	USD	98 907,08	105 942,53	0,04
15 808,00	AEGON LTD.	EUR	87 253,14	91 180,54	0,03
191,00	RENAISSANCERE HOLDINGS LTD.	USD	40 132,03	39 832,42	0,01
ISRAEL			290 113,25	271 755,68	0,09
Finance			143 686,53	150 613,97	0,05
12 531,00	BANK LEUMI LE-ISRAEL BM	ILS	91 269,53	96 523,65	0,03
11 440,00	ISRAEL DISCOUNT BANK LTD. -A-	ILS	52 417,00	54 090,32	0,02
Telecommunication			104 939,18	71 139,10	0,02
446,00	NICE LTD.	ILS	104 939,18	71 139,10	0,02
Computing and IT			41 487,54	50 002,61	0,02
196,00	CYBERARK SOFTWARE LTD.	USD	41 487,54	50 002,61	0,02
LUXEMBOURG			281 496,80	261 329,73	0,08
Telecommunication			154 601,53	164 251,10	0,05
561,00	SPOTIFY TECHNOLOGY SA	USD	154 601,53	164 251,10	0,05

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

Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			48 555,08	41 329,58	0,01
1 934,00	ARCELORMITTAL SA	EUR	48 555,08	41 329,58	0,01
Industries			30 958,18	30 565,50	0,01
2 130,00	TENARIS SA	EUR	30 958,18	30 565,50	0,01
Health			47 382,01	25 183,55	0,01
541,00	EUROFINS SCIENTIFIC SE	EUR	47 382,01	25 183,55	0,01
PORTUGAL			123 085,40	131 235,98	0,04
Multi-Utilities			69 437,82	62 037,27	0,02
17 730,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	69 437,82	62 037,27	0,02
Energy			32 600,86	45 710,96	0,01
2 318,00	GALP ENERGIA SGPS SA	EUR	32 600,86	45 710,96	0,01
Basic Goods			21 046,72	23 487,75	0,01
1 287,00	JERONIMO MARTINS SGPS SA	EUR	21 046,72	23 487,75	0,01
AUSTRIA			91 287,68	103 885,80	0,03
Finance			22 766,60	37 648,24	0,01
851,00	ERSTE GROUP BANK AG	EUR	22 766,60	37 648,24	0,01
Energy			24 692,21	24 721,28	0,01
608,00	OMV AG	EUR	24 692,21	24 721,28	0,01
Industries			24 751,62	24 139,70	0,01
806,00	OESTERREICHISCHE POST AG	EUR	24 751,62	24 139,70	0,01
Raw materials			19 077,25	17 376,58	0,00
689,00	VOESTALPINE AG	EUR	19 077,25	17 376,58	0,00
PANAMA			42 120,14	52 732,12	0,02
Consumer Retail			42 120,14	52 732,12	0,02
3 019,00	CARNIVAL CORP.	USD	42 120,14	52 732,12	0,02
LIBERIA			31 906,13	50 428,50	0,02
Consumer Retail			31 906,13	50 428,50	0,02
339,00	ROYAL CARIBBEAN CRUISES LTD.	USD	31 906,13	50 428,50	0,02
ISLE OF MAN			42 826,90	18 197,72	0,00
Consumer Retail			42 826,90	18 197,72	0,00
2 449,00	ENTAIN PLC	GBP	42 826,90	18 197,72	0,00
Zero-Coupon Bonds			4 577 750,13	4 580 681,18	1,47
GERMANY			4 577 750,13	4 580 681,18	1,47
Government			4 577 750,13	4 580 681,18	1,47
4 613 854,80	GERMAN TREASURY BILLS 0.00% 18/09/2024	EUR	4 577 750,13	4 580 681,18	1,47
Warrants			0,00	0,01	0,00
CANADA			0,00	0,01	0,00
Computing and IT			0,00	0,01	0,00
126,00	CONSTELLATION SOFTWARE, INC. 31/03/2040*	CAD	0,00	0,01	0,00

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

Eurizon AM SICAV - Global Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			0,00	0,00	0,00
Shares			0,00	0,00	0,00
UNITED STATES			0,00	0,00	0,00
Health			0,00	0,00	0,00
89,00	ABIOMED, INC.*	USD	0,00	0,00	0,00
Total Portfolio			249 049 442,11	310 787 747,95	99,52

* The price of this security has been fair valued by the Management Company of the Fund.

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

Eurizon AM SICAV - Global Equity

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						23 919,00	6 373 640,00
Unrealised profit on future contracts and notional						23 919,00	6 373 640,00
100	119	Purchase	MSCI WORLD NTR INDEX	20/09/2024	EUR	23 919,00	6 373 640,00

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

Eurizon AM SICAV - Global Equity

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					(15,02)
Unrealised profit on forward foreign exchange contracts					7,41
16/07/2024	301,37	EUR	50 842,00	JPY	6,03
15/07/2024	215,33	EUR	181,86	GBP	0,94
15/07/2024	36,26	EUR	407,32	SEK	0,37
15/07/2024	122,43	EUR	117,73	CHF	0,07
15/07/2024	42,47	EUR	316,69	DKK	0.00
Unrealised loss on forward foreign exchange contracts					(22,43)
15/07/2024	3 914,52	EUR	4 218,68	USD	(19,35)
15/07/2024	94,01	EUR	153,05	AUD	(1,34)
15/07/2024	147,82	EUR	218,78	CAD	(1,32)
15/07/2024	97,17	EUR	104,49	USD	(0,27)
15/07/2024	30,53	EUR	256,78	HKD	(0,15)

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

Eurizon AM SICAV - Euro Corporate Bond

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities	(Note 2)		209 319 544,54
Banks	(Note 2)		1 934 008,75
Other banks and broker accounts	(Notes 2, 5, 12)		44 035,37
Unrealised profit on future contracts	(Notes 2, 12)		80 695,57
Unrealised profit on swap contracts	(Notes 2, 11)		21 911,56
Interest receivable on swap contracts	(Notes 2, 11)		22 207,90
Other interest receivable			3 089 971,48
Receivable on investments sold			937 767,35
Receivable on subscriptions			501 828,32
Other assets	(Notes 3, 13)		498 975,47
Total assets			216 450 946,31
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)		(590,53)
Interest payable on swap contracts	(Notes 2, 11)		(6 389,47)
Payable on investments purchased			(1 498 548,00)
Payable on redemptions			(689 080,05)
Other liabilities			(168 505,59)
Total liabilities			(2 363 113,64)
Total net assets			214 087 832,67
	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	4,47	5 845,289
Class I	EUR	7,91	17 761 927,456
Class Primaclasse	EUR	4,52	2 668 538,948
Class R	EUR	6,83	5 298 401,391
Class RD	EUR	4,48	141 839,714
Class U	EUR	4,72	5 238 954,684

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

Eurizon AM SICAV - Euro Corporate Bond

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

Net assets at the beginning of the period	Notes	236 466 088,18
Net income from investments	(Note 2)	3 609 759,23
Interest received on swap contracts	(Note 2)	17 083,00
Other income	(Notes 4, 8)	29 155,44
Total income		3 655 997,67
Management fee	(Note 8)	(570 877,82)
Administrative fees	(Note 10)	(176 456,57)
Subscription tax	(Note 6)	(25 751,20)
Interest paid on swap contracts	(Note 2)	(22 152,28)
Other charges and taxes	(Notes 3, 7)	(156 718,95)
Total expenses		(951 956,82)
Net investment income / (loss)		2 704 040,85
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(5 760 684,08)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	3 973 877,37
- forward foreign exchange contracts	(Note 2)	(1 579,32)
- foreign currencies	(Note 2)	953,85
- future contracts	(Note 2)	(48 091,73)
- swap contracts	(Note 2)	(33 079,42)
Net result of operations for the period		835 437,52
Subscriptions for the period		42 667 053,96
Redemptions for the period		(65 478 331,94)
Dividend distributions	(Note 15)	(402 415,05)
Net assets at the end of the period		214 087 832,67

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

Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			215 223 318,78	209 319 544,54	97,77
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			215 223 318,78	209 319 544,54	97,77
Ordinary Bonds			117 108 290,06	112 303 187,54	52,46
FRANCE			28 479 165,48	27 256 232,00	12,73
Finance			12 827 680,13	12 648 475,00	5,91
2 200 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	2 202 661,76	2 018 148,00	0,94
1 500 000,00	SOCIETE GENERALE SA 5.625% 02/06/2033	EUR	1 542 885,00	1 560 375,00	0,73
1 200 000,00	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	1 216 964,55	1 109 004,00	0,52
800 000,00	BPCE SA 4.50% 13/01/2033	EUR	797 728,00	826 648,00	0,39
600 000,00	ABEILLE VIE SA D'ASSURANCES VIE ET DE CAPITALISATION SA 6.25% 09/09/2033	EUR	594 936,00	659 394,00	0,31
600 000,00	CREDIT AGRICOLE SA 3.875% 20/04/2031	EUR	598 620,00	606 342,00	0,28
600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 4.375% 11/01/2034	EUR	595 908,00	586 164,00	0,27
500 000,00	CREDIT AGRICOLE ASSURANCES SA 5.875% 25/10/2033	EUR	495 475,00	540 650,00	0,25
500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 06/11/2029	EUR	499 905,00	469 595,00	0,22
500 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	497 857,82	443 055,00	0,21
400 000,00	CREDIT AGRICOLE SA 4.125% 07/03/2030	EUR	397 500,00	408 872,00	0,19
500 000,00	CREDIT AGRICOLE ASSURANCES SA 1.50% 06/10/2031	EUR	406 875,00	408 025,00	0,19
400 000,00	COVIVIO SA 4.625% 05/06/2032	EUR	398 644,00	405 028,00	0,19
400 000,00	AXA SA 3.625% 10/01/2033	EUR	396 416,00	404 588,00	0,19
300 000,00	AXA SA 3.75% 12/10/2030	EUR	299 388,00	305 436,00	0,14
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.875% 14/02/2028	EUR	298 905,00	302 796,00	0,14
300 000,00	KLEPIERRE SA 3.875% 23/09/2033	EUR	296 070,00	293 214,00	0,14
300 000,00	COVIVIO HOTELS SACA 4.125% 23/05/2033	EUR	298 365,00	292 167,00	0,14
200 000,00	CREDIT AGRICOLE SA 4.375% 27/11/2033	EUR	199 142,00	206 504,00	0,10
200 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 4.125% 11/12/2030	EUR	198 786,00	200 218,00	0,09
200 000,00	CREDIT MUTUEL ARKEA SA 3.375% 19/09/2027	EUR	199 810,00	198 488,00	0,09
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 5.125% 13/01/2033	EUR	99 808,00	104 052,00	0,05
100 000,00	CREDIT MUTUEL ARKEA SA 4.25% 01/12/2032	EUR	99 187,00	102 897,00	0,05
100 000,00	CREDIT AGRICOLE SA 3.375% 28/07/2027	EUR	98 704,00	99 315,00	0,05
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	97 139,00	97 500,00	0,04
Industries			4 810 316,50	4 736 204,00	2,21
700 000,00	NEXANS SA 4.125% 29/05/2029	EUR	696 129,00	692 825,00	0,32
600 000,00	CMA CGM SA 5.50% 15/07/2029	EUR	600 000,00	598 302,00	0,28
500 000,00	BOUYGUES SA 4.625% 07/06/2032	EUR	496 040,00	529 680,00	0,25
500 000,00	CIE DE SAINT-GOBAIN SA 3.875% 29/11/2030	EUR	498 285,00	504 590,00	0,23
500 000,00	BOUYGUES SA 3.25% 30/06/2037	EUR	484 285,00	466 520,00	0,22
400 000,00	BOUYGUES SA 3.875% 17/07/2031	EUR	399 364,00	406 228,00	0,19
400 000,00	SCHNEIDER ELECTRIC SE 3.25% 12/06/2028	EUR	397 788,00	400 856,00	0,19
400 000,00	CIE DE SAINT-GOBAIN SA 3.50% 18/01/2029	EUR	399 724,00	398 492,00	0,18
400 000,00	LA POSTE SA 1.375% 21/04/2032	EUR	441 037,50	339 868,00	0,16
200 000,00	SCHNEIDER ELECTRIC SE 3.125% 13/10/2029	EUR	198 394,00	198 720,00	0,09
100 000,00	SCHNEIDER ELECTRIC SE 3.50% 09/11/2032	EUR	99 329,00	100 234,00	0,05
100 000,00	SCHNEIDER ELECTRIC SE 3.25% 09/11/2027	EUR	99 941,00	99 889,00	0,05
Consumer Retail			4 024 025,00	3 951 721,00	1,84
700 000,00	RCI BANQUE SA 3.875% 12/01/2029	EUR	699 279,00	696 073,00	0,33
500 000,00	KERING SA 3.25% 27/02/2029	EUR	497 805,00	495 305,00	0,23
500 000,00	VALEO SE 4.50% 11/04/2030	EUR	497 200,00	490 095,00	0,23
400 000,00	APRR SA 3.125% 24/01/2030	EUR	394 208,00	390 764,00	0,18
400 000,00	APRR SA 1.625% 13/01/2032	EUR	346 400,00	349 896,00	0,16

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

Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.475% 18/01/2031	EUR	396 204,00	342 044,00	0,16
300 000,00	VALEO SE 5.375% 28/05/2027	EUR	298 449,00	309 027,00	0,14
300 000,00	RCI BANQUE SA 3.75% 04/10/2027	EUR	299 241,00	298 911,00	0,14
300 000,00	ACCOR SA 3.875% 11/03/2031	EUR	298 485,00	297 852,00	0,14
300 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 2.75% 02/09/2032	EUR	296 754,00	281 754,00	0,13
Multi-Utilities			3 389 928,77	2 635 864,00	1,23
1 000 000,00	ENGIE SA 2.00% 28/09/2037	EUR	1 211 108,28	788 950,00	0,37
600 000,00	TEREGA SA 0.875% 17/09/2030	EUR	608 903,50	497 784,00	0,23
500 000,00	ENGIE SA 4.25% 06/03/2044	EUR	507 350,00	483 790,00	0,22
600 000,00	ELECTRICITE DE FRANCE SA 1.875% 13/10/2036	EUR	666 114,99	463 698,00	0,22
200 000,00	ENGIE SA 3.875% 06/12/2033	EUR	198 408,00	199 526,00	0,09
100 000,00	SUEZ SACA 4.50% 13/11/2033	EUR	99 033,00	102 093,00	0,05
100 000,00	ENGIE SA 4.00% 11/01/2035	EUR	99 011,00	100 023,00	0,05
Telecommunication			1 224 796,00	1 200 095,00	0,56
300 000,00	ORANGE SA 3.875% 11/09/2035	EUR	299 718,00	305 922,00	0,14
300 000,00	ORANGE SA 3.625% 16/11/2031	EUR	299 094,00	302 112,00	0,14
300 000,00	ORANGE SA 0.50% 04/09/2032	EUR	229 590,00	236 085,00	0,11
200 000,00	WPP FINANCE SA 4.125% 30/05/2028	EUR	198 912,00	202 722,00	0,10
200 000,00	ORANGE SA 0.625% 16/12/2033	EUR	197 482,00	153 254,00	0,07
Energy			1 215 990,08	1 083 132,00	0,51
1 200 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 0.696% 31/05/2028	EUR	1 215 990,08	1 083 132,00	0,51
Basic Goods			690 581,00	705 445,00	0,33
300 000,00	PERNOD RICARD SA 3.75% 15/09/2033	EUR	295 581,00	300 387,00	0,14
200 000,00	CARREFOUR SA 4.125% 12/10/2028	EUR	197 946,00	203 586,00	0,10
200 000,00	PERNOD RICARD SA 3.75% 02/11/2032	EUR	197 054,00	201 472,00	0,09
Raw materials			295 848,00	295 296,00	0,14
300 000,00	ARKEMA SA 3.50% 23/01/2031	EUR	295 848,00	295 296,00	0,14
NETHERLANDS			18 888 001,66	17 933 791,00	8,38
Finance			6 459 382,66	6 243 259,00	2,92
1 000 000,00	ABN AMRO BANK NV 5.50% 21/09/2033	EUR	1 019 424,00	1 038 000,00	0,49
1 000 000,00	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	1 011 555,50	1 023 870,00	0,48
1 000 000,00	HEIMSTADEN BOSTAD TREASURY BV 1.375% 03/03/2027	EUR	1 038 627,31	867 370,00	0,41
700 000,00	COOPERATIEVE RABOBANK UA 4.00% 10/01/2030	EUR	697 025,00	714 819,00	0,33
500 000,00	ABN AMRO BANK NV 4.00% 16/01/2028	EUR	498 465,00	505 560,00	0,24
600 000,00	HEIMSTADEN BOSTAD TREASURY BV 1.00% 13/04/2028	EUR	598 392,00	489 660,00	0,23
400 000,00	ABN AMRO BANK NV 4.375% 20/10/2028	EUR	399 784,00	410 012,00	0,19
300 000,00	CTP NV 4.75% 05/02/2030	EUR	299 142,00	303 963,00	0,14
200 000,00	JAB HOLDINGS BV 4.375% 25/04/2034	EUR	199 666,00	200 778,00	0,09
200 000,00	ABN AMRO BANK NV 3.875% 15/01/2032	EUR	198 358,00	200 190,00	0,09
200 000,00	COOPERATIEVE RABOBANK UA 3.822% 26/07/2034	EUR	200 000,00	199 836,00	0,09
200 000,00	LEASEPLAN CORP. NV 0.25% 23/02/2026	EUR	199 342,85	189 216,00	0,09
100 000,00	ASR NEDERLAND NV 3.625% 12/12/2028	EUR	99 601,00	99 985,00	0,05
Basic Goods			3 547 516,00	3 023 137,00	1,41
1 900 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	2 051 430,00	1 561 705,00	0,73
500 000,00	HEINEKEN NV 3.812% 04/07/2036	EUR	500 000,00	497 760,00	0,23
300 000,00	HEINEKEN NV 3.875% 23/09/2030	EUR	298 809,00	305 853,00	0,14
300 000,00	KONINKLIJKE AHOLD DELHAIZE NV 3.875% 11/03/2036	EUR	298 953,00	297 681,00	0,14
300 000,00	DIAGEO CAPITAL BV 1.875% 08/06/2034	EUR	298 473,00	259 566,00	0,12
100 000,00	KONINKLIJKE AHOLD DELHAIZE NV 3.50% 04/04/2028	EUR	99 851,00	100 572,00	0,05
Multi-Utilities			2 811 626,00	2 629 397,00	1,23
1 000 000,00	ENEL FINANCE INTERNATIONAL NV 0.625% 28/05/2029	EUR	997 453,00	868 270,00	0,40
500 000,00	ENEL FINANCE INTERNATIONAL NV 3.875% 23/01/2035	EUR	493 960,00	489 470,00	0,23

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

Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	ENEL FINANCE INTERNATIONAL NV 0.875% 28/09/2034	EUR	423 500,00	372 625,00	0,17
300 000,00	TENNET HOLDING BV 4.25% 28/04/2032	EUR	298 458,00	312 771,00	0,15
300 000,00	ENBW INTERNATIONAL FINANCE BV 4.00% 24/01/2035	EUR	298 875,00	301 980,00	0,14
200 000,00	EDP FINANCE BV 1.875% 21/09/2029	EUR	199 704,00	183 206,00	0,09
100 000,00	EDP FINANCE BV 3.875% 11/03/2030	EUR	99 676,00	101 075,00	0,05
Industries			1 889 494,00	1 881 321,00	0,88
500 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.00% 08/09/2033	EUR	499 490,00	483 050,00	0,23
300 000,00	FERROVIAL SE 4.375% 13/09/2030	EUR	298 761,00	307 017,00	0,14
300 000,00	DANFOSS FINANCE II BV 4.125% 02/12/2029	EUR	299 124,00	305 631,00	0,14
300 000,00	ABB FINANCE BV 3.375% 16/01/2031	EUR	296 091,00	300 066,00	0,14
300 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.75% 09/09/2030	EUR	298 704,00	292 275,00	0,14
200 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.625% 22/02/2044	EUR	197 324,00	193 282,00	0,09
Raw materials			1 293 950,00	1 278 634,00	0,60
700 000,00	AKZO NOBEL NV 4.00% 24/05/2033	EUR	695 926,00	710 472,00	0,33
400 000,00	AKZO NOBEL NV 1.50% 28/03/2028	EUR	399 112,00	370 068,00	0,18
200 000,00	DSM BV 3.625% 02/07/2034	EUR	198 912,00	198 094,00	0,09
Health			995 886,00	996 776,00	0,46
600 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.375% 21/05/2034	EUR	597 744,00	598 086,00	0,28
200 000,00	SARTORIUS FINANCE BV 4.375% 14/09/2029	EUR	199 668,00	204 726,00	0,09
200 000,00	MSD NETHERLANDS CAPITAL BV 3.75% 30/05/2054	EUR	198 474,00	193 964,00	0,09
Consumer Retail			993 787,00	983 694,00	0,46
300 000,00	UNILEVER FINANCE NETHERLANDS BV 3.25% 23/02/2031	EUR	297 099,00	299 238,00	0,14
300 000,00	WIZZ AIR FINANCE CO. BV 1.00% 19/01/2026	EUR	299 286,00	284 508,00	0,13
200 000,00	UNILEVER FINANCE NETHERLANDS BV 3.50% 23/02/2035	EUR	198 652,00	200 462,00	0,10
200 000,00	LKQ DUTCH BOND BV 4.125% 13/03/2031	EUR	198 750,00	199 486,00	0,09
Telecommunication			496 360,00	494 609,00	0,23
300 000,00	SWISSCOM FINANCE BV 3.625% 29/11/2036	EUR	296 682,00	297 219,00	0,14
200 000,00	KONINKLIJKE KPN NV 3.875% 16/02/2036	EUR	199 678,00	197 390,00	0,09
Energy			400 000,00	402 964,00	0,19
400 000,00	BP CAPITAL MARKETS BV 3.773% 12/05/2030	EUR	400 000,00	402 964,00	0,19
ITALY			12 916 799,56	12 586 665,20	5,88
Finance			8 715 358,30	8 541 714,20	3,99
2 400 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	2 728 800,00	2 392 080,00	1,12
1 200 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	1 168 290,00	1 264 632,00	0,59
800 000,00	ASSICURAZIONI GENERALI SPA 5.80% 06/07/2032	EUR	800 000,00	863 880,00	0,40
700 000,00	BANCO BPM SPA 4.875% 18/01/2027	EUR	697 291,00	717 248,00	0,34
700 000,00	UNIPOLSAI ASSICURAZIONI SPA 4.90% 23/05/2034	EUR	698 971,00	688 373,00	0,32
700 000,00	ASSICURAZIONI GENERALI SPA 3.547% 15/01/2034	EUR	700 000,00	677 537,00	0,32
610 000,00	INTESA SANPAOLO SPA 5.125% 29/08/2031	EUR	605 626,30	653 017,20	0,31
400 000,00	INTESA SANPAOLO SPA 3.625% 16/10/2030	EUR	397 228,00	394 856,00	0,18
300 000,00	BANCO BPM SPA 4.625% 29/11/2027	EUR	299 454,00	307 182,00	0,14
300 000,00	BANCA IFIS SPA 5.50% 27/02/2029	EUR	298 086,00	302 625,00	0,14
300 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	321 612,00	280 284,00	0,13
Consumer Retail			1 420 350,00	1 456 718,00	0,68
500 000,00	AUTOSTRADE PER L'ITALIA SPA 2.00% 04/12/2028	EUR	424 250,00	460 310,00	0,21
300 000,00	LEASYS SPA 4.50% 26/07/2026	EUR	299 859,00	303 441,00	0,14
300 000,00	AUTOSTRADE PER L'ITALIA SPA 4.625% 28/02/2036	EUR	298 944,00	293 841,00	0,14
200 000,00	AUTOSTRADE PER L'ITALIA SPA 4.25% 28/06/2032	EUR	198 544,00	197 306,00	0,09
100 000,00	AUTOSTRADE PER L'ITALIA SPA 4.75% 24/01/2031	EUR	99 395,00	102 197,00	0,05
100 000,00	LEASYS SPA 3.875% 01/03/2028	EUR	99 358,00	99 623,00	0,05

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Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			1 391 212,00	1 339 854,00	0,63
400 000,00	TERNA - RETE ELETTRICA NAZIONALE 3.875% 24/07/2033	EUR	396 428,00	401 228,00	0,19
400 000,00	SNAM SPA 3.875% 19/02/2034	EUR	398 016,00	393 984,00	0,19
400 000,00	SNAM SPA 0.75% 20/06/2029	EUR	397 740,00	347 752,00	0,16
200 000,00	IREN SPA 3.875% 22/07/2032	EUR	199 028,00	196 890,00	0,09
Industries			1 092 048,26	951 478,00	0,44
1 100 000,00	AEROPORTI DI ROMA SPA 1.75% 30/07/2031	EUR	1 092 048,26	951 478,00	0,44
Energy			297 831,00	296 901,00	0,14
300 000,00	ENI SPA 3.875% 15/01/2034	EUR	297 831,00	296 901,00	0,14
UNITED STATES			12 948 872,48	12 528 555,10	5,85
Finance			4 184 486,02	4 019 653,12	1,88
2 200 000,00	GOLDMAN SACHS GROUP, INC. 0.25% 26/01/2028	EUR	2 175 400,00	1 967 878,00	0,92
500 000,00	PROLOGIS EURO FINANCE LLC 4.625% 23/05/2033	EUR	497 960,00	519 440,00	0,24
400 000,00	LIBERTY MUTUAL GROUP, INC. 4.625% 02/12/2030	EUR	399 372,00	411 912,00	0,19
400 000,00	PROLOGIS EURO FINANCE LLC 3.875% 31/01/2030	EUR	397 428,00	400 500,00	0,19
317 000,00	AMERICAN TOWER CORP. 4.10% 16/05/2034	EUR	314 800,02	314 261,12	0,15
300 000,00	BANK OF AMERICA CORP. 4.134% 12/06/2028	EUR	300 000,00	305 973,00	0,14
100 000,00	WP CAREY, INC. 4.25% 23/07/2032	EUR	99 526,00	99 689,00	0,05
Consumer Retail			3 246 230,94	3 307 232,98	1,55
500 000,00	AMERICAN HONDA FINANCE CORP. 3.75% 25/10/2027	EUR	497 640,00	504 770,00	0,24
400 000,00	TOYOTA MOTOR CREDIT CORP. 4.05% 13/09/2029	EUR	399 272,00	410 444,00	0,19
400 000,00	TOYOTA MOTOR CREDIT CORP. 3.85% 24/07/2030	EUR	399 492,00	406 300,00	0,19
400 000,00	MCDONALD'S CORP. 4.125% 28/11/2035	EUR	395 560,00	405 668,00	0,19
300 000,00	FORD MOTOR CREDIT CO. LLC 5.125% 20/02/2029	EUR	299 343,00	311 490,00	0,15
300 000,00	GENERAL MOTORS FINANCIAL CO., INC. 3.90% 12/01/2028	EUR	299 835,00	301 041,00	0,14
300 000,00	FORD MOTOR CREDIT CO. LLC 4.165% 21/11/2028	EUR	300 000,00	299 616,00	0,14
267 000,00	IHG FINANCE LLC 4.375% 28/11/2029	EUR	266 738,34	273 474,75	0,13
200 000,00	COTY, INC. 4.50% 15/05/2027	EUR	200 000,00	201 500,00	0,09
200 000,00	FORD MOTOR CREDIT CO. LLC 6.798% 07/11/2028	USD	188 350,60	192 929,23	0,09
Telecommunication			3 234 590,52	2 917 294,00	1,36
1 700 000,00	VERIZON COMMUNICATIONS, INC. 1.30% 18/05/2033	EUR	1 739 467,52	1 393 932,00	0,65
400 000,00	CORNING, INC. 4.125% 15/05/2031	EUR	398 664,00	406 080,00	0,19
300 000,00	AT&T, INC. 3.95% 30/04/2031	EUR	299 649,00	304 350,00	0,14
300 000,00	BOOKING HOLDINGS, INC. 3.625% 12/11/2028	EUR	299 754,00	302 022,00	0,14
300 000,00	VERIZON COMMUNICATIONS, INC. 3.75% 28/02/2036	EUR	297 612,00	296 112,00	0,14
200 000,00	BOOKING HOLDINGS, INC. 4.75% 15/11/2034	EUR	199 444,00	214 798,00	0,10
Basic Goods			897 047,00	895 899,00	0,42
300 000,00	KRAFT HEINZ FOODS CO. 3.50% 15/03/2029	EUR	299 121,00	299 631,00	0,14
200 000,00	GENERAL MILLS, INC. 3.907% 13/04/2029	EUR	200 000,00	202 536,00	0,10
200 000,00	MOLSON COORS BEVERAGE CO. 3.80% 15/06/2032	EUR	199 734,00	200 812,00	0,09
200 000,00	COCA-COLA CO. 3.50% 14/05/2044	EUR	198 192,00	192 920,00	0,09
Industries			692 544,00	686 469,00	0,32
400 000,00	TIMKEN CO. 4.125% 23/05/2034	EUR	395 328,00	389 400,00	0,18
300 000,00	ILLINOIS TOOL WORKS, INC. 3.375% 17/05/2032	EUR	297 216,00	297 069,00	0,14
Computing and IT			494 700,00	501 295,00	0,23
500 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 3.75% 06/02/2035	EUR	494 700,00	501 295,00	0,23
Health			199 274,00	200 712,00	0,09
200 000,00	THERMO FISHER SCIENTIFIC, INC. 3.65% 21/11/2034	EUR	199 274,00	200 712,00	0,09

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Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			12 308 381,79	11 567 179,00	5,40
Health			3 784 636,12	3 359 312,00	1,57
2 600 000,00	BAYER AG 1.125% 06/01/2030	EUR	2 690 962,12	2 238 470,00	1,05
600 000,00	FRESENIUS SE & CO. KGAA 5.00% 28/11/2029	EUR	596 094,00	631 266,00	0,29
200 000,00	BAYER AG 4.25% 26/08/2029	EUR	199 742,00	204 592,00	0,10
200 000,00	MERCK FINANCIAL SERVICES GMBH 2.375% 15/06/2030	EUR	198 994,00	189 638,00	0,09
100 000,00	FRESENIUS SE & CO. KGAA 2.875% 24/05/2030	EUR	98 844,00	95 346,00	0,04
Finance			3 524 368,00	3 259 822,00	1,52
2 200 000,00	VONOVIA SE 0.625% 07/10/2027	EUR	2 232 186,00	1 988 976,00	0,93
500 000,00	VONOVIA SE 1.875% 28/06/2028	EUR	495 540,00	463 570,00	0,22
300 000,00	TALANX AG 4.00% 25/10/2029	EUR	299 013,00	306 192,00	0,14
300 000,00	DEUTSCHE BANK AG 4.00% 29/11/2027	EUR	299 667,00	304 602,00	0,14
200 000,00	VONOVIA SE 4.25% 10/04/2034	EUR	197 962,00	196 482,00	0,09
Multi-Utilities			3 213 752,67	3 144 453,00	1,47
700 000,00	E.ON SE 4.125% 25/03/2044	EUR	705 752,00	689 304,00	0,32
500 000,00	RWE AG 2.75% 24/05/2030	EUR	496 435,00	476 590,00	0,22
400 000,00	E.ON SE 3.75% 01/03/2029	EUR	398 604,00	406 096,00	0,19
400 000,00	E.ON SE 3.875% 12/01/2035	EUR	397 140,00	399 176,00	0,19
400 000,00	EUROGRID GMBH 3.722% 27/04/2030	EUR	400 000,00	399 100,00	0,19
400 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	416 249,67	370 720,00	0,17
200 000,00	RWE AG 4.125% 13/02/2035	EUR	199 572,00	202 606,00	0,09
100 000,00	AMPRION GMBH 3.971% 22/09/2032	EUR	100 000,00	101 316,00	0,05
100 000,00	EUROGRID GMBH 3.915% 01/02/2034	EUR	100 000,00	99 545,00	0,05
Industries			790 291,00	794 688,00	0,37
400 000,00	HEIDELBERG MATERIALS AG 3.95% 19/07/2034	EUR	391 792,00	394 596,00	0,18
300 000,00	KNORR-BREMSE AG 3.25% 21/09/2027	EUR	299 169,00	297 807,00	0,14
100 000,00	DEUTSCHE BAHN FINANCE GMBH 3.875% 13/10/2042	EUR	99 330,00	102 285,00	0,05
Consumer Retail			596 358,00	598 776,00	0,28
400 000,00	SCHAEFFLER AG 4.50% 28/03/2030	EUR	397 432,00	395 636,00	0,18
200 000,00	ROBERT BOSCH GMBH 4.375% 02/06/2043	EUR	198 926,00	203 140,00	0,10
Raw materials			398 976,00	410 128,00	0,19
400 000,00	BASF SE 4.00% 08/03/2029	EUR	398 976,00	410 128,00	0,19
SPAIN			9 422 113,23	9 101 874,00	4,25
Finance			5 404 493,31	5 285 261,00	2,47
1 200 000,00	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	1 335 648,00	1 187 280,00	0,55
900 000,00	BANCO SANTANDER SA 4.875% 18/10/2031	EUR	894 411,00	950 526,00	0,44
1 000 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	988 372,31	907 580,00	0,42
600 000,00	BANCO SANTANDER SA 3.75% 09/01/2034	EUR	596 712,00	599 382,00	0,28
500 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 4.125% 04/04/2029	EUR	495 925,00	509 725,00	0,24
500 000,00	BANCO SANTANDER SA 3.875% 16/01/2028	EUR	497 415,00	506 330,00	0,24
300 000,00	CAIXABANK SA 4.375% 29/11/2033	EUR	297 339,00	312 297,00	0,15
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 4.375% 14/10/2029	EUR	298 671,00	312 141,00	0,15
Consumer Retail			2 327 060,92	2 133 831,00	1,00
1 900 000,00	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	1 928 221,92	1 730 729,00	0,81
300 000,00	ABERTIS INFRAESTRUCTURAS SA 4.125% 31/01/2028	EUR	299 118,00	303 033,00	0,14
100 000,00	EL CORTE INGLES SA 4.25% 26/06/2031	EUR	99 721,00	100 069,00	0,05
Multi-Utilities			893 490,00	883 380,00	0,41
300 000,00	REDEXIS SAU 4.375% 30/05/2031	EUR	296 703,00	297 327,00	0,14
300 000,00	IBERDROLA FINANZAS SA 3.375% 22/11/2032	EUR	298 572,00	296 466,00	0,14
300 000,00	RED ELECTRICA FINANCIACIONES SAU 3.00% 17/01/2034	EUR	298 215,00	289 587,00	0,13
Telecommunication			500 000,00	497 515,00	0,23
500 000,00	TELEFONICA EMISIONES SA 4.055% 24/01/2036	EUR	500 000,00	497 515,00	0,23

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Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			297 069,00	301 887,00	0,14
300 000,00	WERFEN SA 4.25% 03/05/2030	EUR	297 069,00	301 887,00	0,14
UNITED KINGDOM			5 794 162,74	5 341 783,24	2,50
Telecommunication			1 940 338,14	1 606 558,90	0,75
900 000,00	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	1 140 869,84	801 405,00	0,37
315 000,00	BRITISH TELECOMMUNICATIONS PLC 3.75% 13/05/2031	EUR	314 754,30	315 396,90	0,15
300 000,00	BRITISH TELECOMMUNICATIONS PLC 3.375% 30/08/2032	EUR	286 050,00	291 471,00	0,14
200 000,00	WPP FINANCE 2013 3.625% 12/09/2029	EUR	198 664,00	198 286,00	0,09
Multi-Utilities			1 490 638,30	1 351 350,00	0,63
1 300 000,00	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	1 290 638,30	1 148 732,00	0,54
200 000,00	NATIONAL GRID PLC 4.275% 16/01/2035	EUR	200 000,00	202 618,00	0,09
Finance			1 092 006,30	1 106 052,34	0,52
600 000,00	NATWEST MARKETS PLC 4.25% 13/01/2028	EUR	599 760,00	612 492,00	0,29
494 000,00	NATWEST MARKETS PLC 3.625% 09/01/2029	EUR	492 246,30	493 560,34	0,23
Consumer Retail			1 071 180,00	1 077 088,00	0,50
1 000 000,00	RENTOKIL INITIAL PLC 0.50% 14/10/2028	EUR	872 700,00	880 660,00	0,41
200 000,00	EASYJET PLC 3.75% 20/03/2031	EUR	198 480,00	196 428,00	0,09
Computing and IT			200 000,00	200 734,00	0,10
200 000,00	SAGE GROUP PLC 3.82% 15/02/2028	EUR	200 000,00	200 734,00	0,10
SWEDEN			2 752 897,73	2 667 524,00	1,25
Finance			1 197 331,00	1 205 599,00	0,56
300 000,00	SWEDBANK AB 4.25% 11/07/2028	EUR	299 820,00	306 783,00	0,14
300 000,00	SVENSKA HANDELSBANKEN AB 3.75% 01/11/2027	EUR	299 463,00	303 288,00	0,14
200 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 3.75% 07/02/2028	EUR	199 508,00	200 942,00	0,10
200 000,00	SAGAX AB 4.375% 29/05/2030	EUR	199 824,00	200 924,00	0,09
200 000,00	SVENSKA HANDELSBANKEN AB 2.625% 05/09/2029	EUR	198 716,00	193 662,00	0,09
Consumer Retail			1 256 912,73	1 161 045,00	0,54
1 000 000,00	ESSITY AB 0.25% 08/02/2031	EUR	956 912,73	860 670,00	0,40
300 000,00	VOLVO CAR AB 4.75% 08/05/2030	EUR	300 000,00	300 375,00	0,14
Telecommunication			199 558,00	199 570,00	0,10
200 000,00	TELE2 AB 3.75% 22/11/2029	EUR	199 558,00	199 570,00	0,10
Industries			99 096,00	101 310,00	0,05
100 000,00	SANDVIK AB 3.75% 27/09/2029	EUR	99 096,00	101 310,00	0,05
BELGIUM			2 560 027,00	2 572 187,00	1,20
Basic Goods			1 167 178,00	1 156 062,00	0,54
500 000,00	ANHEUSER-BUSCH INBEV SA 3.95% 22/03/2044	EUR	505 625,00	490 490,00	0,23
400 000,00	ANHEUSER-BUSCH INBEV SA 2.75% 17/03/2036	EUR	363 308,00	364 888,00	0,17
300 000,00	BARRY CALLEBAUT SERVICES NV 4.00% 14/06/2029	EUR	298 245,00	300 684,00	0,14
Finance			795 697,00	818 697,00	0,38
500 000,00	BELFIUS BANK SA 3.875% 12/06/2028	EUR	497 815,00	506 940,00	0,24
300 000,00	KBC GROUP NV 4.375% 06/12/2031	EUR	297 882,00	311 757,00	0,14
Health			198 182,00	200 360,00	0,10
200 000,00	LONZA FINANCE INTERNATIONAL NV 3.875% 25/05/2033	EUR	198 182,00	200 360,00	0,10
Raw materials			199 578,00	200 254,00	0,09
200 000,00	SOLVAY SA 4.25% 03/10/2031	EUR	199 578,00	200 254,00	0,09
Multi-Utilities			199 392,00	196 814,00	0,09
200 000,00	ELIA TRANSMISSION BELGIUM SA 3.75% 16/01/2036	EUR	199 392,00	196 814,00	0,09

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Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			1 891 599,00	1 906 286,00	0,89
Telecommunication			595 989,00	590 112,00	0,27
300 000,00	VODAFONE INTERNATIONAL FINANCING DAC 3.25% 02/03/2029	EUR	299 229,00	297 510,00	0,14
300 000,00	VODAFONE INTERNATIONAL FINANCING DAC 4.00% 10/02/2043	EUR	296 760,00	292 602,00	0,13
Computing and IT			498 225,00	511 695,00	0,24
500 000,00	DELL BANK INTERNATIONAL DAC 4.50% 18/10/2027	EUR	498 225,00	511 695,00	0,24
Finance			497 385,00	504 755,00	0,24
500 000,00	GRENKE FINANCE PLC 5.75% 06/07/2029	EUR	497 385,00	504 755,00	0,24
Industries			300 000,00	299 724,00	0,14
300 000,00	EATON CAPITAL UNLTD. CO. 3.802% 21/05/2036	EUR	300 000,00	299 724,00	0,14
LUXEMBOURG			1 815 677,00	1 828 870,00	0,86
Finance			1 022 957,00	1 004 686,00	0,47
400 000,00	AROUNDTOWN SA 0.375% 15/04/2027	EUR	391 860,00	346 884,00	0,16
300 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 4.625% 21/02/2035	EUR	297 057,00	308 190,00	0,15
200 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	167 600,00	178 600,00	0,08
200 000,00	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	166 440,00	171 012,00	0,08
Industries			392 720,00	423 832,00	0,20
400 000,00	HEIDELBERG MATERIALS FINANCE LUXEMBOURG SA 4.875% 21/11/2033	EUR	392 720,00	423 832,00	0,20
Health			400 000,00	400 352,00	0,19
400 000,00	BECTON DICKINSON EURO FINANCE SARL 4.029% 07/06/2036	EUR	400 000,00	400 352,00	0,19
FINLAND			1 692 327,00	1 713 761,00	0,80
Finance			498 515,00	509 255,00	0,24
500 000,00	NORDEA BANK ABP 4.125% 05/05/2028	EUR	498 515,00	509 255,00	0,24
Telecommunication			497 720,00	506 355,00	0,23
500 000,00	NOKIA OYJ 4.375% 21/08/2031	EUR	497 720,00	506 355,00	0,23
Energy			397 202,00	402 186,00	0,19
200 000,00	NESTE OYJ 3.875% 16/03/2029	EUR	199 212,00	201 476,00	0,10
200 000,00	NESTE OYJ 3.875% 21/05/2031	EUR	197 990,00	200 710,00	0,09
Consumer Retail			298 890,00	295 965,00	0,14
300 000,00	FINNAIR OYJ 4.75% 24/05/2029	EUR	298 890,00	295 965,00	0,14
DENMARK			1 591 747,74	1 495 024,00	0,70
Finance			994 643,74	887 180,00	0,41
1 000 000,00	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	994 643,74	887 180,00	0,41
Consumer Retail			198 924,00	204 644,00	0,10
200 000,00	PANDORA AS 4.50% 10/04/2028	EUR	198 924,00	204 644,00	0,10
Basic Goods			198 900,00	203 078,00	0,10
200 000,00	CARLSBERG BREWERIES AS 4.00% 05/10/2028	EUR	198 900,00	203 078,00	0,10
Industries			199 280,00	200 122,00	0,09
200 000,00	AP MOLLER - MAERSK AS 3.75% 05/03/2032	EUR	199 280,00	200 122,00	0,09
AUSTRIA			1 218 673,44	1 120 260,00	0,52
Finance			1 218 673,44	1 120 260,00	0,52
1 200 000,00	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	1 218 673,44	1 120 260,00	0,52

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Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWITZERLAND			998 606,80	940 880,00	0,44
Finance			998 606,80	940 880,00	0,44
1 000 000,00	UBS AG 0.01% 31/03/2026	EUR	998 606,80	940 880,00	0,44
CANADA			699 781,00	710 812,00	0,33
Finance			400 000,00	398 164,00	0,18
400 000,00	TORONTO-DOMINION BANK 3.631% 13/12/2029	EUR	400 000,00	398 164,00	0,18
Consumer Retail			299 781,00	312 648,00	0,15
300 000,00	MAGNA INTERNATIONAL, INC. 4.375% 17/03/2032	EUR	299 781,00	312 648,00	0,15
JAPAN			531 632,41	419 320,00	0,20
Health			531 632,41	419 320,00	0,20
500 000,00	TAKEDA PHARMACEUTICAL CO. LTD. 1.375% 09/07/2032	EUR	531 632,41	419 320,00	0,20
JERSEY			398 360,00	410 588,00	0,19
Industries			398 360,00	410 588,00	0,19
400 000,00	HEATHROW FUNDING LTD. 4.50% 11/07/2033	EUR	398 360,00	410 588,00	0,19
PORTUGAL			199 464,00	201 596,00	0,09
Multi-Utilities			199 464,00	201 596,00	0,09
200 000,00	EDP - ENERGIAS DE PORTUGAL SA 3.875% 26/06/2028	EUR	199 464,00	201 596,00	0,09
Floating Rate Notes			98 115 028,72	97 016 357,00	45,31
FRANCE			22 996 651,84	22 387 616,00	10,46
Finance			20 400 478,64	19 740 083,00	9,22
2 600 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	2 656 914,40	2 533 570,00	1,18
1 700 000,00	LA MONDIALE SAM FRN 29/12/2049	EUR	1 864 287,87	1 696 617,00	0,79
1 500 000,00	CREDIT AGRICOLE SA FRN 28/08/2033	EUR	1 556 395,00	1 562 700,00	0,73
1 200 000,00	CREDIT LOGEMENT SA FRN 28/11/2029	EUR	1 236 144,00	1 182 324,00	0,55
1 200 000,00	BNP PARIBAS SA FRN 19/02/2028	EUR	1 194 726,64	1 100 400,00	0,51
1 100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 16/06/2032	EUR	1 082 396,00	1 084 534,00	0,51
1 000 000,00	AXA SA FRN 11/07/2043	EUR	1 049 905,00	1 053 730,00	0,49
1 000 000,00	BPCE SA FRN 01/06/2033	EUR	1 039 358,00	1 048 250,00	0,49
1 000 000,00	SOCIETE GENERALE SA FRN 02/12/2027	EUR	995 200,00	922 590,00	0,43
900 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	926 135,37	892 377,00	0,42
800 000,00	BNP PARIBAS SA FRN 10/01/2031	EUR	799 184,00	806 136,00	0,38
800 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	916 262,86	792 656,00	0,37
700 000,00	BNP PARIBAS SA FRN 15/01/2032	EUR	690 372,50	643 916,00	0,30
500 000,00	CNP ASSURANCES SACA FRN 18/07/2053	EUR	499 730,00	511 795,00	0,24
500 000,00	CREDIT AGRICOLE SA FRN 11/07/2029	EUR	497 165,00	506 655,00	0,24
500 000,00	BNP PARIBAS SA FRN 11/07/2030	EUR	495 585,00	429 630,00	0,20
400 000,00	SOCIETE GENERALE SA FRN 06/12/2030	EUR	398 104,00	399 660,00	0,19
500 000,00	MUTUELLE ASSURANCE DES COMMERÇANTS ET INDUSTRIELS DE FRANCE ET DES CADRES ET SAL FRN 21/06/2052	EUR	378 110,00	395 640,00	0,18
400 000,00	GROUPE DES ASSURANCES DU CREDIT MUTUEL SADIR FRN 30/10/2044	EUR	398 456,00	392 768,00	0,18
300 000,00	BPCE SA FRN 02/02/2034	EUR	261 450,00	267 636,00	0,12
200 000,00	SOGECAP SA FRN 16/05/2044	EUR	199 328,00	213 386,00	0,10
200 000,00	BPCE SA FRN 14/06/2034	EUR	199 158,00	210 082,00	0,10
200 000,00	LA BANQUE POSTALE SA FRN 05/03/2034	EUR	199 776,00	206 280,00	0,10
200 000,00	CREDIT MUTUEL ARKEA SA FRN 15/05/2035	EUR	200 000,00	200 296,00	0,09
100 000,00	BPCE SA FRN 26/02/2036	EUR	99 502,00	100 929,00	0,05
100 000,00	CNP ASSURANCES SACA FRN 29/11/2049	EUR	98 797,00	99 485,00	0,05
100 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2099	EUR	97 616,00	99 206,00	0,05
100 000,00	AXA SA FRN 20/05/2049	EUR	96 883,00	98 356,00	0,05
100 000,00	SCOR SE FRN 29/10/2049	EUR	96 448,00	98 098,00	0,05

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Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	89 072,00	95 345,00	0,04
100 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	88 017,00	95 036,00	0,04
Consumer Retail			1 105 686,20	1 124 389,00	0,53
500 000,00	RCI BANQUE SA FRN 18/02/2030	EUR	502 666,20	491 365,00	0,23
400 000,00	ACCOR SA FRN 31/12/2099	EUR	403 384,00	433 576,00	0,20
200 000,00	RCI BANQUE SA FRN 09/10/2034	EUR	199 636,00	199 448,00	0,10
Telecommunication			595 740,00	621 126,00	0,29
600 000,00	ORANGE SA FRN 31/12/2099	EUR	595 740,00	621 126,00	0,29
Multi-Utilities			600 000,00	604 942,00	0,28
400 000,00	ENGIE SA FRN 31/12/2099	EUR	400 000,00	397 000,00	0,18
200 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	200 000,00	207 942,00	0,10
Raw materials			200 000,00	199 326,00	0,09
200 000,00	ARKEMA SA FRN 31/12/2099	EUR	200 000,00	199 326,00	0,09
Energy			94 747,00	97 750,00	0,05
100 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	94 747,00	97 750,00	0,05
NETHERLANDS			13 992 830,70	13 590 462,00	6,35
Finance			6 137 559,35	5 946 518,00	2,78
1 500 000,00	ING GROEP NV FRN 24/08/2033	EUR	1 477 375,00	1 487 745,00	0,70
1 200 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	1 386 463,48	1 195 968,00	0,56
700 000,00	ARGENTUM NETHERLANDS BV FOR SWISS LIFE AG FRN 29/12/2049	EUR	794 213,87	695 128,00	0,33
600 000,00	ING GROEP NV FRN 23/05/2029	EUR	597 948,00	614 232,00	0,29
500 000,00	ABN AMRO BANK NV FRN 22/02/2033	EUR	498 795,00	510 035,00	0,24
400 000,00	NN GROUP NV FRN 03/11/2043	EUR	398 620,00	430 804,00	0,20
300 000,00	NN GROUP NV FRN 01/03/2043	EUR	297 501,00	308 898,00	0,14
300 000,00	ING GROEP NV FRN 14/11/2027	EUR	299 700,00	307 326,00	0,14
300 000,00	ACHMEA BV FRN 02/11/2044	EUR	297 564,00	301 185,00	0,14
100 000,00	ING GROEP NV FRN 13/11/2030	EUR	89 379,00	95 197,00	0,04
Telecommunication			3 242 308,36	3 128 146,00	1,46
1 800 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 943 148,36	1 776 780,00	0,83
900 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	900 000,00	921 366,00	0,43
300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	300 000,00	325 500,00	0,15
100 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	99 160,00	104 500,00	0,05
Consumer Retail			2 010 407,53	1 992 126,00	0,93
1 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 012 157,53	986 150,00	0,46
400 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	400 000,00	432 476,00	0,20
400 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	400 000,00	380 500,00	0,18
200 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	198 250,00	193 000,00	0,09
Energy			1 124 204,34	1 085 891,00	0,51
1 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	1 027 522,34	986 150,00	0,46
100 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	96 682,00	99 741,00	0,05
Industries			887 645,12	842 247,00	0,39
900 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	887 645,12	842 247,00	0,39
Multi-Utilities			590 706,00	595 534,00	0,28
200 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	199 676,00	199 252,00	0,09
200 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	199 356,00	198 782,00	0,09
100 000,00	ALLIANDER NV FRN 31/12/2099	EUR	99 180,00	100 250,00	0,05
100 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	92 494,00	97 250,00	0,05

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Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ITALY			13 348 890,21	13 440 144,60	6,28
Finance			11 952 235,21	12 059 035,60	5,63
1 100 000,00	BANCO BPM SPA FRN 17/01/2030	EUR	1 100 179,00	1 124 156,00	0,52
1 100 000,00	UNICREDIT SPA FRN 16/04/2034	EUR	1 100 382,00	1 116 709,00	0,52
1 200 000,00	FINECOBANK BANCA FINECO SPA FRN 21/10/2027	EUR	1 189 513,85	1 110 960,00	0,52
850 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	850 674,36	829 268,60	0,39
700 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	627 090,00	666 582,00	0,31
600 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	597 774,00	617 460,00	0,29
600 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 14/03/2028	EUR	597 546,00	614 676,00	0,29
500 000,00	INTESA SANPAOLO SPA FRN 20/02/2034	EUR	500 000,00	525 095,00	0,24
500 000,00	UNICREDIT SPA FRN 17/01/2029	EUR	499 065,00	516 575,00	0,24
500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 01/02/2030	EUR	498 535,00	509 595,00	0,24
500 000,00	UNICREDIT SPA FRN 18/01/2028	EUR	499 220,00	466 070,00	0,22
400 000,00	UNICREDIT SPA FRN 16/02/2029	EUR	399 368,00	405 820,00	0,19
400 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 15/03/2029	EUR	400 000,00	401 024,00	0,19
400 000,00	BANCO BPM SPA FRN 18/06/2034	EUR	398 468,00	397 544,00	0,19
300 000,00	BANCO BPM SPA FRN 21/01/2028	EUR	298 869,00	313 974,00	0,15
300 000,00	UNICREDIT SPA FRN 15/11/2027	EUR	299 844,00	313 098,00	0,15
300 000,00	UNICREDIT SPA FRN 14/02/2030	EUR	299 661,00	310 380,00	0,14
300 000,00	CASSA CENTRALE BANCA - CREDITO COOPERATIVO ITALIANO SPA FRN 16/02/2027	EUR	300 000,00	308 274,00	0,14
300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 07/02/2029	EUR	299 493,00	308 109,00	0,14
300 000,00	BANCA MEDIOLANUM SPA FRN 22/01/2027	EUR	299 982,00	304 821,00	0,14
300 000,00	BPER BANCA SPA FRN 20/02/2030	EUR	299 259,00	301 383,00	0,14
300 000,00	ICCREA BANCA SPA FRN 05/02/2030	EUR	298 506,00	300 741,00	0,14
300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 04/07/2030	EUR	298 806,00	296 721,00	0,14
Multi-Utilities			1 396 655,00	1 381 109,00	0,65
500 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	498 725,00	493 860,00	0,23
500 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	497 930,00	461 295,00	0,22
200 000,00	ENEL SPA FRN 31/12/2099	EUR	200 000,00	215 500,00	0,10
200 000,00	ENEL SPA FRN 31/12/2099	EUR	200 000,00	210 454,00	0,10
UNITED KINGDOM			12 409 962,74	12 317 096,40	5,75
Finance			8 715 863,58	8 581 451,40	4,01
1 200 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	1 234 146,55	1 176 420,00	0,55
1 200 000,00	BARCLAYS PLC FRN 09/08/2029	EUR	1 200 000,00	1 051 056,00	0,49
1 000 000,00	LLOYDS BANKING GROUP PLC FRN 05/04/2034	EUR	991 105,00	991 890,00	0,46
600 000,00	HSBC HOLDINGS PLC FRN 23/05/2033	EUR	600 000,00	632 286,00	0,30
600 000,00	HSBC HOLDINGS PLC FRN 10/03/2028	EUR	600 000,00	614 502,00	0,29
500 000,00	NATWEST GROUP PLC FRN 28/02/2034	EUR	520 000,00	522 200,00	0,24
400 000,00	HSBC HOLDINGS PLC FRN 16/11/2032	EUR	400 000,00	424 052,00	0,20
400 000,00	NATWEST GROUP PLC FRN 14/03/2028	EUR	400 000,00	410 468,00	0,19
400 000,00	BARCLAYS PLC FRN 31/01/2033	EUR	400 000,00	407 296,00	0,19
400 000,00	BARCLAYS PLC FRN 31/01/2027	EUR	400 000,00	394 640,00	0,19
360 000,00	STANDARD CHARTERED PLC FRN 27/01/2028	EUR	369 824,11	334 346,40	0,16
300 000,00	BARCLAYS PLC FRN 29/01/2034	EUR	300 000,00	320 343,00	0,15
300 000,00	BARCLAYS PLC FRN 31/05/2036	EUR	300 000,00	301 200,00	0,14
200 000,00	BARCLAYS PLC FRN 08/08/2030	EUR	200 000,00	208 020,00	0,10
200 000,00	HSBC HOLDINGS PLC FRN 22/03/2035	EUR	200 000,00	200 308,00	0,09
200 000,00	BARCLAYS PLC FRN 08/05/2035	EUR	200 000,00	200 160,00	0,09
200 000,00	LLOYDS BANKING GROUP PLC FRN 14/05/2032	EUR	199 626,00	199 390,00	0,09
100 000,00	AVIVA PLC FRN 03/07/2044	EUR	98 433,00	100 000,00	0,05
100 000,00	STANDARD CHARTERED PLC FRN 27/01/2028	EUR	102 728,92	92 874,00	0,04

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

Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			2 075 034,16	2 052 645,00	0,96
2 100 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	2 075 034,16	2 052 645,00	0,96
Telecommunication			1 619 065,00	1 683 000,00	0,78
1 100 000,00	VODAFONE GROUP PLC FRN 30/08/2084	EUR	1 121 825,00	1 181 125,00	0,55
500 000,00	BRITISH TELECOMMUNICATIONS PLC FRN 03/10/2054	EUR	497 240,00	501 875,00	0,23
SPAIN			9 937 976,32	10 060 339,00	4,70
Finance			9 937 976,32	10 060 339,00	4,70
1 400 000,00	CAIXABANK SA FRN 23/02/2033	EUR	1 462 522,00	1 473 416,00	0,69
1 300 000,00	BANCO SANTANDER SA FRN 23/08/2033	EUR	1 333 387,00	1 354 626,00	0,63
1 200 000,00	CAIXABANK SA FRN 30/05/2034	EUR	1 255 635,00	1 269 420,00	0,59
1 300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	1 296 264,32	1 224 613,00	0,57
1 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 15/09/2033	EUR	1 109 747,00	1 147 531,00	0,54
500 000,00	CAIXABANK SA FRN 14/11/2030	EUR	497 130,00	534 510,00	0,25
500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 13/01/2031	EUR	498 360,00	516 370,00	0,24
500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 08/02/2036	EUR	499 019,00	503 580,00	0,23
400 000,00	CAIXABANK SA FRN 19/07/2029	EUR	398 324,00	416 320,00	0,19
400 000,00	BANCO DE SABADELL SA FRN 27/06/2034	EUR	398 872,00	402 208,00	0,19
300 000,00	BANCO DE SABADELL SA FRN 15/01/2030	EUR	298 377,00	302 586,00	0,14
300 000,00	KUTXABANK SA FRN 01/02/2028	EUR	299 772,00	302 454,00	0,14
200 000,00	BANCO DE SABADELL SA FRN 10/11/2028	EUR	199 492,00	208 496,00	0,10
200 000,00	BANKINTER SA FRN 03/05/2030	EUR	199 866,00	205 334,00	0,10
100 000,00	IBERCAJA BANCO SA FRN 30/07/2028	EUR	99 861,00	100 940,00	0,05
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	91 348,00	97 935,00	0,05
IRELAND			5 835 492,93	5 603 223,00	2,62
Finance			5 835 492,93	5 603 223,00	2,62
1 800 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	1 722 709,00	1 700 352,00	0,79
1 400 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	1 400 461,93	1 293 712,00	0,61
1 200 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	1 292 258,00	1 163 052,00	0,54
400 000,00	BANK OF IRELAND GROUP PLC FRN 01/03/2033	EUR	423 520,00	428 864,00	0,20
300 000,00	BANK OF IRELAND GROUP PLC FRN 13/11/2029	EUR	298 992,00	309 624,00	0,15
200 000,00	BANK OF IRELAND GROUP PLC FRN 16/07/2028	EUR	199 104,00	206 480,00	0,10
200 000,00	BANK OF IRELAND GROUP PLC FRN 10/08/2034	EUR	199 632,00	199 726,00	0,09
200 000,00	AIB GROUP PLC FRN 20/05/2035	EUR	199 118,00	198 450,00	0,09
100 000,00	AIB GROUP PLC FRN 23/07/2029	EUR	99 698,00	102 963,00	0,05
UNITED STATES			5 300 454,98	5 118 293,00	2,39
Finance			5 300 454,98	5 118 293,00	2,39
1 200 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	1 199 794,61	1 048 212,00	0,49
900 000,00	JPMORGAN CHASE & CO. FRN 21/03/2034	EUR	901 950,00	893 952,00	0,42
600 000,00	JPMORGAN CHASE & CO. FRN 13/11/2031	EUR	600 000,00	623 796,00	0,29
500 000,00	MORGAN STANLEY FRN 02/03/2029	EUR	500 000,00	515 545,00	0,24
500 000,00	MORGAN STANLEY FRN 21/03/2035	EUR	502 250,00	496 825,00	0,23
500 000,00	CITIGROUP, INC. FRN 08/10/2027	EUR	497 284,37	466 285,00	0,22
400 000,00	MORGAN STANLEY FRN 21/03/2030	EUR	400 000,00	400 240,00	0,19
400 000,00	CITIGROUP, INC. FRN 14/05/2032	EUR	399 176,00	395 860,00	0,18
300 000,00	JPMORGAN CHASE & CO. FRN 23/03/2030	EUR	300 000,00	277 578,00	0,13
GERMANY			4 251 226,00	4 328 198,00	2,02
Finance			4 251 226,00	4 328 198,00	2,02
700 000,00	ALLIANZ SE FRN 26/07/2054	EUR	703 103,00	716 870,00	0,33
700 000,00	COMMERZBANK AG FRN 16/10/2034	EUR	695 008,00	697 977,00	0,33
500 000,00	ALLIANZ SE FRN 25/07/2053	EUR	514 375,00	547 550,00	0,25
500 000,00	ALLIANZ SE FRN 05/07/2052	EUR	486 055,00	493 880,00	0,23
500 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2044	EUR	495 645,00	492 310,00	0,23

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

Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	TALANX AG FRN 05/12/2047	EUR	460 800,00	466 170,00	0,22
300 000,00	COMMERZBANK AG FRN 18/01/2030	EUR	298 533,00	311 973,00	0,14
300 000,00	DEUTSCHE BANK AG FRN 24/05/2028	EUR	298 776,00	294 285,00	0,14
100 000,00	COMMERZBANK AG FRN 25/03/2029	EUR	99 728,00	104 083,00	0,05
100 000,00	COMMERZBANK AG FRN 17/01/2031	EUR	99 631,00	101 925,00	0,05
100 000,00	DEUTSCHE BANK AG FRN 19/05/2031	EUR	99 572,00	101 175,00	0,05
SWITZERLAND			2 491 280,00	2 478 880,00	1,16
Finance			2 491 280,00	2 478 880,00	1,16
1 000 000,00	UBS GROUP AG FRN 03/11/2026	EUR	995 908,00	951 540,00	0,44
600 000,00	UBS GROUP AG FRN 11/01/2031	EUR	597 804,00	613 284,00	0,29
500 000,00	UBS GROUP AG FRN 17/03/2028	EUR	499 660,00	510 780,00	0,24
400 000,00	UBS GROUP AG FRN 09/06/2033	EUR	397 908,00	403 276,00	0,19
GREECE			1 792 680,00	1 799 262,00	0,84
Finance			1 792 680,00	1 799 262,00	0,84
800 000,00	ALPHA BANK SA FRN 12/05/2030	EUR	795 680,00	801 944,00	0,38
500 000,00	NATIONAL BANK OF GREECE SA FRN 29/01/2029	EUR	500 000,00	499 550,00	0,23
300 000,00	PIRAEUS BANK SA FRN 16/04/2030	EUR	300 000,00	299 232,00	0,14
200 000,00	PIRAEUS FINANCIAL HOLDINGS SA FRN 19/02/2030	EUR	197 000,00	198 536,00	0,09
PORTUGAL			1 694 263,00	1 729 313,00	0,81
Multi-Utilities			1 295 135,00	1 329 017,00	0,62
800 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 23/04/2083	EUR	798 320,00	832 232,00	0,39
500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 29/05/2054	EUR	496 815,00	496 785,00	0,23
Finance			399 128,00	400 296,00	0,19
400 000,00	NOVO BANCO SA FRN 08/03/2028	EUR	399 128,00	400 296,00	0,19
NORWAY			1 198 543,00	1 221 813,00	0,57
Finance			1 198 543,00	1 221 813,00	0,57
500 000,00	DNB BANK ASA FRN 19/07/2028	EUR	499 410,00	512 030,00	0,24
400 000,00	DNB BANK ASA FRN 14/03/2029	EUR	399 484,00	405 796,00	0,19
300 000,00	DNB BANK ASA FRN 28/02/2033	EUR	299 649,00	303 987,00	0,14
DENMARK			1 095 383,00	1 119 674,00	0,52
Finance			1 095 383,00	1 119 674,00	0,52
700 000,00	DANSKE BANK AS FRN 10/01/2031	EUR	695 415,00	715 302,00	0,33
400 000,00	DANSKE BANK AS FRN 14/05/2034	EUR	399 968,00	404 372,00	0,19
BELGIUM			582 564,00	602 567,00	0,28
Finance			382 722,00	396 567,00	0,18
300 000,00	KBC GROUP NV FRN 25/04/2033	EUR	298 359,00	304 485,00	0,14
100 000,00	KBC GROUP NV FRN 07/12/2031	EUR	84 363,00	92 082,00	0,04
Multi-Utilities			199 842,00	206 000,00	0,10
200 000,00	ELIA GROUP SA FRN 31/12/2099	EUR	199 842,00	206 000,00	0,10
AUSTRIA			488 678,00	500 005,00	0,23
Finance			488 678,00	500 005,00	0,23
400 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 26/01/2027	EUR	399 704,00	403 440,00	0,19
100 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	88 974,00	96 565,00	0,04
FINLAND			399 052,00	406 416,00	0,19
Finance			399 052,00	406 416,00	0,19
200 000,00	NORDEA BANK ABP FRN 23/02/2034	EUR	199 636,00	206 354,00	0,10
200 000,00	NORDEA BANK ABP FRN 29/05/2035	EUR	199 416,00	200 062,00	0,09

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

Eurizon AM SICAV - Euro Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWEDEN			199 584,00	205 786,00	0,09
Finance			199 584,00	205 786,00	0,09
200 000,00	SVENSKA HANDELSBANKEN AB FRN 16/08/2034	EUR	199 584,00	205 786,00	0,09
AUSTRALIA			99 516,00	107 269,00	0,05
Multi-Utilities			99 516,00	107 269,00	0,05
100 000,00	APA INFRASTRUCTURE LTD. FRN 09/11/2083	EUR	99 516,00	107 269,00	0,05
Total Portfolio			215 223 318,78	209 319 544,54	97,77

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

Eurizon AM SICAV - Euro Corporate Bond

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						80 695,57	20 025 100,00
Unrealised profit on future contracts and notional						80 695,57	20 025 100,00
100 000	177	Purchase	EURO SCHATZ	06/09/2024	EUR	70 695,57	18 708 900,00
100 000	10	Purchase	EURO BUND	06/09/2024	EUR	10 000,00	1 316 200,00

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

Eurizon AM SICAV - Euro Corporate Bond

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					(590,53)
Unrealised loss on forward foreign exchange contracts					(590,53)
16/09/2024	185 345,47	EUR	200 000,00	USD	(590,53)

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

Eurizon AM SICAV - Euro Corporate Bond

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				22 207,90	(6 389,47)	21 911,56
CITIGROUP GLOBAL MARKETS EUROPE AG	EUR	1 100 000,00	07/11/2032	22 207,90	(6 389,47)	21 911,56

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

Eurizon AM SICAV - High Yield Bond

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	130 451 548,07
Banks		(Note 2)	1 606 442,73
Other banks and broker accounts		(Notes 2, 5, 12)	2 041 748,49
Swap premium paid			272 566,18
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	25 656,13
Unrealised profit on future contracts		(Notes 2, 12)	31 628,70
Unrealised profit on swap contracts		(Notes 2, 11)	783,75
Interest receivable on swap contracts		(Notes 2, 11)	5 194,43
Other interest receivable			2 596 452,32
Receivable on subscriptions			75 536,63
Other assets		(Notes 3, 13)	134 819,85
Total assets			137 242 377,28
Liabilities			
Bank overdrafts		(Note 2)	(3 404 583,54)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(55 950,68)
Unrealised loss on future contracts		(Notes 2, 12)	(47 235,81)
Unrealised loss on swap contracts		(Notes 2, 11)	(21 589,24)
Payable on investments purchased			(502 910,51)
Payable on redemptions			(273 497,82)
Other liabilities			(192 916,19)
Total liabilities			(4 498 683,79)
Total net assets			132 743 693,49
	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	5,35	22 410,216
Class I	EUR	12,66	875 648,861
Class Primaclasse	EUR	4,58	2 446 682,088
Class R	EUR	10,82	6 409 456,017
Class RD	EUR	4,97	7 800 362,319
Class U	EUR	5,74	383 253,009

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

Eurizon AM SICAV - High Yield Bond

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

Net assets at the beginning of the period	Notes	151 818 206,41
Net income from investments	(Note 2)	4 382 697,85
Interest received on swap contracts	(Note 2)	7 861,08
Other income	(Notes 4, 8)	21 447,86
Total income		4 412 006,79
Management fee	(Note 8)	(863 566,27)
Administrative fees	(Note 10)	(113 303,39)
Subscription tax	(Note 6)	(31 687,24)
Other charges and taxes	(Notes 3, 7)	(65 725,53)
Total expenses		(1 074 282,43)
Net investment income / (loss)		3 337 724,36
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(5 542 023,31)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	8 118 390,57
- forward foreign exchange contracts	(Note 2)	(30 294,55)
- foreign currencies	(Note 2)	134 891,64
- future contracts	(Note 2)	(2 107 914,19)
- swap contracts	(Note 2)	(20 805,49)
Net result of operations for the period		3 889 969,03
Subscriptions for the period		8 387 072,91
Redemptions for the period		(29 073 809,81)
Dividend distributions	(Note 15)	(2 277 745,05)
Net assets at the end of the period		132 743 693,49

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

Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			143 278 207,93	130 451 548,07	98,27
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			129 664 041,51	119 547 462,69	90,06
Ordinary Bonds			122 716 468,82	113 983 815,33	85,87
UNITED STATES			50 360 032,16	50 251 856,84	37,86
Consumer Retail			11 894 320,88	12 105 109,04	9,12
950 000,00	FORD MOTOR CO. 4.75% 15/01/2043	USD	699 965,43	717 647,45	0,54
700 000,00	ZF NORTH AMERICA CAPITAL, INC. 6.75% 23/04/2030	USD	655 923,90	660 876,77	0,50
725 000,00	AMERICAN AIRLINES, INC./AADVANTAGE LOYALTY IP LTD. 5.75% 20/04/2029	USD	609 346,11	659 186,55	0,50
700 000,00	BEAZER HOMES USA, INC. 5.875% 15/10/2027	USD	601 071,84	643 607,83	0,48
675 000,00	MAVIS TIRE EXPRESS SERVICES TOPCO CORP. 6.50% 15/05/2029	USD	557 648,28	587 115,90	0,44
700 000,00	SCOTTS MIRACLE-GRO CO. 4.00% 01/04/2031	USD	512 062,07	563 304,62	0,42
675 000,00	ASHTON WOODS USA LLC/ASHTON WOODS FINANCE CO. 4.625% 01/04/2030	USD	536 495,63	562 578,47	0,42
600 000,00	AMERICAN AIRLINES, INC. 7.25% 15/02/2028	USD	562 575,93	558 090,72	0,42
560 000,00	TAYLOR MORRISON COMMUNITIES, INC. 5.125% 01/08/2030	USD	503 393,87	500 182,84	0,38
600 000,00	GAP, INC. 3.625% 01/10/2029	USD	450 259,98	484 136,94	0,36
475 000,00	PM GENERAL PURCHASER LLC 9.50% 01/10/2028	USD	415 223,00	452 895,18	0,34
525 000,00	H&E EQUIPMENT SERVICES, INC. 3.875% 15/12/2028	USD	438 853,13	441 861,94	0,33
425 000,00	MGM RESORTS INTERNATIONAL 4.75% 15/10/2028	USD	361 702,13	377 485,49	0,28
365 000,00	UNITED AIRLINES, INC. 4.375% 15/04/2026	USD	311 167,81	329 152,03	0,25
325 000,00	BRINKER INTERNATIONAL, INC. 8.25% 15/07/2030	USD	296 546,25	318 452,86	0,24
325 000,00	KB HOME 7.25% 15/07/2030	USD	296 775,28	312 215,16	0,24
425 000,00	MPH ACQUISITION HOLDINGS LLC 5.50% 01/09/2028	USD	359 967,91	300 638,54	0,23
300 000,00	CLARIOS GLOBAL LP/CLARIOS U.S. FINANCE CO. 4.375% 15/05/2026	EUR	298 020,00	298 500,00	0,22
300 000,00	CAESARS ENTERTAINMENT, INC. 4.625% 15/10/2029	USD	253 464,01	256 548,52	0,19
300 000,00	TENNECO, INC. 8.00% 17/11/2028	USD	233 848,52	254 603,11	0,19
275 000,00	MGM RESORTS INTERNATIONAL 5.50% 15/04/2027	USD	229 484,51	253 500,24	0,19
250 000,00	VISTA OUTDOOR, INC. 4.50% 15/03/2029	USD	207 744,72	234 012,03	0,18
265 000,00	UNITED AIRLINES, INC. 4.625% 15/04/2029	USD	221 405,30	229 300,62	0,17
250 000,00	TITAN INTERNATIONAL, INC. 7.00% 30/04/2028	USD	197 967,58	224 287,28	0,17
200 000,00	BOOST NEWCO BORROWER LLC 7.50% 15/01/2031	USD	186 575,80	194 614,33	0,15
200 000,00	JACOBS ENTERTAINMENT, INC. 6.75% 15/02/2029	USD	177 265,60	173 615,04	0,13
175 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP. 9.75% 15/07/2027	USD	151 822,12	162 287,44	0,12
200 000,00	GAP, INC. 3.875% 01/10/2031	USD	169 529,42	155 349,59	0,12
166 000,00	AMERICAN AXLE & MANUFACTURING, INC. 6.25% 15/03/2026	USD	134 740,26	154 519,72	0,12
150 000,00	ADAMS HOMES, INC. 9.25% 15/10/2028	USD	140 739,30	143 550,67	0,11
175 000,00	DANA, INC. 4.25% 01/09/2030	USD	144 472,88	142 454,10	0,11
175 000,00	SCOTTS MIRACLE-GRO CO. 4.375% 01/02/2032	USD	149 304,67	140 602,46	0,11
225 000,00	HERTZ CORP. 5.00% 01/12/2029	USD	198 974,25	128 672,44	0,10
150 000,00	PENN ENTERTAINMENT, INC. 4.125% 01/07/2029	USD	125 754,53	119 956,56	0,09
125 000,00	CCM MERGER, INC. 6.375% 01/05/2026	USD	107 213,31	115 633,26	0,09
100 000,00	LIGHT & WONDER INTERNATIONAL, INC. 7.50% 01/09/2031	USD	91 045,70	96 529,93	0,07
125 000,00	HERTZ CORP. 4.625% 01/12/2026	USD	110 541,25	84 665,23	0,06
207 000,00	AT HOME GROUP, INC. 7.125% 15/07/2029	USD	172 435,22	48 285,49	0,04
26 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP. 6.625% 15/07/2026	USD	22 993,38	24 191,69	0,02
Energy			9 045 667,50	9 624 689,04	7,25
987 000,00	ASCENT RESOURCES UTICA HOLDINGS LLC/ARU FINANCE CORP. 9.00% 01/11/2027	USD	892 010,05	1 142 506,67	0,86
1 225 000,00	TALLGRASS ENERGY PARTNERS LP/TALLGRASS ENERGY FINANCE CORP. 5.50% 15/01/2028	USD	1 024 675,87	1 093 542,13	0,82
990 000,00	NABORS INDUSTRIES, INC. 9.125% 31/01/2030	USD	941 478,15	954 408,53	0,72

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

Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 025 000,00	ANTERO MIDSTREAM PARTNERS LP/ANTERO MIDSTREAM FINANCE CORP. 5.75% 15/01/2028	USD	900 386,51	940 198,06	0,71
550 000,00	CITGO PETROLEUM CORP. 7.00% 15/06/2025	USD	491 773,96	513 194,55	0,39
600 000,00	SIERRACOL ENERGY ANDINA LLC 6.00% 15/06/2028	USD	504 047,70	499 011,67	0,38
475 000,00	AETHON UNITED BR LP/AETHON UNITED FINANCE CORP. 8.25% 15/02/2026	USD	390 368,18	448 087,10	0,34
425 000,00	SOUTHWESTERN ENERGY CO. 5.375% 15/03/2030	USD	361 677,32	383 144,22	0,29
400 000,00	TALLGRASS ENERGY PARTNERS LP/TALLGRASS ENERGY FINANCE CORP. 7.375% 15/02/2029	USD	367 943,04	375 061,18	0,28
325 000,00	NABORS INDUSTRIES, INC. 7.375% 15/05/2027	USD	286 381,55	307 796,92	0,23
325 000,00	CHESAPEAKE ENERGY CORP. 6.75% 15/04/2029	USD	285 949,22	303 524,24	0,23
300 000,00	SUNOCO LP/SUNOCO FINANCE CORP. 4.50% 15/05/2029	USD	253 699,79	262 169,23	0,20
300 000,00	SUNOCO LP/SUNOCO FINANCE CORP. 4.50% 30/04/2030	USD	258 754,53	259 078,96	0,19
275 000,00	HILCORP ENERGY I LP/HILCORP FINANCE CO. 6.25% 15/04/2032	USD	251 405,55	246 898,19	0,19
300 000,00	APACHE CORP. 5.10% 01/09/2040	USD	234 606,45	238 908,22	0,18
225 000,00	CIVITAS RESOURCES, INC. 8.375% 01/07/2028	USD	205 301,25	220 270,02	0,17
250 000,00	SOUTHWESTERN ENERGY CO. 4.75% 01/02/2032	USD	220 604,50	214 245,30	0,16
240 000,00	VENTURE GLOBAL CALCASIEU PASS LLC 3.875% 15/08/2029	USD	206 732,50	203 944,47	0,15
200 000,00	CRESCENT ENERGY FINANCE LLC 9.25% 15/02/2028	USD	179 654,73	197 122,38	0,15
200 000,00	EQM MIDSTREAM PARTNERS LP 5.50% 15/07/2028	USD	182 779,75	183 764,79	0,14
200 000,00	HILCORP ENERGY I LP/HILCORP FINANCE CO. 6.00% 15/04/2030	USD	182 840,40	180 181,86	0,13
150 000,00	HILCORP ENERGY I LP/HILCORP FINANCE CO. 5.75% 01/02/2029	USD	122 339,12	135 458,30	0,10
150 000,00	HILCORP ENERGY I LP/HILCORP FINANCE CO. 6.00% 01/02/2031	USD	122 339,12	133 759,21	0,10
75 000,00	NOBLE FINANCE II LLC 8.00% 15/04/2030	USD	68 371,43	72 126,63	0,05
75 000,00	TALLGRASS ENERGY PARTNERS LP/TALLGRASS ENERGY FINANCE CORP. 6.00% 31/12/2030	USD	63 299,83	65 341,98	0,05
50 000,00	VITAL ENERGY, INC. 9.75% 15/10/2030	USD	46 247,00	50 944,23	0,04
Telecommunication			9 054 746,64	7 984 648,17	6,02
1 875 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 5.00% 01/02/2028	USD	1 592 650,22	1 635 881,00	1,23
1 400 000,00	DIRECTV FINANCING LLC 8.875% 01/02/2030	USD	1 300 574,23	1 276 856,91	0,96
1 300 000,00	SIRIUS XM RADIO, INC. 4.00% 15/07/2028	USD	1 084 494,20	1 095 832,49	0,83
1 225 000,00	UNIVISION COMMUNICATIONS, INC. 6.625% 01/06/2027	USD	1 087 833,90	1 091 121,04	0,82
1 350 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 4.25% 01/02/2031	USD	1 155 948,67	1 028 128,30	0,78
1 650 000,00	CSC HOLDINGS LLC 4.625% 01/12/2030	USD	1 451 252,24	562 562,38	0,43
550 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 4.75% 01/03/2030	USD	502 246,25	442 945,45	0,33
300 000,00	SIRIUS XM RADIO, INC. 5.00% 01/08/2027	USD	265 415,98	267 840,33	0,20
300 000,00	SIRIUS XM RADIO, INC. 5.50% 01/07/2029	USD	266 883,56	262 989,39	0,20
225 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 4.50% 01/06/2033	USD	182 743,45	163 333,03	0,12
200 000,00	UNIVISION COMMUNICATIONS, INC. 4.50% 01/05/2029	USD	164 703,94	157 157,85	0,12
Finance			4 387 099,57	4 501 332,71	3,39
1 300 000,00	BRANDYWINE OPERATING PARTNERSHIP LP 8.875% 12/04/2029	USD	1 245 405,73	1 265 320,64	0,95
650 000,00	NATIONSTAR MORTGAGE HOLDINGS, INC. 5.125% 15/12/2030	USD	540 136,28	556 880,09	0,42
600 000,00	MPT OPERATING PARTNERSHIP LP/MPT FINANCE CORP. 5.25% 01/08/2026	USD	506 783,78	509 620,49	0,38
575 000,00	HUNT COS., INC. 5.25% 15/04/2029	USD	446 354,64	487 580,58	0,37
600 000,00	LIBERTY MUTUAL GROUP, INC. 4.30% 01/02/2061	USD	352 062,14	348 708,03	0,26
325 000,00	HOWARD HUGHES CORP. 4.375% 01/02/2031	USD	267 952,84	261 673,78	0,20
250 000,00	MPT OPERATING PARTNERSHIP LP/MPT FINANCE CORP. 5.00% 15/10/2027	USD	190 082,32	194 555,55	0,15
200 000,00	HOWARD HUGHES CORP. 4.125% 01/02/2029	USD	164 894,06	167 040,75	0,13
175 000,00	ONEMAIN FINANCE CORP. 3.875% 15/09/2028	USD	147 716,72	146 350,06	0,11

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

Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
150 000,00	NAVIENT CORP. 6.75% 25/06/2025	USD	133 413,82	139 904,77	0,10
150 000,00	ROCKET MORTGAGE LLC/ROCKET MORTGAGE CO.-ISSUER, INC. 3.625% 01/03/2029	USD	119 103,24	127 167,19	0,10
125 000,00	NAVIENT CORP. 9.375% 25/07/2030	USD	113 148,76	122 604,33	0,09
100 000,00	FREEDOM MORTGAGE CORP. 12.00% 01/10/2028	USD	91 885,09	100 162,31	0,07
75 000,00	GREYSTAR REAL ESTATE PARTNERS LLC 7.75% 01/09/2030	USD	68 160,15	73 764,14	0,06
Industries			4 177 731,26	4 210 595,20	3,17
700 000,00	XPO, INC. 7.125% 01/02/2032	USD	663 171,79	668 779,73	0,50
650 000,00	SMYRNA READY MIX CONCRETE LLC 6.00% 01/11/2028	USD	555 981,85	592 486,79	0,45
650 000,00	ENERGIZER HOLDINGS, INC. 4.375% 31/03/2029	USD	511 234,67	548 237,68	0,41
425 000,00	GN BOND CO LLC 9.50% 15/10/2031	USD	390 786,12	370 339,70	0,28
350 000,00	STANDARD INDUSTRIES, INC. 4.375% 15/07/2030	USD	311 415,60	294 293,78	0,22
293 000,00	OWENS-BROCKWAY GLASS CONTAINER, INC. 6.625% 13/05/2027	USD	271 321,42	272 996,32	0,21
275 000,00	AMSTED INDUSTRIES, INC. 4.625% 15/05/2030	USD	248 396,71	235 402,48	0,18
250 000,00	CORNERSTONE BUILDING BRANDS, INC. 6.125% 15/01/2029	USD	211 082,29	191 807,71	0,15
200 000,00	MAUSER PACKAGING SOLUTIONS HOLDING CO. 7.875% 15/04/2027	USD	183 984,20	190 341,17	0,14
200 000,00	CAMELOT RETURN MERGER SUB, INC. 8.75% 01/08/2028	USD	176 834,24	183 040,74	0,14
175 000,00	ECO MATERIAL TECHNOLOGIES, INC. 7.875% 31/01/2027	USD	155 107,40	163 663,26	0,12
180 000,00	STANDARD INDUSTRIES, INC. 5.00% 15/02/2027	USD	164 932,31	162 835,48	0,12
175 000,00	LABL, INC. 5.875% 01/11/2028	USD	149 178,19	148 884,32	0,11
125 000,00	OWENS-BROCKWAY GLASS CONTAINER, INC. 7.25% 15/05/2031	USD	115 074,75	116 778,58	0,09
75 000,00	LABL, INC. 9.50% 01/11/2028	USD	69 229,72	70 707,46	0,05
Raw materials			3 968 852,47	3 837 180,28	2,89
1 200 000,00	SASOL FINANCING USA LLC 6.50% 27/09/2028	USD	1 091 737,20	1 066 557,96	0,80
845 000,00	CORNERSTONE CHEMICAL CO. LLC 10.25% 01/09/2027	USD	713 612,69	479 956,63	0,36
415 000,00	OLYMPUS WATER U.S. HOLDING CORP. 9.625% 15/11/2028	EUR	415 000,00	444 709,85	0,34
385 000,00	SASOL FINANCING USA LLC 4.375% 18/09/2026	USD	321 852,53	337 952,08	0,25
350 000,00	SASOL FINANCING USA LLC 8.75% 03/05/2029	USD	316 928,50	330 918,44	0,25
300 000,00	OLYMPUS WATER U.S. HOLDING CORP. 9.75% 15/11/2028	USD	278 745,60	294 958,58	0,22
275 000,00	RAIN CARBON, INC. 12.25% 01/09/2029	USD	251 543,60	276 524,02	0,21
250 000,00	WHITE CAP BUYER LLC 6.875% 15/10/2028	USD	217 333,39	225 218,00	0,17
225 000,00	CLEVELAND-CLIFFS, INC. 6.75% 15/04/2030	USD	206 185,50	208 072,69	0,16
180 000,00	CHEMOURS CO. 5.375% 15/05/2027	USD	143 437,76	159 526,87	0,12
14 000,00	RAIN CII CARBON LLC/CII CARBON CORP. 7.25% 01/04/2025	USD	12 475,70	12 785,16	0,01
Multi-Utilities			2 510 266,82	2 578 500,36	1,94
925 000,00	VISTRA OPERATIONS CO. LLC 5.625% 15/02/2027	USD	814 403,94	848 608,90	0,64
600 000,00	CALPINE CORP. 5.125% 15/03/2028	USD	539 665,41	538 446,23	0,41
500 000,00	AMERIGAS PARTNERS LP/AMERIGAS FINANCE CORP. 5.875% 20/08/2026	USD	440 994,89	452 022,19	0,34
450 000,00	CALPINE CORP. 5.00% 01/02/2031	USD	382 035,83	391 733,90	0,29
400 000,00	VISTRA OPERATIONS CO. LLC 4.375% 01/05/2029	USD	333 166,75	347 689,14	0,26
Basic Goods			1 874 494,88	1 937 574,58	1,46
700 000,00	POST HOLDINGS, INC. 4.625% 15/04/2030	USD	575 426,11	600 135,02	0,45
550 000,00	ACCO BRANDS CORP. 4.25% 15/03/2029	USD	458 574,82	459 018,22	0,35
400 000,00	B&G FOODS, INC. 8.00% 15/09/2028	USD	379 409,77	378 838,18	0,29
425 000,00	VECTOR GROUP LTD. 5.75% 01/02/2029	USD	349 506,58	371 588,82	0,28
100 000,00	KRONOS ACQUISITION HOLDINGS, INC./KIK CUSTOM PRODUCTS, INC. 5.00% 31/12/2026	USD	81 659,32	95 637,93	0,07
35 000,00	B&G FOODS, INC. 5.25% 01/04/2025	USD	29 918,28	32 356,41	0,02
Health			1 863 712,11	1 850 686,05	1,40
700 000,00	TENET HEALTHCARE CORP. 4.25% 01/06/2029	USD	601 058,73	608 077,17	0,46
290 000,00	ADAPTHEALTH LLC 6.125% 01/08/2028	USD	255 108,38	258 154,68	0,20
325 000,00	DAVITA, INC. 3.75% 15/02/2031	USD	258 662,34	256 291,23	0,19
300 000,00	DAVITA, INC. 4.625% 01/06/2030	USD	261 034,86	253 293,10	0,19

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Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
275 000,00	ORGANON & CO./ORGANON FOREIGN DEBT CO.-ISSUER BV 5.125% 30/04/2031	USD	231 111,86	230 381,52	0,17
150 000,00	ADAPTHEALTH LLC 5.125% 01/03/2030	USD	127 866,34	122 556,98	0,09
75 000,00	EMBECTA CORP. 6.75% 15/02/2030	USD	67 161,52	61 275,69	0,05
75 000,00	ADAPTHEALTH LLC 4.625% 01/08/2029	USD	61 708,08	60 655,68	0,05
Computing and IT			1 583 140,03	1 621 541,41	1,22
900 000,00	BANFF MERGER SUB, INC. 8.375% 01/09/2026	EUR	900 000,00	898 191,00	0,68
315 000,00	NCR ATLEOS CORP. 9.50% 01/04/2029	USD	291 685,03	317 853,74	0,24
275 000,00	NCR VOYIX CORP. 5.00% 01/10/2028	USD	231 696,01	242 418,13	0,18
175 000,00	TEMPO ACQUISITION LLC/TEMPO ACQUISITION FINANCE CORP. 5.75% 01/06/2025	USD	159 758,99	163 078,54	0,12
UNITED KINGDOM			11 780 513,52	11 022 353,14	8,30
Basic Goods			2 898 558,22	2 915 247,22	2,19
700 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	708 566,56	757 689,14	0,57
600 000,00	BELLIS ACQUISITION CO. PLC 8.125% 14/05/2030	GBP	700 874,86	706 826,77	0,53
650 000,00	MARKET BIDCO FINCO PLC 4.75% 04/11/2027	EUR	620 418,50	615 329,00	0,46
500 000,00	OCADO GROUP PLC 3.875% 08/10/2026	GBP	510 260,59	498 645,29	0,38
435 000,00	MARB BONDCO PLC 3.95% 29/01/2031	USD	358 437,71	336 757,02	0,25
Telecommunication			2 284 569,85	2 231 950,86	1,68
1 600 000,00	TALKTALK TELECOM GROUP LTD. 3.875% 20/02/2025	GBP	1 734 330,91	1 677 793,89	1,26
650 000,00	VIRGIN MEDIA SECURED FINANCE PLC 5.50% 15/05/2029	USD	550 238,94	554 156,97	0,42
Industries			2 165 253,16	1 766 704,83	1,33
900 000,00	HEATHROW FINANCE PLC 6.625% 01/03/2031	GBP	1 052 163,79	1 048 775,69	0,79
925 000,00	ZENITH FINCO PLC 6.50% 30/06/2027	GBP	1 113 089,37	717 929,14	0,54
Finance			1 417 525,56	1 457 038,94	1,10
925 000,00	JERROLD FINCO PLC 5.25% 15/01/2027	GBP	944 600,50	1 057 702,82	0,80
400 000,00	SHERWOOD FINANCING PLC 6.00% 15/11/2026	GBP	472 925,06	399 336,12	0,30
Consumer Retail			1 575 734,67	1 418 015,82	1,07
700 000,00	CONSTELLATION AUTOMOTIVE FINANCING PLC 4.875% 15/07/2027	GBP	827 499,85	693 595,46	0,52
400 000,00	STONEGATE PUB CO. FINANCING 2019 PLC 8.25% 31/07/2025	GBP	454 083,51	465 075,16	0,35
250 000,00	VERY GROUP FUNDING PLC 6.50% 01/08/2026	GBP	294 151,31	259 345,20	0,20
Energy			906 872,06	705 185,47	0,53
510 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.625% 08/11/2028*	USD	433 238,31	363 432,95	0,27
430 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.125% 19/07/2026*	EUR	473 633,75	341 752,52	0,26
Raw materials			532 000,00	528 210,00	0,40
500 000,00	INEOS QUATTRO FINANCE 2 PLC 8.50% 15/03/2029	EUR	532 000,00	528 210,00	0,40
LUXEMBOURG			6 969 872,26	6 236 635,64	4,70
Consumer Retail			3 076 383,73	2 347 409,58	1,77
1 325 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP./ATLAS LUXCO 4 SARL 3.625% 01/06/2028	EUR	1 325 000,00	1 204 478,00	0,91
600 000,00	CIRSA FINANCE INTERNATIONAL SARL 6.50% 30/01/2029	EUR	600 000,00	618 054,00	0,47
337 500,00	CIRSA FINANCE INTERNATIONAL SARL 10.375% 30/11/2027	EUR	331 104,37	361 381,50	0,27
111 524,54	LHMC FINCO 2 SARL 7.25% 02/10/2025	EUR	113 218,30	111 417,48	0,08
350 000,00	JSM GLOBAL SARL 4.75% 20/10/2030	USD	229 548,34	48 985,28	0,04
396 662,66	CODERE FINANCE 2 LUXEMBOURG SA 7.50% 30/11/2027	EUR	384 868,95	1 983,31	0,00
118 965,28	CODERE FINANCE 2 LUXEMBOURG SA 13.625% 30/11/2027	USD	92 643,77	1 110,01	0,00
Telecommunication			2 328 986,93	2 290 512,58	1,72
925 000,00	SUMMER BC HOLDCO B SARL 5.75% 31/10/2026	EUR	846 062,50	914 001,75	0,69
885 000,00	INTELSAT JACKSON HOLDINGS SA 6.50% 15/03/2030	USD	764 790,27	770 261,38	0,58

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Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	236 250,00	231 243,00	0,17
200 000,00	MILLICOM INTERNATIONAL CELLULAR SA 4.50% 27/04/2031	USD	169 721,66	160 466,45	0,12
200 000,00	ALTICE FINCO SA 4.75% 15/01/2028	EUR	157 600,00	120 784,00	0,09
325 000,00	ALTICE FRANCE HOLDING SA 4.00% 15/02/2028	EUR	154 562,50	93 756,00	0,07
Multi-Utilities			558 532,56	545 039,91	0,41
648 742,02	TIERRA MOJADA LUXEMBOURG II SARL 5.75% 01/12/2040	USD	558 532,56	545 039,91	0,41
Finance			474 250,00	489 720,00	0,37
500 000,00	CPI PROPERTY GROUP SA 7.00% 07/05/2029	EUR	474 250,00	489 720,00	0,37
Basic Goods			280 164,30	289 379,86	0,22
300 000,00	MINERVA LUXEMBOURG SA 8.875% 13/09/2033	USD	280 164,30	289 379,86	0,22
Raw materials			251 554,74	274 573,71	0,21
325 000,00	SK INVICTUS INTERMEDIATE II SARL 5.00% 30/10/2029	USD	251 554,74	274 573,71	0,21
CANADA			4 686 803,06	4 818 697,82	3,63
Raw materials			1 383 406,78	1 471 520,41	1,11
675 000,00	ELDORADO GOLD CORP. 6.25% 01/09/2029	USD	575 398,52	603 742,91	0,45
475 000,00	NEW GOLD, INC. 7.50% 15/07/2027	USD	418 391,61	446 426,67	0,34
455 000,00	HUDBAY MINERALS, INC. 6.125% 01/04/2029	USD	389 616,65	421 350,83	0,32
Consumer Retail			1 448 377,04	1 457 419,92	1,10
575 000,00	BROOKFIELD RESIDENTIAL PROPERTIES, INC./BROOKFIELD RESIDENTIAL U.S. LLC 4.875% 15/02/2030	USD	519 303,84	480 124,11	0,36
500 000,00	MATTAMY GROUP CORP. 4.625% 01/03/2030	USD	408 713,12	430 165,42	0,33
250 000,00	MATTAMY GROUP CORP. 5.25% 15/12/2027	USD	210 734,89	226 694,56	0,17
200 000,00	BROOKFIELD RESIDENTIAL PROPERTIES, INC./BROOKFIELD RESIDENTIAL U.S. LLC 5.00% 15/06/2029	USD	164 433,12	170 509,84	0,13
175 000,00	SUPERIOR PLUS LP/SUPERIOR GENERAL PARTNER, INC. 4.50% 15/03/2029	USD	145 192,07	149 925,99	0,11
Industries			882 728,21	932 850,76	0,70
575 000,00	BOMBARDIER, INC. 6.00% 15/02/2028	USD	489 528,35	530 727,31	0,40
400 000,00	BOMBARDIER, INC. 8.75% 15/11/2030	USD	393 199,86	402 123,45	0,30
Health			890 989,42	864 603,53	0,65
900 000,00	BAUSCH HEALTH COS., INC. 5.50% 01/11/2025	USD	790 037,67	783 526,59	0,59
100 000,00	BAUSCH HEALTH COS., INC. 4.875% 01/06/2028	USD	81 833,06	69 825,95	0,05
25 000,00	BAUSCH HEALTH COS., INC. 5.00% 15/02/2029	USD	19 118,69	11 250,99	0,01
Energy			81 301,61	92 303,20	0,07
100 000,00	PRECISION DRILLING CORP. 6.875% 15/01/2029	USD	81 301,61	92 303,20	0,07
TURKEY			3 561 660,70	3 759 998,77	2,83
Government			2 859 386,29	3 014 613,62	2,27
1 100 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 6.50% 20/09/2033	USD	946 178,50	962 375,12	0,73
780 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 9.375% 19/01/2033	USD	747 256,98	812 254,92	0,61
640 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 9.375% 14/03/2029	USD	602 131,95	648 079,21	0,49
380 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 9.875% 15/01/2028	USD	374 857,16	388 743,28	0,29
200 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 9.125% 13/07/2030	USD	188 961,70	203 161,09	0,15
Consumer Retail			374 689,60	389 896,72	0,29
400 000,00	ARCELIK AS 8.50% 25/09/2028	USD	374 689,60	389 896,72	0,29
Multi-Utilities			327 584,81	355 488,43	0,27
390 000,00	AYDEM YENILENEBILIR ENERJİ AS 7.75% 02/02/2027	USD	327 584,81	355 488,43	0,27

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

Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			3 722 196,00	3 661 671,00	2,76
Consumer Retail			1 510 056,00	1 511 567,00	1,14
1 100 000,00	GOLDSTORY SAS 6.75% 01/02/2030	EUR	1 110 756,00	1 114 223,00	0,84
400 000,00	LOXAM SAS 5.75% 15/07/2027	EUR	399 300,00	397 344,00	0,30
Basic Goods			1 103 640,00	1 097 111,00	0,83
500 000,00	BERTRAND FRANCHISE FINANCE SAS 6.50% 18/07/2030	EUR	504 600,00	502 940,00	0,38
300 000,00	PICARD GROUPE SAS 6.375% 01/07/2029	EUR	300 000,00	299 343,00	0,23
300 000,00	ELO SACA 6.00% 22/03/2029	EUR	299 040,00	294 828,00	0,22
Finance			659 625,00	634 949,00	0,48
700 000,00	EMERIA SASU 7.75% 31/03/2028	EUR	659 625,00	634 949,00	0,48
Telecommunication			448 875,00	418 044,00	0,31
600 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	448 875,00	418 044,00	0,31
COLOMBIA			3 457 927,24	3 212 220,54	2,42
Government			1 897 721,49	1 655 672,04	1,25
1 110 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 6.125% 18/01/2041	USD	1 108 294,93	865 556,23	0,65
1 300 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 4.125% 22/02/2042	USD	789 426,56	790 115,81	0,60
Energy			1 560 205,75	1 556 548,50	1,17
1 440 000,00	ECOPETROL SA 8.875% 13/01/2033	USD	1 370 501,52	1 389 009,88	1,05
220 000,00	ECOPETROL SA 4.625% 02/11/2031	USD	189 704,23	167 538,62	0,12
NETHERLANDS			2 962 217,16	2 996 424,28	2,26
Industries			1 191 656,79	1 212 462,08	0,91
800 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	714 220,00	733 456,00	0,55
500 000,00	EMBRAER NETHERLANDS FINANCE BV 6.95% 17/01/2028	USD	477 436,79	479 006,08	0,36
Raw materials			1 070 560,37	1 086 341,20	0,82
500 000,00	BRASKEM NETHERLANDS FINANCE BV 7.25% 13/02/2033	USD	437 265,33	439 253,36	0,33
500 000,00	BRASKEM NETHERLANDS FINANCE BV 4.50% 31/01/2030	USD	388 997,45	394 938,01	0,30
265 000,00	BRASKEM NETHERLANDS FINANCE BV 8.50% 12/01/2031	USD	244 297,59	252 149,83	0,19
Consumer Retail			700 000,00	697 621,00	0,53
400 000,00	DUFY ONE BV 4.75% 18/04/2031	EUR	400 000,00	397 096,00	0,30
300 000,00	Q-PARK HOLDING I BV 5.125% 01/03/2029	EUR	300 000,00	300 525,00	0,23
MEXICO			3 281 115,32	2 986 767,04	2,25
Industries			1 658 590,52	1 571 834,52	1,18
1 420 000,00	MEXICO CITY AIRPORT TRUST 5.50% 31/07/2047	USD	1 206 855,35	1 096 079,19	0,83
500 000,00	SITIOS LATINOAMERICA SAB DE CV 5.375% 04/04/2032	USD	412 005,02	432 003,54	0,32
50 000,00	MEXICO CITY AIRPORT TRUST 3.875% 30/04/2028	USD	39 730,15	43 751,79	0,03
Consumer Retail			593 500,04	541 756,23	0,41
750 000,00	NEMAK SAB DE CV 3.625% 28/06/2031	USD	593 500,04	541 756,23	0,41
Multi-Utilities			333 942,86	351 451,21	0,26
400 000,00	ELECTRICIDAD FIRME DE MEXICO HOLDINGS SA DE CV 4.90% 20/11/2026	USD	333 942,86	351 451,21	0,26
Raw materials			407 214,66	341 235,68	0,26
450 000,00	BRASKEM IDESA SAPI 7.45% 15/11/2029	USD	407 214,66	341 235,68	0,26
Telecommunication			287 867,24	180 489,40	0,14
340 000,00	TOTAL PLAY TELECOMUNICACIONES SA DE CV 6.375% 20/09/2028	USD	287 867,24	180 489,40	0,14

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

Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BRAZIL			2 867 047,03	2 522 455,60	1,90
Government			1 581 094,01	1 536 171,00	1,16
1 350 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 5.625% 07/01/2041	USD	1 185 926,86	1 110 381,59	0,84
400 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 8.25% 20/01/2034	USD	395 167,15	425 789,41	0,32
Telecommunication			611 842,88	618 796,08	0,46
750 000,00	GLOBO COMUNICACAO E PARTICIPACOES SA 4.875% 22/01/2030	USD	611 842,88	618 796,08	0,46
Multi-Utilities			674 110,14	367 488,52	0,28
800 000,00	LIGHT SERVICOS DE ELETRICIDADE SA/LIGHT ENERGIA SA 4.375% 18/06/2026	USD	674 110,14	367 488,52	0,28
JERSEY			2 240 495,41	2 189 397,54	1,65
Consumer Retail			1 951 810,76	1 930 667,73	1,45
1 000 000,00	AVIS BUDGET FINANCE PLC 7.00% 28/02/2029	EUR	1 000 100,00	984 280,00	0,74
900 000,00	ASTON MARTIN CAPITAL HOLDINGS LTD. 10.00% 31/03/2029	USD	833 841,89	827 008,73	0,62
125 000,00	ADIENT GLOBAL HOLDINGS LTD. 7.00% 15/04/2028	USD	117 868,87	119 379,00	0,09
Industries			288 684,65	258 729,81	0,20
340 000,00	WEST CHINA CEMENT LTD. 4.95% 08/07/2026	USD	288 684,65	258 729,81	0,20
CAYMAN ISLANDS			3 465 698,66	2 175 295,73	1,64
Consumer Retail			1 725 310,91	1 738 168,15	1,31
1 100 000,00	WYNN MACAU LTD. 5.50% 15/01/2026	USD	992 070,72	1 005 615,60	0,76
350 000,00	WYNN MACAU LTD. 5.125% 15/12/2029	USD	315 599,64	294 897,93	0,22
285 000,00	MGM CHINA HOLDINGS LTD. 4.75% 01/02/2027	USD	241 924,51	253 163,92	0,19
200 000,00	MGM CHINA HOLDINGS LTD. 5.25% 18/06/2025	USD	175 716,04	184 490,70	0,14
Industries			268 758,07	253 416,68	0,19
305 000,00	IHS HOLDING LTD. 6.25% 29/11/2028	USD	268 758,07	253 416,68	0,19
Finance			1 471 629,68	183 710,90	0,14
680 000,00	COUNTRY GARDEN HOLDINGS CO. LTD. 6.15% 17/09/2025**	USD	65 492,14	52 826,48	0,04
249 508,00	SUNAC CHINA HOLDINGS LTD. 6.75% 30/09/2028	USD	182 672,14	23 631,96	0,02
400 000,00	YUZHOU GROUP HOLDINGS CO. LTD. 7.70% 20/02/2025**	USD	343 723,53	22 456,72	0,02
249 810,00	SUNAC CHINA HOLDINGS LTD. 7.00% 30/09/2029	USD	171 052,45	20 861,20	0,01
166 137,00	SUNAC CHINA HOLDINGS LTD. 6.50% 30/09/2027	USD	138 613,28	16 420,70	0,01
260 000,00	YUZHOU GROUP HOLDINGS CO. LTD. 8.50% 26/02/2024**	USD	234 214,33	13 544,01	0,01
82 867,00	SUNAC CHINA HOLDINGS LTD. 6.00% 30/09/2025	USD	86 999,05	10 005,89	0,01
117 493,00	SUNAC CHINA HOLDINGS LTD. 7.25% 30/09/2030	USD	75 691,37	9 311,74	0,01
82 967,00	SUNAC CHINA HOLDINGS LTD. 6.25% 30/09/2026	USD	76 010,26	8 955,09	0,01
99 949,00	SUNAC CHINA HOLDINGS LTD. 1.00% 30/09/2032	USD	97 161,13	5 697,11	0,00
JAMAICA			1 513 435,16	1 637 396,91	1,23
Telecommunication			1 513 435,16	1 637 396,91	1,23
1 775 225,00	DIGICEL INTERMEDIATE HOLDINGS LTD./DIGICEL INTERNATIONAL FINANCE LTD./DIFL U.S. 12.00% 25/05/2027	USD	1 513 435,16	1 637 396,91	1,23
DOMINICAN REPUBLIC			1 400 594,63	1 438 042,14	1,08
Government			1 400 594,63	1 438 042,14	1,08
845 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 7.45% 30/04/2044	USD	803 483,53	826 881,51	0,62
665 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 6.85% 27/01/2045	USD	597 111,10	611 160,63	0,46

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Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BERMUDA			1 157 492,01	1 271 277,10	0,96
Consumer Retail			1 157 492,01	1 271 277,10	0,96
500 000,00	NCL CORP. LTD. 5.875% 15/02/2027	USD	433 916,63	460 522,30	0,35
400 000,00	VIKING CRUISES LTD. 7.00% 15/02/2029	USD	336 398,25	375 391,11	0,28
300 000,00	VIKING OCEAN CRUISES SHIP VII LTD. 5.625% 15/02/2029	USD	242 434,93	273 785,74	0,21
175 000,00	VIKING CRUISES LTD. 5.875% 15/09/2027	USD	144 742,20	161 577,95	0,12
EGYPT			1 410 056,58	1 190 725,90	0,90
Government			1 410 056,58	1 190 725,90	0,90
935 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 6.375% 11/04/2031	EUR	935 000,00	739 800,05	0,56
700 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 6.875% 30/04/2040	USD	475 056,58	450 925,85	0,34
UKRAINE			3 357 150,41	988 596,66	0,74
Government			3 357 150,41	988 596,66	0,74
855 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 3.50% 01/11/2030*	USD	846 963,36	255 562,52	0,19
500 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 6.75% 20/06/2028*	EUR	521 700,00	141 145,00	0,11
467 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2025*	USD	468 019,48	137 953,94	0,10
377 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2029*	USD	379 976,95	107 670,52	0,08
307 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2026*	USD	273 565,01	88 254,40	0,07
250 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2024*	USD	246 905,97	73 902,46	0,06
275 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 4.375% 27/01/2032*	EUR	234 737,50	72 998,75	0,05
250 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2027*	USD	254 327,29	71 093,97	0,05
140 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2028*	USD	130 954,85	40 015,10	0,03
MAURITIUS			911 930,52	939 795,09	0,71
Energy			766 030,80	788 727,28	0,60
500 000,00	GREENKO SOLAR MAURITIUS LTD. 5.95% 29/07/2026	USD	430 775,07	455 927,02	0,35
375 100,00	INDIA CLEANTECH ENERGY 4.70% 10/08/2026	USD	335 255,73	332 800,26	0,25
Multi-Utilities			145 899,72	151 067,81	0,11
174 000,00	CLEAN RENEWABLE POWER MAURITIUS PTE. LTD. 4.25% 25/03/2027	USD	145 899,72	151 067,81	0,11
SOUTH AFRICA			910 045,12	930 843,53	0,70
Government			612 400,73	634 311,82	0,48
800 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 6.25% 08/03/2041	USD	612 400,73	634 311,82	0,48
Industries			297 644,39	296 531,71	0,22
320 000,00	TRANSNET SOC LTD. 8.25% 06/02/2028	USD	297 644,39	296 531,71	0,22
INDIA			782 785,25	813 859,35	0,61
Industries			782 785,25	813 859,35	0,61
525 000,00	DELHI INTERNATIONAL AIRPORT LTD. 6.45% 04/06/2029	USD	469 798,66	490 700,27	0,37
370 000,00	GMR HYDERABAD INTERNATIONAL AIRPORT LTD. 4.25% 27/10/2027	USD	312 986,59	323 159,08	0,24

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Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IVORY COAST			987 605,63	812 098,80	0,61
Government			987 605,63	812 098,80	0,61
480 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 5.25% 22/03/2030	EUR	498 566,53	436 348,80	0,33
450 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 6.875% 17/10/2040	EUR	489 039,10	375 750,00	0,28
JAPAN			850 000,00	805 375,00	0,61
Telecommunication			850 000,00	805 375,00	0,61
850 000,00	SOFTBANK GROUP CORP. 2.875% 06/01/2027	EUR	850 000,00	805 375,00	0,61
ANGOLA			753 670,16	743 618,05	0,56
Government			753 670,16	743 618,05	0,56
700 000,00	ANGOLA GOVERNMENT INTERNATIONAL BONDS 8.75% 14/04/2032	USD	579 337,29	576 230,21	0,43
200 000,00	ANGOLA GOVERNMENT INTERNATIONAL BONDS 8.00% 26/11/2029	USD	174 332,87	167 387,84	0,13
SWEDEN			647 302,22	661 050,00	0,50
Energy			460 800,00	510 408,00	0,39
480 000,00	PREEM HOLDINGS AB 12.00% 30/06/2027	EUR	460 800,00	510 408,00	0,39
Finance			186 502,22	150 642,00	0,11
200 000,00	INTRUM AB 4.875% 15/08/2025	EUR	186 502,22	150 642,00	0,11
ISRAEL			607 505,66	573 048,09	0,43
Energy			607 505,66	573 048,09	0,43
691 012,00	LEVIATHAN BOND LTD. 6.75% 30/06/2030	USD	607 505,66	573 048,09	0,43
SRI LANKA			841 142,97	525 353,48	0,40
Government			841 142,97	525 353,48	0,40
550 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BONDS 7.875% 03/11/2025	USD	499 408,06	303 365,85	0,23
415 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BONDS 15.50% 18/04/2023**	USD	341 734,91	221 987,63	0,17
MALTA			528 077,81	493 796,22	0,37
Consumer Retail			528 077,81	493 796,22	0,37
475 000,00	VISTAJET MALTA FINANCE PLC/VISTA MANAGEMENT HOLDING, INC. 7.875% 01/05/2027	USD	415 987,70	391 554,06	0,29
125 000,00	VISTAJET MALTA FINANCE PLC/VISTA MANAGEMENT HOLDING, INC. 9.50% 01/06/2028	USD	112 090,11	102 242,16	0,08
UNITED ARAB EMIRATES			454 504,28	466 028,25	0,35
Finance			454 504,28	466 028,25	0,35
550 000,00	KUWAIT PROJECTS CO. SPC LTD. 4.229% 29/10/2026	USD	454 504,28	466 028,25	0,35
GHANA			725 319,91	437 373,03	0,33
Government			725 319,91	437 373,03	0,33
675 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 3.50% 26/03/2027	USD	646 587,74	319 421,13	0,24
250 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 6.625% 07/04/2029	USD	78 732,17	117 951,90	0,09

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Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AUSTRIA			417 600,00	418 592,00	0,31
Computing and IT			417 600,00	418 592,00	0,31
400 000,00	AMS-OSRAM AG 10.50% 30/03/2029	EUR	417 600,00	418 592,00	0,31
IRELAND			1 403 292,82	378 957,33	0,29
Consumer Retail			339 004,13	362 856,85	0,28
400 000,00	MOTION BONDCO DAC 6.625% 15/11/2027	USD	339 004,13	362 856,85	0,28
Finance			1 064 288,69	16 100,48	0,01
1 155 000,00	ALFA BANK AO VIA ALFA BOND ISSUANCE PLC 5.95% 15/04/2030	USD	1 064 288,69	16 100,48	0,01
NIGERIA			402 812,82	371 764,38	0,28
Government			402 812,82	371 764,38	0,28
245 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 6.50% 28/11/2027	USD	209 078,28	211 034,80	0,16
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 7.875% 16/02/2032	USD	193 734,54	160 729,58	0,12
BRITISH VIRGIN ISLANDS			353 619,15	346 562,01	0,26
Basic Goods			353 619,15	346 562,01	0,26
400 000,00	CENTRAL AMERICAN BOTTLING CORP/CBC BOTTLING HOLDCO SL/BELIV HOLDCO SL 5.25% 27/04/2029	USD	353 619,15	346 562,01	0,26
COSTA RICA			303 263,06	313 639,54	0,24
Multi-Utilities			171 006,82	185 559,98	0,14
200 000,00	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.75% 07/10/2031	USD	171 006,82	185 559,98	0,14
Consumer Retail			132 256,24	128 079,56	0,10
140 964,00	AUTOPISTAS DEL SOL SA 7.375% 30/12/2030	USD	132 256,24	128 079,56	0,10
GERMANY			284 040,00	285 000,00	0,21
Consumer Retail			284 040,00	285 000,00	0,21
300 000,00	ZF FINANCE GMBH 2.75% 25/05/2027	EUR	284 040,00	285 000,00	0,21
PARAGUAY			282 456,30	240 260,21	0,18
Government			282 456,30	240 260,21	0,18
270 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BONDS 6.10% 11/08/2044	USD	282 456,30	240 260,21	0,18
VENEZUELA			680 913,07	199 719,48	0,15
Government			680 913,07	199 719,48	0,15
655 000,00	VENEZUELA GOVERNMENT INTERNATIONAL BONDS 12.75% 23/08/2022**	USD	392 413,34	112 042,08	0,08
685 000,00	VENEZUELA GOVERNMENT INTERNATIONAL BONDS 6.00% 09/12/2020**	USD	288 499,73	87 677,40	0,07
SPAIN			205 575,20	188 336,75	0,14
Energy			205 575,20	188 336,75	0,14
250 000,00	AI CANDELARIA SPAIN SA 5.75% 15/06/2033	USD	205 575,20	188 336,75	0,14
JORDAN			180 146,85	182 316,69	0,14
Government			180 146,85	182 316,69	0,14
200 000,00	JORDAN GOVERNMENT INTERNATIONAL BONDS 7.50% 13/01/2029	USD	180 146,85	182 316,69	0,14

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Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ARGENTINA			198 502,31	158 914,79	0,12
Government			198 502,31	158 914,79	0,12
298 391,00	ARGENTINA REPUBLIC GOVERNMENT INTERNATIONAL BONDS 1.00% 09/07/2029	USD	198 502,31	158 902,36	0,12
24,00	ARGENTINA BONAR BONDS 1.00% 09/07/2029	USD	0,00	12,43	0,00
PANAMA			152 123,66	156 612,75	0,12
Multi-Utilities			152 123,66	156 612,75	0,12
193 026,20	AES PANAMA GENERATION HOLDINGS SRL 4.375% 31/05/2030	USD	152 123,66	156 612,75	0,12
ZAMBIA			129 531,35	142 621,82	0,11
Government			129 531,35	142 621,82	0,11
200 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BONDS 8.50% 14/04/2024**	USD	129 531,35	142 621,82	0,11
LEBANON			528 395,39	38 466,04	0,03
Government			528 395,39	38 466,04	0,03
600 000,00	LEBANON GOVERNMENT INTERNATIONAL BONDS 6.10% 04/10/2022**	USD	528 395,39	38 466,04	0,03
Floating Rate Notes			6 947 572,69	5 563 647,36	4,19
ARGENTINA			3 617 299,60	2 575 899,22	1,94
Government			3 617 299,60	2 575 899,22	1,94
2 984 443,00	ARGENTINA GOVERNMENT INTERNATIONAL BONDS FRN 09/01/2038	USD	1 390 455,26	1 280 601,85	0,97
2 139 795,00	ARGENTINA REPUBLIC GOVERNMENT INTERNATIONAL BONDS FRN 09/07/2030	USD	1 826 669,59	1 120 359,62	0,84
449 318,20	PROVINCIA DE BUENOS AIRES/GOVERNMENT BONDS FRN 01/09/2037	USD	400 174,75	174 440,61	0,13
1 110,00	ARGENTINA BONAR BONDS FRN 09/01/2038	USD	0,00	469,01	0,00
2 352,00	ARGENTINA GOVERNMENT INTERNATIONAL BONDS FRN 15/12/2035	USD	0,00	28,13	0,00
ITALY			1 578 187,03	1 584 975,53	1,19
Finance			1 578 187,03	1 584 975,53	1,19
700 000,00	UNICREDIT SPA FRN 16/04/2034	EUR	710 465,00	710 633,00	0,54
750 000,00	UNICREDIT SPA FRN 19/06/2032	USD	679 682,03	683 890,53	0,51
200 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	188 040,00	190 452,00	0,14
NETHERLANDS			908 548,80	928 956,90	0,70
Finance			908 548,80	928 956,90	0,70
1 000 000,00	AERCAP HOLDINGS NV FRN 10/10/2079	USD	908 548,80	928 956,90	0,70
ECUADOR			843 537,26	473 815,71	0,36
Government			843 537,26	473 815,71	0,36
510 571,00	ECUADOR GOVERNMENT INTERNATIONAL BONDS FRN 31/07/2035	USD	436 993,09	237 013,45	0,18
401 260,00	ECUADOR GOVERNMENT INTERNATIONAL BONDS FRN 31/07/2030	USD	406 544,17	236 802,26	0,18

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Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			8 518 808,70	8 122 501,49	6,12
Ordinary Bonds			6 478 668,30	6 235 091,63	4,70
UNITED STATES			2 581 991,22	2 333 447,34	1,76
Industries			858 551,85	868 962,76	0,65
800 000,00	TRANSDIGM, INC. 6.375% 01/03/2029	USD	743 878,22	748 308,51	0,56
125 000,00	TRINITY INDUSTRIES, INC. 7.75% 15/07/2028	USD	114 673,63	120 654,25	0,09
Health			475 867,77	512 399,12	0,39
550 000,00	PRIME HEALTHCARE SERVICES, INC. 7.25% 01/11/2025	USD	475 867,77	512 399,12	0,39
Telecommunication			319 850,26	347 609,60	0,26
425 000,00	SINCLAIR TELEVISION GROUP, INC. 5.125% 15/02/2027	USD	319 850,26	347 609,60	0,26
Multi-Utilities			641 896,72	308 495,59	0,23
601 146,00	KEYSTONE POWER PASS-THROUGH HOLDERS LLC/CONEMAUGH POWER PASS-THROUGH HOLDERS 13.00% 01/06/2024**	USD	641 896,72	308 495,59	0,23
Consumer Retail			168 038,99	178 722,57	0,14
200 000,00	FORESTAR GROUP, INC. 3.85% 15/05/2026	USD	168 038,99	178 722,57	0,14
Energy			117 785,63	117 257,70	0,09
140 000,00	VENTURE GLOBAL CALCASIEU PASS LLC 4.125% 15/08/2031	USD	117 785,63	117 257,70	0,09
CANADA			955 806,54	974 179,85	0,73
Industries			487 608,23	509 169,56	0,38
544 000,00	BOMBARDIER, INC. 7.875% 15/04/2027	USD	487 608,23	509 169,56	0,38
Raw materials			468 198,31	465 010,29	0,35
500 000,00	FIRST QUANTUM MINERALS LTD. 8.625% 01/06/2031	USD	468 198,31	465 010,29	0,35
LIBERIA			820 285,66	827 159,88	0,62
Consumer Retail			820 285,66	827 159,88	0,62
900 000,00	ROYAL CARIBBEAN CRUISES LTD. 5.375% 15/07/2027	USD	820 285,66	827 159,88	0,62
ISRAEL			675 440,46	658 645,85	0,50
Finance			675 440,46	658 645,85	0,50
800 000,00	ENERGEAN ISRAEL FINANCE LTD. 5.375% 30/03/2028	USD	675 440,46	658 645,85	0,50
MEXICO			613 107,82	556 790,28	0,42
Telecommunication			613 107,82	556 790,28	0,42
725 000,00	TOTAL PLAY TELECOMUNICACIONES SA DE CV 10.50% 31/12/2028	USD	613 107,82	556 790,28	0,42
TURKEY			304 782,61	322 725,54	0,24
Finance			304 782,61	322 725,54	0,24
325 000,00	TURKIYE SINAI KALKINMA BANKASI AS 9.375% 19/10/2028	USD	304 782,61	322 725,54	0,24
NETHERLANDS			265 284,97	287 102,93	0,22
Industries			265 284,97	287 102,93	0,22
295 000,00	EMBRAER NETHERLANDS FINANCE BV 7.00% 28/07/2030	USD	265 284,97	287 102,93	0,22
UNITED KINGDOM			93 408,27	98 579,13	0,08
Consumer Retail			69 793,43	73 981,99	0,06
75 000,00	MACQUARIE AIRFINANCE HOLDINGS LTD. 8.125% 30/03/2029	USD	69 793,43	73 981,99	0,06

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

Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			23 614,84	24 597,14	0,02
25 000,00	MACQUARIE AIRFINANCE HOLDINGS LTD. 8.375% 01/05/2028	USD	23 614,84	24 597,14	0,02
BERMUDA			91 161,90	96 584,98	0,07
Energy			91 161,90	96 584,98	0,07
100 000,00	VALARIS LTD. 8.375% 30/04/2030	USD	91 161,90	96 584,98	0,07
CAYMAN ISLANDS			77 398,85	79 875,85	0,06
Energy			77 398,85	79 875,85	0,06
86 000,00	TRANSOCEAN, INC. 8.00% 01/02/2027	USD	77 398,85	79 875,85	0,06
LUXEMBOURG			0,00	0,00	0,00
Consumer Retail			0,00	0,00	0,00
0,00	CODERE FINANCE 2 LUXEMBOURG SA 4.00% 30/11/2027		0,00	0,00	0,00
Floating Rate Notes			1 754 901,47	1 764 538,04	1,33
ITALY			1 486 335,03	1 463 974,15	1,10
Finance			1 486 335,03	1 463 974,15	1,10
1 500 000,00	INTESA SANPAOLO SPA FRN 20/06/2054	USD	1 486 335,03	1 463 974,15	1,10
UNITED STATES			268 566,44	300 563,89	0,23
Finance			268 566,44	300 563,89	0,23
314 844,00	FIVE POINT OPERATING CO. LP/FIVE POINT CAPITAL CORP. FRN 15/01/2028	USD	268 566,44	300 563,89	0,23
Zero-Coupon Bonds			285 238,93	122 871,82	0,09
BERMUDA			285 238,93	122 871,82	0,09
Telecommunication			285 238,93	122 871,82	0,09
382 555,00	DIGICEL GROUP HOLDINGS LTD. 0.00% 31/12/2030***	USD	124,22	83 342,88	0,06
116 091,00	DIGICEL GROUP HOLDINGS LTD. 0.00% 31/12/2030***	USD	109,32	25 232,93	0,02
64 799,57	DIGICEL GROUP HOLDINGS LTD. 0.00% 31/12/2030***	USD	236 727,95	13 799,71	0,01
2 397,63	DIGICEL GROUP HOLDINGS LTD. 0.00% 31/12/2030***	USD	48 277,44	496,30	0,00
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			5 095 357,72	2 781 583,89	2,09
Shares			2 059 728,31	829 056,31	0,62
LUXEMBOURG			2 059 728,31	829 056,31	0,62
Telecommunication			2 059 728,31	829 056,31	0,62
24 178,00	INTELSAT SA***	USD	2 059 728,31	829 056,31	0,62
Consumer Retail			0,00	0,00	0,00
21 124,00	CODERE NEW TOPCO SA***	EUR	0,00	0,00	0,00
Ordinary Bonds			3 035 629,41	1 952 527,58	1,47
ITALY			1 201 455,00	1 215 024,00	0,92
Consumer Retail			1 201 455,00	1 215 024,00	0,92
1 200 000,00	LOTTOMATICA SPA 5.375% 01/06/2030	EUR	1 201 455,00	1 215 024,00	0,92
UNITED STATES			1 793 014,06	733 121,44	0,55
Finance			343 583,57	370 026,43	0,28
400 000,00	PENNYMAC FINANCIAL SERVICES, INC. 5.375% 15/10/2025	USD	343 583,57	370 026,43	0,28

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

Eurizon AM SICAV - High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			1 449 430,49	363 095,01	0,27
400 000,00	ANTERO RESOURCES CORP. 5.375% 01/03/2030	USD	329 326,53	361 572,97	0,27
1 305 000,00	ALTA MESA HOLDINGS LP 7.875% 15/12/2024***	USD	1 120 103,96	1 522,04	0,00
LUXEMBOURG			41 160,35	4 382,14	0,00
Finance			41 160,35	4 382,14	0,00
607 786,00	CODERE NEW HOLDCO SA 7.50% 30/11/2027***	EUR	41 160,35	4 382,14	0,00
Total Portfolio			143 278 207,93	130 451 548,07	98,27

* Please refer to Note 16.

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

*** The price of this security has been fair valued by the Management Company of the Fund.

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

Eurizon AM SICAV - High Yield Bond

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						(15 607,11)	11 593 625,94
Unrealised profit on future contracts and notional						31 628,70	7 118 689,17
100 000	35	Purchase	EURO SCHATZ	06/09/2024	EUR	13 825,00	3 699 500,00
100 000	13	Purchase	EURO BOBL	06/09/2024	EUR	10 660,00	1 513 720,00
200 000	10	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	7 143,70	1 905 469,17
Unrealised loss on future contracts and notional						(47 235,81)	4 474 936,77
100 000	(45)	Sale	US 5YR NOTE (CBT)	30/09/2024	USD	(47 235,81)	4 474 936,77

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

Eurizon AM SICAV - High Yield Bond

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(30 294,55)
Unrealised profit on forward foreign exchange contracts					25 656,13
20/09/2024	8 490 305,72	EUR	7 200 000,00	GBP	25 656,13
Unrealised loss on forward foreign exchange contracts					(55 950,68)
20/09/2024	106 929 515,70	EUR	115 100 000,00	USD	(55 950,68)

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

Eurizon AM SICAV - High Yield Bond

SWAP CONTRACTS AS AT 30 JUNE 2024

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						5 194,43	(20 805,49)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	1 100 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	1 680,55	(9 093,48)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	1 100 000,00	BNP PARIBAS SA	20/06/2029	1 680,55	(12 495,76)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	1 200 000,00	BNP PARIBAS SA	20/06/2029	1 833,33	783,75

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

Eurizon AM SICAV - Euro Corporate Short Term

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	178 337 190,36
Banks		(Note 2)	1 734 111,00
Other banks and broker accounts		(Notes 2, 5, 12)	225 164,03
Swap premium paid			480 395,15
Unrealised profit on future contracts		(Notes 2, 12)	126 124,24
Interest receivable on swap contracts		(Notes 2, 11)	565 796,65
Other interest receivable			2 506 031,26
Receivable on subscriptions			172 401,28
Other assets		(Notes 3, 13)	73 275,02
Total assets			184 220 488,99
Liabilities			
Unrealised loss on swap contracts		(Notes 2, 11)	(189 437,75)
Interest payable on swap contracts		(Notes 2, 11)	(294 099,79)
Payable on investments purchased			(507 732,81)
Payable on redemptions			(406 001,24)
Other liabilities			(117 203,40)
Total liabilities			(1 514 474,99)
Total net assets			182 706 014,00
	Currency	Net Asset Value per Share	Shares outstanding
Class I	EUR	5,98	23 932 430,613
Class Primaclasse	EUR	4,69	2 231 132,878
Class R	EUR	5,39	5 406 493,418

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

Eurizon AM SICAV - Euro Corporate Short Term

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

Net assets at the beginning of the period	Notes	214 488 646,25
Accretion of market discount / (Amortisation of market premium)	(Note 2)	18 910,30
Net income from investments	(Note 2)	2 659 543,48
Interest received on swap contracts	(Note 2)	769 224,74
Other income	(Notes 4, 8)	16 564,31
Total income		3 464 242,83
Management fee	(Note 8)	(344 840,70)
Administrative fees	(Note 10)	(156 408,23)
Subscription tax	(Note 6)	(16 489,58)
Interest paid on swap contracts	(Note 2)	(723 602,81)
Other charges and taxes	(Notes 3, 7)	(50 859,23)
Total expenses		(1 292 200,55)
Net investment income / (loss)		2 172 042,28
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(2 251 841,42)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	2 636 118,85
- foreign currencies	(Note 2)	1 558,08
- future contracts	(Note 2)	(57 375,76)
- swap contracts	(Note 2)	(174 174,60)
Net result of operations for the period		2 326 327,43
Subscriptions for the period		20 646 731,64
Redemptions for the period		(54 250 535,02)
Dividend distributions	(Note 15)	(505 156,30)
Net assets at the end of the period		182 706 014,00

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

Eurizon AM SICAV - Euro Corporate Short Term

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			175 941 375,06	178 337 190,36	97,61
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			164 876 002,02	166 339 754,75	91,04
Ordinary Bonds			63 489 116,87	63 962 368,44	35,01
FRANCE			13 251 172,00	13 389 023,00	7,33
Finance			5 977 338,00	6 083 471,00	3,33
1 000 000,00	BNP PARIBAS SA 1.125% 11/06/2026	EUR	943 884,00	952 550,00	0,52
1 000 000,00	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	904 720,00	941 700,00	0,52
1 000 000,00	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	915 748,00	924 170,00	0,51
800 000,00	SOCIETE GENERALE SA 4.25% 28/09/2026	EUR	799 008,00	809 360,00	0,44
800 000,00	BPCE SA 3.625% 17/04/2026	EUR	794 430,00	800 576,00	0,44
500 000,00	BNP PARIBAS SA 2.875% 01/10/2026	EUR	490 310,00	489 695,00	0,27
500 000,00	CREDIT MUTUEL ARKEA SA 1.625% 15/04/2026	EUR	467 195,00	482 770,00	0,26
500 000,00	CARREFOUR BANQUE SA 0.107% 14/06/2025	EUR	462 465,00	482 320,00	0,26
200 000,00	BANQUE STELLANTIS FRANCE SACA 3.875% 19/01/2026	EUR	199 578,00	200 330,00	0,11
Consumer Retail			5 986 903,00	6 014 267,00	3,29
1 100 000,00	ARVAL SERVICE LEASE SA 4.125% 13/04/2026	EUR	1 096 414,00	1 103 223,00	0,60
1 000 000,00	AYVENS SA 3.875% 22/02/2027	EUR	997 247,00	1 002 560,00	0,55
600 000,00	RCI BANQUE SA 4.625% 13/07/2026	EUR	597 756,00	607 668,00	0,33
600 000,00	RCI BANQUE SA 4.125% 01/12/2025	EUR	598 992,00	601 488,00	0,33
600 000,00	KERING SA 3.75% 05/09/2025	EUR	599 478,00	600 342,00	0,33
500 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 3.375% 21/10/2025	EUR	499 750,00	499 270,00	0,27
400 000,00	AYVENS SA 4.75% 13/10/2025	EUR	399 836,00	403 920,00	0,22
400 000,00	ARVAL SERVICE LEASE SA 4.625% 02/12/2024	EUR	399 356,00	400 800,00	0,22
400 000,00	EDENRED SE 3.625% 13/12/2026	EUR	398 620,00	399 828,00	0,22
200 000,00	RCI BANQUE SA 4.625% 02/10/2026	EUR	199 764,00	203 044,00	0,11
200 000,00	AYVENS SA 1.25% 02/03/2026	EUR	199 690,00	192 124,00	0,11
Industries			898 693,00	898 637,00	0,49
700 000,00	CIE DE SAINT-GOBAIN SA 3.75% 29/11/2026	EUR	699 181,00	703 073,00	0,38
200 000,00	CIE DE SAINT-GOBAIN SA 1.625% 10/08/2025	EUR	199 512,00	195 564,00	0,11
Multi-Utilities			199 822,00	200 360,00	0,11
200 000,00	ENGIE SA 3.625% 06/12/2026	EUR	199 822,00	200 360,00	0,11
Basic Goods			188 416,00	192 288,00	0,11
200 000,00	CARREFOUR SA 1.875% 30/10/2026	EUR	188 416,00	192 288,00	0,11
NETHERLANDS			13 162 668,66	13 260 182,00	7,26
Finance			6 058 145,00	6 080 462,00	3,33
1 100 000,00	ABN AMRO BANK NV 3.875% 21/12/2026	EUR	1 096 495,00	1 112 430,00	0,61
1 000 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	951 900,00	978 470,00	0,54
800 000,00	ING BANK NV 4.125% 02/10/2026	EUR	799 224,00	811 816,00	0,44
800 000,00	HEIMSTADEN BOSTAD TREASURY BV 0.25% 13/10/2024	EUR	799 904,00	781 960,00	0,43
700 000,00	JAB HOLDINGS BV 1.75% 25/06/2026	EUR	669 291,00	674 352,00	0,37
700 000,00	HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	EUR	698 320,00	652 547,00	0,36
500 000,00	ABN AMRO BANK NV 0.60% 15/01/2027	EUR	443 575,00	463 745,00	0,25
400 000,00	COOPERATIEVE RABOBANK UA 3.913% 03/11/2026	EUR	400 000,00	405 040,00	0,22
200 000,00	ABN AMRO BANK NV 3.625% 10/01/2026	EUR	199 436,00	200 102,00	0,11
Consumer Retail			2 993 690,00	2 977 412,00	1,63
600 000,00	TOYOTA MOTOR FINANCE NETHERLANDS BV 3.375% 13/01/2026	EUR	598 266,00	598 050,00	0,33
500 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 3.875% 29/03/2026	EUR	502 690,00	501 565,00	0,28

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

Eurizon AM SICAV - Euro Corporate Short Term

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	MERCEDES-BENZ INTERNATIONAL FINANCE BV 3.50% 30/05/2026	EUR	499 145,00	501 490,00	0,27
500 000,00	ESSITY CAPITAL BV 3.00% 21/09/2026	EUR	495 102,00	496 445,00	0,27
500 000,00	TOYOTA MOTOR FINANCE NETHERLANDS BV 3.125% 11/01/2027	EUR	499 490,00	495 805,00	0,27
300 000,00	WIZZ AIR FINANCE CO. BV 1.00% 19/01/2026	EUR	299 286,00	284 508,00	0,16
100 000,00	PACCAR FINANCIAL EUROPE BV 3.25% 29/11/2025	EUR	99 711,00	99 549,00	0,05
Multi-Utilities			2 513 629,66	2 597 088,00	1,42
1 200 000,00	ENEL FINANCE INTERNATIONAL NV 8.95% 28/05/2026	EUR	1 071 974,66	1 128 228,00	0,62
1 000 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	962 850,00	977 440,00	0,53
500 000,00	REDEXIS GAS FINANCE BV 1.875% 28/05/2025	EUR	478 805,00	491 420,00	0,27
Health			798 206,00	802 428,00	0,44
600 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.375% 21/05/2026	EUR	598 554,00	600 066,00	0,33
200 000,00	SARTORIUS FINANCE BV 4.25% 14/09/2026	EUR	199 652,00	202 362,00	0,11
Industries			399 720,00	401 788,00	0,22
400 000,00	SIKA CAPITAL BV 3.75% 03/11/2026	EUR	399 720,00	401 788,00	0,22
Telecommunication			199 658,00	200 552,00	0,11
200 000,00	SWISSCOM FINANCE BV 3.50% 29/05/2026	EUR	199 658,00	200 552,00	0,11
Basic Goods			199 620,00	200 452,00	0,11
200 000,00	HEINEKEN NV 3.625% 15/11/2026	EUR	199 620,00	200 452,00	0,11
UNITED STATES			6 236 683,00	6 258 419,00	3,43
Consumer Retail			2 426 150,00	2 404 609,00	1,32
1 400 000,00	FORD MOTOR CREDIT CO. LLC 1.744% 19/07/2024	EUR	1 428 000,00	1 398 306,00	0,77
300 000,00	TAPESTRY, INC. 5.35% 27/11/2025	EUR	299 634,00	304 299,00	0,17
300 000,00	VF CORP. 4.125% 07/03/2026	EUR	299 112,00	296 454,00	0,16
200 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES, INC. 5.125% 05/04/2026	EUR	199 404,00	204 050,00	0,11
200 000,00	COTY, INC. 4.50% 15/05/2027	EUR	200 000,00	201 500,00	0,11
Health			1 251 425,00	1 266 994,00	0,69
500 000,00	DANAHER CORP. 2.10% 30/09/2026	EUR	476 445,00	485 725,00	0,27
500 000,00	THERMO FISHER SCIENTIFIC, INC. 1.40% 23/01/2026	EUR	475 085,00	483 195,00	0,26
300 000,00	THERMO FISHER SCIENTIFIC, INC. 3.20% 21/01/2026	EUR	299 895,00	298 074,00	0,16
Telecommunication			1 199 461,00	1 203 241,00	0,66
500 000,00	CORNING, INC. 3.875% 15/05/2026	EUR	499 930,00	500 145,00	0,27
400 000,00	AT&T, INC. 3.55% 18/11/2025	EUR	399 552,00	399 196,00	0,22
300 000,00	BOOKING HOLDINGS, INC. 4.00% 15/11/2026	EUR	299 979,00	303 900,00	0,17
Finance			760 303,00	781 813,00	0,43
500 000,00	AMERICAN TOWER CORP. 1.375% 04/04/2025	EUR	477 052,00	490 720,00	0,27
300 000,00	AMERICAN TOWER CORP. 1.95% 22/05/2026	EUR	283 251,00	291 093,00	0,16
Industries			599 344,00	601 762,00	0,33
400 000,00	CARRIER GLOBAL CORP. 4.375% 29/05/2025	EUR	399 488,00	401 596,00	0,22
200 000,00	FORTIVE CORP. 3.70% 13/02/2026	EUR	199 856,00	200 166,00	0,11
ITALY			4 933 822,00	4 995 941,00	2,73
Finance			3 573 752,00	3 601 954,00	1,97
1 800 000,00	BANCO BPM SPA 6.00% 13/09/2026	EUR	1 877 753,00	1 875 510,00	1,03
800 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	799 072,00	804 408,00	0,44
700 000,00	BANCO BPM SPA 4.875% 18/01/2027	EUR	697 291,00	717 248,00	0,39
200 000,00	BANCO BPM SPA 4.625% 29/11/2027	EUR	199 636,00	204 788,00	0,11

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Eurizon AM SICAV - Euro Corporate Short Term

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			1 360 070,00	1 393 987,00	0,76
600 000,00	AUTOSTRADE PER L'ITALIA SPA 1.875% 04/11/2025	EUR	562 470,00	585 222,00	0,32
300 000,00	LEASYS SPA 4.625% 16/02/2027	EUR	299 025,00	306 078,00	0,17
300 000,00	LEASYS SPA 4.50% 26/07/2026	EUR	299 859,00	303 441,00	0,16
200 000,00	LEASYS SPA 3.875% 01/03/2028	EUR	198 716,00	199 246,00	0,11
SPAIN			4 744 485,00	4 771 276,00	2,61
Finance			4 744 485,00	4 771 276,00	2,61
1 000 000,00	BANCO SANTANDER SA 3.75% 16/01/2026	EUR	996 830,00	1 001 580,00	0,55
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	919 200,00	929 540,00	0,51
1 000 000,00	SANTANDER CONSUMER FINANCE SA 0.50% 14/01/2027	EUR	914 145,00	926 650,00	0,51
700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.75% 26/11/2025	EUR	697 907,00	681 828,00	0,37
700 000,00	SANTANDER CONSUMER FINANCE SA 0.50% 14/11/2026	EUR	643 097,00	651 364,00	0,35
600 000,00	BANCO SANTANDER SA 1.375% 05/01/2026	EUR	573 306,00	580 314,00	0,32
GERMANY			4 467 396,00	4 522 855,00	2,48
Finance			1 987 550,00	2 011 250,00	1,10
1 000 000,00	COMMERZBANK AG 0.875% 22/01/2027	EUR	919 700,00	929 680,00	0,51
500 000,00	COMMERZBANK AG 1.125% 22/06/2026	EUR	468 770,00	475 910,00	0,26
400 000,00	DEUTSCHE BOERSE AG 3.875% 28/09/2026	EUR	399 356,00	403 416,00	0,22
200 000,00	AAREAL BANK AG 5.875% 29/05/2026	EUR	199 724,00	202 244,00	0,11
Consumer Retail			1 382 247,00	1 403 795,00	0,77
900 000,00	CONTINENTAL AG 4.00% 01/03/2027	EUR	904 747,00	912 240,00	0,50
500 000,00	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	EUR	477 500,00	491 555,00	0,27
Health			897 941,00	908 136,00	0,50
500 000,00	FRESENIUS SE & CO. KGAA 4.25% 28/05/2026	EUR	498 205,00	504 900,00	0,28
400 000,00	BAYER AG 4.00% 26/08/2026	EUR	399 736,00	403 236,00	0,22
Computing and IT			199 658,00	199 674,00	0,11
200 000,00	INFINEON TECHNOLOGIES AG 3.375% 26/02/2027	EUR	199 658,00	199 674,00	0,11
SWEDEN			4 321 962,33	4 310 398,86	2,36
Finance			3 107 517,00	3 104 604,00	1,70
1 100 000,00	SWEDBANK AB 3.75% 14/11/2025	EUR	1 102 698,00	1 100 759,00	0,60
700 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 4.00% 09/11/2026	EUR	708 400,00	704 459,00	0,39
700 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 3.25% 24/11/2025	EUR	698 075,00	696 626,00	0,38
600 000,00	SVENSKA HANDELSBANKEN AB 3.75% 05/05/2026	EUR	598 344,00	602 760,00	0,33
Consumer Retail			1 214 445,33	1 205 794,86	0,66
500 000,00	VOLVO TREASURY AB 3.125% 08/09/2026	EUR	498 875,00	495 910,00	0,27
400 000,00	VOLVO TREASURY AB 2.625% 20/02/2026	EUR	398 732,00	393 652,00	0,22
317 000,00	VOLVO TREASURY AB 3.50% 17/11/2025	EUR	316 838,33	316 232,86	0,17
LUXEMBOURG			2 826 589,00	2 874 658,00	1,57
Finance			950 406,00	970 608,00	0,53
600 000,00	SELP FINANCE SARL 1.50% 20/11/2025	EUR	575 256,00	580 140,00	0,32
300 000,00	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	249 450,00	256 518,00	0,14
150 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	125 700,00	133 950,00	0,07
Raw materials			597 870,00	613 212,00	0,33
600 000,00	ARCELORMITTAL SA 4.875% 26/09/2026	EUR	597 870,00	613 212,00	0,33
Industries			479 825,00	491 450,00	0,27
500 000,00	HOLCIM FINANCE LUXEMBOURG SA 1.50% 06/04/2025	EUR	479 825,00	491 450,00	0,27
Consumer Retail			399 880,00	405 264,00	0,22
400 000,00	TRATON FINANCE LUXEMBOURG SA 4.50% 23/11/2026	EUR	399 880,00	405 264,00	0,22

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

Eurizon AM SICAV - Euro Corporate Short Term

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			398 608,00	394 124,00	0,22
400 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 2.625% 15/10/2025	EUR	398 608,00	394 124,00	0,22
DENMARK			2 542 764,00	2 543 004,00	1,39
Basic Goods			1 944 336,00	1 940 802,00	1,06
1 550 000,00	CARLSBERG BREWERIES AS 3.25% 12/10/2025	EUR	1 544 408,00	1 541 134,00	0,84
400 000,00	CARLSBERG BREWERIES AS 3.50% 26/11/2026	EUR	399 928,00	399 668,00	0,22
Energy			298 872,00	301 797,00	0,17
300 000,00	VESTAS WIND SYSTEMS AS 4.125% 15/06/2026	EUR	298 872,00	301 797,00	0,17
Multi-Utilities			299 556,00	300 405,00	0,16
300 000,00	ORSTED AS 3.625% 01/03/2026	EUR	299 556,00	300 405,00	0,16
IRELAND			2 307 473,88	2 322 880,58	1,27
Finance			2 107 723,88	2 123 066,58	1,16
1 000 000,00	CA AUTO BANK SPA 3.75% 12/04/2027	EUR	1 000 598,00	996 650,00	0,54
700 000,00	CA AUTO BANK SPA 4.375% 08/06/2026	EUR	698 404,00	707 756,00	0,39
409 000,00	CA AUTO BANK SPA 4.75% 25/01/2027	EUR	408 721,88	418 660,58	0,23
Raw materials			199 750,00	199 814,00	0,11
200 000,00	LINDE PLC 3.625% 12/06/2025	EUR	199 750,00	199 814,00	0,11
AUSTRALIA			2 300 000,00	2 300 779,00	1,26
Finance			2 000 000,00	2 001 100,00	1,10
1 000 000,00	WESTPAC BANKING CORP. 3.703% 16/01/2026	EUR	1 000 000,00	1 001 440,00	0,55
1 000 000,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD. 3.652% 20/01/2026	EUR	1 000 000,00	999 660,00	0,55
Consumer Retail			300 000,00	299 679,00	0,16
300 000,00	TOYOTA FINANCE AUSTRALIA LTD. 3.434% 18/06/2026	EUR	300 000,00	299 679,00	0,16
SWITZERLAND			1 041 640,00	1 038 030,00	0,57
Finance			1 041 640,00	1 038 030,00	0,57
1 000 000,00	CREDIT SUISSE AG 5.50% 20/08/2026	EUR	1 041 640,00	1 038 030,00	0,57
JAPAN			468 650,00	484 660,00	0,26
Basic Goods			468 650,00	484 660,00	0,26
500 000,00	ASAHI GROUP HOLDINGS LTD. 1.151% 19/09/2025	EUR	468 650,00	484 660,00	0,26
FINLAND			394 470,00	398 032,00	0,22
Industries			199 856,00	200 678,00	0,11
200 000,00	STORA ENSO OYJ 4.00% 01/06/2026	EUR	199 856,00	200 678,00	0,11
Telecommunication			194 614,00	197 354,00	0,11
200 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	194 614,00	197 354,00	0,11
NORWAY			299 601,00	298 182,00	0,16
Multi-Utilities			299 601,00	298 182,00	0,16
300 000,00	STATKRAFT AS 3.125% 13/12/2026	EUR	299 601,00	298 182,00	0,16
UNITED KINGDOM			189 740,00	194 048,00	0,11
Basic Goods			189 740,00	194 048,00	0,11
200 000,00	COCA-COLA EUROPACIFIC PARTNERS PLC 1.75% 27/03/2026	EUR	189 740,00	194 048,00	0,11

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Eurizon AM SICAV - Euro Corporate Short Term

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Floating Rate Notes			100 350 341,95	101 342 711,31	55,47
FRANCE			23 056 170,83	23 136 116,00	12,66
Finance			16 619 780,83	16 640 279,00	9,11
2 300 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	2 156 110,00	2 246 686,00	1,23
2 100 000,00	CREDIT AGRICOLE SA FRN 12/10/2026	EUR	2 093 705,50	2 103 423,00	1,15
2 000 000,00	CNP ASSURANCES SACA FRN 29/11/2049	EUR	2 223 633,33	1 989 700,00	1,09
1 100 000,00	SOGECAP SA FRN 29/12/2049	EUR	1 083 200,00	1 082 433,00	0,59
1 000 000,00	LA MONDIALE SAM FRN 29/12/2049	EUR	994 480,00	998 010,00	0,55
1 000 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	884 600,00	953 450,00	0,52
900 000,00	AXA SA FRN 06/07/2047	EUR	849 375,00	882 594,00	0,48
700 000,00	SOCIETE GENERALE SA FRN 06/09/2032	EUR	721 560,00	715 890,00	0,39
700 000,00	AXA SA FRN 29/11/2049	EUR	691 775,00	696 388,00	0,38
700 000,00	AXA SA FRN 20/05/2049	EUR	681 800,00	688 492,00	0,38
700 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	678 272,00	681 219,00	0,37
700 000,00	BNP PARIBAS SA FRN 20/11/2030	EUR	652 820,00	681 191,00	0,37
500 000,00	CREDIT AGRICOLE SA FRN 22/04/2027	EUR	481 460,00	483 010,00	0,26
500 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	465 350,00	465 565,00	0,26
400 000,00	SOCIETE GENERALE SA FRN 13/01/2025	EUR	400 000,00	400 688,00	0,22
400 000,00	CREDIT AGRICOLE SA FRN 07/03/2025	EUR	400 000,00	400 636,00	0,22
400 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	389 000,00	396 328,00	0,22
400 000,00	BNP PARIBAS CARDIF SA FRN 31/12/2099	EUR	397 500,00	394 584,00	0,22
400 000,00	BNP PARIBAS SA FRN 31/03/2032	EUR	375 140,00	379 992,00	0,21
Multi-Utilities			1 923 600,00	2 011 548,00	1,10
2 100 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	1 923 600,00	2 011 548,00	1,10
Energy			1 984 570,00	1 998 423,00	1,09
1 400 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	1 311 870,00	1 308 902,00	0,71
700 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	672 700,00	689 521,00	0,38
Consumer Retail			1 728 420,00	1 676 626,00	0,92
1 400 000,00	RCI BANQUE SA FRN 18/02/2030	EUR	1 428 420,00	1 375 822,00	0,75
300 000,00	AYVENS SA FRN 21/02/2025	EUR	300 000,00	300 804,00	0,17
Telecommunication			799 800,00	809 240,00	0,44
800 000,00	ORANGE SA FRN 29/10/2049	EUR	799 800,00	809 240,00	0,44
ITALY			19 478 858,28	19 388 796,58	10,61
Finance			12 491 888,28	12 316 431,00	6,74
3 300 000,00	INTESA SANPAOLO SPA FRN 12/07/2029	EUR	3 610 671,43	3 298 977,00	1,80
2 500 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	2 514 865,35	2 482 200,00	1,36
2 000 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	1 864 762,00	1 935 080,00	1,06
1 350 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	1 340 167,50	1 345 680,00	0,74
1 000 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	916 340,00	952 260,00	0,52
800 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	797 032,00	823 280,00	0,45
450 000,00	UNICREDIT SPA FRN 11/06/2028	EUR	449 199,00	449 127,00	0,25
400 000,00	CASSA CENTRALE BANCA - CREDITO COOPERATIVO ITALIANO SPA FRN 16/02/2027	EUR	400 000,00	411 032,00	0,22
300 000,00	BANCO BPM SPA FRN 21/01/2028	EUR	298 869,00	313 974,00	0,17
300 000,00	BANCA MEDIOLANUM SPA FRN 22/01/2027	EUR	299 982,00	304 821,00	0,17
Multi-Utilities			5 142 020,00	5 197 365,58	2,84
1 500 000,00	ENEL SPA FRN 24/05/2080	EUR	1 449 464,00	1 484 610,00	0,81
1 600 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	1 514 566,00	1 476 144,00	0,81
1 073 000,00	ENEL SPA FRN 31/12/2099	EUR	995 540,00	1 010 186,58	0,55
800 000,00	ENEL SPA FRN 24/11/2081	EUR	739 000,00	777 000,00	0,42
500 000,00	ENEL SPA FRN 31/12/2099	EUR	443 450,00	449 425,00	0,25

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Eurizon AM SICAV - Euro Corporate Short Term

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			1 844 950,00	1 875 000,00	1,03
1 500 000,00	ENI SPA FRN 31/12/2099	EUR	1 380 325,00	1 389 375,00	0,76
500 000,00	ENI SPA FRN 31/12/2099	EUR	464 625,00	485 625,00	0,27
NETHERLANDS			16 694 835,50	17 062 694,50	9,34
Finance			11 470 465,50	11 646 758,50	6,38
1 900 000,00	NN GROUP NV FRN 31/12/2099	EUR	1 867 750,00	1 891 868,00	1,03
1 300 000,00	ING GROEP NV FRN 23/05/2026	EUR	1 259 429,00	1 280 279,00	0,70
1 100 000,00	ING GROEP NV FRN 16/02/2027	EUR	1 012 345,00	1 057 210,00	0,58
1 000 000,00	ABN AMRO BANK NV FRN 22/02/2033	EUR	1 018 774,00	1 020 070,00	0,56
1 000 000,00	ARGENTUM NETHERLANDS BV FOR SWISS LIFE AG FRN 29/12/2049	EUR	976 200,00	993 040,00	0,54
850 000,00	ELM BV FOR SWISS REINSURANCE CO. LTD. FRN 29/12/2049	EUR	826 965,00	825 681,50	0,45
800 000,00	ING GROEP NV FRN 13/11/2030	EUR	712 400,00	761 576,00	0,42
750 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	751 237,50	747 480,00	0,41
800 000,00	ING GROEP NV FRN 09/06/2032	EUR	682 040,00	726 152,00	0,40
700 000,00	ING GROEP NV FRN 26/09/2029	EUR	721 959,00	695 149,00	0,38
600 000,00	ABN AMRO BANK NV FRN 15/01/2027	EUR	600 000,00	603 264,00	0,33
600 000,00	COOPERATIEVE RABOBANK UA FRN 30/11/2032	EUR	592 116,00	595 014,00	0,33
500 000,00	ING GROEP NV FRN 16/11/2032	EUR	449 250,00	449 975,00	0,25
Energy			2 489 925,00	2 583 581,00	1,41
2 200 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	2 016 825,00	2 090 506,00	1,14
500 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	473 100,00	493 075,00	0,27
Telecommunication			1 239 900,00	1 283 230,00	0,70
1 300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 239 900,00	1 283 230,00	0,70
Multi-Utilities			721 920,00	767 000,00	0,42
800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	721 920,00	767 000,00	0,42
Industries			487 250,00	486 280,00	0,27
500 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	487 250,00	486 280,00	0,27
Consumer Retail			285 375,00	295 845,00	0,16
300 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	285 375,00	295 845,00	0,16
UNITED KINGDOM			10 219 567,00	10 431 615,00	5,71
Finance			7 029 930,00	7 132 510,00	3,90
1 700 000,00	BARCLAYS PLC FRN 31/01/2027	EUR	1 664 050,00	1 677 220,00	0,92
1 000 000,00	HSBC HOLDINGS PLC FRN 16/11/2032	EUR	1 066 050,00	1 060 130,00	0,58
1 000 000,00	BARCLAYS PLC FRN 24/01/2026	EUR	953 830,00	985 890,00	0,54
800 000,00	NATWEST MARKETS PLC FRN 09/01/2026	EUR	800 000,00	803 376,00	0,44
800 000,00	NATWEST GROUP PLC FRN 02/03/2026	EUR	762 000,00	788 840,00	0,43
700 000,00	NATWEST MARKETS PLC FRN 13/01/2026	EUR	700 000,00	707 014,00	0,39
700 000,00	BARCLAYS PLC FRN 22/03/2031	EUR	644 000,00	659 785,00	0,36
500 000,00	NATWEST GROUP PLC FRN 14/09/2032	EUR	440 000,00	450 255,00	0,24
Energy			1 786 587,00	1 857 155,00	1,02
1 900 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	1 786 587,00	1 857 155,00	1,02
Telecommunication			1 403 050,00	1 441 950,00	0,79
1 500 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	1 403 050,00	1 441 950,00	0,79
SPAIN			7 452 958,00	7 454 359,00	4,08
Finance			7 452 958,00	7 454 359,00	4,08
1 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	1 520 550,00	1 469 025,00	0,80
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 10/05/2026	EUR	997 950,00	1 002 560,00	0,55
1 000 000,00	BANKINTER SA FRN 23/12/2032	EUR	888 350,00	906 730,00	0,50
700 000,00	BANCO SANTANDER SA FRN 27/09/2026	EUR	697 599,00	698 901,00	0,38

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Eurizon AM SICAV - Euro Corporate Short Term

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 15/09/2033	EUR	622 200,00	625 926,00	0,34
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 07/06/2027	EUR	600 000,00	600 072,00	0,33
500 000,00	BANCO SANTANDER SA FRN 23/08/2033	EUR	519 500,00	521 010,00	0,28
500 000,00	KUTXABANK SA FRN 01/02/2028	EUR	499 620,00	504 090,00	0,28
400 000,00	BANCO DE SABADELL SA FRN 16/08/2033	EUR	412 248,00	415 568,00	0,23
300 000,00	CAIXABANK SA FRN 23/02/2033	EUR	312 720,00	315 732,00	0,17
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	282 360,00	293 805,00	0,16
100 000,00	IBERCAJA BANCO SA FRN 30/07/2028	EUR	99 861,00	100 940,00	0,06
GERMANY			4 945 752,00	5 066 615,00	2,77
Finance			4 945 752,00	5 066 615,00	2,77
2 000 000,00	ALLIANZ SE FRN 07/07/2045	EUR	1 895 320,00	1 962 940,00	1,07
1 000 000,00	COMMERZBANK AG FRN 06/12/2032	EUR	1 049 000,00	1 055 500,00	0,58
1 000 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	984 460,00	991 180,00	0,54
700 000,00	DEUTSCHE BANK AG FRN 03/09/2026	EUR	646 072,00	679 574,00	0,37
300 000,00	COMMERZBANK AG FRN 29/12/2031	EUR	270 900,00	277 035,00	0,15
100 000,00	COMMERZBANK AG FRN 12/03/2027	EUR	100 000,00	100 386,00	0,06
UNITED STATES			3 874 099,00	3 929 965,00	2,15
Finance			3 874 099,00	3 929 965,00	2,15
1 000 000,00	MORGAN STANLEY FRN 19/03/2027	EUR	1 001 380,00	1 002 740,00	0,55
1 000 000,00	BANK OF AMERICA CORP. FRN 27/10/2026	EUR	943 409,00	976 380,00	0,53
1 000 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	960 210,00	970 320,00	0,53
500 000,00	MORGAN STANLEY FRN 08/05/2026	EUR	500 000,00	492 930,00	0,27
500 000,00	CITIGROUP, INC. FRN 06/07/2026	EUR	469 100,00	487 595,00	0,27
IRELAND			3 501 046,24	3 549 468,00	1,94
Finance			3 501 046,24	3 549 468,00	1,94
1 200 000,00	BANK OF IRELAND GROUP PLC FRN 01/03/2033	EUR	1 274 232,00	1 286 592,00	0,70
1 200 000,00	BANK OF IRELAND GROUP PLC FRN 05/06/2026	EUR	1 160 019,00	1 178 196,00	0,64
500 000,00	BANK OF IRELAND GROUP PLC FRN 14/10/2029	EUR	484 245,00	496 835,00	0,27
500 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	482 998,24	484 605,00	0,27
100 000,00	BANK OF IRELAND GROUP PLC FRN 16/07/2028	EUR	99 552,00	103 240,00	0,06
BELGIUM			2 929 956,00	2 961 174,00	1,62
Finance			2 929 956,00	2 961 174,00	1,62
1 500 000,00	KBC GROUP NV FRN 29/03/2026	EUR	1 433 250,00	1 473 465,00	0,81
900 000,00	KBC GROUP NV FRN 03/12/2029	EUR	897 300,00	884 331,00	0,48
600 000,00	KBC GROUP NV FRN 06/06/2026	EUR	599 406,00	603 378,00	0,33
PORTUGAL			2 167 946,00	2 268 704,00	1,24
Multi-Utilities			1 368 000,00	1 468 112,00	0,80
1 600 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 14/03/2082	EUR	1 368 000,00	1 468 112,00	0,80
Finance			799 946,00	800 592,00	0,44
800 000,00	NOVO BANCO SA FRN 08/03/2028	EUR	799 946,00	800 592,00	0,44
NORWAY			1 320 626,10	1 328 777,23	0,73
Finance			1 320 626,10	1 328 777,23	0,73
1 331 000,00	DNB BANK ASA FRN 16/02/2027	EUR	1 320 626,10	1 328 777,23	0,73
DENMARK			1 296 922,00	1 304 187,00	0,72
Finance			1 296 922,00	1 304 187,00	0,72
900 000,00	DANSKE BANK AS FRN 12/01/2027	EUR	896 922,00	903 735,00	0,50
400 000,00	DANSKE BANK AS FRN 10/04/2027	EUR	400 000,00	400 452,00	0,22

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

Eurizon AM SICAV - Euro Corporate Short Term

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FINLAND			999 245,00	1 002 415,00	0,55
Finance			999 245,00	1 002 415,00	0,55
500 000,00	NORDEA BANK ABP FRN 06/09/2026	EUR	499 860,00	503 170,00	0,28
500 000,00	NORDEA BANK ABP FRN 10/02/2026	EUR	499 385,00	499 245,00	0,27
SWITZERLAND			957 696,00	980 466,00	0,54
Finance			957 696,00	980 466,00	0,54
600 000,00	UBS AG FRN 12/04/2026	EUR	600 000,00	599 850,00	0,33
400 000,00	UBS GROUP AG FRN 03/11/2026	EUR	357 696,00	380 616,00	0,21
SWEDEN			654 960,00	674 279,00	0,37
Finance			654 960,00	674 279,00	0,37
400 000,00	NORDEA BANK ABP FRN 18/08/2031	EUR	354 960,00	374 132,00	0,21
300 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 03/05/2027	EUR	300 000,00	300 147,00	0,16
AUSTRIA			399 704,00	403 440,00	0,22
Finance			399 704,00	403 440,00	0,22
400 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 26/01/2027	EUR	399 704,00	403 440,00	0,22
GREECE			400 000,00	399 640,00	0,22
Finance			400 000,00	399 640,00	0,22
400 000,00	NATIONAL BANK OF GREECE SA FRN 29/01/2029	EUR	400 000,00	399 640,00	0,22
Zero-Coupon Bonds			1 036 543,20	1 034 675,00	0,56
NETHERLANDS			478 195,41	477 225,00	0,26
Consumer Retail			478 195,41	477 225,00	0,26
500 000,00	TOYOTA MOTOR FINANCE NETHERLANDS BV 0.00% 27/10/2025	EUR	478 195,41	477 225,00	0,26
UNITED STATES			464 453,30	464 035,00	0,25
Telecommunication			464 453,30	464 035,00	0,25
500 000,00	COMCAST CORP. 0.00% 14/09/2026	EUR	464 453,30	464 035,00	0,25
FRANCE			93 894,49	93 415,00	0,05
Multi-Utilities			93 894,49	93 415,00	0,05
100 000,00	VEOLIA ENVIRONNEMENT SA 0.00% 09/06/2026	EUR	93 894,49	93 415,00	0,05
INVESTMENT FUNDS			11 065 373,04	11 997 435,61	6,57
UCI Units			11 065 373,04	11 997 435,61	6,57
LUXEMBOURG			11 065 373,04	11 997 435,61	6,57
Finance			11 065 373,04	11 997 435,61	6,57
109 605,66	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	11 065 373,04	11 997 435,61	6,57
Total Portfolio			175 941 375,06	178 337 190,36	97,61

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

Eurizon AM SICAV - Euro Corporate Short Term

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						126 124,24	30 466 480,00
Unrealised profit on future contracts and notional						126 124,24	30 466 480,00
100 000	264	Purchase	EURO SCHATZ	06/09/2024	EUR	105 444,24	27 904 800,00
100 000	22	Purchase	EURO BOBL	06/09/2024	EUR	20 680,00	2 561 680,00

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

Eurizon AM SICAV - Euro Corporate Short Term

SWAP CONTRACTS AS AT 30 JUNE 2024

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						10 358,34	(113 202,00)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	S	1 000 000,00	BNP PARIBAS SA	20/06/2025	305,55	(3 307,34)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	S	3 000 000,00	BNP PARIBAS SA	20/06/2025	916,67	(11 998,68)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	S	5 000 000,00	BNP PARIBAS SA	20/06/2025	1 527,78	(16 218,29)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	S	3 000 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2025	916,67	(13 891,35)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	S	2 000 000,00	J.P. MORGAN SE	20/06/2025	611,11	(5 725,06)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	S	3 000 000,00	J.P. MORGAN SE	20/06/2025	916,67	(14 051,35)
ITRAXX EUROPE SERIES 33 VERSION 1	EUR	S	5 000 000,00	BNP PARIBAS SA	20/06/2025	1 527,78	(15 407,64)
ITRAXX EUROPE SERIES 36 VERSION 1	EUR	L	2 100 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/12/2026	641,67	(5 629,73)
ITRAXX EUROPE SERIES 36 VERSION 1	EUR	L	4 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/12/2026	1 222,22	(11 971,48)
ITRAXX EUROPE SERIES 36 VERSION 1	EUR	L	2 100 000,00	BNP PARIBAS SA	20/12/2026	641,67	(5 092,13)
ITRAXX EUROPE SERIES 36 VERSION 1	EUR	L	3 700 000,00	J.P. MORGAN SE	20/12/2026	1 130,55	(9 908,95)
Counterparty		Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
INTEREST RATE SWAP CONTRACTS					555 438,31	(294 099,79)	(76 235,75)
BNP PARIBAS SA		EUR	5 000 000,00	14/02/2025	64 218,75	(74 903,33)	(12 034,00)
CITIGROUP GLOBAL MARKETS EUROPE AG		EUR	6 500 000,00	07/11/2024	126 200,75	(37 755,97)	(21 943,35)
GOLDMAN SACHS BANK EUROPE SE		EUR	13 000 000,00	24/02/2025	161 461,81	(177 768,49)	(15 262,00)
J.P. MORGAN SE		EUR	12 000 000,00	28/12/2024	203 557,00	(3 672,00)	(26 996,40)

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

Eurizon AM SICAV - Emerging Markets Bond

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	55 226 799,47
Banks		(Note 2)	3 072 607,99
Other banks and broker accounts		(Notes 2, 5, 12)	28 943,60
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	100 261,56
Unrealised profit on future contracts		(Notes 2, 12)	1 159,04
Unrealised profit on swap contracts		(Notes 2, 11)	98 070,72
Interest receivable on swap contracts		(Notes 2, 11)	45 245,87
Other interest receivable			1 241 064,43
Receivable on investments sold			327 587,18
Receivable on subscriptions			118 828,66
Other assets		(Notes 3, 13)	60 771,80
Total assets			60 321 340,32
Liabilities			
Bank overdrafts		(Note 2)	(1 855 661,01)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(63 271,96)
Unrealised loss on future contracts		(Notes 2, 12)	(379,05)
Unrealised loss on swap contracts		(Notes 2, 11)	(454,15)
Interest payable on swap contracts		(Notes 2, 11)	(42 194,63)
Payable on redemptions			(278 023,07)
Other liabilities			(462 201,71)
Total liabilities			(2 702 185,58)
Total net assets			57 619 154,74
	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	4,80	3 682,456
Class I	EUR	5,92	187 320,674
Class Primaclasse	EUR	4,62	2 211 618,389
Class R	EUR	5,12	8 787 918,461
Class RD	EUR	4,43	78 646,835
Class U	EUR	5,11	177 047,278

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

Eurizon AM SICAV - Emerging Markets Bond

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

Net assets at the beginning of the period	Notes	71 323 440,05
Accretion of market discount / (Amortisation of market premium)	(Note 2)	33 899,26
Net income from investments	(Note 2)	2 199 883,68
Interest received on swap contracts	(Note 2)	65 440,74
Other income	(Notes 4, 8)	12 986,65
Total income		2 312 210,33
Management fee	(Note 8)	(428 856,25)
Administrative fees	(Note 10)	(52 761,21)
Subscription tax	(Note 6)	(14 196,19)
Interest paid on swap contracts	(Note 2)	(72 103,76)
Prudential offsets of Russian Rubles held / to be received on segregated account		(372 616,41)
Other charges and taxes	(Notes 3, 7)	(52 424,21)
Total expenses		(992 958,03)
Net investment income / (loss)		1 319 252,30
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 933 745,17)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(1 985 881,31)
- option contracts	(Note 2)	1 237,64
- forward foreign exchange contracts	(Note 2)	82 163,55
- foreign currencies	(Note 2)	629 091,80
- future contracts	(Note 2)	(173 026,73)
- swap contracts	(Note 2)	108 620,08
Net result of operations for the period		(1 952 287,84)
Subscriptions for the period		6 864 145,75
Redemptions for the period		(17 397 700,44)
Dividend distributions	(Note 15)	(1 218 442,78)
Net assets at the end of the period		57 619 154,74

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

Eurizon AM SICAV - Emerging Markets Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			62 808 075,29	55 226 799,47	95,85
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			61 286 779,41	53 550 729,40	92,94
Ordinary Bonds			59 317 850,05	51 779 593,08	89,87
MEXICO			7 437 100,43	7 079 039,87	12,29
Government			7 437 100,43	7 079 039,87	12,29
52 770 000,00	MEXICO BONOS 7.75% 29/05/2031	MXN	2 429 850,08	2 407 562,22	4,18
26 000 000,00	MEXICO BONOS 8.50% 18/11/2038	MXN	1 361 631,96	1 178 905,87	2,05
20 000 000,00	MEXICO BONOS 5.50% 04/03/2027	MXN	973 429,88	908 422,30	1,58
16 404 700,00	MEXICO BONOS 7.50% 03/06/2027	MXN	748 115,09	780 260,45	1,35
18 810 000,00	MEXICO BONOS 7.75% 13/11/2042	MXN	886 055,68	777 230,71	1,35
12 796 200,00	MEXICO BONOS 8.00% 07/11/2047	MXN	570 964,41	534 949,57	0,93
8 035 900,00	MEXICO BONOS 8.50% 31/05/2029	MXN	352 722,54	386 592,63	0,67
2 040 000,00	MEXICO BONOS 10.00% 20/11/2036	MXN	114 330,79	105 116,12	0,18
BRAZIL			8 114 884,25	6 719 365,21	11,66
Government			8 114 884,25	6 719 365,21	11,66
19 394 000,00	BRAZIL NOTAS DO TESOURO NACIONAL 10.00% 01/01/2029	BRL	3 831 124,18	3 020 011,73	5,24
12 858 000,00	BRAZIL NOTAS DO TESOURO NACIONAL 10.00% 01/01/2025	BRL	2 390 147,48	2 150 670,92	3,73
6 850 000,00	BRAZIL NOTAS DO TESOURO NACIONAL 10.00% 01/01/2031	BRL	1 231 420,07	1 034 384,92	1,80
3 189 000,00	BRAZIL NOTAS DO TESOURO NACIONAL 8.75% 01/01/2027	BRL	662 192,52	514 297,64	0,89
INDONESIA			6 492 088,94	5 949 634,15	10,33
Government			6 492 088,94	5 949 634,15	10,33
16 280 000 000,00	INDONESIA TREASURY BONDS 8.375% 15/03/2034	IDR	1 078 041,25	1 012 602,40	1,76
13 967 000 000,00	INDONESIA TREASURY BONDS 9.00% 15/03/2029	IDR	978 191,15	859 121,94	1,49
14 400 000 000,00	INDONESIA TREASURY BONDS 8.375% 15/09/2026	IDR	970 637,63	848 709,80	1,47
13 700 000 000,00	INDONESIA TREASURY BONDS 6.125% 15/05/2028	IDR	739 463,86	763 300,60	1,33
10 000 000 000,00	INDONESIA TREASURY BONDS 8.25% 15/05/2036	IDR	667 677,44	623 239,52	1,08
7 480 000 000,00	INDONESIA TREASURY BONDS 7.50% 15/06/2035	IDR	468 164,94	440 158,60	0,77
7 000 000 000,00	INDONESIA TREASURY BONDS 8.25% 15/06/2032	IDR	517 690,05	427 157,65	0,74
5 380 000 000,00	INDONESIA TREASURY BONDS 8.375% 15/04/2039	IDR	373 156,21	341 945,89	0,59
4 900 000 000,00	INDONESIA TREASURY BONDS 7.50% 15/04/2040	IDR	307 611,15	289 101,42	0,50
3 550 000 000,00	INDONESIA TREASURY BONDS 8.75% 15/05/2031	IDR	249 355,26	220 687,69	0,38
2 100 000 000,00	INDONESIA TREASURY BONDS 7.50% 15/05/2038	IDR	142 100,00	123 608,64	0,22
THAILAND			6 587 477,12	5 328 221,34	9,25
Government			6 587 477,12	5 328 221,34	9,25
58 360 000,00	THAILAND GOVERNMENT BONDS 3.40% 17/06/2036	THB	1 966 367,39	1 564 286,76	2,71
45 680 000,00	THAILAND GOVERNMENT BONDS 2.125% 17/12/2026	THB	1 363 366,43	1 155 200,81	2,01
34 455 000,00	THAILAND GOVERNMENT BONDS 2.875% 17/12/2028	THB	1 107 053,96	892 593,36	1,55
18 200 000,00	THAILAND GOVERNMENT BONDS 1.60% 17/06/2035	THB	558 069,77	411 276,44	0,71
13 540 000,00	THAILAND GOVERNMENT BONDS 3.65% 20/06/2031	THB	450 341,78	367 826,24	0,64
11 000 000,00	THAILAND GOVERNMENT BONDS 3.775% 25/06/2032	THB	363 709,59	302 099,21	0,52
10 100 000,00	THAILAND GOVERNMENT BONDS 4.875% 22/06/2029	THB	348 837,60	285 327,98	0,50
9 564 000,00	THAILAND GOVERNMENT BONDS 2.00% 17/06/2042	THB	235 673,93	205 308,15	0,36
4 250 000,00	THAILAND GOVERNMENT BONDS 2.875% 17/06/2046	THB	142 259,48	99 721,02	0,17
2 362 000,00	THAILAND GOVERNMENT BONDS 1.875% 17/06/2049	THB	51 797,19	44 581,37	0,08
MALAYSIA			5 117 882,86	4 746 439,70	8,24
Government			5 117 882,86	4 746 439,70	8,24
5 500 000,00	MALAYSIA GOVERNMENT BONDS 3.757% 22/05/2040	MYR	1 140 973,71	1 047 908,02	1,82
3 420 000,00	MALAYSIA GOVERNMENT BONDS 3.899% 16/11/2027	MYR	745 265,91	683 995,55	1,19
3 140 000,00	MALAYSIA GOVERNMENT BONDS 3.885% 15/08/2029	MYR	702 371,64	627 797,18	1,09
3 000 000,00	MALAYSIA GOVERNMENT BONDS 4.065% 15/06/2050	MYR	569 111,34	578 504,73	1,00

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

Eurizon AM SICAV - Emerging Markets Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 733 000,00	MALAYSIA GOVERNMENT BONDS 4.762% 07/04/2037	MYR	389 560,23	368 747,04	0,64
1 800 000,00	MALAYSIA GOVERNMENT BONDS 4.232% 30/06/2031	MYR	375 422,32	365 305,83	0,63
1 730 000,00	MALAYSIA GOVERNMENT BONDS 3.828% 05/07/2034	MYR	385 387,99	341 067,10	0,59
1 280 000,00	MALAYSIA GOVERNMENT BONDS 3.90% 30/11/2026	MYR	276 195,44	255 947,70	0,44
930 000,00	MALAYSIA GOVERNMENT BONDS 4.254% 31/05/2035	MYR	214 960,90	188 985,98	0,33
770 000,00	MALAYSIA GOVERNMENT BONDS 3.733% 15/06/2028	MYR	172 006,18	152 948,16	0,27
685 000,00	MALAYSIA GOVERNMENT BONDS 3.844% 15/04/2033	MYR	146 627,20	135 232,41	0,24
SOUTH AFRICA			5 646 525,96	4 620 857,91	8,02
Government			5 646 525,96	4 620 857,91	8,02
19 433 772,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 10.50% 21/12/2026	ZAR	1 191 304,29	1 030 497,67	1,79
21 115 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 8.875% 28/02/2035	ZAR	985 821,59	912 824,99	1,58
19 370 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 7.00% 28/02/2031	ZAR	1 002 816,45	830 230,65	1,44
10 390 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 9.00% 31/01/2040	ZAR	619 648,86	418 723,58	0,73
10 830 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 8.75% 31/01/2044	ZAR	635 168,34	414 945,46	0,72
12 900 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 6.50% 28/02/2041	ZAR	388 165,11	403 449,56	0,70
8 090 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 8.50% 31/01/2037	ZAR	452 066,41	325 540,20	0,57
7 140 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 6.25% 31/03/2036	ZAR	314 084,16	243 049,84	0,42
1 330 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 6.50% 28/02/2041	ZAR	57 450,75	41 595,96	0,07
POLAND			3 354 219,56	3 177 300,99	5,51
Government			3 354 219,56	3 177 300,99	5,51
7 130 000,00	REPUBLIC OF POLAND GOVERNMENT BONDS 2.75% 25/10/2029	PLN	1 553 654,09	1 451 719,85	2,52
5 000 000,00	REPUBLIC OF POLAND GOVERNMENT BONDS 1.75% 25/04/2032	PLN	892 585,65	882 722,15	1,53
3 500 000,00	REPUBLIC OF POLAND GOVERNMENT BONDS 1.25% 25/10/2030	PLN	658 310,67	631 179,29	1,09
1 000 000,00	REPUBLIC OF POLAND GOVERNMENT BONDS 2.75% 25/04/2028	PLN	249 669,15	211 679,70	0,37
COLOMBIA			4 253 648,15	3 120 091,38	5,41
Government			4 253 648,15	3 120 091,38	5,41
4 376 100 000,00	COLOMBIA TES 7.75% 18/09/2030	COP	1 278 701,11	873 132,25	1,51
4 337 600 000,00	COLOMBIA TES 6.00% 28/04/2028	COP	1 063 779,40	855 206,00	1,48
3 129 000 000,00	COLOMBIA TES 7.50% 26/08/2026	COP	795 534,37	678 841,98	1,18
2 900 000 000,00	COLOMBIA TES 7.25% 18/10/2034	COP	816 915,57	510 966,04	0,89
896 500 000,00	COLOMBIA TES 7.25% 26/10/2050	COP	208 369,79	130 891,38	0,23
325 000 000,00	COLOMBIA TES 6.25% 26/11/2025	COP	90 347,91	71 053,73	0,12
CZECH REPUBLIC			2 860 073,40	2 604 906,85	4,52
Government			2 860 073,40	2 604 906,85	4,52
18 300 000,00	CZECH REPUBLIC GOVERNMENT BONDS 2.00% 13/10/2033	CZK	675 234,38	611 292,73	1,06
10 110 000,00	CZECH REPUBLIC GOVERNMENT BONDS 0.95% 15/05/2030	CZK	384 530,58	338 969,58	0,59
9 000 000,00	CZECH REPUBLIC GOVERNMENT BONDS 2.75% 23/07/2029	CZK	383 187,48	338 399,41	0,59
7 500 000,00	CZECH REPUBLIC GOVERNMENT BONDS 4.50% 11/11/2032	CZK	311 019,09	306 755,43	0,53
11 200 000,00	CZECH REPUBLIC GOVERNMENT BONDS 1.50% 24/04/2040	CZK	314 562,67	303 339,49	0,52
6 600 000,00	CZECH REPUBLIC GOVERNMENT BONDS 2.50% 25/08/2028	CZK	248 723,07	248 038,35	0,43
5 600 000,00	CZECH REPUBLIC GOVERNMENT BONDS 4.20% 04/12/2036	CZK	303 500,92	223 586,15	0,39
3 000 000,00	CZECH REPUBLIC GOVERNMENT BONDS 4.90% 14/04/2034	CZK	128 416,08	126 353,12	0,22
2 990 000,00	CZECH REPUBLIC GOVERNMENT BONDS 0.25% 10/02/2027	CZK	110 899,13	108 172,59	0,19

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

Eurizon AM SICAV - Emerging Markets Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
HUNGARY			2 423 107,56	2 419 289,50	4,20
Government			2 423 107,56	2 419 289,50	4,20
415 000 000,00	HUNGARY GOVERNMENT BONDS 3.00% 27/10/2027	HUF	935 213,80	938 561,00	1,63
294 700 000,00	HUNGARY GOVERNMENT BONDS 2.25% 20/04/2033	HUF	538 824,39	526 411,49	0,91
133 700 000,00	HUNGARY GOVERNMENT BONDS 1.50% 22/04/2026	HUF	308 540,83	310 059,93	0,54
116 000 000,00	HUNGARY GOVERNMENT BONDS 5.50% 24/06/2025	HUF	290 052,28	290 980,16	0,50
112 000 000,00	HUNGARY GOVERNMENT BONDS 1.00% 26/11/2025	HUF	261 200,10	263 091,03	0,46
44 000 000,00	HUNGARY GOVERNMENT BONDS 2.00% 23/05/2029	HUF	89 276,16	90 185,89	0,16
ROMANIA			2 062 817,52	1 981 998,51	3,44
Government			2 062 817,52	1 981 998,51	3,44
3 560 000,00	ROMANIA GOVERNMENT BONDS 3.65% 28/07/2025	RON	673 447,40	698 408,74	1,21
2 285 000,00	ROMANIA GOVERNMENT BONDS 3.65% 24/09/2031	RON	374 569,38	377 011,45	0,65
1 800 000,00	ROMANIA GOVERNMENT BONDS 5.00% 12/02/2029	RON	400 388,31	339 320,27	0,59
1 700 000,00	ROMANIA GOVERNMENT BONDS 4.85% 22/04/2026	RON	376 161,34	334 548,12	0,58
600 000,00	ROMANIA GOVERNMENT BONDS 8.25% 29/09/2032	RON	133 696,72	130 886,60	0,23
600 000,00	ROMANIA GOVERNMENT BONDS 4.75% 11/10/2034	RON	104 554,37	101 823,33	0,18
PERU			2 302 257,95	1 768 677,61	3,07
Government			2 302 257,95	1 768 677,61	3,07
2 492 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 6.95% 12/08/2031	PEN	814 529,97	623 271,90	1,08
1 602 000,00	PERU GOVERNMENT INTERNATIONAL BONDS 8.20% 12/08/2026	PEN	539 980,95	413 184,54	0,72
1 550 000,00	PERU GOVERNMENT BONDS 5.35% 12/08/2040	PEN	438 045,27	305 944,69	0,53
1 100 000,00	PERU GOVERNMENT BONDS 5.94% 12/02/2029	PEN	325 593,07	269 533,76	0,47
730 000,00	PERU GOVERNMENT BONDS 5.40% 12/08/2034	PEN	184 108,69	156 742,72	0,27
CHILE			1 466 038,37	1 046 821,17	1,82
Government			1 466 038,37	1 046 821,17	1,82
380 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.70% 01/09/2030	CLP	511 009,84	356 729,36	0,62
180 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/03/2035	CLP	280 312,62	165 852,67	0,29
185 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 2.30% 01/10/2028	CLP	201 376,65	159 827,68	0,28
150 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.00% 01/01/2043	CLP	271 894,03	151 297,08	0,26
150 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.50% 01/03/2026	CLP	141 682,26	150 100,52	0,26
65 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/10/2028	CLP	59 762,97	63 013,86	0,11
TURKEY			859 670,29	873 073,47	1,51
Government			859 670,29	873 073,47	1,51
11 300 000,00	TURKIYE GOVERNMENT BONDS 16.90% 02/09/2026	TRY	231 792,53	241 342,52	0,42
6 200 000,00	TURKIYE GOVERNMENT BONDS 26.20% 05/10/2033	TRY	175 634,01	172 825,26	0,30
5 800 000,00	TURKIYE GOVERNMENT BONDS 17.30% 19/07/2028	TRY	120 707,18	123 762,67	0,21
5 000 000,00	TURKIYE GOVERNMENT BONDS 12.60% 01/10/2025	TRY	102 660,32	107 251,22	0,18
3 800 000,00	TURKIYE GOVERNMENT BONDS 10.50% 11/08/2027	TRY	63 165,12	68 919,87	0,12
3 700 000,00	TURKIYE GOVERNMENT BONDS 12.40% 08/03/2028	TRY	66 509,09	67 079,86	0,12
3 100 000,00	TURKIYE GOVERNMENT BONDS 17.80% 13/07/2033	TRY	69 835,19	63 829,47	0,11
1 700 000,00	TURKIYE GOVERNMENT BONDS 11.70% 13/11/2030	TRY	29 366,85	28 062,60	0,05
URUGUAY			340 057,69	343 875,42	0,60
Government			340 057,69	343 875,42	0,60
14 980 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 8.50% 15/03/2028	UYU	340 057,69	343 875,42	0,60

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

Eurizon AM SICAV - Emerging Markets Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Zero-Coupon Bonds			1 968 929,36	1 771 136,32	3,07
BRAZIL			1 968 929,36	1 771 136,32	3,07
Government			1 968 929,36	1 771 136,32	3,07
8 000 000,00	BRAZIL LETRAS DO TESOURO NACIONAL 0.00% 01/01/2028	BRL	1 041 767,83	896 350,40	1,55
6 500 000,00	BRAZIL LETRAS DO TESOURO NACIONAL 0.00% 01/07/2026	BRL	927 161,53	874 785,92	1,52
INVESTMENT FUNDS			1 521 295,88	1 676 070,07	2,91
UCI Units			1 521 295,88	1 676 070,07	2,91
LUXEMBOURG			1 521 295,88	1 676 070,07	2,91
Finance			1 521 295,88	1 676 070,07	2,91
12 593,50	EURIZON FUND - BOND AGGREGATE RMB -Z-	EUR	1 521 295,88	1 676 070,07	2,91
Total Portfolio			62 808 075,29	55 226 799,47	95,85

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

Eurizon AM SICAV - Emerging Markets Bond

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						779,99	3 968 755,52
Unrealised profit on future contracts and notional						1 159,04	2 477 109,93
200 000	13	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	1 159,04	2 477 109,93
Unrealised loss on future contracts and notional						(379,05)	1 491 645,59
100 000	15	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	(379,05)	1 491 645,59

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

Eurizon AM SICAV - Emerging Markets Bond

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					36 989,60
Unrealised profit on forward foreign exchange contracts					100 261,56
26/09/2024	2 908 379,91	EUR	17 100 000,00	BRL	74 515,60
26/09/2024	14 920 000,00	PLN	3 428 151,28	EUR	16 958,59
26/09/2024	380 751,19	EUR	1 550 000,00	PEN	4 800,53
19/07/2024	13 525 000,00	TRY	400 943,89	USD	3 901,39
26/09/2024	2 200 000,00	RON	439 698,00	EUR	85,45
Unrealised loss on forward foreign exchange contracts					(63 271,96)
26/09/2024	17 170 000,00	CNY	2 244 538,04	EUR	(27 599,73)
26/09/2024	1 043 642,86	EUR	21 000 000,00	MXN	(9 446,60)
26/09/2024	787 341,77	EUR	31 100 000,00	THB	(5 612,00)
26/09/2024	25 310 000,00	CZK	1 013 774,76	EUR	(5 426,22)
26/09/2024	6 650 000,00	ZAR	339 645,79	EUR	(3 421,87)
26/09/2024	183 635,52	EUR	7 900 000,00	UYU	(3 282,67)
26/09/2024	308 132,13	EUR	1 403 850 000,00	COP	(2 516,27)
26/09/2024	354 693,78	USD	1 500 000 000,00	COP	(2 332,51)
26/09/2024	7 150 000,00	ZAR	362 815,47	EUR	(1 311,56)
26/09/2024	142 448,50	EUR	56 970 000,00	HUF	(794,97)
26/09/2024	547 570,24	EUR	218 090 000,00	HUF	(787,99)
26/09/2024	1 579 136,08	EUR	1 700 000,00	USD	(555,74)
26/09/2024	35 550 000,00	CLP	35 158,21	EUR	(183,83)

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

Eurizon AM SICAV - Emerging Markets Bond

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				45 245,87	(42 194,63)	97 616,57
BANK OF AMERICA SECURITIES EUROPE SA	CNY	17 000 000,00	17/05/2029	5 500,89	(4 876,16)	14 563,33
BNP PARIBAS SA	PLN	3 000 000,00	17/05/2029	4 352,81	(4 914,83)	1 868,31
BNP PARIBAS SA	ZAR	21 000 000,00	26/04/2034	19 414,61	(15 975,08)	64 615,40
CITIGROUP GLOBAL MARKETS EUROPE AG	ZAR	15 500 000,00	15/05/2029	8 568,18	(8 407,00)	12 899,58
J.P. MORGAN SE	CZK	16 000 000,00	17/05/2029	3 122,03	(4 022,68)	(454,15)
J.P. MORGAN SE	CNY	8 000 000,00	19/04/2034	4 287,35	(3 998,88)	4 124,10

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

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

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	341 091 603,33
Banks		(Note 2)	3 190 156,92
Other banks and broker accounts		(Notes 2, 5, 12)	6 145 412,31
Swap premium paid			738 024,56
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	80 293,82
Unrealised profit on future contracts		(Notes 2, 12)	48 025,00
Unrealised profit on swap contracts		(Notes 2, 11)	2 090,01
Interest receivable on swap contracts		(Notes 2, 11)	14 055,55
Other interest receivable			5 928 965,63
Receivable on subscriptions			721 340,46
Other assets		(Notes 3, 13)	518 927,63
Total assets			358 478 895,22
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(135 137,16)
Unrealised loss on future contracts		(Notes 2, 12)	(36 804,58)
Unrealised loss on swap contracts		(Notes 2, 11)	(58 879,78)
Payable on investments purchased			(2 301 500,00)
Payable on redemptions			(1 188 261,47)
Other liabilities			(446 609,46)
Total liabilities			(4 167 192,45)
Total net assets			354 311 702,77
	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	4,96	124 828,580
Class I	EUR	6,16	13 238 485,645
Class Primaclasse	EUR	4,74	11 487 547,987
Class R	EUR	5,55	37 432 986,342
Class RD	EUR	4,79	906 721,261
Class U	EUR	5,44	1 027 229,994

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

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

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

Net assets at the beginning of the period	Notes	428 060 282,65
Net income from investments	(Note 2)	11 808 751,58
Interest received on swap contracts	(Note 2)	21 277,77
Other income	(Notes 4, 8)	60 114,81
Total income		11 890 144,16
Management fee	(Note 8)	(1 879 822,78)
Administrative fees	(Note 10)	(318 820,93)
Subscription tax	(Note 6)	(76 104,20)
Other charges and taxes	(Notes 3, 7)	(301 804,39)
Total expenses		(2 576 552,30)
Net investment income / (loss)		9 313 591,86
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(21 389 127,27)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	24 779 784,21
- forward foreign exchange contracts	(Note 2)	(54 843,34)
- foreign currencies	(Note 2)	300 769,65
- future contracts	(Note 2)	(6 378 565,31)
- swap contracts	(Note 2)	(56 789,77)
Net result of operations for the period		6 514 820,03
Subscriptions for the period		70 960 943,68
Redemptions for the period		(146 020 073,31)
Dividend distributions	(Note 15)	(5 204 270,28)
Net assets at the end of the period		354 311 702,77

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

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

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			352 623 816,26	341 091 603,33	96,27
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			319 681 437,17	316 097 603,39	89,21
Ordinary Bonds			310 907 647,58	307 189 740,86	86,70
UNITED STATES			142 336 689,90	147 405 895,32	41,60
Consumer Retail			40 956 974,21	42 617 022,57	12,03
4 350 000,02	AMERICAN AIRLINES, INC./AADVANTAGE LOYALTY IP LTD. 5.50% 20/04/2026	USD	3 656 076,67	4 024 646,23	1,14
4 150 000,00	SUGARHOUSE HSP GAMING PROP MEZZ LP/SUGARHOUSE HSP GAMING FINANCE CORP. 5.875% 15/05/2025	USD	3 407 709,31	3 847 545,67	1,09
3 430 000,00	UNITED AIRLINES, INC. 4.375% 15/04/2026	USD	2 904 787,99	3 093 127,33	0,87
3 200 000,00	TAYLOR MORRISON COMMUNITIES, INC. 5.875% 15/06/2027	USD	2 931 087,65	2 971 378,19	0,84
2 794 000,00	TRI POINTE HOMES, INC. 5.25% 01/06/2027	USD	2 473 240,81	2 543 418,71	0,72
2 500 000,00	BEAZER HOMES USA, INC. 5.875% 15/10/2027	USD	2 146 685,16	2 298 599,39	0,65
2 000 000,00	ZF NORTH AMERICA CAPITAL, INC. 6.75% 23/04/2030	USD	1 876 299,77	1 888 219,36	0,53
2 025 000,00	MGM RESORTS INTERNATIONAL 5.50% 15/04/2027	USD	1 840 030,18	1 866 683,56	0,53
2 000 000,00	BRINKER INTERNATIONAL, INC. 5.00% 01/10/2024	USD	1 767 025,57	1 861 254,12	0,52
1 823 000,00	CCM MERGER, INC. 6.375% 01/05/2026	USD	1 627 346,29	1 686 395,44	0,48
1 825 000,00	PENN ENTERTAINMENT, INC. 5.625% 15/01/2027	USD	1 555 661,58	1 643 291,08	0,46
1 500 000,00	CLARIOS GLOBAL LP/CLARIOS U.S. FINANCE CO. 4.375% 15/05/2026	EUR	1 490 100,00	1 492 500,00	0,42
1 500 000,00	AMERICAN AXLE & MANUFACTURING, INC. 6.50% 01/04/2027	USD	1 353 896,10	1 396 626,39	0,39
1 625 000,00	H&E EQUIPMENT SERVICES, INC. 3.875% 15/12/2028	USD	1 286 887,63	1 367 667,92	0,39
1 250 000,00	AVIS BUDGET CAR RENTAL LLC/AVIS BUDGET FINANCE, INC. 5.75% 15/07/2027	USD	1 076 207,26	1 126 474,89	0,32
1 150 000,00	AMERICAN AIRLINES, INC. 7.25% 15/02/2028	USD	1 077 285,84	1 069 673,89	0,30
1 150 000,00	FORESTAR GROUP, INC. 5.00% 01/03/2028	USD	1 062 453,81	1 030 959,65	0,29
975 000,00	BRINKER INTERNATIONAL, INC. 8.25% 15/07/2030	USD	889 638,75	955 358,57	0,27
1 050 000,00	AVIS BUDGET CAR RENTAL LLC/AVIS BUDGET FINANCE, INC. 5.75% 15/07/2027	USD	904 579,68	947 835,83	0,27
1 000 000,00	UNITED AIRLINES, INC. 4.625% 15/04/2029	USD	866 431,00	865 285,36	0,24
1 000 000,00	GAP, INC. 3.625% 01/10/2029	USD	808 708,68	806 894,90	0,23
925 000,00	TENNECO, INC. 8.00% 17/11/2028	USD	721 032,92	785 026,24	0,22
1 100 000,00	MPH ACQUISITION HOLDINGS LLC 5.50% 01/09/2028	USD	934 684,09	778 123,28	0,22
800 000,00	SCOTTS MIRACLE-GRO CO. 4.50% 15/10/2029	USD	637 381,28	681 934,85	0,19
700 000,00	JACOBS ENTERTAINMENT, INC. 6.75% 15/02/2029	USD	620 429,60	607 652,63	0,17
475 000,00	ADAMS HOMES, INC. 9.25% 15/10/2028	USD	445 674,45	454 577,12	0,13
400 000,00	HERTZ CORP. 4.625% 01/12/2026	USD	353 732,00	270 928,73	0,08
274 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP. 6.625% 15/07/2026	USD	241 900,14	254 943,24	0,07
Energy			21 775 239,73	24 102 265,00	6,80
6 312 000,00	ASCENT RESOURCES UTICA HOLDINGS LLC/ARU FINANCE CORP. 9.00% 01/11/2027	USD	5 696 035,52	7 306 486,42	2,06
3 100 000,00	TALLGRASS ENERGY PARTNERS LP/TALLGRASS ENERGY FINANCE CORP. 7.375% 15/02/2029	USD	2 851 514,09	2 906 724,15	0,82
2 900 000,00	NABORS INDUSTRIES, INC. 9.125% 31/01/2030	USD	2 777 318,09	2 795 742,16	0,79
1 825 000,00	NABORS INDUSTRIES, INC. 7.375% 15/05/2027	USD	1 608 142,55	1 728 398,11	0,49
1 800 000,00	GLOBAL PARTNERS LP/GLP FINANCE CORP. 7.00% 01/08/2027	USD	1 565 493,10	1 683 123,11	0,47
1 800 000,00	ANTERO MIDSTREAM PARTNERS LP/ANTERO MIDSTREAM FINANCE CORP. 5.75% 15/01/2028	USD	1 629 397,74	1 651 079,51	0,47
1 625 000,00	AETHON UNITED BR LP/AETHON UNITED FINANCE CORP. 8.25% 15/02/2026	USD	1 335 470,09	1 532 929,55	0,43
1 000 000,00	EQM MIDSTREAM PARTNERS LP 6.50% 01/07/2027	USD	929 120,21	943 353,91	0,27
1 000 000,00	EQM MIDSTREAM PARTNERS LP 5.50% 15/07/2028	USD	913 898,76	918 823,94	0,26
675 000,00	CIVITAS RESOURCES, INC. 8.375% 01/07/2028	USD	615 903,75	660 810,06	0,19
575 000,00	ANTERO MIDSTREAM PARTNERS LP/ANTERO MIDSTREAM FINANCE CORP. 5.75% 01/03/2027	USD	510 820,72	532 503,14	0,15

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

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

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	RANGE RESOURCES CORP. 4.875% 15/05/2025	USD	312 765,06	370 261,56	0,10
400 000,00	SIERRACOL ENERGY ANDINA LLC 6.00% 15/06/2028	USD	339 190,09	332 674,45	0,09
275 000,00	CRESCENT ENERGY FINANCE LLC 9.25% 15/02/2028	USD	254 293,11	271 043,27	0,08
225 000,00	HOWARD MIDSTREAM ENERGY PARTNERS LLC 8.875% 15/07/2028	USD	206 640,00	222 169,95	0,06
150 000,00	NOBLE FINANCE II LLC 8.00% 15/04/2030	USD	136 742,85	144 253,26	0,04
100 000,00	VITAL ENERGY, INC. 9.75% 15/10/2030	USD	92 494,00	101 888,45	0,03
Telecommunication			22 754 880,21	22 983 618,96	6,49
6 350 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 5.00% 01/02/2028	USD	5 393 971,92	5 540 183,67	1,56
4 600 000,00	DIRECTV FINANCING LLC 8.875% 01/02/2030	USD	4 274 180,38	4 195 386,97	1,18
4 075 000,00	UNIVISION COMMUNICATIONS, INC. 6.625% 01/06/2027	USD	3 612 048,39	3 629 647,55	1,02
3 050 000,00	COGENT COMMUNICATIONS GROUP, INC. 3.50% 01/05/2026	USD	2 533 433,01	2 723 982,45	0,77
3 000 000,00	SIRIUS XM RADIO, INC. 5.50% 01/07/2029	USD	2 655 708,81	2 629 893,86	0,74
1 450 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 5.50% 01/05/2026	USD	1 258 347,18	1 336 556,44	0,38
1 300 000,00	SIRIUS XM RADIO, INC. 5.00% 01/08/2027	USD	1 150 135,92	1 160 641,42	0,33
1 000 000,00	SIRIUS XM RADIO, INC. 4.00% 15/07/2028	USD	834 226,31	842 948,07	0,24
825 000,00	NEXSTAR MEDIA, INC. 5.625% 15/07/2027	USD	723 329,17	731 095,54	0,21
400 000,00	LEVEL 3 FINANCING, INC. 3.40% 01/03/2027	USD	319 499,12	193 282,99	0,06
Finance			18 584 019,41	18 588 347,96	5,25
3 900 000,00	BRANDYWINE OPERATING PARTNERSHIP LP 8.875% 12/04/2029	USD	3 734 089,14	3 795 961,91	1,07
3 850 000,00	ONEMAIN FINANCE CORP. 7.125% 15/03/2026	USD	3 949 586,94	3 646 892,24	1,03
1 835 000,00	NATIONSTAR MORTGAGE HOLDINGS, INC. 5.50% 15/08/2028	USD	1 563 961,02	1 646 337,12	0,46
1 625 000,00	FREEDOM MORTGAGE CORP. 7.625% 01/05/2026	USD	1 381 685,23	1 505 809,92	0,43
1 700 000,00	MPT OPERATING PARTNERSHIP LP/MPT FINANCE CORP. 5.25% 01/08/2026	USD	1 435 780,88	1 443 924,71	0,41
1 600 000,00	LFS TOPCO LLC 5.875% 15/10/2026	USD	1 406 968,53	1 380 037,64	0,39
1 370 000,00	HOWARD HUGHES CORP. 5.375% 01/08/2028	USD	1 209 446,93	1 215 007,62	0,34
1 450 000,00	MPT OPERATING PARTNERSHIP LP/MPT FINANCE CORP. 0.993% 15/10/2026	EUR	1 162 900,00	1 153 866,50	0,33
1 300 000,00	LIBERTY MUTUAL GROUP, INC. 4.30% 01/02/2061	USD	762 801,30	755 534,07	0,21
750 000,00	MPT OPERATING PARTNERSHIP LP/MPT FINANCE CORP. 5.00% 15/10/2027	USD	570 246,98	583 666,64	0,17
650 000,00	ONEMAIN FINANCE CORP. 3.875% 15/09/2028	USD	548 662,11	543 585,95	0,15
425 000,00	NAVIENT CORP. 6.75% 25/06/2025	USD	378 005,84	396 396,84	0,11
275 000,00	FREEDOM MORTGAGE CORP. 12.00% 01/10/2028	USD	252 684,01	275 446,34	0,08
250 000,00	GREYSTAR REAL ESTATE PARTNERS LLC 7.75% 01/09/2030	USD	227 200,50	245 880,46	0,07
Industries			9 744 134,07	10 045 524,23	2,83
4 420 000,00	STANDARD INDUSTRIES, INC. 5.00% 15/02/2027	USD	3 921 206,28	3 998 515,59	1,13
1 800 000,00	XPO, INC. 7.125% 01/02/2032	USD	1 705 298,91	1 719 719,32	0,48
1 700 000,00	TRANSDIGM, INC. 5.50% 15/11/2027	USD	1 506 406,28	1 557 813,16	0,44
955 000,00	LIKEWISE CORP. 9.75% 15/10/2025	USD	820 175,62	898 105,03	0,25
675 000,00	MAUSER PACKAGING SOLUTIONS HOLDING CO. 7.875% 15/04/2027	USD	620 946,68	642 401,46	0,18
548 000,00	JELD-WEN, INC. 4.625% 15/12/2025	USD	474 012,35	502 288,37	0,14
525 000,00	ECO MATERIAL TECHNOLOGIES, INC. 7.875% 31/01/2027	USD	465 322,20	490 989,78	0,14
250 000,00	LABL, INC. 9.50% 01/11/2028	USD	230 765,75	235 691,52	0,07
Multi-Utilities			9 228 586,57	9 567 073,87	2,70
3 150 000,00	NRG ENERGY, INC. 5.75% 15/01/2028	USD	2 806 251,90	2 916 662,10	0,82
2 925 000,00	CALPINE CORP. 5.125% 15/03/2028	USD	2 481 759,35	2 624 925,35	0,74
2 075 000,00	VISTRA OPERATIONS CO. LLC 5.50% 01/09/2026	USD	1 907 285,72	1 910 063,99	0,54
1 200 000,00	VISTRA OPERATIONS CO. LLC 5.00% 31/07/2027	USD	1 065 510,10	1 083 330,52	0,31
1 125 000,00	VISTRA OPERATIONS CO. LLC 5.625% 15/02/2027	USD	967 779,50	1 032 091,91	0,29

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

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

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			8 195 035,04	8 155 824,10	2,30
3 600 000,00	SASOL FINANCING USA LLC 6.50% 27/09/2028	USD	3 158 695,70	3 199 673,87	0,90
1 500 000,00	SASOL FINANCING USA LLC 4.375% 18/09/2026	USD	1 306 650,19	1 316 696,40	0,37
987 000,00	OLYMPUS WATER U.S. HOLDING CORP. 9.625% 15/11/2028	EUR	987 000,00	1 057 659,33	0,30
900 000,00	OLYMPUS WATER U.S. HOLDING CORP. 9.75% 15/11/2028	USD	836 236,80	884 875,74	0,25
775 000,00	RAIN CARBON, INC. 12.25% 01/09/2029	USD	708 895,60	779 294,96	0,22
1 005 000,00	CORNERSTONE CHEMICAL CO. LLC 10.25% 01/09/2027	USD	853 914,25	570 835,99	0,16
375 000,00	CLEVELAND-CLIFFS, INC. 6.75% 15/04/2030	USD	343 642,50	346 787,81	0,10
Basic Goods			6 266 676,11	6 356 602,47	1,79
2 671 000,00	ALBERTSONS COS., INC./SAFEWAY, INC./NEW ALBERTSONS LP/ALBERTSONS LLC 4.625% 15/01/2027	USD	2 419 991,48	2 408 845,91	0,68
1 759 000,00	POST HOLDINGS, INC. 5.625% 15/01/2028	USD	1 583 387,93	1 616 309,79	0,45
1 500 000,00	B&G FOODS, INC. 8.00% 15/09/2028	USD	1 438 053,24	1 420 643,17	0,40
649 000,00	B&G FOODS, INC. 5.25% 01/04/2025	USD	559 850,68	599 980,32	0,17
325 000,00	KRONOS ACQUISITION HOLDINGS, INC./KIK CUSTOM PRODUCTS, INC. 5.00% 31/12/2026	USD	265 392,78	310 823,28	0,09
Health			3 329 519,01	3 428 721,59	0,97
2 000 000,00	TENET HEALTHCARE CORP. 4.25% 01/06/2029	USD	1 717 310,65	1 737 363,35	0,49
1 900 000,00	ADAPTHEALTH LLC 6.125% 01/08/2028	USD	1 612 208,36	1 691 358,24	0,48
Computing and IT			1 501 625,54	1 560 894,57	0,44
1 675 000,00	TEMPO ACQUISITION LLC/TEMPO ACQUISITION FINANCE CORP. 5.75% 01/06/2025	USD	1 501 625,54	1 560 894,57	0,44
UNITED KINGDOM			38 644 595,82	35 277 774,93	9,96
Basic Goods			8 643 347,47	8 696 671,69	2,45
3 300 000,00	MARKET BIDCO FINCO PLC 4.75% 04/11/2027	EUR	3 150 317,00	3 123 978,00	0,88
2 025 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	2 093 249,09	2 191 886,43	0,62
1 600 000,00	BELLIS ACQUISITION CO. PLC 8.125% 14/05/2030	GBP	1 868 999,62	1 884 871,40	0,53
1 500 000,00	OCADO GROUP PLC 3.875% 08/10/2026	GBP	1 530 781,76	1 495 935,86	0,42
Telecommunication			6 191 116,28	5 600 755,31	1,58
4 650 000,00	TALKTALK TELECOM GROUP LTD. 3.875% 20/02/2025	GBP	5 471 573,06	4 876 088,50	1,38
850 000,00	VIRGIN MEDIA SECURED FINANCE PLC 5.50% 15/05/2029	USD	719 543,22	724 666,81	0,20
Industries			6 617 068,46	5 338 811,80	1,51
2 600 000,00	HEATHROW FINANCE PLC 6.625% 01/03/2031	GBP	3 037 132,37	3 029 796,45	0,86
2 975 000,00	ZENITH FINCO PLC 6.50% 30/06/2027	GBP	3 579 936,09	2 309 015,35	0,65
Finance			5 133 995,12	5 067 202,74	1,43
3 100 000,00	JERROLD FINCO PLC 5.25% 15/01/2027	GBP	3 330 968,30	3 544 733,78	1,00
1 525 000,00	SHERWOOD FINANCING PLC 6.00% 15/11/2026	GBP	1 803 026,82	1 522 468,96	0,43
Consumer Retail			5 383 492,24	4 906 929,63	1,39
2 100 000,00	CONSTELLATION AUTOMOTIVE FINANCING PLC 4.875% 15/07/2027	GBP	2 482 499,53	2 080 786,38	0,59
1 650 000,00	STONEGATE PUB CO. FINANCING 2019 PLC 8.25% 31/07/2025	GBP	1 872 790,23	1 918 435,03	0,54
875 000,00	VERY GROUP FUNDING PLC 6.50% 01/08/2026	GBP	1 028 202,48	907 708,22	0,26
Energy			4 143 722,50	3 139 354,54	0,89
3 950 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.125% 19/07/2026*	EUR	4 143 722,50	3 139 354,54	0,89
Raw materials			2 531 853,75	2 528 049,22	0,71
1 500 000,00	INEOS QUATTRO FINANCE 2 PLC 8.50% 15/03/2029	EUR	1 596 000,00	1 584 630,00	0,45
1 000 000,00	INEOS FINANCE PLC 7.50% 15/04/2029	USD	935 853,75	943 419,22	0,26

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

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CANADA			16 704 343,57	17 187 030,83	4,85
Consumer Retail			6 820 324,60	6 997 118,41	1,98
4 375 000,00	MATTAMY GROUP CORP. 5.25% 15/12/2027	USD	3 855 121,32	3 967 154,75	1,12
3 300 000,00	BROOKFIELD RESIDENTIAL PROPERTIES, INC./BROOKFIELD RESIDENTIAL U.S. LLC 6.25% 15/09/2027	USD	2 965 203,28	3 029 963,66	0,86
Industries			4 525 358,91	4 635 108,73	1,31
2 400 000,00	BOMBARDIER, INC. 7.50% 01/02/2029	USD	2 256 324,05	2 322 898,89	0,66
2 300 000,00	BOMBARDIER, INC. 8.75% 15/11/2030	USD	2 269 034,86	2 312 209,84	0,65
Raw materials			2 315 385,32	2 479 197,09	0,70
1 725 000,00	NEW GOLD, INC. 7.50% 15/07/2027	USD	1 549 316,08	1 621 233,71	0,46
940 000,00	HUDBAY MINERALS, INC. 4.50% 01/04/2026	USD	766 069,24	857 963,38	0,24
Health			2 367 367,89	2 350 579,78	0,66
2 700 000,00	BAUSCH HEALTH COS., INC. 5.50% 01/11/2025	USD	2 367 367,89	2 350 579,78	0,66
Energy			675 906,85	725 026,82	0,20
848 000,00	PARKLAND CORP. 4.50% 01/10/2029	USD	675 906,85	725 026,82	0,20
FRANCE			12 937 919,13	12 835 087,63	3,62
Basic Goods			5 110 500,00	5 076 747,00	1,43
2 300 000,00	PICARD GROUPE SAS 6.375% 01/07/2029	EUR	2 301 500,00	2 294 963,00	0,65
1 500 000,00	ELO SACA 6.00% 22/03/2029	EUR	1 495 200,00	1 474 140,00	0,41
1 300 000,00	BERTRAND FRANCHISE FINANCE SAS 6.50% 18/07/2030	EUR	1 313 800,00	1 307 644,00	0,37
Consumer Retail			4 079 905,50	4 075 947,00	1,15
2 700 000,00	GOLDSTORY SAS 6.75% 01/02/2030	EUR	2 732 268,00	2 734 911,00	0,77
1 350 000,00	LOXAM SAS 5.75% 15/07/2027	EUR	1 347 637,50	1 341 036,00	0,38
Finance			2 306 538,25	2 222 321,50	0,63
2 450 000,00	EMERIA SASU 7.75% 31/03/2028	EUR	2 306 538,25	2 222 321,50	0,63
Raw materials			1 440 975,38	1 460 072,13	0,41
1 700 000,00	SNF GROUP SACA 3.125% 15/03/2027	USD	1 440 975,38	1 460 072,13	0,41
NETHERLANDS			10 749 223,35	10 912 236,87	3,08
Industries			4 922 104,26	5 050 438,83	1,43
4 500 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	4 011 650,00	4 125 690,00	1,17
1 000 000,00	EMBRAER NETHERLANDS FINANCE BV 5.40% 01/02/2027	USD	910 454,26	924 748,83	0,26
Health			3 927 119,09	3 966 582,04	1,12
2 800 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 3.15% 01/10/2026	USD	2 420 003,79	2 447 304,71	0,69
1 200 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 4.75% 09/05/2027	USD	1 073 760,54	1 079 277,33	0,31
500 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.625% 15/10/2028	EUR	433 354,76	440 000,00	0,12
Consumer Retail			1 900 000,00	1 895 216,00	0,53
1 000 000,00	Q-PARK HOLDING I BV 5.125% 01/03/2029	EUR	1 000 000,00	1 001 750,00	0,28
900 000,00	DUFY ONE BV 4.75% 18/04/2031	EUR	900 000,00	893 466,00	0,25
CAYMAN ISLANDS			8 527 860,07	7 764 215,15	2,19
Consumer Retail			6 907 122,35	7 156 028,99	2,02
5 900 000,00	WYNN MACAU LTD. 5.50% 15/01/2026	USD	5 240 695,96	5 393 756,40	1,52
890 000,00	MGM CHINA HOLDINGS LTD. 4.75% 01/02/2027	USD	755 483,57	790 582,06	0,22
575 000,00	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD./HAWAIIANMILES LOYALTY LTD. 5.75% 20/01/2026	USD	471 652,71	510 463,77	0,15
500 000,00	MGM CHINA HOLDINGS LTD. 5.25% 18/06/2025	USD	439 290,11	461 226,76	0,13

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

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			546 327,88	515 142,11	0,14
620 000,00	IHS HOLDING LTD. 6.25% 29/11/2028	USD	546 327,88	515 142,11	0,14
Finance			1 074 409,84	93 044,05	0,03
1 200 000,00	LOGAN GROUP CO. LTD. 6.50% 16/07/2023**	USD	1 074 409,84	93 044,05	0,03
LUXEMBOURG			9 371 858,74	7 319 839,11	2,07
Consumer Retail			6 718 674,59	5 461 159,11	1,54
3 000 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP./ATLAS LUXCO 4 SARL 3.625% 01/06/2028	EUR	2 734 200,00	2 727 120,00	0,77
2 100 000,00	CIRSA FINANCE INTERNATIONAL SARL 6.50% 30/01/2029	EUR	2 100 000,00	2 163 189,00	0,61
569 777,00	CODERE FINANCE 2 LUXEMBOURG SA 13.00% 30/09/2024***	EUR	569 777,00	564 079,23	0,16
1 352 107,20	CODERE FINANCE 2 LUXEMBOURG SA 7.50% 30/11/2027	EUR	1 314 677,13	6 760,54	0,00
22,00	CODERE FINANCE 2 LUXEMBOURG SA 11.00% 30/09/2026	EUR	20,46	10,34	0,00
Finance			1 422 750,00	1 469 160,00	0,42
1 500 000,00	CPI PROPERTY GROUP SA 7.00% 07/05/2029	EUR	1 422 750,00	1 469 160,00	0,42
Telecommunication			1 230 434,15	389 520,00	0,11
1 125 000,00	ALTICE FRANCE HOLDING SA 8.00% 15/05/2027	EUR	1 230 434,15	389 520,00	0,11
JERSEY			5 951 251,11	5 800 801,89	1,64
Consumer Retail			4 983 308,45	4 933 296,05	1,39
2 650 000,00	ASTON MARTIN CAPITAL HOLDINGS LTD. 10.00% 31/03/2029	USD	2 456 128,05	2 435 081,25	0,68
2 150 000,00	AVIS BUDGET FINANCE PLC 7.00% 28/02/2029	EUR	2 150 000,00	2 116 202,00	0,60
400 000,00	ADIENT GLOBAL HOLDINGS LTD. 7.00% 15/04/2028	USD	377 180,40	382 012,80	0,11
Industries			967 942,66	867 505,84	0,25
1 140 000,00	WEST CHINA CEMENT LTD. 4.95% 08/07/2026	USD	967 942,66	867 505,84	0,25
COLOMBIA			4 999 269,83	5 015 156,80	1,42
Energy			4 161 320,23	4 164 753,63	1,18
2 270 000,00	ECOPETROL SA 4.625% 02/11/2031	USD	1 793 209,12	1 728 693,98	0,49
1 110 000,00	ECOPETROL SA 5.375% 26/06/2026	USD	1 039 618,54	1 016 228,24	0,29
800 000,00	ECOPETROL SA 8.875% 13/01/2033	USD	739 649,36	771 672,15	0,22
750 000,00	OLEODUCTO CENTRAL SA 4.00% 14/07/2027	USD	588 843,21	648 159,26	0,18
Government			837 949,60	850 403,17	0,24
1 000 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 4.50% 15/03/2029	USD	837 949,60	850 403,17	0,24
JAMAICA			4 438 485,64	4 772 271,45	1,35
Telecommunication			4 438 485,64	4 772 271,45	1,35
5 173 978,00	DIGICEL INTERMEDIATE HOLDINGS LTD./DIGICEL INTERNATIONAL FINANCE LTD./DIFL U.S. 12.00% 25/05/2027	USD	4 438 485,64	4 772 271,45	1,35
BRAZIL			5 007 229,93	4 507 721,24	1,27
Finance			3 179 258,37	3 227 947,61	0,91
2 330 000,00	BANCO DO BRASIL SA 4.875% 11/01/2029	USD	2 057 187,97	2 077 487,29	0,59
1 240 000,00	BANCO VOTORANTIM SA 4.50% 24/09/2024	USD	1 122 070,40	1 150 460,32	0,32
Multi-Utilities			1 221 824,63	666 072,95	0,19
1 450 000,00	LIGHT SERVICOS DE ELETRICIDADE SA/LIGHT ENERGIA SA 4.375% 18/06/2026	USD	1 221 824,63	666 072,95	0,19
Government			606 146,93	613 700,68	0,17
700 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 4.50% 30/05/2029	USD	606 146,93	613 700,68	0,17

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

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TURKEY			4 104 945,26	4 268 215,40	1,20
Government			3 021 395,51	3 092 369,04	0,87
2 000 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 9.875% 15/01/2028	USD	1 980 308,00	2 046 017,28	0,58
1 100 000,00	TURKIYE GOVERNMENT INTERNATIONAL BONDS 7.625% 26/04/2029	USD	1 041 087,51	1 046 351,76	0,29
Multi-Utilities			1 083 549,75	1 175 846,36	0,33
1 290 000,00	AYDEM YENILENEBILIR ENERJİ AS 7.75% 02/02/2027	USD	1 083 549,75	1 175 846,36	0,33
SWEDEN			3 763 343,33	3 920 184,00	1,11
Energy			2 611 200,00	2 892 312,00	0,82
2 720 000,00	PREEM HOLDINGS AB 12.00% 30/06/2027	EUR	2 611 200,00	2 892 312,00	0,82
Finance			652 143,33	527 247,00	0,15
700 000,00	INTRUM AB 4.875% 15/08/2025	EUR	652 143,33	527 247,00	0,15
Consumer Retail			500 000,00	500 625,00	0,14
500 000,00	VOLVO CAR AB 4.75% 08/05/2030	EUR	500 000,00	500 625,00	0,14
MAURITIUS			3 643 749,83	3 687 607,93	1,04
Energy			2 261 063,51	2 322 373,83	0,66
1 041 000,00	GREENKO POWER II LTD. 4.30% 13/12/2028	USD	852 625,31	883 715,60	0,25
876 000,00	AZURE POWER SOLAR ENERGY PVT LTD. 5.65% 24/12/2024	USD	797 515,59	803 312,28	0,23
716 100,00	INDIA CLEANTECH ENERGY 4.70% 10/08/2026	USD	610 922,61	635 345,95	0,18
Telecommunication			959 577,15	927 137,44	0,26
1 000 000,00	MTN MAURITIUS INVESTMENTS LTD. 6.50% 13/10/2026	USD	959 577,15	927 137,44	0,26
Multi-Utilities			423 109,17	438 096,66	0,12
504 600,00	CLEAN RENEWABLE POWER MAURITIUS PTE. LTD. 4.25% 25/03/2027	USD	423 109,17	438 096,66	0,12
BERMUDA			2 789 738,50	3 056 163,51	0,86
Consumer Retail			2 789 738,50	3 056 163,51	0,86
2 050 000,00	VIKING CRUISES LTD. 7.00% 15/02/2029	USD	1 723 904,22	1 923 879,43	0,54
700 000,00	NCL CORP. LTD. 5.875% 15/02/2027	USD	602 420,78	644 731,23	0,18
500 000,00	NCL CORP. LTD. 8.375% 01/02/2028	USD	463 413,50	487 552,85	0,14
EGYPT			3 157 990,00	3 042 546,00	0,86
Government			3 157 990,00	3 042 546,00	0,86
3 800 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 5.625% 16/04/2030	EUR	3 157 990,00	3 042 546,00	0,86
ANGOLA			2 923 883,12	2 929 287,24	0,83
Government			2 923 883,12	2 929 287,24	0,83
3 500 000,00	ANGOLA GOVERNMENT INTERNATIONAL BONDS 8.00% 26/11/2029	USD	2 923 883,12	2 929 287,24	0,83
SPAIN			2 759 000,00	2 847 563,50	0,80
Finance			1 584 000,00	1 728 000,00	0,49
1 800 000,00	BANCO DE SABADELL SA 2.50% 15/04/2031	EUR	1 584 000,00	1 728 000,00	0,49
Consumer Retail			1 175 000,00	1 119 563,50	0,31
1 175 000,00	GREEN BIDCO SA 10.25% 15/07/2028	EUR	1 175 000,00	1 119 563,50	0,31

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

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			2 280 260,35	2 471 244,00	0,70
Consumer Retail			1 325 520,00	1 330 000,00	0,38
1 400 000,00	ZF FINANCE GMBH 2.75% 25/05/2027	EUR	1 325 520,00	1 330 000,00	0,38
Health			954 740,35	1 141 244,00	0,32
1 105 000,00	NIDDA HEALTHCARE HOLDING GMBH 7.50% 21/08/2026	EUR	954 740,35	1 141 244,00	0,32
SOUTH AFRICA			2 233 589,26	2 275 103,25	0,64
Government			1 295 269,84	1 329 908,43	0,37
1 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 5.875% 22/06/2030	USD	1 295 269,84	1 329 908,43	0,37
Industries			938 319,42	945 194,82	0,27
1 020 000,00	TRANSNET SOC LTD. 8.25% 06/02/2028	USD	938 319,42	945 194,82	0,27
DOMINICAN REPUBLIC			2 056 205,98	2 074 982,97	0,59
Government			2 056 205,98	2 074 982,97	0,59
1 500 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 5.50% 22/02/2029	USD	1 339 372,64	1 353 001,49	0,38
800 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 6.00% 22/02/2033	USD	716 833,34	721 981,48	0,21
INDIA			1 913 261,04	1 950 875,27	0,55
Industries			1 033 076,40	1 050 121,95	0,30
1 130 000,00	DELHI INTERNATIONAL AIRPORT LTD. 6.125% 31/10/2026	USD	1 033 076,40	1 050 121,95	0,30
Consumer Retail			880 184,64	900 753,32	0,25
970 000,00	TATA MOTORS LTD. 5.875% 20/05/2025	USD	880 184,64	900 753,32	0,25
PUERTO RICO			1 675 960,42	1 700 471,60	0,48
Finance			1 675 960,42	1 700 471,60	0,48
1 775 000,00	POPULAR, INC. 7.25% 13/03/2028	USD	1 675 960,42	1 700 471,60	0,48
MALTA			1 672 857,68	1 563 501,71	0,44
Consumer Retail			1 672 857,68	1 563 501,71	0,44
1 475 000,00	VISTAJET MALTA FINANCE PLC/VISTA MANAGEMENT HOLDING, INC. 7.875% 01/05/2027	USD	1 291 751,29	1 215 878,39	0,34
425 000,00	VISTAJET MALTA FINANCE PLC/VISTA MANAGEMENT HOLDING, INC. 9.50% 01/06/2028	USD	381 106,39	347 623,32	0,10
LIECHTENSTEIN			1 557 133,16	1 537 174,89	0,43
Telecommunication			1 557 133,16	1 537 174,89	0,43
2 067 294,00	DIGICEL MIDCO LTD./DIFL U.S. II LLC 10.50% 25/11/2028	USD	1 557 133,16	1 537 174,89	0,43
MOROCCO			1 379 434,37	1 408 171,49	0,40
Government			1 379 434,37	1 408 171,49	0,40
1 660 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 2.375% 15/12/2027	USD	1 349 546,17	1 379 747,09	0,39
30 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 1.375% 30/03/2026	EUR	29 888,20	28 424,40	0,01
GUATEMALA			1 379 390,12	1 374 966,50	0,39
Government			1 379 390,12	1 374 966,50	0,39
1 545 000,00	GUATEMALA GOVERNMENT BONDS 4.375% 05/06/2027	USD	1 379 390,12	1 374 966,50	0,39

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

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

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
JAPAN			1 215 687,50	1 255 437,50	0,35
Telecommunication			1 215 687,50	1 255 437,50	0,35
1 325 000,00	SOFTBANK GROUP CORP. 2.875% 06/01/2027	EUR	1 215 687,50	1 255 437,50	0,35
AUSTRIA			1 044 000,00	1 046 480,00	0,29
Computing and IT			1 044 000,00	1 046 480,00	0,29
1 000 000,00	AMS-OSRAM AG 10.50% 30/03/2029	EUR	1 044 000,00	1 046 480,00	0,29
ITALY			994 570,00	1 007 220,00	0,28
Consumer Retail			994 570,00	1 007 220,00	0,28
1 000 000,00	MUNDYS SPA 4.75% 24/01/2029	EUR	994 570,00	1 007 220,00	0,28
UKRAINE			2 879 058,55	951 202,75	0,27
Government			2 879 058,55	951 202,75	0,27
3 220 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2025*	USD	2 879 058,55	951 202,75	0,27
IRELAND			1 733 569,61	853 818,14	0,24
Industries			865 514,05	809 964,65	0,23
1 000 000,00	ARDAGH PACKAGING FINANCE PLC/ARDAGH HOLDINGS USA, INC. 4.125% 15/08/2026	USD	865 514,05	809 964,65	0,23
Finance			868 055,56	43 853,49	0,01
1 000 000,00	SOVCOMBANK VIA SOVCOM CAPITAL DAC 7.60% 31/12/2099	USD	868 055,56	43 853,49	0,01
GHANA			1 643 849,06	846 180,82	0,24
Government			1 643 849,06	846 180,82	0,24
1 250 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 6.375% 11/02/2027	USD	1 132 246,38	589 654,51	0,17
530 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 8.125% 18/01/2026	USD	511 602,68	256 526,31	0,07
COSTA RICA			817 363,28	835 019,92	0,24
Multi-Utilities			817 363,28	835 019,92	0,24
900 000,00	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.75% 07/10/2031	USD	817 363,28	835 019,92	0,24
IVORY COAST			904 944,00	772 701,00	0,22
Government			904 944,00	772 701,00	0,22
850 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 5.25% 22/03/2030	EUR	904 944,00	772 701,00	0,22
JORDAN			522 425,88	528 718,40	0,15
Government			522 425,88	528 718,40	0,15
580 000,00	JORDAN GOVERNMENT INTERNATIONAL BONDS 7.50% 13/01/2029	USD	522 425,88	528 718,40	0,15
NIGERIA			192 710,19	186 871,85	0,05
Government			192 710,19	186 871,85	0,05
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 7.625% 21/11/2025	USD	192 710,19	186 871,85	0,05

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

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

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Floating Rate Notes			8 773 789,59	8 907 862,53	2,51
ITALY			6 859 306,11	6 956 927,04	1,96
Finance			6 859 306,11	6 956 927,04	1,96
2 100 000,00	INTESA SANPAOLO SPA FRN 20/02/2034	EUR	2 199 750,00	2 205 399,00	0,62
2 000 000,00	UNICREDIT SPA FRN 16/04/2034	EUR	2 013 420,00	2 030 380,00	0,57
1 900 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	1 742 490,00	1 809 294,00	0,51
1 000 000,00	UNICREDIT SPA FRN 19/06/2032	USD	903 646,11	911 854,04	0,26
NETHERLANDS			1 907 952,48	1 950 809,49	0,55
Finance			1 907 952,48	1 950 809,49	0,55
2 100 000,00	AERCAP HOLDINGS NV FRN 10/10/2079	USD	1 907 952,48	1 950 809,49	0,55
LUXEMBOURG			6 531,00	126,00	0,00
Industries			6 531,00	126,00	0,00
25 200,00	GALAPAGOS SA FRN 15/06/2021**.*	EUR	6 531,00	126,00	0,00
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			18 772 451,42	18 453 625,79	5,21
Ordinary Bonds			17 379 651,54	17 383 170,96	4,91
UNITED STATES			11 152 569,58	11 196 185,66	3,16
Energy			2 979 334,52	3 125 821,32	0,88
3 350 000,00	CITGO PETROLEUM CORP. 7.00% 15/06/2025	USD	2 979 334,52	3 125 821,32	0,88
Consumer Retail			2 524 594,82	2 706 690,42	0,76
1 050 000,00	MAVIS TIRE EXPRESS SERVICES TOPCO CORP. 6.50% 15/05/2029	USD	816 280,76	913 291,40	0,26
800 000,00	NISSAN MOTOR ACCEPTANCE CO. LLC 1.85% 16/09/2026	USD	618 659,35	683 061,98	0,19
725 000,00	FORESTAR GROUP, INC. 3.85% 15/05/2026	USD	609 141,32	647 869,32	0,18
500 000,00	TAYLOR MORRISON COMMUNITIES, INC. 5.75% 15/01/2028	USD	480 513,39	462 467,72	0,13
Telecommunication			2 779 029,09	2 300 137,45	0,65
1 615 000,00	SINCLAIR TELEVISION GROUP, INC. 5.125% 15/02/2027	USD	1 194 713,53	1 320 916,46	0,37
2 011 000,00	LEVEL 3 FINANCING, INC. 4.625% 15/09/2027	USD	1 584 315,56	979 220,99	0,28
Health			1 496 682,04	1 612 659,77	0,46
1 731 000,00	PRIME HEALTHCARE SERVICES, INC. 7.25% 01/11/2025	USD	1 496 682,04	1 612 659,77	0,46
Raw materials			914 234,61	968 259,70	0,27
1 040 000,00	AVIENT CORP. 5.75% 15/05/2025	USD	914 234,61	968 259,70	0,27
0,00	CORNERSTONE CHEMICAL CO. 10.25% 01/09/2027		0,00	0,00	0,00
Industries			458 694,50	482 617,00	0,14
500 000,00	TRINITY INDUSTRIES, INC. 7.75% 15/07/2028	USD	458 694,50	482 617,00	0,14
LIBERIA			5 138 049,44	5 180 689,55	1,46
Consumer Retail			5 138 049,44	5 180 689,55	1,46
4 900 000,00	ROYAL CARIBBEAN CRUISES LTD. 5.375% 15/07/2027	USD	4 465 634,32	4 503 426,03	1,27
750 000,00	ROYAL CARIBBEAN CRUISES LTD. 4.25% 01/07/2026	USD	672 415,12	677 263,52	0,19
FRANCE			536 917,15	419 838,12	0,12
Telecommunication			536 917,15	419 838,12	0,12
600 000,00	ALTICE FRANCE SA 8.125% 01/02/2027	USD	536 917,15	419 838,12	0,12
UNITED KINGDOM			324 210,62	344 995,18	0,10
Consumer Retail			232 644,75	246 606,61	0,07
250 000,00	MACQUARIE AIRFINANCE HOLDINGS LTD. 8.125% 30/03/2029	USD	232 644,75	246 606,61	0,07

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

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

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			91 565,87	98 388,57	0,03
100 000,00	MACQUARIE AIRFINANCE HOLDINGS LTD. 8.375% 01/05/2028	USD	91 565,87	98 388,57	0,03
BERMUDA			227 904,75	241 462,45	0,07
Energy			227 904,75	241 462,45	0,07
250 000,00	VALARIS LTD. 8.375% 30/04/2030	USD	227 904,75	241 462,45	0,07
Floating Rate Notes			997 876,13	975 982,77	0,27
ITALY			997 876,13	975 982,77	0,27
Finance			997 876,13	975 982,77	0,27
1 000 000,00	INTESA SANPAOLO SPA FRN 20/06/2054	USD	997 876,13	975 982,77	0,27
Zero-Coupon Bonds			394 923,75	94 472,06	0,03
BERMUDA			394 923,75	94 472,06	0,03
Telecommunication			394 923,75	94 472,06	0,03
294 134,00	DIGICEL GROUP HOLDINGS LTD. 0.00% 31/12/2030***	USD	175,30	64 079,61	0,02
89 258,00	DIGICEL GROUP HOLDINGS LTD. 0.00% 31/12/2030***	USD	133,31	19 400,64	0,01
49 822,15	DIGICEL GROUP HOLDINGS LTD. 0.00% 31/12/2030***	USD	334 205,05	10 610,13	0,00
1 843,90	DIGICEL GROUP HOLDINGS LTD. 0.00% 31/12/2030***	USD	60 410,09	381,68	0,00
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			14 169 927,67	6 540 374,15	1,85
Shares			2 641 355,45	1 193 830,12	0,34
LUXEMBOURG			2 641 355,45	1 193 830,12	0,34
Telecommunication			2 641 355,45	1 193 830,12	0,34
34 816,00	INTELSAT SA***	USD	2 641 355,45	1 193 830,12	0,34
Consumer Retail			0,00	0,00	0,00
57 286,00	CODERE NEW TOPCO SA***	EUR	0,00	0,00	0,00
Ordinary Bonds			11 528 572,22	5 346 544,03	1,51
ITALY			3 553 637,50	3 594 446,00	1,02
Consumer Retail			3 553 637,50	3 594 446,00	1,02
3 550 000,00	LOTTOMATICA SPA 5.375% 01/06/2030	EUR	3 553 637,50	3 594 446,00	1,02
UNITED STATES			7 863 309,60	1 740 213,86	0,49
Finance			1 610 548,02	1 734 498,87	0,49
1 875 000,00	PENNYMAC FINANCIAL SERVICES, INC. 5.375% 15/10/2025	USD	1 610 548,02	1 734 498,87	0,49
Energy			6 252 761,58	5 714,99	0,00
4 900 000,00	ALTA MESA HOLDINGS LP 7.875% 15/12/2024***	USD	4 401 580,91	5 714,95	0,00
2 825 000,00	GENON ENERGY, INC. 9.50% 15/10/2049***	USD	1 393 903,88	0,03	0,00
1 000 000,00	RRI ENERGY, INC. 7.875% 15/06/2017***	USD	457 276,79	0,01	0,00
LUXEMBOURG			111 625,12	11 884,17	0,00
Finance			111 625,12	11 884,17	0,00
1 648 290,00	CODERE NEW HOLDCO SA 7.50% 30/11/2027***	EUR	111 625,12	11 884,17	0,00
Total Portfolio			352 623 816,26	341 091 603,33	96,27

* Please refer to Note 16.

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

*** The price of this security has been fair valued by the Management Company of the Fund.

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

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

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						11 220,42	13 948 430,40
Unrealised profit on future contracts and notional						48 025,00	9 349 660,00
100 000	34	Purchase	EURO BOBL	06/09/2024	EUR	27 880,00	3 958 960,00
100 000	51	Purchase	EURO SCHATZ	06/09/2024	EUR	20 145,00	5 390 700,00
Unrealised loss on future contracts and notional						(36 804,58)	4 598 770,40
100 000	(29)	Sale	US 5YR NOTE (CBT)	30/09/2024	USD	(30 440,85)	2 883 848,14
200 000	(9)	Sale	US 2YR NOTE (CBT)	30/09/2024	USD	(6 363,73)	1 714 922,26

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

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

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(54 843,34)
Unrealised profit on forward foreign exchange contracts					80 293,82
20/09/2024	26 297 194,62	EUR	22 300 000,00	GBP	80 293,82
Unrealised loss on forward foreign exchange contracts					(135 137,16)
20/09/2024	258 265 902,40	EUR	278 000 000,00	USD	(135 137,16)

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

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

SWAP CONTRACTS AS AT 30 JUNE 2024

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						14 055,55	(56 789,77)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	3 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	4 583,33	(24 800,41)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	3 000 000,00	BNP PARIBAS SA	20/06/2029	4 583,33	(34 079,37)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	3 200 000,00	BNP PARIBAS SA	20/06/2029	4 888,89	2 090,01

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

Eurizon AM SICAV - Italian Equity

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes	
Investments in securities	(Note 2)	12 719 006,05
Banks	(Note 2)	18 971,73
Other banks and broker accounts	(Notes 2, 5, 12)	27,76
Other interest receivable		21 672,95
Receivable on subscriptions		25 736,67
Other assets	(Notes 3, 13)	65 001,16
Total assets		12 850 416,32

Liabilities	
Payable on investments purchased	(24 483,90)
Other liabilities	(106 838,94)
Total liabilities	(131 322,84)

Total net assets **12 719 093,48**

	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	10,67	14 855,380
Class I	EUR	10,82	23 518,640
Class Primaclasse	EUR	7,94	339 368,656
Class R	EUR	9,19	948 207,270
Class U	EUR	10,77	83 419,948

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

Eurizon AM SICAV - Italian Equity

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

Net assets at the beginning of the period	Notes	13 081 953,60
Net income from investments	(Note 2)	94 881,37
Other income	(Notes 4, 8)	7 242,05
Total income		102 123,42
Management fee	(Note 8)	(98 743,76)
Performance fee	(Note 9)	(87 577,15)
Administrative fees	(Note 10)	(6 267,31)
Other charges and taxes	(Notes 3, 7)	(19 224,33)
Total expenses		(211 812,55)
Net investment income / (loss)		(109 689,13)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	267 832,45
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	1 611 818,75
Net result of operations for the period		1 769 962,07
Subscriptions for the period		2 193 436,03
Redemptions for the period		(4 265 464,25)
Dividend distributions	(Note 15)	(60 793,97)
Net assets at the end of the period		12 719 093,48

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

Eurizon AM SICAV - Italian Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			11 009 456,38	12 719 006,05	100,00
INVESTMENT FUNDS			11 009 456,38	12 719 006,05	100,00
UCI Units			11 009 456,38	12 719 006,05	100,00
LUXEMBOURG			11 009 456,38	12 719 006,05	100,00
Finance			11 009 456,38	12 719 006,05	100,00
109 486,15	EURIZON FUND - ITALIAN EQUITY OPPORTUNITIES -MD-	EUR	11 009 456,38	12 719 006,05	100,00
Total Portfolio			11 009 456,38	12 719 006,05	100,00

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

Eurizon AM SICAV - European Equity

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes	
Investments in securities	(Note 2)	55 223 807,58
Banks	(Note 2)	80 721,56
Other banks and broker accounts	(Notes 2, 5, 12)	7,20
Other interest receivable		348 535,59
Receivable on investments sold		183 677,50
Receivable on subscriptions		35 009,71
Other assets	(Notes 3, 13)	214 126,68
Total assets		56 085 885,82

Liabilities	
Payable on redemptions	(215 557,55)
Other liabilities	(88 035,73)
Total liabilities	(303 593,28)

Total net assets **55 782 292,54**

	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	7,49	32 002,580
Class I	EUR	7,75	104 059,915
Class Primaclasse	EUR	7,50	1 121 330,211
Class R	EUR	7,72	2 871 307,738
Class RD	EUR	6,31	3 101 583,360
Class U	EUR	8,19	560 413,010

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

Eurizon AM SICAV - European Equity

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

Net assets at the beginning of the period	Notes	57 674 117,81
Net income from investments	(Note 2)	489 235,50
Other income	(Notes 4, 8)	17 841,17
Total income		507 076,67
Management fee	(Note 8)	(443 987,57)
Performance fee	(Note 9)	(3 709,05)
Administrative fees	(Note 10)	(28 478,34)
Subscription tax	(Note 6)	(31,46)
Other charges and taxes	(Notes 3, 7)	(60 793,05)
Total expenses		(536 999,47)
Net investment income / (loss)		(29 922,80)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	475 804,38
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	5 069 535,37
- foreign currencies	(Note 2)	271,61
Net result of operations for the period		5 515 688,56
Subscriptions for the period		7 315 164,02
Redemptions for the period		(14 530 044,16)
Dividend distributions	(Note 15)	(192 633,69)
Net assets at the end of the period		55 782 292,54

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

Eurizon AM SICAV - European Equity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			49 755 348,75	55 223 807,58	99,00
INVESTMENT FUNDS			49 755 348,75	55 223 807,58	99,00
UCI Units			49 755 348,75	55 223 807,58	99,00
LUXEMBOURG			49 755 348,75	55 223 807,58	99,00
Finance			49 755 348,75	55 223 807,58	99,00
497 243,00	EURIZON FUND - TOP EUROPEAN RESEARCH -MD-	EUR	49 755 348,75	55 223 807,58	99,00
Total Portfolio			49 755 348,75	55 223 807,58	99,00

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

Eurizon AM SICAV - Social 4 Future

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	501 553 760,65
Banks		(Note 2)	8 580 022,91
Other banks and broker accounts		(Notes 2, 5, 12)	2 884 004,66
Unrealised profit on future contracts		(Notes 2, 12)	1 280 555,41
Other interest receivable			2 951 914,06
Receivable on investments sold			20 314 382,19
Receivable on subscriptions			1 387 668,06
Other assets		(Notes 3, 13)	2 283 466,55
Total assets			541 235 774,49
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(105 848,56)
Unrealised loss on future contracts		(Notes 2, 12)	(62 100,00)
Payable on investments purchased			(21 811 112,93)
Payable on redemptions			(2 514 593,24)
Other liabilities			(591 899,11)
Total liabilities			(25 085 553,84)
Total net assets			516 150 220,65
	Currency	Net Asset Value per Share	Shares outstanding
Class I	EUR	5,66	799 427,947
Class Primaclasse	EUR	5,06	62 171 074,162
Class R	EUR	5,54	33 783 401,378
Class RD	EUR	5,27	71 950,577
Class U	EUR	5,31	1 838 053,943

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

Eurizon AM SICAV - Social 4 Future

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

Net assets at the beginning of the period	Notes	624 568 999,45
Net income from investments	(Note 2)	4 061 894,54
Other income	(Notes 4, 8)	342 868,65
Total income		4 404 763,19
Management fee	(Note 8)	(2 533 211,02)
Administrative fees	(Note 10)	(467 446,79)
Subscription tax	(Note 6)	(133 733,75)
Other charges and taxes	(Notes 3, 7)	(1 261 013,56)
Total expenses		(4 395 405,12)
Net investment income / (loss)		9 358,07
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(660 142,87)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	11 673 226,79
- forward foreign exchange contracts	(Note 2)	288 185,68
- foreign currencies	(Note 2)	(12 869,43)
- future contracts	(Note 2)	(2 037 367,80)
Net result of operations for the period		9 260 390,44
Subscriptions for the period		66 319 231,59
Redemptions for the period		(175 968 566,72)
Dividend distributions	(Note 15)	(8 029 834,11)
Net assets at the end of the period		516 150 220,65

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

Eurizon AM SICAV - Social 4 Future

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			518 496 262,91	501 553 760,65	97,17
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			518 496 262,91	501 553 760,65	97,17
Shares			62 523 069,90	84 057 979,05	16,28
UNITED STATES			32 705 955,47	46 353 969,48	8,98
Computing and IT			9 713 025,84	15 319 418,75	2,97
31 748,00	NVIDIA CORP.	USD	1 208 232,98	3 659 571,88	0,71
8 268,00	MICROSOFT CORP.	USD	1 964 313,53	3 447 987,82	0,67
19 221,00	ORACLE CORP.	USD	1 801 401,74	2 532 310,69	0,49
11 167,00	ADVANCED MICRO DEVICES, INC.	USD	1 248 639,72	1 690 131,34	0,33
2 026,00	ADOBE, INC.	USD	886 939,80	1 050 173,58	0,20
4 061,00	SALESFORCE, INC.	USD	836 050,91	974 184,87	0,19
4 264,00	APPLIED MATERIALS, INC.	USD	785 506,27	938 895,18	0,18
1 593,00	APPLE, INC.	USD	315 784,91	313 055,76	0,06
1 513,00	QUALCOMM, INC.	USD	270 628,08	281 184,24	0,06
440,00	INTUIT, INC.	USD	198 067,43	269 813,18	0,05
5 610,00	INTEL CORP.	USD	197 460,47	162 110,21	0,03
Health			6 718 712,30	10 320 764,45	2,00
3 412,00	ELI LILLY & CO.	USD	794 081,63	2 882 346,80	0,56
8 665,00	ABBVIE, INC.	USD	1 215 413,72	1 386 722,78	0,27
1 928,00	UNITEDHEALTH GROUP, INC.	USD	639 782,32	916 121,15	0,18
1 721,00	THERMO FISHER SCIENTIFIC, INC.	USD	852 105,44	887 998,67	0,17
3 300,00	DANAHER CORP.	USD	429 246,77	769 306,86	0,15
2 513,00	AMGEN, INC.	USD	461 437,35	732 620,95	0,14
1 935,00	STRYKER CORP.	USD	428 694,75	614 306,93	0,12
5 051,00	MERCK & CO., INC.	USD	361 050,14	583 450,92	0,11
8 916,00	GILEAD SCIENCES, INC.	USD	520 867,99	570 773,49	0,11
5 351,00	ABBOTT LABORATORIES	USD	412 105,35	518 798,38	0,10
8 317,00	CVS HEALTH CORP.	USD	603 926,84	458 317,52	0,09
Telecommunication			5 732 010,83	7 835 509,05	1,52
16 883,00	ALPHABET, INC. -A-	USD	1 731 526,89	2 869 360,46	0,56
12 450,00	AMAZON.COM, INC.	USD	1 772 312,08	2 244 890,53	0,43
8 852,00	T-MOBILE U.S., INC.	USD	918 874,28	1 455 138,48	0,28
2 066,00	META PLATFORMS, INC. -A-	USD	952 853,36	971 978,59	0,19
3 175,00	WALT DISNEY CO.	USD	356 444,22	294 140,99	0,06
Finance			2 799 765,34	3 505 779,06	0,68
3 021,00	MASTERCARD, INC. -A-	USD	1 017 195,16	1 243 521,12	0,24
4 958,00	VISA, INC. -A-	USD	1 006 563,82	1 214 206,37	0,23
4 556,00	JPMORGAN CHASE & CO.	USD	606 324,34	859 805,13	0,17
5 073,00	BANK OF AMERICA CORP.	USD	169 682,02	188 246,44	0,04
Consumer Retail			3 277 231,10	3 447 376,68	0,67
2 300,00	S&P GLOBAL, INC.	USD	883 926,44	957 125,77	0,19
5 114,00	PROCTER & GAMBLE CO.	USD	702 493,60	786 937,72	0,15
3 474,00	TESLA, INC.	USD	654 537,70	641 413,40	0,12
1 837,00	HOME DEPOT, INC.	USD	523 655,09	590 033,68	0,12
1 856,00	LOWE'S COS., INC.	USD	370 022,02	381 780,80	0,07
1 281,00	NIKE, INC. -B-	USD	142 596,25	90 085,31	0,02
Industries			1 262 143,55	2 007 221,39	0,39
874,00	BROADCOM, INC.	USD	529 333,92	1 309 290,97	0,25
2 002,00	DEERE & CO.	USD	732 809,63	697 930,42	0,14
Energy			1 109 403,88	1 823 540,16	0,35
8 545,00	CONOCOPHILLIPS	USD	503 867,64	911 944,64	0,18
7 762,00	EOG RESOURCES, INC.	USD	605 536,24	911 595,52	0,17

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PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			1 303 294,36	1 256 797,10	0,24
4 503,00	PEPSICO, INC.	USD	772 235,88	692 959,61	0,13
9 494,00	COCA-COLA CO.	USD	531 058,48	563 837,49	0,11
Multi-Utilities			790 368,27	837 562,84	0,16
12 677,00	NEXTERA ENERGY, INC.	USD	790 368,27	837 562,84	0,16
FRANCE			9 632 781,68	11 790 902,58	2,28
Consumer Retail			3 961 962,56	4 528 664,30	0,88
2 706,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 817 952,41	1 931 001,60	0,37
667,00	HERMES INTERNATIONAL SCA	EUR	1 042 636,59	1 427 380,00	0,28
2 854,00	L'OREAL SA	EUR	1 101 373,56	1 170 282,70	0,23
Industries			1 927 622,17	3 035 437,34	0,59
10 889,00	SCHNEIDER ELECTRIC SE	EUR	1 360 463,90	2 442 402,70	0,47
6 028,00	VINCI SA	EUR	567 158,27	593 034,64	0,12
Finance			1 026 115,55	1 182 539,31	0,23
38 683,00	AXA SA	EUR	1 026 115,55	1 182 539,31	0,23
Raw materials			855 390,90	1 116 218,88	0,21
6 921,00	AIR LIQUIDE SA	EUR	855 390,90	1 116 218,88	0,21
Energy			860 394,17	991 857,29	0,19
15 913,00	TOTALENERGIES SE	EUR	860 394,17	991 857,29	0,19
Health			1 001 296,33	936 185,46	0,18
10 409,00	SANOFI SA	EUR	1 001 296,33	936 185,46	0,18
GERMANY			3 306 240,49	4 425 830,32	0,86
Industries			1 418 684,19	1 661 284,36	0,32
9 563,00	SIEMENS AG	EUR	1 418 684,19	1 661 284,36	0,32
Computing and IT			1 045 240,85	1 629 492,96	0,32
8 598,00	SAP SE	EUR	1 045 240,85	1 629 492,96	0,32
Finance			842 315,45	1 135 053,00	0,22
4 374,00	ALLIANZ SE	EUR	842 315,45	1 135 053,00	0,22
NETHERLANDS			2 583 733,74	3 606 746,98	0,70
Computing and IT			2 230 719,36	3 208 857,60	0,62
3 328,00	ASML HOLDING NV	EUR	2 230 719,36	3 208 857,60	0,62
Telecommunication			353 014,38	397 889,38	0,08
11 963,00	PROSUS NV	EUR	353 014,38	397 889,38	0,08
UNITED KINGDOM			3 011 323,92	3 428 271,01	0,66
Health			2 295 841,94	2 646 994,50	0,51
18 163,00	ASTRAZENECA PLC	GBP	2 295 841,94	2 646 994,50	0,51
Consumer Retail			715 481,98	781 276,51	0,15
15 245,00	UNILEVER PLC	GBP	715 481,98	781 276,51	0,15
SWITZERLAND			2 454 763,55	2 820 534,98	0,55
Consumer Retail			1 745 556,98	2 179 021,15	0,42
14 963,00	CIE FINANCIERE RICHEMONT SA -A-	CHF	1 745 556,98	2 179 021,15	0,42
Basic Goods			709 206,57	641 513,83	0,13
6 736,00	NESTLE SA	CHF	709 206,57	641 513,83	0,13

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PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
DENMARK			804 754,55	2 653 883,36	0,51
Health			804 754,55	2 653 883,36	0,51
19 681,00	NOVO NORDISK AS -B-	DKK	804 754,55	2 653 883,36	0,51
JAPAN			1 536 030,93	1 736 457,11	0,34
Consumer Retail			1 536 030,93	1 736 457,11	0,34
59 070,00	TOYOTA MOTOR CORP.	JPY	737 871,44	1 127 252,27	0,22
7 700,00	SONY GROUP CORP.	JPY	798 159,49	609 204,84	0,12
IRELAND			1 222 041,49	1 337 619,24	0,26
Raw materials			624 751,95	835 652,73	0,16
2 041,00	LINDE PLC	USD	624 751,95	835 652,73	0,16
Health			597 289,54	501 966,51	0,10
6 835,00	MEDTRONIC PLC	USD	597 289,54	501 966,51	0,10
CAYMAN ISLANDS			1 493 816,49	1 281 986,88	0,25
Telecommunication			1 493 816,49	1 281 986,88	0,25
6 979,00	PDD HOLDINGS, INC. -ADR-	USD	890 099,72	865 740,74	0,17
6 196,00	ALIBABA GROUP HOLDING LTD. -ADR-	USD	603 716,77	416 246,14	0,08
CANADA			1 124 261,48	1 158 418,99	0,22
Industries			536 144,56	544 110,17	0,11
4 936,00	CANADIAN NATIONAL RAILWAY CO.	CAD	536 144,56	544 110,17	0,11
Finance			304 105,59	330 027,36	0,06
3 323,00	ROYAL BANK OF CANADA	CAD	304 105,59	330 027,36	0,06
Energy			284 011,33	284 281,46	0,05
8 566,00	ENBRIDGE, INC.	CAD	284 011,33	284 281,46	0,05
SPAIN			852 429,29	1 130 627,68	0,22
Consumer Retail			852 429,29	1 130 627,68	0,22
24 388,00	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	852 429,29	1 130 627,68	0,22
TAIWAN			282 021,81	1 094 998,46	0,21
Computing and IT			282 021,81	1 094 998,46	0,21
6 752,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD. -ADR-	USD	282 021,81	1 094 998,46	0,21
NORWAY			660 331,89	696 811,25	0,14
Energy			660 331,89	696 811,25	0,14
26 161,00	EQUINOR ASA	NOK	660 331,89	696 811,25	0,14
HONG KONG			852 583,12	540 920,73	0,10
Finance			852 583,12	540 920,73	0,10
85 400,00	AIA GROUP LTD.	HKD	852 583,12	540 920,73	0,10
Ordinary Bonds			337 745 558,66	307 325 599,10	59,54
FRANCE			74 136 455,28	67 669 712,00	13,11
Finance			41 171 059,79	37 324 875,00	7,23
4 700 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	4 672 881,00	4 164 717,00	0,81
4 000 000,00	BPCE SA 0.25% 15/01/2026	EUR	4 034 000,00	3 793 480,00	0,73
3 600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	3 589 596,00	3 118 932,00	0,60
2 600 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	2 605 834,65	2 385 084,00	0,46

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PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 300 000,00	LA BANQUE POSTALE SA 0.25% 12/07/2026	EUR	2 299 265,00	2 153 076,00	0,42
2 300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	2 295 975,00	2 152 593,00	0,42
2 300 000,00	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	2 332 660,00	2 125 591,00	0,41
2 100 000,00	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	2 364 325,29	2 075 157,00	0,40
2 100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	2 303 700,00	2 047 500,00	0,40
2 100 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	2 090 224,00	1 979 502,00	0,38
2 400 000,00	BPCE SA 0.75% 03/03/2031	EUR	2 399 544,00	1 962 552,00	0,38
2 000 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	1 999 668,57	1 916 660,00	0,37
2 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	1 994 880,00	1 753 760,00	0,34
2 000 000,00	CREDIT AGRICOLE ASSURANCES SA 2.00% 17/07/2030	EUR	2 032 977,71	1 732 840,00	0,34
1 100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.75% 03/02/2034	EUR	1 103 080,00	1 092 531,00	0,21
1 000 000,00	CREDIT AGRICOLE SA 4.375% 27/11/2033	EUR	1 043 900,00	1 032 520,00	0,20
1 000 000,00	CREDIT AGRICOLE SA 3.875% 28/11/2034	EUR	1 022 400,00	1 011 480,00	0,20
1 000 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	986 148,57	826 900,00	0,16
Consumer Retail			9 521 017,31	8 847 193,00	1,71
2 400 000,00	FORVIA SE 2.375% 15/06/2027	EUR	2 445 656,00	2 251 344,00	0,44
2 000 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	2 056 637,99	1 746 780,00	0,34
1 000 000,00	RCI BANQUE SA 3.875% 12/01/2029	EUR	995 440,00	994 390,00	0,19
1 000 000,00	KERING SA 3.375% 27/02/2033	EUR	979 900,00	975 860,00	0,19
1 000 000,00	KERING SA 0.75% 13/05/2028	EUR	1 009 153,91	904 730,00	0,17
1 000 000,00	APRR SA 1.50% 25/01/2030	EUR	902 300,00	898 830,00	0,17
700 000,00	APRR SA 1.125% 09/01/2026	EUR	732 277,41	675 031,00	0,13
400 000,00	KERING SA 3.75% 05/09/2025	EUR	399 652,00	400 228,00	0,08
Industries			9 367 311,42	8 561 463,00	1,66
2 500 000,00	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	2 617 796,50	2 375 800,00	0,46
2 300 000,00	AEROPORTS DE PARIS SA 1.00% 05/01/2029	EUR	2 307 831,00	2 062 019,00	0,40
1 600 000,00	GETLINK SE 3.50% 30/10/2025	EUR	1 618 400,00	1 584 016,00	0,31
1 000 000,00	VINCI SA 1.00% 26/09/2025	EUR	999 997,69	968 860,00	0,19
1 000 000,00	AEROPORTS DE PARIS SA 1.125% 18/06/2034	EUR	1 030 195,23	787 200,00	0,15
700 000,00	SCHNEIDER ELECTRIC SE 3.00% 10/01/2031	EUR	697 431,00	685 258,00	0,13
100 000,00	AEROPORTS DE PARIS SA 1.50% 07/04/2025	EUR	95 660,00	98 310,00	0,02
Health			3 800 171,33	3 531 605,00	0,69
2 100 000,00	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	2 106 529,33	1 908 207,00	0,37
1 700 000,00	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	1 693 642,00	1 623 398,00	0,32
Energy			2 683 000,00	2 376 950,00	0,46
2 500 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	2 683 000,00	2 376 950,00	0,46
Telecommunication			2 401 392,80	2 310 120,00	0,45
2 400 000,00	JCDECAUX SE 2.625% 24/04/2028	EUR	2 401 392,80	2 310 120,00	0,45
Multi-Utilities			1 909 036,00	1 724 204,00	0,33
1 100 000,00	TEREGA SA 0.875% 17/09/2030	EUR	1 093 116,00	912 604,00	0,17
1 000 000,00	VEOLIA ENVIRONNEMENT SA 0.80% 15/01/2032	EUR	815 920,00	811 600,00	0,16
Basic Goods			1 677 874,28	1 580 452,00	0,31
1 000 000,00	CARREFOUR SA 3.75% 10/10/2030	EUR	1 003 400,00	998 770,00	0,20
600 000,00	CARREFOUR SA 2.625% 15/12/2027	EUR	674 474,28	581 682,00	0,11
Computing and IT			1 605 592,35	1 412 850,00	0,27
1 500 000,00	CAPGEMINI SE 2.00% 15/04/2029	EUR	1 605 592,35	1 412 850,00	0,27

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			53 647 365,16	48 233 221,00	9,34
Finance			13 811 821,90	12 408 520,00	2,40
5 000 000,00	GOLDMAN SACHS GROUP, INC. 0.25% 26/01/2028	EUR	4 945 333,33	4 472 450,00	0,87
3 500 000,00	NASDAQ, INC. 1.75% 28/03/2029	EUR	3 717 629,33	3 230 500,00	0,62
2 300 000,00	DIGITAL EURO FINCO LLC 1.125% 09/04/2028	EUR	2 393 614,24	2 073 979,00	0,40
1 500 000,00	AMERICAN TOWER CORP. 0.45% 15/01/2027	EUR	1 496 745,00	1 384 935,00	0,27
1 200 000,00	PROLOGIS EURO FINANCE LLC 4.625% 23/05/2033	EUR	1 258 500,00	1 246 656,00	0,24
Telecommunication			12 658 286,25	11 674 034,00	2,26
2 600 000,00	VERIZON COMMUNICATIONS, INC. 0.875% 08/04/2027	EUR	2 676 057,28	2 431 286,00	0,47
2 500 000,00	AT&T, INC. 2.35% 05/09/2029	EUR	2 685 693,97	2 354 850,00	0,46
2 200 000,00	BOOKING HOLDINGS, INC. 0.50% 08/03/2028	EUR	2 222 000,00	1 979 956,00	0,38
2 100 000,00	AT&T, INC. 1.60% 19/05/2028	EUR	2 105 851,00	1 955 982,00	0,38
1 000 000,00	VERIZON COMMUNICATIONS, INC. 3.75% 28/02/2036	EUR	991 550,00	987 040,00	0,19
1 000 000,00	AT&T, INC. 3.55% 17/12/2032	EUR	988 634,00	982 920,00	0,19
1 000 000,00	BOOKING HOLDINGS, INC. 3.75% 01/03/2036	EUR	988 500,00	982 000,00	0,19
Industries			7 579 154,65	6 731 224,00	1,31
2 700 000,00	UNITED PARCEL SERVICE, INC. 1.00% 15/11/2028	EUR	2 697 026,65	2 447 523,00	0,47
2 400 000,00	FEDEX CORP. 1.625% 11/01/2027	EUR	2 593 680,00	2 293 488,00	0,45
2 300 000,00	FEDEX CORP. 0.45% 04/05/2029	EUR	2 288 448,00	1 990 213,00	0,39
Consumer Retail			6 623 763,28	6 152 835,00	1,19
2 400 000,00	VF CORP. 0.25% 25/02/2028	EUR	2 398 360,00	2 024 496,00	0,39
1 500 000,00	UNILEVER CAPITAL CORP. 3.40% 06/06/2033	EUR	1 500 600,00	1 496 325,00	0,29
1 500 000,00	MCDONALD'S CORP. 0.90% 15/06/2026	EUR	1 519 427,28	1 427 850,00	0,28
1 200 000,00	GENERAL MOTORS FINANCIAL CO., INC. 3.90% 12/01/2028	EUR	1 205 376,00	1 204 164,00	0,23
Computing and IT			4 824 387,00	4 246 020,00	0,82
4 500 000,00	FIDELITY NATIONAL INFORMATION SERVICES, INC. 1.50% 21/05/2027	EUR	4 824 387,00	4 246 020,00	0,82
Health			3 721 847,68	2 776 823,00	0,54
2 300 000,00	THERMO FISHER SCIENTIFIC, INC. 1.50% 01/10/2039	EUR	2 235 047,68	1 679 759,00	0,33
1 200 000,00	THERMO FISHER SCIENTIFIC, INC. 2.875% 24/07/2037	EUR	1 486 800,00	1 097 064,00	0,21
Basic Goods			2 241 410,00	2 233 225,00	0,43
1 500 000,00	COCA-COLA CO. 3.125% 14/05/2032	EUR	1 481 310,00	1 477 935,00	0,29
1 000 000,00	COCA-COLA CO. 0.95% 06/05/2036	EUR	760 100,00	755 290,00	0,14
Raw materials			2 186 694,40	2 010 540,00	0,39
2 100 000,00	INTERNATIONAL FLAVORS & FRAGRANCES, INC. 1.80% 25/09/2026	EUR	2 186 694,40	2 010 540,00	0,39
NETHERLANDS			48 657 380,85	44 498 102,00	8,62
Finance			18 073 721,94	16 947 230,00	3,28
3 600 000,00	DE VOLKSBANK NV 0.25% 22/06/2026	EUR	3 579 156,00	3 360 348,00	0,65
2 800 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	2 858 156,88	2 643 704,00	0,51
2 500 000,00	LEASEPLAN CORP. NV 0.25% 23/02/2026	EUR	2 490 861,70	2 365 200,00	0,46
2 100 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	2 092 440,00	1 949 367,00	0,38
2 000 000,00	ABN AMRO BANK NV 0.60% 15/01/2027	EUR	1 990 556,86	1 854 980,00	0,36
1 500 000,00	LSEG NETHERLANDS BV 0.25% 06/04/2028	EUR	1 498 622,50	1 334 175,00	0,26
1 000 000,00	JAB HOLDINGS BV 4.375% 25/04/2034	EUR	1 008 080,00	1 003 890,00	0,19
1 000 000,00	ABN AMRO BANK NV 3.875% 15/01/2032	EUR	1 007 970,00	1 000 950,00	0,19
800 000,00	WPC EUROBOND BV 0.95% 01/06/2030	EUR	789 920,00	671 744,00	0,13
500 000,00	ING GROEP NV 2.00% 20/09/2028	EUR	466 700,00	469 460,00	0,09
300 000,00	ING GROEP NV 2.125% 10/01/2026	EUR	291 258,00	293 412,00	0,06

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			8 177 329,50	7 439 202,00	1,44
4 000 000,00	CRH FUNDING BV 1.625% 05/05/2030	EUR	4 159 619,82	3 586 920,00	0,69
1 800 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	1 791 043,83	1 667 556,00	0,32
1 200 000,00	SIGNIFY NV 2.375% 11/05/2027	EUR	1 197 665,85	1 161 336,00	0,23
1 000 000,00	FERROVIAL SE 4.375% 13/09/2030	EUR	1 029 000,00	1 023 390,00	0,20
Energy			7 199 130,65	6 505 317,00	1,26
2 900 000,00	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	EUR	2 943 500,00	2 596 515,00	0,50
2 200 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	2 199 625,08	1 994 542,00	0,39
2 000 000,00	REPSOL INTERNATIONAL FINANCE BV 2.625% 15/04/2030	EUR	2 056 005,57	1 914 260,00	0,37
Multi-Utilities			6 029 254,27	5 126 416,00	0,99
2 400 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	2 461 279,73	2 083 776,00	0,40
2 200 000,00	ENEXIS HOLDING NV 0.75% 02/07/2031	EUR	2 259 169,66	1 845 866,00	0,36
1 000 000,00	E.ON INTERNATIONAL FINANCE BV 1.625% 30/05/2026	EUR	1 077 354,88	968 140,00	0,19
200 000,00	E.ON INTERNATIONAL FINANCE BV 5.75% 14/02/2033	EUR	231 450,00	228 634,00	0,04
Consumer Retail			3 516 611,11	3 247 045,00	0,63
2 000 000,00	RELX FINANCE BV 0.50% 10/03/2028	EUR	2 031 600,00	1 801 980,00	0,35
1 000 000,00	STELLANTIS NV 3.50% 19/09/2030	EUR	982 810,00	979 240,00	0,19
500 000,00	BMW FINANCE NV 0.375% 14/01/2027	EUR	502 201,11	465 825,00	0,09
Telecommunication			3 072 134,24	2 867 330,00	0,56
2 000 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.50% 03/04/2028	EUR	2 079 984,24	1 880 380,00	0,37
1 000 000,00	KONINKLIJKE KPN NV 3.875% 16/02/2036	EUR	992 150,00	986 950,00	0,19
Basic Goods			1 493 861,14	1 268 190,00	0,25
1 500 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	1 493 861,14	1 268 190,00	0,25
Health			1 095 338,00	1 097 372,00	0,21
400 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.125% 21/01/2029	EUR	397 316,00	398 768,00	0,07
300 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.25% 21/01/2031	EUR	299 256,00	299 220,00	0,06
200 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.375% 21/05/2026	EUR	199 518,00	200 022,00	0,04
200 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.375% 21/05/2034	EUR	199 248,00	199 362,00	0,04
SPAIN			29 274 297,11	27 312 090,00	5,29
Finance			15 867 355,91	14 850 076,00	2,87
4 700 000,00	BANCO SANTANDER SA 0.20% 11/02/2028	EUR	4 679 050,00	4 172 613,00	0,81
3 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	3 089 175,71	2 881 574,00	0,55
2 300 000,00	INMOBILIARIA COLONIAL SOCIMI SA 2.00% 17/04/2026	EUR	2 402 164,20	2 232 288,00	0,43
2 000 000,00	BANCO SANTANDER SA 4.875% 18/10/2031	EUR	2 121 000,00	2 112 280,00	0,41
2 100 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	2 086 098,00	1 905 918,00	0,37
600 000,00	CAIXABANK SA 4.25% 06/09/2030	EUR	597 828,00	619 968,00	0,12
500 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 4.375% 04/04/2032	EUR	495 300,00	517 655,00	0,10
400 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 4.125% 04/04/2029	EUR	396 740,00	407 780,00	0,08
Consumer Retail			7 522 573,52	6 862 669,00	1,33
4 400 000,00	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	4 488 299,57	4 008 004,00	0,78
3 300 000,00	ABERTIS INFRAESTRUCTURAS SA 1.875% 26/03/2032	EUR	3 034 273,95	2 854 665,00	0,55
Industries			4 625 320,68	4 323 140,00	0,84
2 100 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	2 122 902,01	2 062 935,00	0,40
2 000 000,00	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	1 999 612,22	1 818 900,00	0,35
500 000,00	FERROVIAL EMISIONES SA 0.54% 12/11/2028	EUR	502 806,45	441 305,00	0,09

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			760 562,00	759 580,00	0,15
200 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	EUR	198 946,00	197 686,00	0,04
200 000,00	RED ELECTRICA FINANCIACIONES SAU 3.00% 17/01/2034	EUR	194 794,00	193 058,00	0,04
200 000,00	RED ELECTRICA FINANCIACIONES SAU 1.25% 13/03/2027	EUR	188 694,00	189 848,00	0,04
200 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	178 128,00	178 988,00	0,03
Energy			498 485,00	516 625,00	0,10
500 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 5.125% 23/04/2031	EUR	498 485,00	516 625,00	0,10
ITALY			25 539 767,43	24 111 471,80	4,67
Finance			16 365 158,13	15 555 722,00	3,01
4 700 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	4 687 720,00	4 457 245,00	0,86
2 300 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	2 387 435,00	2 423 878,00	0,47
2 600 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	2 601 782,70	2 337 972,00	0,45
2 500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	2 536 281,43	2 298 525,00	0,45
2 300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 15/07/2025	EUR	2 356 465,00	2 236 773,00	0,43
1 200 000,00	UNICREDIT SPA 0.85% 19/01/2031	EUR	996 600,00	991 392,00	0,19
500 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	499 420,00	502 755,00	0,10
300 000,00	BANCO BPM SPA 4.625% 29/11/2027	EUR	299 454,00	307 182,00	0,06
Multi-Utilities			3 148 345,00	2 839 799,00	0,55
2 100 000,00	2I RETE GAS SPA 1.608% 31/10/2027	EUR	2 290 134,00	1 970 661,00	0,38
400 000,00	2I RETE GAS SPA 4.375% 06/06/2033	EUR	397 052,00	406 112,00	0,08
300 000,00	ERG SPA 4.125% 03/07/2030	EUR	298 563,00	298 920,00	0,06
200 000,00	ITALGAS SPA 1.00% 11/12/2031	EUR	162 596,00	164 106,00	0,03
Telecommunication			2 646 887,09	2 565 699,50	0,50
1 987 000,00	TELECOM ITALIA SPA 2.875% 28/01/2026	EUR	2 025 825,23	1 942 292,50	0,38
413 000,00	TELECOM ITALIA SPA 2.875% 28/01/2026	EUR	421 069,86	402 675,00	0,08
200 000,00	TELECOM ITALIA SPA 7.875% 31/07/2028	EUR	199 992,00	220 732,00	0,04
Industries			1 271 767,50	1 175 316,00	0,23
1 200 000,00	FERROVIE DELLO STATO ITALIANE SPA 1.50% 27/06/2025	EUR	1 271 767,50	1 175 316,00	0,23
Energy			1 192 609,71	1 102 190,00	0,21
1 000 000,00	ERG SPA 0.50% 11/09/2027	EUR	992 645,71	901 330,00	0,17
200 000,00	ENI SPA 3.625% 19/05/2027	EUR	199 964,00	200 860,00	0,04
Consumer Retail			915 000,00	872 745,30	0,17
915 000,00	NEXI SPA 1.625% 30/04/2026	EUR	915 000,00	872 745,30	0,17
GERMANY			23 458 105,82	21 614 467,00	4,19
Finance			12 219 931,66	10 885 220,00	2,11
3 700 000,00	COMMERZBANK AG 1.00% 04/03/2026	EUR	3 812 696,88	3 554 997,00	0,69
3 000 000,00	VONOVIA SE 1.50% 22/03/2026	EUR	3 190 367,14	2 880 030,00	0,56
2 700 000,00	VONOVIA SE 1.00% 09/07/2030	EUR	2 866 170,64	2 261 007,00	0,44
2 300 000,00	COMMERZBANK AG 1.125% 22/06/2026	EUR	2 350 697,00	2 189 186,00	0,42
Health			4 393 951,19	4 171 028,00	0,81
2 300 000,00	FRESENIUS SE & CO. KGAA 0.375% 28/09/2026	EUR	2 284 659,00	2 146 820,00	0,42
1 000 000,00	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	850 900,00	845 430,00	0,16
800 000,00	FRESENIUS MEDICAL CARE AG 1.50% 29/05/2030	EUR	805 692,19	702 048,00	0,14
500 000,00	FRESENIUS SE & CO. KGAA 2.875% 24/05/2030	EUR	452 700,00	476 730,00	0,09
Consumer Retail			3 123 030,00	3 080 010,00	0,60
2 100 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	2 100 460,00	2 063 250,00	0,40
1 000 000,00	ROBERT BOSCH GMBH 4.00% 02/06/2035	EUR	1 022 570,00	1 016 760,00	0,20

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			2 501 925,62	2 387 125,00	0,46
2 500 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	2 501 925,62	2 387 125,00	0,46
Multi-Utilities			1 219 267,35	1 091 084,00	0,21
1 000 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	1 054 975,35	926 800,00	0,18
200 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	164 292,00	164 284,00	0,03
UNITED KINGDOM			20 143 119,79	18 086 787,30	3,50
Telecommunication			7 161 611,94	6 189 758,30	1,20
2 970 000,00	VODAFONE GROUP PLC 2.20% 25/08/2026	EUR	3 188 416,09	2 901 660,30	0,56
2 300 000,00	OMNICOM FINANCE HOLDINGS PLC 0.80% 08/07/2027	EUR	2 322 195,85	2 130 513,00	0,41
1 300 000,00	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	1 651 000,00	1 157 585,00	0,23
Basic Goods			3 556 630,00	3 137 085,00	0,61
3 500 000,00	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	3 556 630,00	3 137 085,00	0,61
Multi-Utilities			2 774 708,85	2 512 204,00	0,49
2 400 000,00	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	2 382 568,85	2 120 736,00	0,41
200 000,00	SSE PLC 4.00% 05/09/2031	EUR	205 410,00	203 772,00	0,04
200 000,00	SSE PLC 1.375% 04/09/2027	EUR	186 730,00	187 696,00	0,04
Raw materials			2 449 960,00	2 220 420,00	0,43
2 300 000,00	MONDI FINANCE PLC 1.625% 27/04/2026	EUR	2 449 960,00	2 220 420,00	0,43
Industries			2 200 179,00	2 097 060,00	0,40
2 100 000,00	INTERNATIONAL DISTRIBUTION SERVICES PLC 2.375% 29/07/2024	EUR	2 200 179,00	2 097 060,00	0,40
Finance			2 000 030,00	1 930 260,00	0,37
2 000 000,00	NATIONWIDE BUILDING SOCIETY 0.25% 22/07/2025	EUR	2 000 030,00	1 930 260,00	0,37
LUXEMBOURG			14 007 274,41	11 703 696,00	2,27
Finance			6 686 887,80	5 882 774,00	1,14
4 100 000,00	GRAND CITY PROPERTIES SA 1.375% 03/08/2026	EUR	4 336 620,80	3 830 630,00	0,74
2 400 000,00	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	2 350 267,00	2 052 144,00	0,40
Health			6 427 736,61	4 838 006,00	0,94
4 000 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.50% 02/07/2039	EUR	4 202 665,16	2 919 960,00	0,57
2 100 000,00	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	2 028 591,00	1 738 212,00	0,34
200 000,00	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	196 480,45	179 834,00	0,03
Consumer Retail			892 650,00	982 916,00	0,19
1 100 000,00	WHIRLPOOL EMEA FINANCE SARL 0.50% 20/02/2028	EUR	892 650,00	982 916,00	0,19
AUSTRALIA			13 190 730,63	11 320 693,00	2,19
Telecommunication			4 676 258,90	4 027 941,00	0,78
2 400 000,00	TELSTRA CORP. LTD. 1.375% 26/03/2029	EUR	2 506 920,00	2 193 528,00	0,42
2 100 000,00	TELSTRA CORP. LTD. 1.00% 23/04/2030	EUR	2 169 338,90	1 834 413,00	0,36
Multi-Utilities			3 982 721,73	3 383 843,00	0,65
2 300 000,00	AUSNET SERVICES HOLDINGS PTY. LTD. 0.625% 25/08/2030	EUR	2 293 348,40	1 905 366,00	0,37
1 000 000,00	APA INFRASTRUCTURE LTD. 0.75% 15/03/2029	EUR	999 690,00	868 980,00	0,17
700 000,00	ORIGIN ENERGY FINANCE LTD. 1.00% 17/09/2029	EUR	689 683,33	609 497,00	0,11
Consumer Retail			2 930 850,00	2 525 121,00	0,49
2 700 000,00	TRANSURBAN FINANCE CO. PTY. LTD. 1.75% 29/03/2028	EUR	2 930 850,00	2 525 121,00	0,49
Industries			1 600 900,00	1 383 788,00	0,27
1 400 000,00	AURIZON NETWORK PTY. LTD. 3.125% 01/06/2026	EUR	1 600 900,00	1 383 788,00	0,27

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
DENMARK			9 606 849,94	8 931 915,00	1,73
Finance			6 576 426,47	5 997 505,00	1,16
4 300 000,00	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	4 279 462,47	3 814 874,00	0,74
2 300 000,00	NYKREDIT REALKREDIT AS 0.25% 13/01/2026	EUR	2 296 964,00	2 182 631,00	0,42
Industries			2 033 223,47	1 938 380,00	0,38
2 000 000,00	AP MOLLER - MAERSK AS 1.75% 16/03/2026	EUR	2 033 223,47	1 938 380,00	0,38
Consumer Retail			997 200,00	996 030,00	0,19
1 000 000,00	PANDORA AS 3.875% 31/05/2030	EUR	997 200,00	996 030,00	0,19
IRELAND			5 691 968,22	5 239 520,00	1,02
Finance			3 499 787,96	3 317 860,00	0,65
3 500 000,00	PARTNERRE IRELAND FINANCE DAC 1.25% 15/09/2026	EUR	3 499 787,96	3 317 860,00	0,65
Multi-Utilities			2 192 180,26	1 921 660,00	0,37
2 000 000,00	ESB FINANCE DAC 2.125% 08/06/2027	EUR	2 192 180,26	1 921 660,00	0,37
JAPAN			5 039 357,43	4 723 062,00	0,92
Finance			4 598 460,00	4 338 766,00	0,84
4 600 000,00	MIZUHO FINANCIAL GROUP, INC. 0.184% 13/04/2026	EUR	4 598 460,00	4 338 766,00	0,84
Health			440 897,43	384 296,00	0,08
400 000,00	TAKEDA PHARMACEUTICAL CO. LTD. 3.00% 21/11/2030	EUR	440 897,43	384 296,00	0,08
NORWAY			3 915 236,67	3 475 984,00	0,67
Telecommunication			2 343 758,00	2 185 759,00	0,42
2 300 000,00	TELENOR ASA 0.75% 31/05/2026	EUR	2 343 758,00	2 185 759,00	0,42
Energy			1 571 478,67	1 290 225,00	0,25
1 500 000,00	EQUINOR ASA 1.375% 22/05/2032	EUR	1 571 478,67	1 290 225,00	0,25
SWITZERLAND			2 997 150,00	2 822 640,00	0,55
Finance			2 997 150,00	2 822 640,00	0,55
3 000 000,00	UBS AG 0.01% 31/03/2026	EUR	2 997 150,00	2 822 640,00	0,55
SWEDEN			2 994 000,00	2 645 730,00	0,51
Finance			2 994 000,00	2 645 730,00	0,51
3 000 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 21/06/2028	EUR	2 994 000,00	2 645 730,00	0,51
AUSTRIA			2 492 559,92	2 258 085,00	0,44
Finance			2 088 983,73	1 945 125,00	0,38
2 100 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	2 088 983,73	1 945 125,00	0,38
Energy			403 576,19	312 960,00	0,06
400 000,00	OMV AG 1.00% 03/07/2034	EUR	403 576,19	312 960,00	0,06
FINLAND			2 277 312,00	1 999 344,00	0,39
Raw materials			2 277 312,00	1 999 344,00	0,39
2 300 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	2 277 312,00	1 999 344,00	0,39
NEW ZEALAND			378 302,00	379 538,00	0,07
Finance			378 302,00	379 538,00	0,07
200 000,00	ANZ NEW ZEALAND INTERNATIONAL LTD. 3.527% 24/01/2028	EUR	200 058,00	199 536,00	0,04
200 000,00	ANZ NEW ZEALAND INTERNATIONAL LTD. 0.20% 23/09/2027	EUR	178 244,00	180 002,00	0,03

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BELGIUM			298 326,00	299 541,00	0,06
Finance			298 326,00	299 541,00	0,06
300 000,00	BELFIUS BANK SA 3.75% 22/01/2029	EUR	298 326,00	299 541,00	0,06
Floating Rate Notes			113 641 593,47	105 850 966,50	20,51
FRANCE			40 632 829,57	37 948 560,00	7,35
Finance			32 821 003,26	30 760 066,00	5,96
5 000 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	5 074 710,00	4 872 250,00	0,94
4 600 000,00	AXA SA FRN 20/05/2049	EUR	5 145 149,04	4 524 376,00	0,88
3 600 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	3 584 756,00	3 432 420,00	0,67
3 000 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	3 025 500,00	2 706 630,00	0,52
2 500 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	2 513 587,50	2 443 775,00	0,47
2 000 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	2 017 520,00	2 007 260,00	0,39
2 100 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	2 099 469,00	1 942 647,00	0,38
2 100 000,00	BNP PARIBAS SA FRN 19/02/2028	EUR	2 098 742,00	1 925 700,00	0,37
2 000 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	2 001 775,61	1 813 840,00	0,35
1 500 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	1 491 310,15	1 408 560,00	0,27
1 200 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	1 329 915,96	1 188 984,00	0,23
1 000 000,00	BNP PARIBAS SA FRN 13/11/2032	EUR	1 051 960,00	1 043 410,00	0,20
900 000,00	BNP PARIBAS SA FRN 31/03/2032	EUR	800 208,00	854 982,00	0,17
400 000,00	CNP ASSURANCES SACA FRN 29/11/2049	EUR	392 400,00	397 940,00	0,08
200 000,00	BNP PARIBAS CARDIF SA FRN 31/12/2099	EUR	194 000,00	197 292,00	0,04
Energy			6 197 700,07	5 598 914,00	1,08
3 500 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	3 773 100,07	3 421 250,00	0,66
2 400 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	2 424 600,00	2 177 664,00	0,42
Consumer Retail			908 901,24	884 457,00	0,17
900 000,00	RCI BANQUE SA FRN 18/02/2030	EUR	908 901,24	884 457,00	0,17
Multi-Utilities			520 975,00	519 855,00	0,10
500 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	520 975,00	519 855,00	0,10
Basic Goods			184 250,00	185 268,00	0,04
200 000,00	DANONE SA FRN 31/12/2099	EUR	184 250,00	185 268,00	0,04
NETHERLANDS			13 383 780,00	12 394 993,00	2,40
Finance			7 499 083,00	6 876 451,00	1,33
3 400 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	4 025 000,00	3 388 576,00	0,66
1 000 000,00	NN GROUP NV FRN 03/11/2043	EUR	1 085 150,00	1 077 010,00	0,21
600 000,00	ING GROEP NV FRN 26/05/2031	EUR	571 980,00	576 984,00	0,11
500 000,00	ING GROEP NV FRN 24/08/2033	EUR	491 815,00	495 915,00	0,09
500 000,00	ING GROEP NV FRN 13/11/2030	EUR	472 220,00	475 985,00	0,09
300 000,00	ING GROEP NV FRN 26/09/2029	EUR	295 245,00	297 921,00	0,06
300 000,00	ING GROEP NV FRN 22/03/2030	EUR	292 179,00	294 075,00	0,06
300 000,00	ING GROEP NV FRN 16/11/2032	EUR	265 494,00	269 985,00	0,05
Multi-Utilities			3 303 275,00	3 151 782,00	0,61
2 100 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 102 780,00	2 042 250,00	0,40
1 200 000,00	STEDIN HOLDING NV FRN 31/12/2099	EUR	1 200 495,00	1 109 532,00	0,21
Energy			2 581 422,00	2 366 760,00	0,46
2 400 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	2 581 422,00	2 366 760,00	0,46
ITALY			10 709 639,05	10 310 232,50	2,00
Finance			6 241 252,05	6 257 737,50	1,21
3 500 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	3 492 765,00	3 475 080,00	0,67
1 050 000,00	UNICREDIT SPA FRN 23/01/2031	EUR	1 047 385,50	1 053 454,50	0,20

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

Eurizon AM SICAV - Social 4 Future

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	996 290,00	1 029 100,00	0,20
300 000,00	BPER BANCA SPA FRN 20/02/2030	EUR	299 910,00	301 383,00	0,06
300 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	300 990,00	299 040,00	0,06
100 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	103 911,55	99 680,00	0,02
Energy			2 673 262,00	2 421 135,00	0,47
2 400 000,00	ENI SPA FRN 31/12/2099	EUR	2 393 077,00	2 129 760,00	0,41
300 000,00	ENI SPA FRN 31/12/2099	EUR	280 185,00	291 375,00	0,06
Industries			1 300 000,00	1 137 500,00	0,22
1 300 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	1 300 000,00	1 137 500,00	0,22
Multi-Utilities			495 125,00	493 860,00	0,10
500 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	495 125,00	493 860,00	0,10
UNITED KINGDOM			9 919 287,48	9 489 815,00	1,84
Finance			9 919 287,48	9 489 815,00	1,84
3 600 000,00	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	3 580 638,60	3 556 944,00	0,69
2 200 000,00	NATWEST GROUP PLC FRN 15/11/2025	EUR	2 226 170,17	2 174 854,00	0,42
2 300 000,00	STANDARD CHARTERED PLC FRN 27/01/2028	EUR	2 362 560,00	2 136 102,00	0,41
1 300 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	1 350 418,09	1 274 455,00	0,25
400 000,00	NATWEST GROUP PLC FRN 26/02/2030	EUR	399 500,62	347 460,00	0,07
SPAIN			7 925 115,53	7 627 391,00	1,48
Finance			7 925 115,53	7 627 391,00	1,48
2 000 000,00	CAIXABANK SA FRN 10/07/2026	EUR	2 001 492,00	1 939 620,00	0,38
2 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	1 995 228,51	1 884 020,00	0,36
1 200 000,00	MAPFRE SA FRN 31/03/2047	EUR	1 323 202,02	1 193 556,00	0,23
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 13/01/2031	EUR	1 038 500,00	1 032 740,00	0,20
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	580 194,00	587 610,00	0,11
500 000,00	BANCO DE SABADELL SA FRN 17/01/2030	EUR	490 465,00	490 425,00	0,10
300 000,00	BANCO DE SABADELL SA FRN 27/06/2034	EUR	299 154,00	301 656,00	0,06
200 000,00	UNICAJA BANCO SA FRN 13/11/2029	EUR	196 880,00	197 764,00	0,04
BELGIUM			8 082 398,00	7 495 968,00	1,45
Finance			8 082 398,00	7 495 968,00	1,45
3 900 000,00	KBC GROUP NV FRN 14/01/2029	EUR	3 873 753,00	3 437 928,00	0,67
2 100 000,00	KBC GROUP NV FRN 18/09/2029	EUR	2 111 658,00	2 085 951,00	0,40
2 100 000,00	KBC GROUP NV FRN 16/06/2027	EUR	2 096 987,00	1 972 089,00	0,38
UNITED STATES			7 028 406,06	5 954 010,00	1,15
Finance			7 028 406,06	5 954 010,00	1,15
4 000 000,00	JPMORGAN CHASE & CO. FRN 04/11/2032	EUR	4 026 731,64	3 333 480,00	0,64
3 000 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	3 001 674,42	2 620 530,00	0,51
SWITZERLAND			4 395 665,37	3 927 352,00	0,76
Finance			4 395 665,37	3 927 352,00	0,76
4 400 000,00	UBS GROUP AG FRN 05/11/2028	EUR	4 395 665,37	3 927 352,00	0,76
IRELAND			3 482 845,00	3 360 173,00	0,65
Finance			3 482 845,00	3 360 173,00	0,65
2 400 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	2 396 385,00	2 267 136,00	0,44
1 100 000,00	BANK OF IRELAND GROUP PLC FRN 14/10/2029	EUR	1 086 460,00	1 093 037,00	0,21
AUSTRIA			2 755 376,23	2 355 591,00	0,46
Energy			2 755 376,23	2 355 591,00	0,46
2 300 000,00	OMV AG FRN 29/12/2049	EUR	2 755 376,23	2 355 591,00	0,46

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

Eurizon AM SICAV - Social 4 Future

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
LUXEMBOURG			1 986 339,20	1 757 800,00	0,34
Finance			1 986 339,20	1 757 800,00	0,34
2 000 000,00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	1 986 339,20	1 757 800,00	0,34
SWEDEN			1 697 079,98	1 590 061,00	0,31
Finance			1 697 079,98	1 590 061,00	0,31
1 700 000,00	NORDEA BANK ABP FRN 18/08/2031	EUR	1 697 079,98	1 590 061,00	0,31
GERMANY			1 543 080,00	1 536 150,00	0,30
Finance			1 543 080,00	1 536 150,00	0,30
1 500 000,00	ALLIANZ SE FRN 26/07/2054	EUR	1 543 080,00	1 536 150,00	0,30
NORWAY			99 752,00	102 870,00	0,02
Finance			99 752,00	102 870,00	0,02
100 000,00	DNB BANK ASA FRN 13/09/2033	EUR	99 752,00	102 870,00	0,02
Zero-Coupon Bonds			4 586 040,88	4 319 216,00	0,84
NETHERLANDS			2 298 620,00	2 188 772,00	0,43
Consumer Retail			2 298 620,00	2 188 772,00	0,43
2 300 000,00	BMW FINANCE NV 0.00% 11/01/2026	EUR	2 298 620,00	2 188 772,00	0,43
BELGIUM			2 287 420,88	2 130 444,00	0,41
Finance			2 287 420,88	2 130 444,00	0,41
2 300 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	2 287 420,88	2 130 444,00	0,41
Total Portfolio			518 496 262,91	501 553 760,65	97,17

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

Eurizon AM SICAV - Social 4 Future

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						1 218 455,41	122 652 496,81
Unrealised profit on future contracts and notional						1 280 555,41	114 697 486,81
100 000	314	Purchase	EURO BUND	06/09/2024	EUR	678 240,00	41 328 680,00
100 000	249	Purchase	EURO BOBL	06/09/2024	EUR	315 842,80	28 993 560,00
100 000	235	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	188 351,84	24 115 994,01
100 000	101	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	61 843,92	10 043 746,97
100 000	25	Purchase	US LONG BOND (CBT)	19/09/2024	USD	29 886,85	2 759 795,83
100 000	71	Purchase	SHORT EURO BTP	06/09/2024	EUR	6 390,00	7 455 710,00
Unrealised loss on future contracts and notional						(62 100,00)	7 955 010,00
100 000	69	Purchase	EURO BTP	06/09/2024	EUR	(62 100,00)	7 955 010,00

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

Eurizon AM SICAV - Social 4 Future

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(105 848,56)
Unrealised loss on forward foreign exchange contracts					(105 848,56)
10/07/2024	2 758 663,81	EUR	3 000 000,00	USD	(39 467,08)
10/07/2024	3 044 713,07	EUR	2 613 466,00	GBP	(36 811,44)
10/07/2024	85 945 684,00	JPY	526 524,73	EUR	(27 582,25)
10/07/2024	1 124 974,44	USD	1 051 263,03	EUR	(1 987,79)

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

Eurizon AM SICAV - Euro Corporate Bond High Potential

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	529 370 824,69
Banks		(Note 2)	2 403 415,55
Other banks and broker accounts		(Notes 2, 5, 12)	3 107 226,29
Swap premium paid			3 846 532,94
Unrealised profit on future contracts		(Notes 2, 12)	335 699,85
Unrealised profit on swap contracts		(Notes 2, 11)	37 278,05
Interest receivable on swap contracts		(Notes 2, 11)	72 569,44
Other interest receivable			7 780 032,22
Receivable on investments sold			13 974 560,92
Receivable on subscriptions			576 027,18
Other assets		(Notes 3, 13)	501 608,03
Total assets			562 005 775,16
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(58 703,86)
Unrealised loss on swap contracts		(Notes 2, 11)	(366 566,14)
Payable on investments purchased			(14 418 311,80)
Payable on redemptions			(1 406 333,80)
Other liabilities			(725 579,02)
Total liabilities			(16 975 494,62)
Total net assets			545 030 280,54
	Currency	Net Asset Value per Share	Shares outstanding
Class I	EUR	5,56	310 112,531
Class Primaclasse	EUR	4,77	11 711 045,709
Class R	EUR	5,34	89 934 406,325
Class RD	EUR	4,97	94 131,556
Class U	EUR	5,35	1 237 323,932

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

Eurizon AM SICAV - Euro Corporate Bond High Potential

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

Net assets at the beginning of the period	Notes	642 591 791,23
Accretion of market discount / (Amortisation of market premium)	(Note 2)	(77,69)
Net income from investments	(Note 2)	10 445 676,59
Interest received on swap contracts	(Note 2)	841 041,66
Other income	(Notes 4, 8)	63 629,04
Total income		11 350 269,60
Management fee	(Note 8)	(3 431 261,74)
Administrative fees	(Note 10)	(490 809,35)
Subscription tax	(Note 6)	(136 932,95)
Other charges and taxes	(Notes 3, 7)	(252 871,51)
Total expenses		(4 311 875,55)
Net investment income / (loss)		7 038 394,05
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(3 396 930,24)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	4 070 268,40
- forward foreign exchange contracts	(Note 2)	(111 020,27)
- foreign currencies	(Note 2)	9 178,13
- future contracts	(Note 2)	(826 960,31)
- swap contracts	(Note 2)	(329 288,09)
Net result of operations for the period		6 453 641,67
Subscriptions for the period		27 620 297,67
Redemptions for the period		(129 108 344,54)
Dividend distributions	(Note 15)	(2 527 105,49)
Net assets at the end of the period		545 030 280,54

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

Eurizon AM SICAV - Euro Corporate Bond High Potential

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			532 000 171,10	529 370 824,69	97,13
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			502 671 838,49	499 800 160,98	91,70
Ordinary Bonds			220 270 813,76	216 839 637,98	39,78
FRANCE			50 552 536,18	49 513 813,61	9,08
Consumer Retail			21 960 074,58	21 694 532,00	3,98
7 300 000,00	FORVIA SE 3.75% 15/06/2028	EUR	7 104 817,88	7 026 250,00	1,29
5 100 000,00	FORVIA SE 2.375% 15/06/2027	EUR	5 102 157,70	4 784 106,00	0,88
2 000 000,00	AIR FRANCE-KLM 4.625% 23/05/2029	EUR	1 976 178,00	1 970 960,00	0,36
1 400 000,00	LOXAM SAS 6.375% 15/05/2028	EUR	1 465 786,00	1 437 604,00	0,26
1 200 000,00	FORVIA SE 2.75% 15/02/2027	EUR	1 048 500,00	1 145 064,00	0,21
1 000 000,00	LOXAM SAS 6.375% 31/05/2029	EUR	1 000 000,00	1 030 510,00	0,19
1 000 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 4.25% 18/03/2030	EUR	991 030,00	1 009 160,00	0,19
1 000 000,00	VALEO SE 4.50% 11/04/2030	EUR	994 400,00	980 190,00	0,18
900 000,00	FNAC DARTY SA 6.00% 01/04/2029	EUR	900 000,00	914 202,00	0,17
900 000,00	ACCOR SA 3.875% 11/03/2031	EUR	895 455,00	893 556,00	0,16
400 000,00	REXEL SA 5.25% 15/09/2030	EUR	400 000,00	409 124,00	0,07
100 000,00	FORVIA SE 2.375% 15/06/2027	EUR	81 750,00	93 806,00	0,02
Basic Goods			9 695 750,00	9 717 072,00	1,78
4 100 000,00	TEREOS FINANCE GROUPE I SA 5.875% 30/04/2030	EUR	4 111 500,00	4 099 344,00	0,75
2 700 000,00	ELO SACA 5.875% 17/04/2028	EUR	2 698 000,00	2 659 338,00	0,49
2 000 000,00	ELO SACA 6.00% 22/03/2029	EUR	1 995 000,00	1 965 520,00	0,36
1 000 000,00	TEREOS FINANCE GROUPE I SA 4.75% 30/04/2027	EUR	891 250,00	992 870,00	0,18
Multi-Utilities			6 907 450,00	6 002 620,00	1,10
5 000 000,00	ELECTRICITE DE FRANCE SA 1.00% 29/11/2033	EUR	4 805 000,00	3 820 350,00	0,70
2 000 000,00	ENGIE SA 1.50% 13/03/2035	EUR	1 476 860,00	1 570 540,00	0,29
600 000,00	ENGIE SA 4.25% 06/09/2034	EUR	625 590,00	611 730,00	0,11
Industries			5 816 222,60	5 903 326,61	1,08
2 600 000,00	CMA CGM SA 5.50% 15/07/2029	EUR	2 600 000,00	2 592 642,00	0,48
1 400 000,00	VALLOUREC SACA 7.50% 15/04/2032	USD	1 316 222,60	1 348 414,61	0,25
1 300 000,00	CROWN EUROPEAN HOLDINGS SA 5.00% 15/05/2028	EUR	1 300 000,00	1 332 786,00	0,24
600 000,00	PAPREC HOLDING SA 7.25% 17/11/2029	EUR	600 000,00	629 484,00	0,11
Telecommunication			2 770 054,00	2 814 031,00	0,52
900 000,00	ORANGE SA 3.875% 11/09/2035	EUR	935 154,00	917 766,00	0,17
800 000,00	ILIAD SA 5.375% 14/06/2027	EUR	803 200,00	813 360,00	0,15
800 000,00	EUTELSAT SA 1.50% 13/10/2028	EUR	609 200,00	644 000,00	0,12
500 000,00	EUTELSAT SA 2.25% 13/07/2027	EUR	422 500,00	438 905,00	0,08
Raw materials			2 083 960,00	2 049 060,00	0,38
2 000 000,00	ERAMET SA 7.00% 22/05/2028	EUR	2 083 960,00	2 049 060,00	0,38
Finance			1 319 025,00	1 333 172,00	0,24
800 000,00	LA BANQUE POSTALE SA 4.375% 17/01/2030	EUR	796 880,00	812 912,00	0,15
500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 5.125% 13/01/2033	EUR	522 145,00	520 260,00	0,09
ITALY			36 919 687,96	36 659 363,00	6,73
Finance			13 612 987,40	14 070 139,00	2,58
3 400 000,00	BANCO BPM SPA 3.375% 19/01/2032	EUR	3 098 000,00	3 266 686,00	0,60
2 300 000,00	INTESA SANPAOLO SPA 4.875% 19/05/2030	EUR	2 300 000,00	2 423 993,00	0,45
2 000 000,00	UNIPOLSAI ASSICURAZIONI SPA 4.90% 23/05/2034	EUR	1 988 123,00	1 966 780,00	0,36
1 400 000,00	INTESA SANPAOLO SPA 4.375% 29/08/2027	EUR	1 395 730,00	1 426 138,00	0,26
1 100 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026	EUR	1 048 300,00	1 054 064,00	0,19

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

Eurizon AM SICAV - Euro Corporate Bond High Potential

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	973 000,00	1 053 860,00	0,19
700 000,00	DOVALUE SPA 3.375% 31/07/2026	EUR	605 500,00	660 086,00	0,12
600 000,00	BANCA IFIS SPA 6.125% 19/01/2027	EUR	621 440,40	620 310,00	0,11
600 000,00	DOVALUE SPA 5.00% 04/08/2025	EUR	588 600,00	596 082,00	0,11
600 000,00	INTESA SANPAOLO SPA 3.625% 16/10/2030	EUR	595 842,00	592 284,00	0,11
400 000,00	BANCO BPM SPA 4.875% 18/01/2027	EUR	398 452,00	409 856,00	0,08
Consumer Retail			12 096 818,06	11 746 719,00	2,16
4 000 000,00	MUNDYS SPA 1.875% 12/02/2028	EUR	3 965 320,00	3 668 640,00	0,67
3 000 000,00	AUTOSTRADE PER L'ITALIA SPA 2.00% 04/12/2028	EUR	2 964 420,00	2 761 860,00	0,51
2 600 000,00	LOTTOMATICA SPA 7.125% 01/06/2028	EUR	2 629 388,00	2 743 000,00	0,51
1 400 000,00	NEXI SPA 2.125% 30/04/2029	EUR	1 239 597,06	1 265 922,00	0,23
700 000,00	AUTOSTRADE PER L'ITALIA SPA 4.75% 24/01/2031	EUR	695 765,00	715 379,00	0,13
600 000,00	AUTOSTRADE PER L'ITALIA SPA 4.25% 28/06/2032	EUR	602 328,00	591 918,00	0,11
Telecommunication			3 712 766,00	3 706 000,00	0,68
3 400 000,00	TELECOM ITALIA SPA 7.875% 31/07/2028	EUR	3 712 766,00	3 706 000,00	0,68
Multi-Utilities			3 980 760,00	3 650 946,00	0,67
3 000 000,00	SNAM SPA 0.625% 30/06/2031	EUR	2 782 248,00	2 438 670,00	0,45
1 200 000,00	SNAM SPA 4.00% 27/11/2029	EUR	1 198 512,00	1 212 276,00	0,22
Industries			3 516 356,50	3 485 559,00	0,64
1 500 000,00	WEBUILD SPA 7.00% 27/09/2028	EUR	1 613 025,00	1 588 965,00	0,29
1 100 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.75% 19/04/2031	EUR	980 831,50	976 184,00	0,18
1 000 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	922 500,00	920 410,00	0,17
NETHERLANDS			36 711 147,27	36 529 180,00	6,70
Consumer Retail			8 642 829,79	8 812 782,00	1,62
2 200 000,00	Q-PARK HOLDING I BV 5.125% 01/03/2029	EUR	2 224 780,00	2 203 850,00	0,40
1 900 000,00	DUFY ONE BV 3.375% 15/04/2028	EUR	1 693 031,54	1 827 192,00	0,34
1 400 000,00	ZF EUROPE FINANCE BV 2.50% 23/10/2027	EUR	1 399 781,25	1 311 534,00	0,24
1 200 000,00	DUFY ONE BV 2.00% 15/02/2027	EUR	1 075 200,00	1 127 640,00	0,21
1 000 000,00	Q-PARK HOLDING I BV 5.125% 15/02/2030	EUR	1 000 000,00	997 740,00	0,18
900 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	789 867,00	864 531,00	0,16
500 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	460 170,00	480 295,00	0,09
Telecommunication			8 743 076,49	8 192 188,00	1,50
4 500 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	4 538 718,49	3 936 735,00	0,72
3 100 000,00	KONINKLIJKE KPN NV 3.875% 03/07/2031	EUR	3 085 142,00	3 135 495,00	0,57
1 400 000,00	KONINKLIJKE KPN NV 0.875% 14/12/2032	EUR	1 119 216,00	1 119 958,00	0,21
Finance			4 962 801,37	5 040 685,00	0,92
1 500 000,00	CITYCON TREASURY BV 1.625% 12/03/2028	EUR	1 257 220,00	1 281 330,00	0,24
1 100 000,00	NE PROPERTY BV 2.00% 20/01/2030	EUR	936 134,00	950 411,00	0,17
800 000,00	SAGAX EURO MTN NL BV 0.75% 26/01/2028	EUR	703 432,00	710 696,00	0,13
600 000,00	CTP NV 4.75% 05/02/2030	EUR	602 664,00	607 926,00	0,11
700 000,00	HEIMSTADEN BOSTAD TREASURY BV 1.00% 13/04/2028	EUR	540 299,37	571 270,00	0,10
500 000,00	ABN AMRO BANK NV 5.50% 21/09/2033	EUR	518 860,00	519 000,00	0,10
400 000,00	CITYCON TREASURY BV 6.50% 08/03/2029	EUR	404 192,00	400 052,00	0,07
Health			4 387 874,54	4 879 737,00	0,90
2 900 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 31/03/2027	EUR	2 364 164,54	2 700 857,00	0,50
1 700 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.75% 09/05/2027	EUR	1 526 600,00	1 659 540,00	0,30
500 000,00	SARTORIUS FINANCE BV 4.875% 14/09/2035	EUR	497 110,00	519 340,00	0,10
Multi-Utilities			4 060 071,72	3 597 252,00	0,66
2 400 000,00	EDP FINANCE BV 1.875% 21/09/2029	EUR	2 416 071,72	2 198 472,00	0,40
2 000 000,00	ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036	EUR	1 644 000,00	1 398 780,00	0,26

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

Eurizon AM SICAV - Euro Corporate Bond High Potential

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			3 119 801,36	3 148 796,00	0,58
1 800 000,00	OI EUROPEAN GROUP BV 5.25% 01/06/2029	EUR	1 806 240,00	1 805 688,00	0,33
1 300 000,00	OI EUROPEAN GROUP BV 6.25% 15/05/2028	EUR	1 313 561,36	1 343 108,00	0,25
Basic Goods			2 794 692,00	2 857 740,00	0,52
1 200 000,00	KONINKLIJKE AHOLD DELHAIZE NV 3.875% 11/03/2036	EUR	1 199 344,00	1 190 724,00	0,22
1 000 000,00	REWE INTERNATIONAL FINANCE BV 4.875% 13/09/2030	EUR	998 030,00	1 037 970,00	0,19
600 000,00	IMPERIAL BRANDS FINANCE NETHERLANDS BV 5.25% 15/02/2031	EUR	597 318,00	629 046,00	0,11
LUXEMBOURG			21 910 766,36	22 233 986,37	4,08
Finance			9 542 404,00	10 134 434,00	1,86
2 800 000,00	CPI PROPERTY GROUP SA 7.00% 07/05/2029	EUR	2 717 650,00	2 742 432,00	0,50
2 400 000,00	AROUNDTOWN SA 1.625% 31/01/2028	EUR	1 811 400,00	2 096 976,00	0,38
1 400 000,00	AROUNDTOWN SA 1.45% 09/07/2028	EUR	1 157 926,00	1 191 834,00	0,22
1 500 000,00	CPI PROPERTY GROUP SA 1.75% 14/01/2030	EUR	1 103 385,00	1 130 880,00	0,21
900 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	661 500,00	803 700,00	0,15
700 000,00	LOGICOR FINANCING SARL 1.625% 15/07/2027	EUR	641 431,00	645 421,00	0,12
700 000,00	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	586 817,00	598 542,00	0,11
600 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 3.625% 29/10/2029	EUR	564 810,00	572 634,00	0,11
500 000,00	CPI PROPERTY GROUP SA 1.50% 27/01/2031	EUR	297 485,00	352 015,00	0,06
Consumer Retail			5 144 984,36	5 261 490,37	0,97
2 000 000,00	STENA INTERNATIONAL SA 7.625% 15/02/2031	USD	1 867 257,70	1 910 351,37	0,35
1 500 000,00	DANA FINANCING LUXEMBOURG SARL 8.50% 15/07/2031	EUR	1 593 000,00	1 628 400,00	0,30
1 200 000,00	CIRSA FINANCE INTERNATIONAL SARL 7.875% 31/07/2028	EUR	1 200 000,00	1 271 064,00	0,24
500 000,00	DANA FINANCING LUXEMBOURG SARL 3.00% 15/07/2029	EUR	484 726,66	451 675,00	0,08
Telecommunication			4 252 010,00	4 306 368,00	0,79
2 400 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	2 246 520,00	2 303 904,00	0,42
1 700 000,00	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	2 005 490,00	2 002 464,00	0,37
Industries			2 971 368,00	2 531 694,00	0,46
3 300 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.625% 19/01/2033	EUR	2 971 368,00	2 531 694,00	0,46
GERMANY			18 057 922,57	17 165 330,00	3,15
Multi-Utilities			5 258 949,63	5 143 211,00	0,94
2 000 000,00	E.ON SE 3.375% 15/01/2031	EUR	1 985 660,00	1 976 820,00	0,36
1 600 000,00	RWE AG 1.00% 26/11/2033	EUR	1 170 880,00	1 241 696,00	0,23
1 300 000,00	E.ON SE 0.875% 18/10/2034	EUR	1 227 141,63	1 007 604,00	0,18
900 000,00	AMPRION GMBH 4.125% 07/09/2034	EUR	875 268,00	917 091,00	0,17
Consumer Retail			4 788 809,96	4 793 998,00	0,88
2 000 000,00	SCHAEFFLER AG 4.50% 28/03/2030	EUR	1 987 160,00	1 978 180,00	0,36
1 500 000,00	MAHLE GMBH 6.50% 02/05/2031	EUR	1 511 250,00	1 526 910,00	0,28
800 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	683 600,00	708 408,00	0,13
600 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	606 799,96	580 500,00	0,11
Health			3 155 760,98	3 080 668,00	0,57
2 300 000,00	GRUENENTHAL GMBH 4.125% 15/05/2028	EUR	2 355 760,98	2 242 500,00	0,41
800 000,00	GRUENENTHAL GMBH 6.75% 15/05/2030	EUR	800 000,00	838 168,00	0,16
Industries			2 070 652,00	2 081 078,00	0,38
1 100 000,00	HEIDELBERG MATERIALS AG 3.75% 31/05/2032	EUR	1 089 066,00	1 094 588,00	0,20
1 000 000,00	HEIDELBERG MATERIALS AG 3.95% 19/07/2034	EUR	981 586,00	986 490,00	0,18
Finance			2 783 750,00	2 066 375,00	0,38
2 500 000,00	VONOVIA SE 2.75% 22/03/2038	EUR	2 783 750,00	2 066 375,00	0,38

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Eurizon AM SICAV - Euro Corporate Bond High Potential

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			17 155 281,23	15 718 091,00	2,88
Telecommunication			8 917 448,00	7 701 300,00	1,41
5 000 000,00	VERIZON COMMUNICATIONS, INC. 1.30% 18/05/2033	EUR	4 964 000,00	4 099 800,00	0,75
3 000 000,00	AT&T, INC. 3.15% 04/09/2036	EUR	3 092 400,00	2 738 100,00	0,50
800 000,00	VERIZON COMMUNICATIONS, INC. 4.75% 31/10/2034	EUR	861 048,00	863 400,00	0,16
Health			4 199 907,05	3 905 832,00	0,72
4 200 000,00	IQVIA, INC. 2.25% 15/01/2028	EUR	4 199 907,05	3 905 832,00	0,72
Industries			1 263 600,00	1 258 127,00	0,23
1 300 000,00	BELDEN, INC. 3.375% 15/07/2027	EUR	1 263 600,00	1 258 127,00	0,23
Consumer Retail			1 198 918,18	1 229 624,00	0,23
800 000,00	COTY, INC. 5.75% 15/09/2028	EUR	801 018,18	832 232,00	0,15
400 000,00	WARNERMEDIA HOLDINGS, INC. 4.693% 17/05/2033	EUR	397 900,00	397 392,00	0,08
Multi-Utilities			787 408,00	830 120,00	0,15
800 000,00	NATIONAL GRID NORTH AMERICA, INC. 4.668% 12/09/2033	EUR	787 408,00	830 120,00	0,15
Finance			788 000,00	793 088,00	0,14
800 000,00	AMERICAN TOWER CORP. 4.10% 16/05/2034	EUR	788 000,00	793 088,00	0,14
UNITED KINGDOM			10 774 133,73	10 594 171,00	1,94
Consumer Retail			5 254 077,62	5 238 766,00	0,96
2 300 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/06/2026	EUR	2 344 243,18	2 268 950,00	0,42
1 400 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	1 251 444,44	1 313 354,00	0,24
1 000 000,00	PEU FIN PLC 7.25% 01/07/2028	EUR	1 047 500,00	1 040 000,00	0,19
700 000,00	RENTOKIL INITIAL PLC 0.50% 14/10/2028	EUR	610 890,00	616 462,00	0,11
Telecommunication			2 783 072,11	2 651 916,00	0,49
1 800 000,00	BRITISH TELECOMMUNICATIONS PLC 1.125% 12/09/2029	EUR	1 596 294,00	1 595 916,00	0,29
1 200 000,00	VMED O2 U.K. FINANCING I PLC 3.25% 31/01/2031	EUR	1 186 778,11	1 056 000,00	0,20
Multi-Utilities			1 238 280,00	1 215 708,00	0,22
1 200 000,00	NATIONAL GRID PLC 4.275% 16/01/2035	EUR	1 238 280,00	1 215 708,00	0,22
Raw materials			899 550,00	899 559,00	0,16
900 000,00	ANGLO AMERICAN CAPITAL PLC 4.125% 15/03/2032	EUR	899 550,00	899 559,00	0,16
Basic Goods			599 154,00	588 222,00	0,11
600 000,00	BAT INTERNATIONAL FINANCE PLC 4.125% 12/04/2032	EUR	599 154,00	588 222,00	0,11
SPAIN			8 459 412,84	8 301 743,00	1,52
Consumer Retail			3 961 322,62	3 995 616,00	0,73
2 000 000,00	ABERTIS INFRAESTRUCTURAS SA 4.125% 31/01/2028	EUR	1 993 084,62	2 020 220,00	0,37
1 400 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	EUR	1 367 940,00	1 374 982,00	0,25
600 000,00	EL CORTE INGLES SA 4.25% 26/06/2031	EUR	600 298,00	600 414,00	0,11
Finance			2 136 259,00	2 153 615,00	0,40
1 500 000,00	BANCO DE SABADELL SA 2.50% 15/04/2031	EUR	1 435 650,00	1 440 000,00	0,27
700 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 4.125% 04/04/2029	EUR	700 609,00	713 615,00	0,13
Industries			2 361 831,22	2 152 512,00	0,39
2 400 000,00	CELLNEX FINANCE CO. SA 1.25% 15/01/2029	EUR	2 361 831,22	2 152 512,00	0,39

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Eurizon AM SICAV - Euro Corporate Bond High Potential

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FINLAND			5 427 786,00	5 538 791,00	1,02
Finance			2 839 040,00	2 924 057,00	0,54
2 400 000,00	CASTELLUM HELSINKI FINANCE HOLDING ABP 0.875% 17/09/2029	EUR	1 903 464,00	1 977 528,00	0,36
600 000,00	BALDER FINLAND OYJ 1.00% 20/01/2029	EUR	496 476,00	492 744,00	0,09
500 000,00	BALDER FINLAND OYJ 1.00% 18/01/2027	EUR	439 100,00	453 785,00	0,09
Telecommunication			1 891 336,00	1 924 149,00	0,35
1 900 000,00	NOKIA OYJ 4.375% 21/08/2031	EUR	1 891 336,00	1 924 149,00	0,35
Consumer Retail			697 410,00	690 585,00	0,13
700 000,00	FINNAIR OYJ 4.75% 24/05/2029	EUR	697 410,00	690 585,00	0,13
JAPAN			4 497 389,13	4 767 624,00	0,88
Telecommunication			4 497 389,13	4 767 624,00	0,88
2 700 000,00	SOFTBANK GROUP CORP. 4.00% 19/09/2029	EUR	2 200 500,00	2 542 833,00	0,47
900 000,00	SOFTBANK GROUP CORP. 4.00% 19/09/2029	EUR	930 489,13	847 611,00	0,15
700 000,00	SOFTBANK GROUP CORP. 5.00% 15/04/2028	EUR	705 950,00	692 636,00	0,13
700 000,00	SOFTBANK GROUP CORP. 3.125% 19/09/2025	EUR	660 450,00	684 544,00	0,13
SWEDEN			4 335 045,70	4 364 848,00	0,80
Consumer Retail			2 371 411,70	2 389 720,00	0,44
1 200 000,00	VOLVO CAR AB 4.25% 31/05/2028	EUR	1 190 036,70	1 198 008,00	0,22
1 100 000,00	VOLVO CAR AB 4.75% 08/05/2030	EUR	1 100 000,00	1 101 375,00	0,20
100 000,00	DOMETIC GROUP AB 2.00% 29/09/2028	EUR	81 375,00	90 337,00	0,02
Telecommunication			997 790,00	997 850,00	0,18
1 000 000,00	TELE2 AB 3.75% 22/11/2029	EUR	997 790,00	997 850,00	0,18
Finance			965 844,00	977 278,00	0,18
600 000,00	FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	566 196,00	575 430,00	0,11
400 000,00	SAGAX AB 4.375% 29/05/2030	EUR	399 648,00	401 848,00	0,07
DENMARK			1 975 390,00	1 976 369,00	0,36
Multi-Utilities			1 021 390,00	1 020 830,00	0,19
1 000 000,00	ORSTED AS 4.125% 01/03/2035	EUR	1 021 390,00	1 020 830,00	0,19
Telecommunication			954 000,00	955 539,00	0,17
900 000,00	TDC NET AS 6.50% 01/06/2031	EUR	954 000,00	955 539,00	0,17
IRELAND			1 894 120,00	1 932 988,00	0,36
Industries			1 394 120,00	1 425 368,00	0,26
1 400 000,00	CRH SMW FINANCE DAC 4.25% 11/07/2035	EUR	1 394 120,00	1 425 368,00	0,26
Consumer Retail			500 000,00	507 620,00	0,10
500 000,00	FLUTTER TREASURY DAC 5.00% 29/04/2029	EUR	500 000,00	507 620,00	0,10
CZECH REPUBLIC			802 954,79	738 320,00	0,14
Multi-Utilities			802 954,79	738 320,00	0,14
800 000,00	EP INFRASTRUCTURE AS 1.698% 30/07/2026	EUR	802 954,79	738 320,00	0,14
PORTUGAL			398 928,00	403 192,00	0,07
Multi-Utilities			398 928,00	403 192,00	0,07
400 000,00	EDP - ENERGIAS DE PORTUGAL SA 3.875% 26/06/2028	EUR	398 928,00	403 192,00	0,07
AUSTRALIA			398 312,00	401 828,00	0,07
Industries			398 312,00	401 828,00	0,07
400 000,00	SYDNEY AIRPORT FINANCE CO. PTY. LTD. 4.125% 30/04/2036	EUR	398 312,00	401 828,00	0,07

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Eurizon AM SICAV - Euro Corporate Bond High Potential

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Floating Rate Notes			282 401 024,73	282 960 523,00	51,92
ITALY			57 387 657,89	57 942 176,00	10,63
Finance			41 033 815,50	41 439 814,00	7,60
7 400 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	6 945 459,41	7 347 312,00	1,35
4 500 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	4 432 578,00	4 485 600,00	0,82
3 500 000,00	INTESA SANPAOLO SPA FRN 20/02/2034	EUR	3 607 172,00	3 675 665,00	0,67
2 800 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 10/09/2030	EUR	2 895 125,00	2 865 548,00	0,53
2 900 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 23/11/2030	EUR	2 974 454,05	2 778 490,00	0,51
2 700 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 02/03/2026	EUR	2 745 750,00	2 727 378,00	0,50
2 600 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	2 620 589,84	2 675 660,00	0,49
2 600 000,00	BPER BANCA SPA FRN 25/07/2032	EUR	2 478 268,00	2 532 010,00	0,46
2 400 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	2 247 372,00	2 285 424,00	0,42
1 900 000,00	UNICREDIT SPA FRN 16/04/2034	EUR	1 923 023,00	1 928 861,00	0,35
1 700 000,00	BANCO BPM SPA FRN 01/10/2029	EUR	1 754 664,91	1 695 478,00	0,31
1 300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 22/04/2034	EUR	1 311 051,00	1 319 500,00	0,24
1 300 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	1 268 800,00	1 262 612,00	0,23
1 100 000,00	ICCREA BANCA SPA FRN 20/01/2028	EUR	1 182 049,00	1 173 524,00	0,22
900 000,00	BANCA POPOLARE DI SONDRIO SPA FRN 25/02/2032	EUR	879 129,00	873 000,00	0,16
600 000,00	ICCREA BANCA SPA FRN 05/02/2030	EUR	597 012,00	601 482,00	0,11
600 000,00	SACE SPA FRN 10/02/2049	EUR	553 362,00	588 000,00	0,11
500 000,00	BANCO BPM SPA FRN 14/06/2028	EUR	507 283,44	524 590,00	0,10
100 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	110 672,85	99 680,00	0,02
Multi-Utilities			8 548 622,24	8 685 693,00	1,59
3 400 000,00	ENEL SPA FRN 31/12/2099	EUR	3 417 994,68	3 577 718,00	0,66
2 600 000,00	ENEL SPA FRN 31/12/2099	EUR	2 688 875,00	2 801 500,00	0,51
2 500 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	2 441 752,56	2 306 475,00	0,42
Energy			5 044 468,15	5 279 169,00	0,97
5 700 000,00	ENI SPA FRN 31/12/2099	EUR	5 044 468,15	5 279 169,00	0,97
Industries			2 760 752,00	2 537 500,00	0,47
2 900 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	2 760 752,00	2 537 500,00	0,47
FRANCE			52 916 477,35	50 374 031,00	9,24
Finance			30 677 061,43	29 030 729,00	5,33
4 100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 16/06/2032	EUR	4 087 148,00	4 042 354,00	0,74
4 000 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	4 204 007,14	3 724 520,00	0,68
3 500 000,00	BNP PARIBAS SA FRN 15/01/2032	EUR	3 516 861,41	3 219 580,00	0,59
2 900 000,00	BNP PARIBAS CARDIF SA FRN 31/12/2099	EUR	2 954 200,00	2 860 734,00	0,53
2 900 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	2 862 714,46	2 756 044,00	0,51
1 600 000,00	UNIBAIL-RODAMCO-WESTFIELD SE FRN 31/12/2099	EUR	1 579 845,00	1 680 000,00	0,31
1 700 000,00	SOCIETE GENERALE SA FRN 12/06/2029	EUR	1 666 000,00	1 482 502,00	0,27
1 500 000,00	SOGECAP SA FRN 29/12/2049	EUR	1 451 925,00	1 476 045,00	0,27
1 800 000,00	MUTUELLE ASSURANCE DES COMMERÇANTS ET INDUSTRIELS DE FRANCE ET DES CADRES ET SAL FRN 21/06/2052	EUR	1 763 460,00	1 424 304,00	0,26
1 100 000,00	CREDIT AGRICOLE SA FRN 28/08/2033	EUR	1 156 067,00	1 145 980,00	0,21
1 100 000,00	SOCIETE GENERALE SA FRN 06/12/2030	EUR	1 094 786,00	1 099 065,00	0,20
1 000 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	997 863,42	953 450,00	0,18
800 000,00	LA MONDIALE SAM FRN 29/12/2049	EUR	929 240,00	798 408,00	0,15
700 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	685 230,00	693 574,00	0,13
500 000,00	BPCE SA FRN 26/02/2036	EUR	505 770,00	504 645,00	0,09
400 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2099	EUR	441 000,00	396 824,00	0,07
400 000,00	CREDIT AGRICOLE SA FRN 15/04/2036	EUR	399 008,00	394 744,00	0,07
400 000,00	UNIBAIL-RODAMCO-WESTFIELD SE FRN 31/12/2099	EUR	381 936,00	377 956,00	0,07

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Eurizon AM SICAV - Euro Corporate Bond High Potential

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			19 763 545,51	18 871 967,00	3,46
10 600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	10 681 831,30	9 886 938,00	1,81
2 800 000,00	ENGIE SA FRN 31/12/2099	EUR	2 794 562,00	2 779 000,00	0,51
2 700 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	EUR	2 660 415,00	2 693 304,00	0,49
2 400 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	2 411 237,21	2 298 912,00	0,42
1 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	915 500,00	901 900,00	0,17
300 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	300 000,00	311 913,00	0,06
Consumer Retail			2 475 870,41	2 471 335,00	0,45
1 500 000,00	RCI BANQUE SA FRN 18/02/2030	EUR	1 477 690,41	1 474 095,00	0,27
1 000 000,00	RCI BANQUE SA FRN 09/10/2034	EUR	998 180,00	997 240,00	0,18
NETHERLANDS			45 250 359,11	46 191 306,00	8,48
Telecommunication			12 059 970,40	13 057 006,00	2,40
8 300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	7 117 040,40	7 757 678,00	1,43
3 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 426 850,00	2 673 750,00	0,49
1 400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 266 580,00	1 323 518,00	0,24
1 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 032 500,00	1 085 000,00	0,20
200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	217 000,00	217 060,00	0,04
Finance			8 294 626,35	8 192 342,00	1,50
3 400 000,00	ING GROEP NV FRN 13/11/2030	EUR	3 410 030,35	3 236 698,00	0,59
2 400 000,00	NN GROUP NV FRN 31/12/2099	EUR	2 345 280,00	2 389 728,00	0,44
1 200 000,00	NN GROUP NV FRN 03/11/2043	EUR	1 195 860,00	1 292 412,00	0,24
900 000,00	ING GROEP NV FRN 26/05/2031	EUR	935 280,00	865 476,00	0,16
400 000,00	ABN AMRO BANK NV FRN 22/02/2033	EUR	408 176,00	408 028,00	0,07
Industries			7 178 005,11	7 101 446,00	1,30
4 800 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	4 848 425,11	4 668 288,00	0,86
2 600 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	2 329 580,00	2 433 158,00	0,44
Consumer Retail			6 290 462,36	6 647 272,00	1,22
2 400 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	2 496 022,36	2 594 856,00	0,48
2 200 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	2 240 840,00	2 484 416,00	0,45
1 600 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 553 600,00	1 568 000,00	0,29
Energy			6 730 346,30	6 347 588,00	1,17
4 800 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	5 100 458,30	4 733 520,00	0,87
1 400 000,00	WINTERSHALL DEA FINANCE 2 BV FRN 31/12/2099	EUR	1 236 088,00	1 240 484,00	0,23
400 000,00	WINTERSHALL DEA FINANCE 2 BV FRN 31/12/2099	EUR	393 800,00	373 584,00	0,07
Multi-Utilities			4 696 948,59	4 845 652,00	0,89
2 200 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 805 386,59	1 986 798,00	0,37
1 800 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	1 795 662,00	1 789 038,00	0,33
600 000,00	NATURGY FINANCE IBERIA SA FRN 31/12/2099	EUR	600 000,00	568 566,00	0,10
500 000,00	ALLIANDER NV FRN 31/12/2099	EUR	495 900,00	501 250,00	0,09
GERMANY			26 970 825,34	27 347 487,00	5,02
Finance			18 128 979,34	18 216 646,00	3,34
6 100 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	5 835 980,00	6 046 198,00	1,11
5 200 000,00	DEUTSCHE BANK AG FRN 19/05/2031	EUR	5 457 990,34	5 261 100,00	0,96
2 900 000,00	COMMERZBANK AG FRN 05/10/2033	EUR	3 043 343,00	3 116 659,00	0,57
1 300 000,00	DEUTSCHE BANK AG FRN 19/11/2030	EUR	1 136 435,00	1 142 050,00	0,21
800 000,00	COMMERZBANK AG FRN 16/10/2034	EUR	799 288,00	797 688,00	0,15
800 000,00	COMMERZBANK AG FRN 14/09/2027	EUR	795 768,00	784 336,00	0,14
700 000,00	COMMERZBANK AG FRN 29/12/2031	EUR	640 087,00	646 415,00	0,12
400 000,00	COMMERZBANK AG FRN 06/12/2032	EUR	420 088,00	422 200,00	0,08

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

Eurizon AM SICAV - Euro Corporate Bond High Potential

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			6 143 426,00	6 294 911,00	1,16
3 200 000,00	BAYER AG FRN 25/09/2083	EUR	3 177 036,00	3 235 136,00	0,60
2 500 000,00	BAYER AG FRN 25/09/2083	EUR	2 488 890,00	2 579 275,00	0,47
500 000,00	BAYER AG FRN 25/03/2082	EUR	477 500,00	480 500,00	0,09
Multi-Utilities			2 698 420,00	2 835 930,00	0,52
3 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	2 698 420,00	2 835 930,00	0,52
SPAIN			21 845 931,21	22 090 032,00	4,05
Finance			21 845 931,21	22 090 032,00	4,05
4 300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	4 304 251,43	4 211 205,00	0,77
2 600 000,00	BANCO DE SABADELL SA FRN 27/06/2034	EUR	2 582 002,00	2 614 352,00	0,48
2 300 000,00	BANCO SANTANDER SA FRN 23/08/2033	EUR	2 340 472,00	2 396 646,00	0,44
2 000 000,00	BANKINTER SA FRN 13/09/2031	EUR	1 994 780,00	2 088 500,00	0,38
1 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	1 741 518,00	1 762 830,00	0,32
1 600 000,00	BANCO DE SABADELL SA FRN 16/08/2033	EUR	1 503 777,78	1 662 272,00	0,31
1 800 000,00	BANKINTER SA FRN 23/12/2032	EUR	1 806 840,00	1 632 114,00	0,30
1 400 000,00	CAIXABANK SA FRN 30/05/2034	EUR	1 399 104,00	1 480 990,00	0,27
1 400 000,00	CAIXABANK SA FRN 17/04/2030	EUR	1 352 218,00	1 370 362,00	0,25
1 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 13/01/2031	EUR	1 096 392,00	1 136 014,00	0,21
700 000,00	BANCO SANTANDER SA FRN 22/04/2034	EUR	703 136,00	711 067,00	0,13
500 000,00	CAIXABANK SA FRN 23/02/2033	EUR	523 580,00	526 220,00	0,10
500 000,00	ABANCA CORP. BANCARIA SA FRN 07/04/2030	EUR	497 860,00	497 460,00	0,09
UNITED KINGDOM			19 949 050,55	19 777 133,00	3,63
Telecommunication			8 651 211,11	8 638 055,00	1,58
3 900 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	3 981 860,11	3 749 070,00	0,69
2 000 000,00	BRITISH TELECOMMUNICATIONS PLC FRN 03/10/2054	EUR	1 988 456,00	2 007 500,00	0,37
1 300 000,00	VODAFONE GROUP PLC FRN 30/08/2084	EUR	1 292 395,00	1 395 875,00	0,25
1 000 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	812 500,00	903 610,00	0,16
600 000,00	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	576 000,00	582 000,00	0,11
Finance			6 029 466,87	5 976 183,00	1,10
1 900 000,00	BARCLAYS PLC FRN 22/03/2031	EUR	1 896 398,38	1 790 845,00	0,33
1 400 000,00	BARCLAYS PLC FRN 22/03/2031	EUR	1 280 751,49	1 319 570,00	0,24
700 000,00	BARCLAYS PLC FRN 31/05/2036	EUR	700 000,00	702 800,00	0,13
700 000,00	LLOYDS BANKING GROUP PLC FRN 05/04/2034	EUR	696 430,00	694 323,00	0,13
600 000,00	STANDARD CHARTERED PLC FRN 23/09/2031	EUR	541 986,00	554 418,00	0,10
500 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	485 385,00	490 175,00	0,09
400 000,00	HSBC HOLDINGS PLC FRN 16/11/2032	EUR	428 516,00	424 052,00	0,08
Basic Goods			3 238 800,51	3 110 250,00	0,57
3 300 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	3 238 800,51	3 110 250,00	0,57
Energy			2 029 572,06	2 052 645,00	0,38
2 100 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	2 029 572,06	2 052 645,00	0,38
PORTUGAL			12 618 489,00	13 285 271,00	2,44
Multi-Utilities			7 694 219,00	8 307 536,00	1,53
4 700 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 14/03/2082	EUR	3 666 750,00	4 077 250,00	0,75
3 100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	2 735 750,00	2 938 645,00	0,54
1 300 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 29/05/2054	EUR	1 291 719,00	1 291 641,00	0,24
Finance			4 924 270,00	4 977 735,00	0,91
3 600 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	3 453 700,00	3 546 000,00	0,65
1 500 000,00	BANCO COMERCIAL PORTUGUES SA FRN 12/02/2027	EUR	1 470 570,00	1 431 735,00	0,26

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

Eurizon AM SICAV - Euro Corporate Bond High Potential

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GREECE			12 974 301,00	13 047 743,00	2,39
Finance			12 974 301,00	13 047 743,00	2,39
3 300 000,00	EUROBANK SA FRN 28/11/2029	EUR	3 464 271,00	3 473 382,00	0,64
3 200 000,00	NATIONAL BANK OF GREECE SA FRN 29/01/2029	EUR	3 201 004,00	3 197 120,00	0,58
2 300 000,00	ALPHA BANK SA FRN 12/05/2030	EUR	2 287 580,00	2 305 589,00	0,42
1 900 000,00	PIRAEUS BANK SA FRN 16/04/2030	EUR	1 897 000,00	1 895 136,00	0,35
1 100 000,00	NATIONAL BANK OF GREECE SA FRN 03/01/2034	EUR	1 203 005,00	1 213 201,00	0,22
900 000,00	PIRAEUS BANK SA FRN 05/12/2029	EUR	921 441,00	963 315,00	0,18
IRELAND			8 738 638,06	8 749 471,00	1,61
Finance			8 738 638,06	8 749 471,00	1,61
2 800 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	2 703 400,00	2 713 788,00	0,50
2 300 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	2 286 789,06	2 172 672,00	0,40
1 700 000,00	BANK OF IRELAND GROUP PLC FRN 01/03/2033	EUR	1 712 835,00	1 822 672,00	0,34
700 000,00	BANK OF IRELAND GROUP PLC FRN 13/11/2029	EUR	697 648,00	722 456,00	0,13
700 000,00	AIB GROUP PLC FRN 04/04/2028	EUR	638 610,00	671 027,00	0,12
700 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	699 356,00	646 856,00	0,12
LUXEMBOURG			5 180 282,40	5 764 690,00	1,06
Finance			4 611 500,40	5 199 190,00	0,96
2 800 000,00	CPI PROPERTY GROUP SA FRN 31/12/2099	EUR	1 495 250,00	1 737 680,00	0,32
1 968 000,00	GRAND CITY PROPERTIES FINANCE SARL FRN 31/12/2099	EUR	1 352 125,00	1 564 560,00	0,29
1 100 000,00	GRAND CITY PROPERTIES SA FRN 31/12/2099	EUR	565 400,00	703 450,00	0,13
1 100 000,00	CPI PROPERTY GROUP SA FRN 31/12/2099	EUR	669 175,40	698 500,00	0,13
1 000 000,00	CPI PROPERTY GROUP SA FRN 25/07/2028	EUR	529 550,00	495 000,00	0,09
Telecommunication			568 782,00	565 500,00	0,10
600 000,00	SES SA FRN 31/12/2099	EUR	568 782,00	565 500,00	0,10
DENMARK			5 222 532,44	5 067 226,00	0,93
Finance			4 314 882,44	4 160 422,00	0,76
4 300 000,00	DANSKE BANK AS FRN 02/09/2030	EUR	4 314 882,44	4 160 422,00	0,76
Multi-Utilities			907 650,00	906 804,00	0,17
900 000,00	ORSTED AS FRN 14/03/3024	EUR	907 650,00	906 804,00	0,17
BELGIUM			4 226 745,00	4 150 071,00	0,76
Raw materials			2 127 270,00	2 216 349,00	0,41
2 300 000,00	SYENSCO SA FRN 31/12/2099	EUR	2 127 270,00	2 216 349,00	0,41
Finance			2 099 475,00	1 933 722,00	0,35
2 100 000,00	KBC GROUP NV FRN 07/12/2031	EUR	2 099 475,00	1 933 722,00	0,35
AUSTRIA			4 048 985,38	3 987 897,00	0,73
Finance			4 048 985,38	3 987 897,00	0,73
3 200 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	3 156 674,38	3 090 080,00	0,57
500 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 20/12/2032	EUR	518 795,00	520 105,00	0,09
400 000,00	ERSTE GROUP BANK AG FRN 08/09/2031	EUR	373 516,00	377 712,00	0,07
SWEDEN			3 452 150,00	3 666 108,00	0,67
Finance			3 452 150,00	3 666 108,00	0,67
1 800 000,00	HEIMSTADEN BOSTAD AB FRN 14/10/2027	EUR	1 060 740,00	1 192 950,00	0,22
1 700 000,00	HEIMSTADEN BOSTAD AB FRN 31/12/2099	EUR	1 060 800,00	1 130 568,00	0,20
1 100 000,00	CASTELLUM AB FRN 31/12/2099	EUR	965 250,00	974 446,00	0,18
400 000,00	AKELIUS RESIDENTIAL PROPERTY AB FRN 17/05/2081	EUR	365 360,00	368 144,00	0,07

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

Eurizon AM SICAV - Euro Corporate Bond High Potential

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FINLAND			1 081 200,00	983 536,00	0,18
Finance			1 081 200,00	983 536,00	0,18
800 000,00	CITYCON OYJ FRN 31/12/2099	EUR	579 600,00	517 960,00	0,09
600 000,00	CITYCON OYJ FRN 31/12/2099	EUR	501 600,00	465 576,00	0,09
AUSTRALIA			537 400,00	536 345,00	0,10
Multi-Utilities			537 400,00	536 345,00	0,10
500 000,00	APA INFRASTRUCTURE LTD. FRN 09/11/2083	EUR	537 400,00	536 345,00	0,10
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			2 516 350,00	2 551 195,00	0,47
Ordinary Bonds			2 516 350,00	2 551 195,00	0,47
NETHERLANDS			1 416 350,00	1 437 423,00	0,26
Health			1 416 350,00	1 437 423,00	0,26
1 300 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 7.375% 15/09/2029	EUR	1 416 350,00	1 437 423,00	0,26
ITALY			1 100 000,00	1 113 772,00	0,21
Consumer Retail			1 100 000,00	1 113 772,00	0,21
1 100 000,00	LOTTOMATICA SPA 5.375% 01/06/2030	EUR	1 100 000,00	1 113 772,00	0,21
INVESTMENT FUNDS			26 811 982,61	27 019 468,71	4,96
UCI Units			26 811 982,61	27 019 468,71	4,96
LUXEMBOURG			26 811 982,61	27 019 468,71	4,96
Finance			26 811 982,61	27 019 468,71	4,96
36 659,49	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	21 855 536,84	21 883 881,96	4,02
8 327,79	EURIZON INVESTMENT SICAV - CREDIT INCOME -I-	EUR	4 626 101,91	4 801 223,65	0,88
3 280,73	EURIZON FUND - MONEY MARKET USD T1 -Z2-	USD	330 343,86	334 363,10	0,06
Total Portfolio			532 000 171,10	529 370 824,69	97,13

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

Eurizon AM SICAV - Euro Corporate Bond High Potential

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						335 699,85	101 715 160,00
Unrealised profit on future contracts and notional						335 699,85	101 715 160,00
100 000	688	Purchase	EURO SCHATZ	06/09/2024	EUR	213 280,00	72 721 600,00
100 000	249	Purchase	EURO BOBL	06/09/2024	EUR	122 419,85	28 993 560,00

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

Eurizon AM SICAV - Euro Corporate Bond High Potential

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(58 703,86)
Unrealised loss on forward foreign exchange contracts					(58 703,86)
12/08/2024	5 747 788,17	EUR	6 200 000,00	USD	(25 947,85)
12/08/2024	1 273 979,63	EUR	1 100 000,00	GBP	(21 259,44)
12/08/2024	1 100 000,00	GBP	1 301 443,70	EUR	(6 204,63)
12/08/2024	2 350 000,00	USD	2 193 724,14	EUR	(5 291,94)

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

Eurizon AM SICAV - Euro Corporate Bond High Potential

SWAP CONTRACTS AS AT 30 JUNE 2024

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						72 569,44	(329 288,09)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	28 500 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	43 541,67	(364 582,39)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	11 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	16 805,55	(1 983,75)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	4 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	6 111,11	25 811,11
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	4 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	6 111,11	11 466,94

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

Eurizon AM SICAV - Obiettivo Stabilità

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	333 190 744,04
Banks		(Note 2)	17 884 254,38
Other banks and broker accounts		(Notes 2, 5, 12)	12 351 465,83
Option contracts		(Notes 2, 12)	263 552,90
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	3 909 066,90
Unrealised profit on future contracts		(Notes 2, 12)	296 906,85
Other interest receivable			1 425 557,38
Receivable on investments sold			31 797 774,42
Receivable on subscriptions			215 228,29
Other assets		(Notes 3, 13)	539 070,48
Total assets			401 873 621,47
Liabilities			
Bank overdrafts		(Note 2)	(4 204,48)
Option contracts		(Notes 2, 12)	(136 774,77)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(1 648 788,98)
Unrealised loss on future contracts		(Notes 2, 12)	(202 129,35)
Payable on investments purchased			(37 429 743,68)
Payable on redemptions			(1 311 950,91)
Other liabilities			(467 459,19)
Total liabilities			(41 201 051,36)
Total net assets			360 672 570,11
	Currency	Net Asset Value per Share	Shares outstanding
Class Primaclasse	EUR	4,66	11 948 595,713
Class R	EUR	4,73	63 639 668,454
Class U	EUR	4,61	814 396,139

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

Eurizon AM SICAV - Obiettivo Stabilità

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

Net assets at the beginning of the period	Notes	458 089 382,03
Accretion of market discount / (Amortisation of market premium)	(Note 2)	2 722,87
Net income from investments	(Note 2)	3 250 791,13
Other income	(Notes 4, 8)	189 807,14
Total income		3 443 321,14
Management fee	(Note 8)	(2 216 971,63)
Administrative fees	(Note 10)	(340 232,90)
Subscription tax	(Note 6)	(104 076,91)
Other charges and taxes	(Notes 3, 7)	(280 213,47)
Total expenses		(2 941 494,91)
Net investment income / (loss)		501 826,23
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(5 038 067,08)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(6 362 244,09)
- option contracts	(Note 2)	812 335,55
- forward foreign exchange contracts	(Note 2)	4 567 906,72
- foreign currencies	(Note 2)	(83 708,23)
- future contracts	(Note 2)	(130 235,77)
Net result of operations for the period		(5 732 186,67)
Subscriptions for the period		19 093 916,34
Redemptions for the period		(110 200 714,83)
Dividend distributions	(Note 15)	(577 826,76)
Net assets at the end of the period		360 672 570,11

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

Eurizon AM SICAV - Obiettivo Stabilità

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			344 621 355,14	333 190 744,04	92,38
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			205 103 428,34	193 862 756,57	53,75
Shares			6 989 083,32	7 826 602,59	2,17
UNITED STATES			6 185 100,56	6 823 127,28	1,89
Computing and IT			1 223 199,46	1 758 123,33	0,49
1 167,00	MICROSOFT CORP.	USD	355 581,99	486 671,72	0,13
2 973,00	NVIDIA CORP.	USD	106 053,68	342 695,83	0,10
1 694,00	APPLE, INC.	USD	272 743,94	332 904,24	0,09
734,00	ADVANCED MICRO DEVICES, INC.	USD	82 646,28	111 091,29	0,03
144,00	SERVENOW, INC.	USD	88 751,16	105 696,69	0,03
170,00	INTUIT, INC.	USD	83 726,92	104 246,00	0,03
297,00	SALESFORCE, INC.	USD	61 190,84	71 246,71	0,02
2 366,00	INTEL CORP.	USD	67 191,25	68 369,48	0,02
366,00	QUALCOMM, INC.	USD	42 992,57	68 019,45	0,02
121,00	SYNOPSYS, INC.	USD	62 320,83	67 181,92	0,02
Health			1 048 122,26	1 208 608,73	0,34
259,00	THERMO FISHER SCIENTIFIC, INC.	USD	124 374,19	133 638,38	0,04
310,00	INTUITIVE SURGICAL, INC.	USD	89 270,08	128 671,27	0,04
1 099,00	MERCK & CO., INC.	USD	101 823,68	126 947,65	0,04
760,00	ABBVIE, INC.	USD	107 925,97	121 628,31	0,03
1 687,00	BOSTON SCIENTIFIC CORP.	USD	85 903,52	121 218,39	0,03
361,00	STRYKER CORP.	USD	97 042,91	114 607,13	0,03
224,00	UNITEDHEALTH GROUP, INC.	USD	106 389,12	106 437,31	0,03
3 953,00	PFIZER, INC.	USD	94 134,67	103 200,27	0,03
1 788,00	CVS HEALTH CORP.	USD	112 852,99	98 529,73	0,03
104,00	ELI LILLY & CO.	USD	48 193,81	87 855,82	0,02
1 700,00	BRISTOL-MYERS SQUIBB CO.	USD	80 211,32	65 874,47	0,02
Telecommunication			1 161 887,26	1 162 406,36	0,32
47 388,00	PARAMOUNT GLOBAL -B-	USD	624 509,32	459 399,21	0,13
1 493,00	AMAZON.COM, INC.	USD	202 834,62	269 206,55	0,07
1 364,00	ALPHABET, INC.	USD	159 050,83	233 435,75	0,06
615,00	T-MOBILE U.S., INC.	USD	83 694,46	101 096,95	0,03
211,00	META PLATFORMS, INC. -A-	USD	91 798,03	99 267,90	0,03
Basic Goods			756 419,89	763 870,94	0,21
3 610,00	COCA-COLA CO.	USD	199 505,95	214 393,65	0,06
1 387,00	PEPSICO, INC.	USD	223 150,19	213 443,25	0,06
1 952,00	MONDELEZ INTERNATIONAL, INC. -A-	USD	127 703,16	119 187,15	0,03
2 015,00	KELLANOVA	USD	96 900,19	108 444,27	0,03
632,00	HERSHEY CO.	USD	109 160,40	108 402,62	0,03
Consumer Retail			670 460,43	584 266,08	0,16
673,00	MCDONALD'S CORP.	USD	173 881,59	160 025,42	0,04
2 191,00	STARBUCKS CORP.	USD	195 258,36	159 150,24	0,04
560,00	DOLLAR GENERAL CORP.	USD	64 465,89	69 091,46	0,02
491,00	TARGET CORP.	USD	59 089,69	67 821,42	0,02
922,00	NIKE, INC. -B-	USD	90 992,75	64 838,92	0,02
638,00	ESTEE LAUDER COS., INC. -A-	USD	86 772,15	63 338,62	0,02
Finance			493 895,27	522 573,35	0,14
528,00	VISA, INC. -A-	USD	116 115,13	129 306,37	0,04
288,00	MASTERCARD, INC. -A-	USD	107 901,91	118 548,19	0,03
525,00	AMERICAN TOWER CORP.	USD	97 209,19	95 217,59	0,03
373,00	SBA COMMUNICATIONS CORP.	USD	81 258,71	68 318,05	0,02

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

Eurizon AM SICAV - Obiettivo Stabilità

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 014,00	WELLS FARGO & CO.	USD	46 253,03	56 189,81	0,01
1 482,00	BANK OF AMERICA CORP.	USD	45 157,30	54 993,34	0,01
Energy			449 489,82	419 516,64	0,12
1 158,00	CHEVRON CORP.	USD	188 316,18	169 007,96	0,05
870,00	EOG RESOURCES, INC.	USD	93 445,24	102 175,74	0,03
758,00	EXXON MOBIL CORP.	USD	86 926,48	81 419,10	0,02
2 123,00	HALLIBURTON CO.	USD	80 801,92	66 913,84	0,02
Multi-Utilities			235 654,71	245 770,65	0,07
836,00	AMERICAN WATER WORKS CO., INC.	USD	100 433,24	100 748,97	0,03
1 182,00	NEXTERA ENERGY, INC.	USD	65 730,97	78 094,13	0,02
1 343,00	XCEL ENERGY, INC.	USD	69 490,50	66 927,55	0,02
Industries			145 971,46	157 991,20	0,04
59,00	BROADCOM, INC.	USD	73 318,85	88 384,63	0,02
271,00	ROCKWELL AUTOMATION, INC.	USD	72 652,61	69 606,57	0,02
ITALY			533 535,70	708 216,00	0,20
Computing and IT			533 535,70	708 216,00	0,20
76 980,00	TECHNOPROBE SPA	EUR	533 535,70	708 216,00	0,20
CURACAO			106 583,41	103 186,26	0,03
Energy			106 583,41	103 186,26	0,03
2 344,00	SCHLUMBERGER NV	USD	106 583,41	103 186,26	0,03
TAIWAN			37 292,15	68 113,06	0,02
Computing and IT			37 292,15	68 113,06	0,02
420,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD. -ADR-	USD	37 292,15	68 113,06	0,02
IRELAND			61 964,17	67 716,00	0,02
Raw materials			61 964,17	67 716,00	0,02
165,00	LINDE PLC	EUR	61 964,17	67 716,00	0,02
JERSEY			64 607,33	56 243,99	0,01
Consumer Retail			64 607,33	56 243,99	0,01
856,00	APTIV PLC	USD	64 607,33	56 243,99	0,01
Ordinary Bonds			157 242 974,05	145 957 215,58	40,47
UNITED STATES			38 884 817,32	39 288 155,11	10,89
Government			38 884 817,32	39 288 155,11	10,89
19 700 000,00	U.S. TREASURY BONDS 3.50% 15/02/2039	USD	16 550 243,62	16 528 669,43	4,58
17 500 000,00	U.S. TREASURY NOTES 3.375% 15/05/2033	USD	14 772 861,81	15 134 411,24	4,20
6 600 000,00	U.S. TREASURY NOTES 5.00% 31/08/2025	USD	6 151 721,97	6 152 857,67	1,71
1 605 000,00	U.S. TREASURY NOTES 0.625% 15/05/2030	USD	1 151 150,00	1 210 441,64	0,33
100 000,00	U.S. TREASURY NOTES 4.50% 30/11/2024	USD	92 480,16	92 995,50	0,03
105 000,00	U.S. TREASURY NOTES 1.625% 15/08/2029	USD	84 365,61	85 869,67	0,02
100 000,00	U.S. TREASURY NOTES 1.875% 15/02/2032	USD	77 606,85	78 318,14	0,02
5 000,00	U.S. TREASURY NOTES 1.50% 30/11/2024	USD	4 387,30	4 591,82	0,00
GERMANY			37 608 930,99	37 679 934,35	10,45
Government			37 608 930,99	37 679 934,35	10,45
15 600 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.60% 15/08/2033	EUR	15 882 361,29	15 776 904,00	4,37
11 100 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.00% 15/08/2024	EUR	10 863 348,00	11 067 033,00	3,07
6 210 000,00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	6 074 961,31	6 171 932,70	1,71

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

Eurizon AM SICAV - Obiettivo Stabilità

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 800 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	4 621 571,23	4 528 650,00	1,26
68 835,84	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.00% 04/01/2037	EUR	100 813,33	78 897,57	0,02
58 430,68	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.50% 15/08/2046	EUR	65 875,83	56 517,08	0,02
ITALY			20 987 443,55	21 762 658,63	6,03
Government			20 306 353,55	21 056 857,63	5,84
9 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	7 229 408,40	7 673 150,00	2,13
3 485 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 01/02/2028	EUR	3 242 444,00	3 322 250,50	0,92
3 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.45% 15/02/2029	EUR	2 936 885,00	3 052 350,00	0,85
2 348 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BONDS 5.20% 31/07/2034	EUR	2 441 966,96	2 516 357,66	0,70
1 920 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	1 918 080,00	1 920 576,00	0,53
1 321 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	1 289 473,99	1 298 371,27	0,36
1 307 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.20% 15/08/2025	EUR	1 248 095,20	1 273 802,20	0,35
Finance			681 090,00	705 801,00	0,19
300 000,00	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	301 830,00	308 409,00	0,09
200 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	190 260,00	199 966,00	0,05
200 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	189 000,00	197 426,00	0,05
JAPAN			29 309 869,14	21 584 679,35	5,99
Government			29 309 869,14	21 584 679,35	5,99
2 687 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BONDS 1.20% 20/12/2034	JPY	19 991 125,44	15 697 627,08	4,36
1 087 100 000,00	JAPAN GOVERNMENT THIRTY YEAR BONDS 1.50% 20/12/2044	JPY	9 318 743,70	5 887 052,27	1,63
SPAIN			10 265 229,95	9 707 675,48	2,69
Government			10 265 229,95	9 707 675,48	2,69
10 539 000,00	SPAIN GOVERNMENT BONDS 0.50% 31/10/2031	EUR	8 538 666,31	8 738 517,24	2,42
1 822 000,00	SPAIN GOVERNMENT BONDS 1.00% 31/10/2050	EUR	1 726 563,64	969 158,24	0,27
FRANCE			4 489 818,45	3 663 222,40	1,02
Government			4 489 818,45	3 663 222,40	1,02
3 717 758,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.75% 25/06/2039	EUR	3 385 869,17	2 982 348,29	0,83
918 016,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 2.00% 25/05/2048	EUR	1 103 949,28	680 874,11	0,19
UNITED KINGDOM			4 527 139,19	3 570 432,20	0,99
Government			4 527 139,19	3 570 432,20	0,99
1 282 213,62	U.K. GILTS 1.50% 22/07/2026	GBP	1 518 873,28	1 430 804,81	0,40
1 000 000,00	U.K. GILTS 4.75% 07/12/2038	GBP	1 754 810,60	1 221 460,98	0,34
780 000,00	U.K. GILTS 4.25% 07/03/2036	GBP	1 253 455,31	918 166,41	0,25
LUXEMBOURG			4 357 403,96	3 220 864,20	0,89
Supranational			4 357 403,96	3 220 864,20	0,89
4 556 000,00	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	4 357 403,96	3 220 864,20	0,89
NETHERLANDS			3 291 721,00	2 691 655,00	0,75
Government			3 291 721,00	2 691 655,00	0,75
2 100 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/01/2040	EUR	2 076 690,00	1 471 449,00	0,41
900 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/07/2032	EUR	754 236,00	756 891,00	0,21
500 000,00	NETHERLANDS GOVERNMENT BONDS 0.75% 15/07/2028	EUR	460 795,00	463 315,00	0,13

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

Eurizon AM SICAV - Obiettivo Stabilità

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CANADA			1 411 183,97	1 439 684,38	0,40
Government			1 411 183,97	1 439 684,38	0,40
2 200 000,00	CANADA GOVERNMENT BONDS 3.00% 01/06/2034	CAD	1 411 183,97	1 439 684,38	0,40
BELGIUM			2 109 416,53	1 348 254,48	0,37
Government			2 109 416,53	1 348 254,48	0,37
2 121 765,20	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.40% 22/06/2040	EUR	2 109 416,53	1 348 254,48	0,37
Floating Rate Notes			1 436 132,00	1 459 910,00	0,40
ITALY			759 359,00	776 020,00	0,21
Multi-Utilities			460 472,00	467 290,00	0,13
400 000,00	ENEL SPA FRN 31/12/2099	EUR	360 472,00	359 540,00	0,10
100 000,00	ENEL SPA FRN 31/12/2099	EUR	100 000,00	107 750,00	0,03
Finance			298 887,00	308 730,00	0,08
300 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	298 887,00	308 730,00	0,08
NETHERLANDS			386 992,00	383 500,00	0,11
Multi-Utilities			386 992,00	383 500,00	0,11
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	386 992,00	383 500,00	0,11
BELGIUM			189 900,00	198 662,00	0,05
Finance			189 900,00	198 662,00	0,05
200 000,00	KBC GROUP NV FRN 18/09/2029	EUR	189 900,00	198 662,00	0,05
FRANCE			99 881,00	101 728,00	0,03
Finance			99 881,00	101 728,00	0,03
100 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	99 881,00	101 728,00	0,03
Zero-Coupon Bonds			39 435 238,97	38 619 028,40	10,71
GERMANY			22 050 221,67	21 098 909,35	5,85
Government			22 050 221,67	21 098 909,35	5,85
21 900 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	22 046 107,17	21 094 737,00	5,85
5 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	4 114,50	4 172,35	0,00
ITALY			10 003 456,10	10 345 829,05	2,87
Government			10 003 456,10	10 345 829,05	2,87
8 495 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 15/12/2024	EUR	8 110 856,10	8 362 393,05	2,32
1 700 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 01/08/2026	EUR	1 497 700,00	1 585 080,00	0,44
400 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 15/08/2024	EUR	394 900,00	398 356,00	0,11
FRANCE			4 564 119,20	4 434 685,00	1,23
Government			4 564 119,20	4 434 685,00	1,23
5 650 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/05/2032	EUR	4 564 119,20	4 434 685,00	1,23
BELGIUM			1 743 622,00	1 630 181,00	0,45
Supranational			1 743 622,00	1 630 181,00	0,45
1 700 000,00	EUROPEAN UNION 0.00% 04/11/2025	EUR	1 743 622,00	1 630 181,00	0,45

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

Eurizon AM SICAV - Obiettivo Stabilità

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SPAIN			1 073 820,00	1 109 424,00	0,31
Government			1 073 820,00	1 109 424,00	0,31
1 200 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2027	EUR	1 073 820,00	1 109 424,00	0,31
INVESTMENT FUNDS			139 517 926,80	139 327 987,47	38,63
UCI Units			139 517 926,80	139 327 987,47	38,63
LUXEMBOURG			109 887 757,31	110 026 810,95	30,51
Finance			109 887 757,31	110 026 810,95	30,51
2 262 938,35	EURIZON AM SICAV - EURO CORPORATE BOND -I-*	EUR	18 088 590,56	17 915 682,92	4,97
100 000,00	EPSILON FUND - EURO BOND -I-	EUR	17 744 000,00	17 226 000,00	4,78
157 035,45	EURIZON FUND - ABSOLUTE RETURN SOLUTION -Z-	EUR	14 751 824,30	14 751 909,61	4,09
287 594,00	AMUNDI INDEX SOLUTIONS - AMUNDI INDEX EURO CORPORATE SRI UCITS ETF DR	EUR	14 507 535,53	14 491 861,66	4,02
19 957,40	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	11 900 000,00	11 913 571,12	3,30
694 517,00	UBS (LUX) FUND SOLUTIONS SICAV - BLOOMBERG MSCI EURO AREA LIQUID CORPORATES SUSTAINABLE UCITS ETF -A-	EUR	8 580 063,02	8 981 493,84	2,49
58 275,00	AMUNDI INDEX SOLUTIONS SICAV - AMUNDI EURO STOXX 50 UCITS ETF DR	EUR	7 227 702,56	7 233 093,00	2,01
44 783,81	EURIZON FUND - MONEY MARKET EUR T1 -Z-	EUR	4 581 527,66	4 584 966,77	1,27
448 437,00	UBS (LUX) FUND SOLUTIONS SICAV - J.P. MORGAN GLOBAL GOVERNMENT ESG LIQUID BOND UCITS ETF -A-	EUR	3 726 063,03	3 774 045,79	1,05
9 997,81	EURIZON FUND - EQUITY USA -Z-	EUR	3 190 000,00	3 189 999,96	0,88
80 000,00	AMUNDI INDEX SOLUTIONS SICAV - AMUNDI MSCI EM ASIA UCITS ETF	EUR	2 547 200,00	2 965 600,00	0,82
480 000,00	EURIZON AM SICAV - ABSOLUTE RETURN SOLUTION -I-*	EUR	2 423 520,00	2 369 280,00	0,66
6 174,67	EURIZON FUND - MONEY MARKET USD T1 -Z2-	USD	619 730,65	629 306,28	0,17
IRELAND			26 809 992,36	27 320 931,08	7,57
Finance			26 809 992,36	27 320 931,08	7,57
122 658,00	ISHARES III PLC - ISHARES CORE € CORP BOND UCITS ETF	EUR	14 594 511,19	14 574 223,56	4,04
36 120,00	ISHARES VII PLC - ISHARES CORE EURO STOXX 50 UCITS ETF	EUR	6 548 115,33	6 518 937,60	1,81
146 189,00	UBS (IRL) ETF PLC - S&P 500 ESG UCITS ETF -A-	EUR	4 994 886,59	5 479 894,67	1,52
4 575,00	ISHARES VII PLC - ISHARES CORE MSCI PACIFIC EX JAPAN UCITS ETF	EUR	672 479,25	747 875,25	0,20
ITALY			2 820 177,13	1 980 245,44	0,55
Finance			2 820 177,13	1 980 245,44	0,55
2,00	PRAMERICA SGR SPA**	EUR	1 425 338,73	1 075 985,06	0,30
3 000,00	FIEE SGR - FONDO ITALIANO PER L EFFICIENZA ENERGETICA**	EUR	1 394 838,40	904 260,38	0,25
Total Portfolio			344 621 355,14	333 190 744,04	92,38

* Cross Sub-Fund investment.

** The price of this security has been fair valued by the Management Company of the Fund.

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

Eurizon AM SICAV - Obiettivo Stabilità

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						94 777,50	117 723 499,57
Unrealised profit on future contracts and notional						296 906,85	81 921 927,71
100 000	175	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	107 155,31	17 402 531,88
100 000	(83)	Sale	EURO BTP	06/09/2024	EUR	75 530,00	9 569 070,00
100 000	369	Purchase	SHORT EURO BTP	06/09/2024	EUR	33 210,00	38 748 690,00
100 000	(53)	Sale	US 10YR NOTE (CBT)	19/09/2024	USD	27 043,95	5 438 926,31
100 000	48	Purchase	LONG GILT	26/09/2024	GBP	22 639,63	5 523 890,97
10 000	9	Purchase	TOPIX INDEX	12/09/2024	JPY	21 403,49	1 467 183,21
5	(15)	Sale	FTSE/MIB INDEX	20/09/2024	EUR	8 175,00	2 502 450,00
50	(25)	Sale	MSCI EMERGING MARKETS	20/09/2024	USD	1 749,47	1 269 185,34
Unrealised loss on future contracts and notional						(202 129,35)	35 801 571,86
100 000	(73)	Sale	EURO BUND	06/09/2024	EUR	(70 430,00)	9 608 260,00
20	11	Purchase	NASDAQ 100 EMINI	20/09/2024	USD	(55 092,82)	4 090 499,69
50	51	Purchase	STOXX 600 INDUSTRY	20/09/2024	EUR	(45 034,48)	2 162 910,00
10	59	Purchase	EURO STOXX 50	20/09/2024	EUR	(14 455,00)	2 906 340,00
100 000	(5)	Sale	EURO BOBL	06/09/2024	EUR	(6 500,00)	582 200,00
50	277	Purchase	EURO STOXX BANK	20/09/2024	EUR	(4 847,50)	1 905 067,50
50	5	Purchase	S&P 500 EMINI	20/09/2024	USD	(3 913,42)	1 287 963,04
100 000 000	(16)	Sale	JAPAN 10YR BOND (OSE)	12/09/2024	JPY	(1 856,13)	13 258 331,63

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Eurizon AM SICAV - Obiettivo Stabilità

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				502 968,74	126 778,13	1 752 356,52
PURCHASED OPTION CONTRACTS				1 040 151,61	263 552,90	—
50	PUT	S&P 500 INDEX 4 650,00 20/12/24	USD	680 837,25	156 752,90	—
200	PUT	EURO STOXX 50 PR 4 300,00 20/12/24	EUR	359 314,36	106 800,00	—
WRITTEN OPTION CONTRACTS				(537 182,87)	(136 774,77)	1 752 356,52
(50)	PUT	S&P 500 INDEX 4 200,00 20/12/24	USD	(354 729,17)	(83 974,77)	1 074 319,74
(200)	PUT	EURO STOXX 50 PR 3 900,00 20/12/24	EUR	(182 453,70)	(52 800,00)	678 036,78

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

Eurizon AM SICAV - Obiettivo Stabilità

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					2 260 277,92
Unrealised profit on forward foreign exchange contracts					3 909 066,90
10/07/2024	59 189 435,45	EUR	9 661 609 928,00	JPY	3 100 666,44
10/07/2024	24 300 000,00	CAD	16 360 943,68	EUR	206 207,69
10/07/2024	68 459 197,73	EUR	73 234 706,00	USD	152 433,44
10/07/2024	10 780 000,00	USD	9 907 212,25	EUR	147 404,74
10/07/2024	5 100 000,00	GBP	5 895 116,17	EUR	118 267,97
10/07/2024	2 300 000,00	GBP	2 675 454,57	EUR	36 463,77
10/07/2024	2 350 000,00	GBP	2 737 374,96	EUR	33 498,12
10/07/2024	1 700 000,00	GBP	1 972 723,04	EUR	31 738,34
10/07/2024	8 400 000,00	USD	7 807 001,26	EUR	27 765,22
10/07/2024	1 317 300,00	AUD	794 762,88	EUR	25 950,67
10/07/2024	912 500,00	USD	838 313,76	EUR	12 784,38
10/07/2024	651 000,00	GBP	760 532,68	EUR	7 058,12
10/07/2024	7 800 000,00	USD	7 270 602,02	EUR	4 538,29
10/07/2024	4 387 220,98	EUR	4 700 000,00	USD	3 482,59
10/07/2024	369 115,00	CAD	250 846,55	EUR	807,12
Unrealised loss on forward foreign exchange contracts					(1 648 788,98)
10/07/2024	1 386 000 000,00	JPY	9 080 469,47	USD	(423 269,30)
10/07/2024	1 056 000 000,00	JPY	6 361 012,01	EUR	(230 590,63)
10/07/2024	13 547 880,00	USD	10 865 083,39	GBP	(174 717,57)
10/07/2024	5 724 913,63	EUR	67 263 213,00	NOK	(168 510,98)
10/07/2024	12 269 083,43	EUR	10 531 315,00	GBP	(148 336,68)
10/07/2024	7 999 365,88	USD	6 408 902,00	GBP	(95 612,93)
10/07/2024	9 452 288,49	EUR	14 000 000,00	CAD	(92 572,38)
10/07/2024	149 000 000,00	NOK	13 135 464,23	EUR	(80 478,77)
10/07/2024	13 100 000,00	GBP	15 489 617,34	EUR	(43 473,77)
10/07/2024	7 388 307,77	EUR	10 900 000,00	CAD	(43 048,19)
10/07/2024	3 750 000 000,00	JPY	21 811 417,89	EUR	(41 455,60)
10/07/2024	1 644 293,87	EUR	19 129 977,00	SEK	(41 196,11)
10/07/2024	7 686 910,90	EUR	88 200 000,00	NOK	(40 939,55)
10/07/2024	963 762,97	EUR	1 050 000,00	USD	(15 582,84)
10/07/2024	778 462,98	EUR	1 150 000,00	CAD	(5 579,16)
10/07/2024	4 919 691,70	USD	4 591 542,00	EUR	(2 894,90)
10/07/2024	205 369,92	EUR	198 121,00	CHF	(468,64)
10/07/2024	2 045 801,00	DKK	274 413,91	EUR	(60,98)

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

Eurizon AM SICAV - Obiettivo Controllo

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	784 022 530,03
Banks		(Note 2)	47 852 271,93
Other banks and broker accounts		(Notes 2, 5, 12)	30 277 969,34
Option contracts		(Notes 2, 12)	627 186,97
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	2 136 886,73
Unrealised profit on future contracts		(Notes 2, 12)	496 963,72
Other interest receivable			1 472 647,82
Receivable on investments sold			26 736 969,20
Receivable on subscriptions			1 672 360,62
Other assets		(Notes 3, 13)	1 971 858,13
Total assets			897 267 644,49
Liabilities			
Bank overdrafts		(Note 2)	(9 864,36)
Option contracts		(Notes 2, 12)	(325 619,45)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(2 334 772,42)
Unrealised loss on future contracts		(Notes 2, 12)	(1 011 935,33)
Payable on investments purchased			(36 800 150,00)
Payable on redemptions			(4 441 999,36)
Other liabilities			(1 212 274,56)
Total liabilities			(46 136 615,48)
Total net assets			851 131 029,01
	Currency	Net Asset Value per Share	Shares outstanding
Class Primaclasse	EUR	5,07	50 099 528,139
Class R	EUR	5,09	114 871 928,140
Class U	EUR	4,87	2 580 460,914

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

Eurizon AM SICAV - Obiettivo Controllo

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

Net assets at the beginning of the period	Notes	1 104 931 681,10
Accretion of market discount / (Amortisation of market premium)	(Note 2)	60 459,31
Net income from investments	(Note 2)	6 079 242,55
Other income	(Notes 4, 8)	967 690,32
Total income		7 107 392,18
Management fee	(Note 8)	(6 329 748,83)
Administrative fees	(Note 10)	(812 731,40)
Subscription tax	(Note 6)	(143 170,92)
Other charges and taxes	(Notes 3, 7)	(1 185 216,85)
Total expenses		(8 470 868,00)
Net investment income / (loss)		(1 363 475,82)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	18 483 908,81
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(20 913 040,81)
- option contracts	(Note 2)	1 704 142,68
- forward foreign exchange contracts	(Note 2)	(2 496 853,67)
- foreign currencies	(Note 2)	(228 935,78)
- future contracts	(Note 2)	565 573,65
Net result of operations for the period		(4 248 680,94)
Subscriptions for the period		92 509 445,67
Redemptions for the period		(341 294 551,54)
Dividend distributions	(Note 15)	(766 865,28)
Net assets at the end of the period		851 131 029,01

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

Eurizon AM SICAV - Obiettivo Controllo

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			775 073 286,20	784 022 530,03	92,11
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			257 274 333,04	250 222 611,76	29,40
Shares			14 675 601,60	15 962 985,37	1,87
UNITED STATES			13 403 440,37	14 387 168,57	1,69
Computing and IT			2 288 344,49	3 320 265,57	0,39
2 388,00	MICROSOFT CORP.	USD	752 988,38	995 862,96	0,12
6 084,00	NVIDIA CORP.	USD	242 024,54	701 298,83	0,08
3 468,00	APPLE, INC.	USD	558 368,35	681 530,05	0,08
1 502,00	ADVANCED MICRO DEVICES, INC.	USD	169 120,85	227 328,49	0,03
294,00	SERVENOW, INC.	USD	181 200,29	215 797,41	0,02
348,00	INTUIT, INC.	USD	171 393,92	213 397,69	0,02
608,00	SALESFORCE, INC.	USD	125 266,10	145 851,86	0,02
749,00	QUALCOMM, INC.	USD	87 982,06	139 198,28	0,02
Telecommunication			3 561 749,11	3 295 067,94	0,39
191 468,00	PARAMOUNT GLOBAL -B-	USD	2 441 103,16	1 856 171,34	0,22
3 056,00	AMAZON.COM, INC.	USD	415 179,23	551 034,98	0,07
2 792,00	ALPHABET, INC.	USD	346 320,65	477 824,50	0,06
1 258,00	T-MOBILE U.S., INC.	USD	171 199,40	206 796,68	0,02
432,00	META PLATFORMS, INC. -A-	USD	187 946,67	203 240,44	0,02
Health			2 142 915,21	2 473 362,75	0,29
530,00	THERMO FISHER SCIENTIFIC, INC.	USD	254 510,88	273 468,50	0,03
635,00	INTUITIVE SURGICAL, INC.	USD	182 859,68	263 568,58	0,03
2 249,00	MERCK & CO., INC.	USD	208 372,59	259 786,40	0,03
1 555,00	ABBVIE, INC.	USD	214 154,65	248 857,92	0,03
3 453,00	BOSTON SCIENTIFIC CORP.	USD	175 829,79	248 113,28	0,03
738,00	STRYKER CORP.	USD	198 386,88	234 293,81	0,03
458,00	UNITEDHEALTH GROUP, INC.	USD	217 527,75	217 626,29	0,03
8 091,00	PFIZER, INC.	USD	192 674,82	211 230,30	0,02
3 659,00	CVS HEALTH CORP.	USD	230 944,69	201 633,26	0,02
213,00	ELI LILLY & CO.	USD	103 456,19	179 935,48	0,02
3 480,00	BRISTOL-MYERS SQUIBB CO.	USD	164 197,29	134 848,93	0,02
Basic Goods			1 544 416,16	1 563 216,94	0,18
7 389,00	COCA-COLA CO.	USD	404 351,34	438 824,02	0,05
2 838,00	PEPSICO, INC.	USD	457 054,60	436 735,37	0,05
3 995,00	MONDELEZ INTERNATIONAL, INC. -A-	USD	261 359,70	243 930,66	0,03
4 124,00	KELLANOVA	USD	198 320,78	221 947,48	0,03
1 293,00	HERSHEY CO.	USD	223 329,74	221 779,41	0,02
Consumer Retail			1 371 080,87	1 195 772,08	0,14
1 377,00	MCDONALD'S CORP.	USD	355 772,58	327 422,00	0,04
4 485,00	STARBUCKS CORP.	USD	398 582,40	325 782,22	0,04
1 146,00	DOLLAR GENERAL CORP.	USD	131 924,85	141 390,73	0,02
1 005,00	TARGET CORP.	USD	120 947,34	138 819,81	0,02
1 887,00	NIKE, INC. -B-	USD	186 229,20	132 701,77	0,01
1 306,00	ESTEE LAUDER COS., INC. -A-	USD	177 624,50	129 655,55	0,01
Finance			945 807,66	990 997,08	0,12
1 081,00	VISA, INC. -A-	USD	243 429,03	264 735,19	0,03
588,00	MASTERCARD, INC. -A-	USD	220 299,73	242 035,89	0,03
1 075,00	AMERICAN TOWER CORP.	USD	199 337,46	194 969,36	0,02
764,00	SBA COMMUNICATIONS CORP.	USD	160 051,53	139 932,94	0,02
3 034,00	BANK OF AMERICA CORP.	USD	92 447,54	112 584,21	0,01
663,00	WELLS FARGO & CO.	USD	30 242,37	36 739,49	0,01

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

Eurizon AM SICAV - Obiettivo Controllo

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			910 046,42	858 786,91	0,10
2 371,00	CHEVRON CORP.	USD	375 475,61	346 043,06	0,04
1 781,00	EOG RESOURCES, INC.	USD	191 294,23	209 166,66	0,02
1 551,00	EXXON MOBIL CORP.	USD	177 866,71	166 597,66	0,02
4 346,00	HALLIBURTON CO.	USD	165 409,87	136 979,53	0,02
Multi-Utilities			340 192,37	366 140,55	0,04
1 712,00	AMERICAN WATER WORKS CO., INC.	USD	205 671,89	206 318,47	0,02
2 419,00	NEXTERA ENERGY, INC.	USD	134 520,48	159 822,08	0,02
Industries			298 888,08	323 558,75	0,04
121,00	BROADCOM, INC.	USD	150 365,78	181 263,39	0,02
554,00	ROCKWELL AUTOMATION, INC.	USD	148 522,30	142 295,36	0,02
ITALY			718 796,25	971 667,32	0,11
Computing and IT			718 796,25	971 667,20	0,11
105 616,00	TECHNOPROBE SPA	EUR	718 796,25	971 667,20	0,11
Health			0,00	0,12	0,00
6 159,00	AMPLIFON SPA	EUR	0,00	0,12	0,00
CURACAO			218 214,06	211 258,89	0,02
Energy			218 214,06	211 258,89	0,02
4 799,00	SCHLUMBERGER NV	USD	218 214,06	211 258,89	0,02
TAIWAN			76 360,11	139 469,59	0,02
Computing and IT			76 360,11	139 469,59	0,02
860,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD. -ADR-	USD	76 360,11	139 469,59	0,02
IRELAND			126 557,12	138 304,80	0,02
Raw materials			126 557,12	138 304,80	0,02
337,00	LINDE PLC	EUR	126 557,12	138 304,80	0,02
JERSEY			132 233,69	115 116,20	0,01
Consumer Retail			132 233,69	115 116,20	0,01
1 752,00	APTIV PLC	USD	132 233,69	115 116,20	0,01
Ordinary Bonds			168 501 803,59	160 421 414,68	18,85
UNITED STATES			77 270 803,70	78 178 570,09	9,19
Government			77 270 803,70	78 178 570,09	9,19
61 900 000,00	U.S. TREASURY BONDS 3.50% 15/02/2039	USD	51 121 966,36	51 935 260,79	6,10
16 500 000,00	U.S. TREASURY NOTES 1.875% 15/02/2032	USD	12 805 130,07	12 922 492,48	1,52
8 900 000,00	U.S. TREASURY NOTES 3.375% 15/05/2033	USD	7 710 858,55	7 696 929,15	0,91
4 705 000,00	U.S. TREASURY NOTES 0.625% 15/05/2030	USD	3 374 678,97	3 548 366,30	0,42
1 200 000,00	U.S. TREASURY NOTES 2.875% 15/05/2028	USD	1 023 319,78	1 057 732,21	0,12
820 000,00	U.S. TREASURY BONDS 6.25% 15/05/2030	USD	1 058 004,20	838 923,99	0,10
100 000,00	U.S. TREASURY NOTES 4.50% 30/11/2024	USD	92 480,16	92 995,50	0,01
105 000,00	U.S. TREASURY NOTES 1.625% 15/08/2029	USD	84 365,61	85 869,67	0,01
JAPAN			32 000 827,75	25 703 353,11	3,02
Government			32 000 827,75	25 703 353,11	3,02
4 400 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BONDS 1.20% 20/12/2034	JPY	32 000 827,75	25 703 353,11	3,02

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

Eurizon AM SICAV - Obiettivo Controllo

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			22 927 644,17	22 926 900,70	2,69
Government			22 927 644,17	22 926 900,70	2,69
16 800 000,00	BUNDESOBLIGATION 1.30% 15/10/2027	EUR	16 193 788,80	16 158 240,00	1,90
4 910 000,00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	4 799 697,10	4 879 901,70	0,57
1 500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.25% 04/07/2039	EUR	1 834 195,27	1 787 625,00	0,21
100 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.60% 15/08/2033	EUR	99 963,00	101 134,00	0,01
UNITED KINGDOM			12 078 846,13	11 997 701,33	1,41
Government			12 078 846,13	11 997 701,33	1,41
9 428 000,00	U.K. GILTS 4.25% 07/03/2036	GBP	10 816 154,90	11 098 042,25	1,30
670 000,00	U.K. GILTS 4.75% 07/12/2038	GBP	1 176 163,01	818 378,86	0,10
72 839,15	U.K. GILTS 1.50% 22/07/2026	GBP	86 528,22	81 280,22	0,01
ITALY			6 936 646,39	7 017 546,66	0,83
Government			6 161 056,39	6 213 032,66	0,73
2 484 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 01/02/2028	EUR	2 311 113,60	2 367 997,20	0,28
1 958 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	1 931 862,79	1 924 459,46	0,23
1 920 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	1 918 080,00	1 920 576,00	0,22
Finance			775 590,00	804 514,00	0,10
300 000,00	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	301 830,00	308 409,00	0,04
300 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	283 500,00	296 139,00	0,04
200 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	190 260,00	199 966,00	0,02
FRANCE			4 885 204,71	4 104 801,97	0,48
Government			4 885 204,71	4 104 801,97	0,48
2 411 730,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.85% 25/07/2027	EUR	2 652 364,88	2 472 939,71	0,29
1 472 110,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.75% 25/06/2039	EUR	1 504 105,21	1 180 911,92	0,14
608 012,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 2.00% 25/05/2048	EUR	728 734,62	450 950,34	0,05
CANADA			3 846 601,44	3 926 411,95	0,46
Government			3 846 601,44	3 926 411,95	0,46
6 000 000,00	CANADA GOVERNMENT BONDS 3.00% 01/06/2034	CAD	3 846 601,44	3 926 411,95	0,46
LUXEMBOURG			3 825 640,00	2 827 800,00	0,33
Supranational			3 825 640,00	2 827 800,00	0,33
4 000 000,00	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	3 825 640,00	2 827 800,00	0,33
NETHERLANDS			2 483 789,70	2 119 191,27	0,25
Government			2 483 789,70	2 119 191,27	0,25
1 283 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/01/2040	EUR	1 268 758,70	898 985,27	0,11
900 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/07/2032	EUR	754 236,00	756 891,00	0,09
500 000,00	NETHERLANDS GOVERNMENT BONDS 0.75% 15/07/2028	EUR	460 795,00	463 315,00	0,05
SPAIN			2 245 799,60	1 619 137,60	0,19
Government			2 055 139,60	1 420 845,60	0,17
1 580 000,00	SPAIN GOVERNMENT BONDS 1.00% 31/10/2050	EUR	1 497 239,60	840 433,60	0,10
700 000,00	SPAIN GOVERNMENT BONDS 0.50% 31/10/2031	EUR	557 900,00	580 412,00	0,07
Finance			190 660,00	198 292,00	0,02
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	190 660,00	198 292,00	0,02

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

Eurizon AM SICAV - Obiettivo Controllo

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Floating Rate Notes			398 768,00	410 458,00	0,05
ITALY			298 887,00	308 730,00	0,04
Finance			298 887,00	308 730,00	0,04
300 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	298 887,00	308 730,00	0,04
FRANCE			99 881,00	101 728,00	0,01
Finance			99 881,00	101 728,00	0,01
100 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	99 881,00	101 728,00	0,01
Zero-Coupon Bonds			73 698 159,85	73 427 753,71	8,63
GERMANY			62 958 423,85	63 113 955,21	7,42
Government			62 958 423,85	63 113 955,21	7,42
63 630 000,00	BUNDESOBLIGATION 0.00% 10/10/2025	EUR	61 183 826,40	61 290 324,90	7,20
2 079 618,20	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2030	EUR	1 770 482,95	1 819 457,96	0,22
5 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	4 114,50	4 172,35	0,00
FRANCE			4 830 210,00	4 316 950,00	0,51
Government			4 830 210,00	4 316 950,00	0,51
5 500 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/05/2032	EUR	4 830 210,00	4 316 950,00	0,51
ITALY			3 245 933,00	3 401 083,00	0,40
Government			3 245 933,00	3 401 083,00	0,40
2 900 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 01/08/2026	EUR	2 554 900,00	2 703 960,00	0,32
700 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 15/08/2024	EUR	691 033,00	697 123,00	0,08
BELGIUM			1 589 773,00	1 486 341,50	0,17
Supranational			1 589 773,00	1 486 341,50	0,17
1 550 000,00	EUROPEAN UNION 0.00% 04/11/2025	EUR	1 589 773,00	1 486 341,50	0,17
SPAIN			1 073 820,00	1 109 424,00	0,13
Government			1 073 820,00	1 109 424,00	0,13
1 200 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2027	EUR	1 073 820,00	1 109 424,00	0,13
INVESTMENT FUNDS			517 798 953,16	533 799 918,27	62,71
UCI Units			517 798 953,16	533 799 918,27	62,71
LUXEMBOURG			498 628 650,66	516 378 650,50	60,67
Finance			498 628 650,66	516 378 650,50	60,67
947 410,37	EURIZON FUND - BOND AGGREGATE - Z -	EUR	88 923 937,52	93 054 646,74	10,93
450 824,11	EPSILON FUND - EURO BOND -I-	EUR	74 881 885,00	77 658 961,53	9,12
457 880,62	EURIZON FUND - BOND INTERNATIONAL -Z-	EUR	45 321 023,37	46 520 670,59	5,47
447 258,66	EURIZON FUND - MONEY MARKET EUR T1 -Z-	EUR	45 770 873,35	45 790 341,51	5,38
6 069 709,53	EURIZON AM SICAV - LOW CARBON EURO -I-*	EUR	29 717 297,85	32 345 482,07	3,80
4 748 695,00	EURIZON AM SICAV - SOCIAL 4 PLANET -I-*	EUR	22 252 384,77	24 318 067,10	2,86
314 441,27	EURIZON FUND - BOND CORPORATE EUR SHORT TERM -Z-	EUR	23 038 719,90	24 108 212,25	2,83
158 741,30	EURIZON FUND - BOND CORPORATE EUR -Z-	EUR	19 595 025,70	20 920 515,53	2,46
90 000,00	EURIZON FUND - BOND USD LTE -ZH-	EUR	18 075 600,00	17 910 000,00	2,10
2 158 714,85	EURIZON AM SICAV - EURO CORPORATE BOND -I-*	EUR	17 309 772,39	17 090 545,50	2,01
179 027,10	EURIZON FUND - ABSOLUTE RETURN SOLUTION -Z-	EUR	16 815 547,83	16 817 805,59	1,98
163 605,83	EURIZON FUND - MONEY MARKET USD T1 -Z2-	USD	16 407 651,26	16 674 277,32	1,96
160 784,13	EURIZON FUND - BOND AGGREGATE EUR SHORT TERM -Z-	EUR	15 922 451,90	16 408 019,96	1,93

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

Eurizon AM SICAV - Obiettivo Controllo

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 242 624,55	EURIZON AM SICAV - ABSOLUTE RETURN SOLUTION -I-*	EUR	15 762 397,94	16 005 594,78	1,88
103 417,00	AMUNDI INDEX SOLUTIONS SICAV - AMUNDI EURO STOXX 50 UCITS ETF DR	EUR	12 907 217,23	12 836 118,04	1,51
39 959,88	EURIZON FUND - EQUITY USA -Z-	EUR	12 750 000,00	12 749 999,87	1,50
58 782,42	EPSILON FUND - EURO Q-EQUITY -I-	EUR	10 495 601,63	12 200 879,72	1,43
50 565,57	EURIZON FUND - GLOBAL BOND LTE -Z-	EUR	7 784 569,81	7 842 720,22	0,92
396 365,00	UBS (LUX) FUND SOLUTIONS SICAV - BLOOMBERG MSCI EURO AREA LIQUID CORPORATES SUSTAINABLE UCITS ETF -A-	EUR	4 896 693,21	5 125 792,18	0,60
IRELAND			12 915 486,74	12 857 936,64	1,51
Finance			12 915 486,74	12 857 936,64	1,51
71 243,00	ISHARES VII PLC - ISHARES CORE EURO STOXX 50 UCITS ETF	EUR	12 915 486,74	12 857 936,64	1,51
ITALY			6 254 815,76	4 563 331,13	0,53
Finance			6 254 815,76	4 563 331,13	0,53
8 000,00	FIEE SGR - FONDO ITALIANO PER L EFFICIENZA ENERGETICA*	EUR	3 719 569,82	2 411 361,02	0,28
4,00	PRAMERICA SGR SPA*	EUR	2 535 245,94	2 151 970,11	0,25
Total Portfolio			775 073 286,20	784 022 530,03	92,11

* Cross Sub-Fund investment.

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

Eurizon AM SICAV - Obiettivo Controllo

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						(514 971,61)	255 046 799,66
Unrealised profit on future contracts and notional						496 963,72	91 786 952,66
100 000	(189)	Sale	EURO BUND	06/09/2024	EUR	194 090,00	24 876 180,00
100 000	153	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	93 684,35	15 214 785,02
10 000	37	Purchase	TOPIX INDEX	12/09/2024	JPY	87 992,13	6 031 753,19
50	(78)	Sale	STOXX 600 INDUSTRY	20/09/2024	EUR	42 087,83	3 307 980,00
5	(47)	Sale	FTSE/MIB INDEX	20/09/2024	EUR	25 615,00	7 841 010,00
100 000	(141)	Sale	US ULTRA BOND (CBT)	19/09/2024	USD	22 189,17	16 490 283,04
100 000	39	Purchase	EURO SCHATZ	06/09/2024	EUR	21 060,00	4 122 300,00
100 000	20	Purchase	LONG GILT	26/09/2024	GBP	9 433,18	2 301 621,24
100 000 000	14	Purchase	JAPAN 10YR BOND (OSE)	12/09/2024	JPY	812,06	11 601 040,17
Unrealised loss on future contracts and notional						(1 011 935,33)	163 259 847,00
100 000	(216)	Sale	US 10YR NOTE (CBT)	19/09/2024	USD	(349 544,98)	22 166 190,23
10	1 064	Purchase	EURO STOXX 50	20/09/2024	EUR	(260 680,00)	52 412 640,00
20	37	Purchase	NASDAQ 100 EMINI	20/09/2024	USD	(185 312,21)	13 758 953,50
50	169	Purchase	S&P 500 EMINI	20/09/2024	USD	(136 066,79)	43 533 150,59
200 000	(46)	Sale	US 2YR NOTE (CBT)	30/09/2024	USD	(22 801,48)	8 765 158,20
50	1 124	Purchase	EURO STOXX BANK	20/09/2024	EUR	(19 670,00)	7 730 310,00
100 000	22	Purchase	EURO OAT	06/09/2024	EUR	(15 401,32)	2 708 640,00
10	65	Purchase	FTSE 100 INDEX	20/09/2024	GBP	(13 799,82)	6 295 784,49
50	116	Purchase	MSCI EMERGING MARKETS	20/09/2024	USD	(8 658,73)	5 889 019,99

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

Eurizon AM SICAV - Obiettivo Controllo

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				1 198 281,93	301 567,52	4 171 753,84
PURCHASED OPTION CONTRACTS				2 478 398,15	627 186,97	—
120	PUT	S&P 500 INDEX 4 650,00 20/12/24	USD	1 634 009,40	376 206,97	—
470	PUT	EURO STOXX 50 PR 4 300,00 20/12/24	EUR	844 388,75	250 980,00	—
WRITTEN OPTION CONTRACTS				(1 280 116,22)	(325 619,45)	4 171 753,84
(120)	PUT	S&P 500 INDEX 4 200,00 20/12/24	USD	(851 350,02)	(201 539,45)	2 578 367,41
(470)	PUT	EURO STOXX 50 PR 3 900,00 20/12/24	EUR	(428 766,20)	(124 080,00)	1 593 386,43

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

Eurizon AM SICAV - Obiettivo Controllo

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					(197 885,69)
Unrealised profit on forward foreign exchange contracts					2 136 886,73
10/07/2024	64 300 000,00	CAD	43 292 538,25	EUR	545 644,18
10/07/2024	201 230 123,00	NOK	17 127 119,28	EUR	504 131,25
10/07/2024	5 509 400,16	EUR	899 310 407,00	JPY	288 612,52
10/07/2024	5 650 000,00	GBP	6 530 864,00	EUR	131 022,35
10/07/2024	10 000 000,00	USD	9 210 689,93	EUR	116 413,03
10/07/2024	38 290 107,93	EUR	40 961 111,00	USD	85 257,98
10/07/2024	25 000 000,00	USD	23 234 267,68	EUR	83 489,71
10/07/2024	4 050 000,00	GBP	4 698 317,55	EUR	77 016,91
10/07/2024	8 000 000,00	GBP	9 376 084,84	EUR	56 674,59
10/07/2024	4 000 000,00	USD	3 674 800,04	EUR	56 041,14
10/07/2024	23 631 630,00	SEK	2 031 227,97	EUR	50 890,35
10/07/2024	1 900 000,00	AUD	1 146 321,62	EUR	37 429,80
10/07/2024	5 000 000,00	GBP	5 860 735,10	EUR	34 739,54
10/07/2024	3 700 000,00	GBP	4 345 134,25	EUR	17 516,99
10/07/2024	10 300 000,00	USD	9 593 974,60	EUR	12 941,45
10/07/2024	5 600 000,00	USD	5 211 189,02	EUR	11 988,64
10/07/2024	13 768 406,26	EUR	14 750 000,00	USD	10 929,40
10/07/2024	18 300 000,00	USD	17 057 950,89	EUR	10 647,52
10/07/2024	2 515 000,00	CAD	1 709 166,70	EUR	5 499,38
Unrealised loss on forward foreign exchange contracts					(2 334 772,42)
10/07/2024	56 577 709,64	EUR	48 564 156,00	GBP	(684 040,43)
10/07/2024	1 756 000 000,00	JPY	10 577 591,93	EUR	(383 444,25)
10/07/2024	1 188 000 000,00	JPY	7 783 259,55	USD	(362 802,27)
10/07/2024	11 904 484,00	USD	9 547 118,17	GBP	(153 523,83)
10/07/2024	23 181 662,89	EUR	34 200 000,00	CAD	(135 068,66)
10/07/2024	13 638 301,97	EUR	20 200 000,00	CAD	(133 568,71)
10/07/2024	31 050 000,00	GBP	36 715 277,46	EUR	(104 379,92)
10/07/2024	18 215 015,62	EUR	209 000 000,00	NOK	(97 010,96)
10/07/2024	7 249 638,29	EUR	10 750 000,00	CAD	(79 451,31)
10/07/2024	6 030 940,10	USD	4 831 846,00	GBP	(72 085,20)
10/07/2024	4 519 372,98	EUR	4 900 000,00	USD	(50 907,47)
10/07/2024	12 100 000,00	USD	11 317 359,33	EUR	(31 564,75)
10/07/2024	7 500 000,00	USD	7 018 974,91	EUR	(23 647,69)
10/07/2024	15 838 933,33	EUR	17 000 000,00	USD	(17 141,70)
10/07/2024	1 843 875,01	EUR	1 980 000,00	USD	(2 891,38)
10/07/2024	4 389 581,69	USD	4 096 791,00	EUR	(2 582,96)
10/07/2024	160 711,62	EUR	155 039,00	CHF	(366,74)
10/07/2024	9 869 202,00	DKK	1 323 807,32	EUR	(294,19)

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

Eurizon AM SICAV - Obiettivo Equilibrio

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	569 051 850,16
Banks		(Note 2)	70 773 826,19
Other banks and broker accounts		(Notes 2, 5, 12)	24 231 932,97
Option contracts		(Notes 2, 12)	444 904,88
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	1 775 791,00
Unrealised profit on future contracts		(Notes 2, 12)	319 971,93
Other interest receivable			547 729,12
Receivable on investments sold			56 509 125,34
Receivable on subscriptions			769 444,59
Other assets		(Notes 3, 13)	1 413 551,13
Total assets			725 838 127,31
Liabilities			
Option contracts		(Notes 2, 12)	(230 837,61)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(3 148 162,17)
Unrealised loss on future contracts		(Notes 2, 12)	(1 378 232,01)
Payable on investments purchased			(78 599 457,66)
Payable on redemptions			(2 571 887,71)
Other liabilities			(1 069 701,74)
Total liabilities			(86 998 278,90)
Total net assets			638 839 848,41
	Currency	Net Asset Value per Share	Shares outstanding
Class Primaclasse	EUR	5,80	15 915 745,394
Class R	EUR	6,08	86 366 108,455
Class U	EUR	5,44	3 905 536,103

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

Eurizon AM SICAV - Obiettivo Equilibrio

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

Net assets at the beginning of the period	Notes	780 354 627,55
Accretion of market discount / (Amortisation of market premium)	(Note 2)	32 942,30
Net income from investments	(Note 2)	5 700 239,53
Other income	(Notes 4, 8)	418 605,07
Total income		6 151 786,90
Management fee	(Note 8)	(5 539 417,43)
Administrative fees	(Note 10)	(590 653,94)
Subscription tax	(Note 6)	(176 368,53)
Other charges and taxes	(Notes 3, 7)	(516 078,03)
Total expenses		(6 822 517,93)
Net investment income / (loss)		(670 731,03)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	34 249 121,27
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(14 209 491,09)
- option contracts	(Note 2)	2 537 434,85
- forward foreign exchange contracts	(Note 2)	(203 010,75)
- foreign currencies	(Note 2)	(89 293,34)
- future contracts	(Note 2)	(222 495,60)
Net result of operations for the period		21 391 534,31
Subscriptions for the period		56 485 675,42
Redemptions for the period		(218 508 077,07)
Dividend distributions	(Note 15)	(883 911,80)
Net assets at the end of the period		638 839 848,41

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

Eurizon AM SICAV - Obiettivo Equilibrio

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			564 719 437,15	569 051 850,16	89,08
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			204 368 370,44	203 365 590,96	31,84
Shares			79 212 439,09	82 558 550,79	12,93
UNITED STATES			33 520 765,07	37 405 696,01	5,85
Computing and IT			7 567 862,99	9 620 119,46	1,50
7 023,00	MICROSOFT CORP.	USD	2 433 234,65	2 928 787,91	0,46
10 195,00	APPLE, INC.	USD	1 641 454,82	2 003 517,56	0,31
7 290,00	NVIDIA CORP.	USD	285 550,95	840 313,69	0,13
4 389,00	ADVANCED MICRO DEVICES, INC.	USD	494 188,70	664 277,46	0,10
1 030,00	INTUIT, INC.	USD	530 104,94	631 608,12	0,10
859,00	SERVICENOW, INC.	USD	529 425,33	630 510,13	0,10
1 807,00	SALESFORCE, INC.	USD	372 295,80	433 477,48	0,07
14 262,00	INTEL CORP.	USD	405 021,83	412 124,04	0,07
2 197,00	QUALCOMM, INC.	USD	258 072,87	408 302,56	0,06
728,00	SYNOPSYS, INC.	USD	374 955,08	404 201,99	0,06
2 143,00	MICRON TECHNOLOGY, INC.	USD	243 558,02	262 998,52	0,04
Health			6 303 313,62	7 268 063,38	1,14
1 559,00	THERMO FISHER SCIENTIFIC, INC.	USD	748 235,78	804 410,18	0,13
1 874,00	INTUITIVE SURGICAL, INC.	USD	539 652,03	777 838,61	0,12
6 559,00	MERCK & CO., INC.	USD	638 160,27	757 642,96	0,12
4 585,00	ABBVIE, INC.	USD	581 555,58	733 770,79	0,12
10 138,00	BOSTON SCIENTIFIC CORP.	USD	516 235,85	728 460,02	0,11
2 178,00	STRYKER CORP.	USD	585 483,24	691 452,46	0,11
1 349,00	UNITEDHEALTH GROUP, INC.	USD	629 568,83	640 999,70	0,10
23 485,00	PFIZER, INC.	USD	559 259,46	613 118,74	0,10
10 879,00	CVS HEALTH CORP.	USD	686 648,62	599 499,37	0,09
624,00	ELI LILLY & CO.	USD	339 086,19	527 134,94	0,08
10 161,00	BRISTOL-MYERS SQUIBB CO.	USD	479 427,77	393 735,61	0,06
Basic Goods			4 450 118,34	4 595 071,70	0,72
21 788,00	COCA-COLA CO.	USD	1 165 893,03	1 293 963,69	0,21
8 384,00	PEPSICO, INC.	USD	1 293 199,37	1 290 200,61	0,20
11 673,00	MONDELEZ INTERNATIONAL, INC. -A-	USD	761 891,35	712 741,57	0,11
12 141,00	KELLANOVA	USD	585 161,82	653 410,37	0,10
3 759,00	HERSHEY CO.	USD	643 972,77	644 755,46	0,10
Telecommunication			3 302 088,91	4 261 258,64	0,67
9 161,00	AMAZON.COM, INC.	USD	1 244 586,68	1 651 842,74	0,26
8 192,00	ALPHABET, INC.	USD	1 025 576,78	1 401 983,64	0,22
3 699,00	T-MOBILE U.S., INC.	USD	477 656,80	608 061,14	0,10
1 274,00	META PLATFORMS, INC. -A-	USD	554 268,65	599 371,12	0,09
Consumer Retail			3 977 514,02	3 536 718,88	0,55
4 087,00	MCDONALD'S CORP.	USD	1 057 761,96	971 803,70	0,15
13 292,00	STARBUCKS CORP.	USD	1 182 132,80	965 506,64	0,15
3 372,00	DOLLAR GENERAL CORP.	USD	392 023,01	416 029,26	0,07
2 970,00	TARGET CORP.	USD	335 354,79	410 243,62	0,06
5 556,00	NIKE, INC. -B-	USD	486 344,40	390 721,28	0,06
3 852,00	ESTEE LAUDER COS., INC. -A-	USD	523 897,06	382 414,38	0,06
Finance			2 992 289,64	3 152 004,17	0,49
3 184,00	VISA, INC. -A-	USD	739 039,22	779 756,57	0,12
1 730,00	MASTERCARD, INC. -A-	USD	648 160,78	712 112,39	0,11
3 182,00	AMERICAN TOWER CORP.	USD	562 969,97	577 109,29	0,09
2 268,00	SBA COMMUNICATIONS CORP.	USD	494 087,78	415 403,03	0,07

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

Eurizon AM SICAV - Obiettivo Equilibrio

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 066,00	WELLS FARGO & CO.	USD	275 953,39	336 141,43	0,05
8 933,00	BANK OF AMERICA CORP.	USD	272 078,50	331 481,46	0,05
Energy			2 628 633,30	2 530 421,95	0,40
6 953,00	CHEVRON CORP.	USD	1 029 130,29	1 014 777,49	0,16
5 260,00	EOG RESOURCES, INC.	USD	584 501,12	617 752,18	0,10
4 608,00	EXXON MOBIL CORP.	USD	528 439,58	494 959,39	0,08
12 784,00	HALLIBURTON CO.	USD	486 562,31	402 932,89	0,06
Multi-Utilities			1 418 362,45	1 490 151,72	0,23
5 051,00	AMERICAN WATER WORKS CO., INC.	USD	595 443,38	608 711,80	0,10
7 187,00	NEXTERA ENERGY, INC.	USD	400 750,06	474 841,37	0,07
8 159,00	XCEL ENERGY, INC.	USD	422 169,01	406 598,55	0,06
Industries			880 581,80	951 886,11	0,15
352,00	BROADCOM, INC.	USD	437 427,72	527 311,69	0,08
1 653,00	ROCKWELL AUTOMATION, INC.	USD	443 154,08	424 574,42	0,07
UNITED KINGDOM			7 916 986,99	7 709 367,73	1,21
Finance			1 682 987,74	1 929 089,30	0,30
397 153,00	BARCLAYS PLC	GBP	823 652,97	978 551,86	0,15
112 556,00	STANDARD CHARTERED PLC	GBP	859 334,77	950 537,44	0,15
Raw materials			1 975 011,53	1 796 038,07	0,28
20 169,00	CRODA INTERNATIONAL PLC	GBP	1 061 878,40	939 180,50	0,15
13 968,00	RIO TINTO PLC	GBP	913 133,13	856 857,57	0,13
Health			1 283 969,55	1 229 515,41	0,19
106 154,00	SMITH & NEPHEW PLC	GBP	1 282 547,93	1 227 766,58	0,19
12,00	ASTRAZENECA PLC	GBP	1 421,62	1 748,83	0,00
Basic Goods			1 431 879,32	1 217 505,36	0,19
41 464,00	DIAGEO PLC	GBP	1 431 879,32	1 217 505,36	0,19
Multi-Utilities			983 390,19	978 546,39	0,16
46 362,00	SSE PLC	GBP	983 390,19	978 546,39	0,16
Consumer Retail			559 748,66	558 673,20	0,09
146 827,00	HALEON PLC	GBP	559 748,66	558 673,20	0,09
FRANCE			7 783 573,56	7 348 212,61	1,15
Finance			1 914 291,26	2 025 286,81	0,32
34 873,00	AXA SA	EUR	925 568,38	1 066 067,61	0,17
43 760,00	SOCIETE GENERALE SA	EUR	988 722,88	959 219,20	0,15
Consumer Retail			1 987 388,51	1 861 840,60	0,29
2 982,00	KERING SA	EUR	1 139 347,34	1 009 407,00	0,16
398,00	HERMES INTERNATIONAL SCA	EUR	847 354,87	851 720,00	0,13
1,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	686,30	713,60	0,00
Basic Goods			2 034 662,82	1 575 797,20	0,25
7 276,00	PERNOD RICARD SA	EUR	1 265 312,56	921 869,20	0,15
49 540,00	CARREFOUR SA	EUR	769 350,26	653 928,00	0,10
Computing and IT			1 221 063,16	1 127 780,02	0,17
4 647,00	CAPGEMINI SE	EUR	961 320,35	862 947,90	0,13
14 042,00	EXCLUSIVE NETWORKS SA	EUR	259 742,81	264 832,12	0,04
Health			626 167,81	757 507,98	0,12
3 735,00	ESSILORLUXOTTICA SA	EUR	619 935,68	751 482,00	0,12
67,00	SANOFI SA	EUR	6 232,13	6 025,98	0,00

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

Eurizon AM SICAV - Obiettivo Equilibrio

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			6 253 997,51	6 557 694,70	1,03
Finance			2 034 868,52	2 515 216,35	0,39
6 029,00	DEUTSCHE BOERSE AG	EUR	943 702,15	1 152 141,90	0,18
1 659,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	548 009,30	774 753,00	0,12
22 159,00	VONOVIA SE	EUR	543 157,07	588 321,45	0,09
Health			2 097 387,40	2 124 653,95	0,33
7 413,00	MERCK KGAA	EUR	1 219 124,57	1 147 161,75	0,18
18 169,00	SIEMENS HEALTHINEERS AG	EUR	878 262,83	977 492,20	0,15
Multi-Utilities			865 868,77	943 990,40	0,15
77 029,00	E.ON SE	EUR	865 868,77	943 990,40	0,15
Consumer Retail			433 337,95	497 290,00	0,08
2 230,00	ADIDAS AG	EUR	433 337,95	497 290,00	0,08
Industries			822 534,87	476 544,00	0,08
2 176,00	SARTORIUS AG -PREF-	EUR	822 534,87	476 544,00	0,08
ITALY			4 377 061,15	4 975 808,04	0,78
Computing and IT			1 269 983,82	1 643 892,80	0,26
178 684,00	TECHNOPROBE SPA	EUR	1 269 983,82	1 643 892,80	0,26
Consumer Retail			1 075 671,60	1 035 597,56	0,16
210 916,00	RAI WAY SPA	EUR	1 075 671,60	1 035 597,56	0,16
Telecommunication			510 121,00	670 397,00	0,10
4 865,00	REPLY SPA	EUR	510 121,00	670 397,00	0,10
Multi-Utilities			703 024,10	664 111,13	0,10
357 145,00	A2A SPA	EUR	703 024,10	664 111,13	0,10
Health			421 768,18	481 215,86	0,08
14 477,00	AMPLIFON SPA	EUR	421 768,18	481 215,48	0,08
19 871,00	AMPLIFON SPA	EUR	0,00	0,38	0,00
Industries			396 492,45	480 593,69	0,08
40 403,00	POSTE ITALIANE SPA	EUR	396 492,45	480 593,69	0,08
NETHERLANDS			4 563 457,66	4 578 903,86	0,72
Basic Goods			2 727 628,05	2 602 296,63	0,41
112 737,00	DAVIDE CAMPARI-MILANO NV	EUR	1 151 803,89	994 791,29	0,16
10 406,00	HEINEKEN NV	EUR	909 892,98	939 661,80	0,15
24 206,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	665 931,18	667 843,54	0,10
Computing and IT			1 835 829,61	1 976 607,23	0,31
1 412,00	ASM INTERNATIONAL NV	EUR	768 956,74	1 005 061,60	0,16
26 347,00	STMICROELECTRONICS NV	EUR	1 066 872,87	971 545,63	0,15
SPAIN			2 999 291,82	3 037 669,23	0,48
Multi-Utilities			1 721 288,58	1 794 738,83	0,28
87 332,00	IBERDROLA SA	EUR	912 091,70	1 058 027,18	0,17
56 453,00	EDP RENOVAVEIS SA	EUR	809 196,88	736 711,65	0,11
Consumer Retail			655 939,06	662 474,54	0,11
10 661,00	AMADEUS IT GROUP SA	EUR	655 939,06	662 474,54	0,11
Energy			622 064,18	580 455,86	0,09
39 393,00	REPSOL SA	EUR	622 064,18	580 455,86	0,09

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

Eurizon AM SICAV - Obiettivo Equilibrio

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
DENMARK			1 908 531,71	2 082 167,83	0,33
Basic Goods			1 254 168,58	1 117 352,25	0,18
9 972,00	CARLSBERG AS -B-	DKK	1 254 168,58	1 117 352,25	0,18
Health			654 363,13	964 815,58	0,15
7 155,00	NOVO NORDISK AS -B-	DKK	654 363,13	964 815,58	0,15
IRELAND			1 737 769,62	1 762 927,21	0,28
Basic Goods			1 003 837,43	966 580,05	0,15
12 777,00	KERRY GROUP PLC -A-	EUR	1 003 837,43	966 580,05	0,15
Raw materials			733 932,19	796 347,16	0,13
1 945,00	LINDE PLC	USD	733 932,19	796 347,16	0,13
PORTUGAL			1 913 536,15	1 585 848,32	0,25
Multi-Utilities			1 143 589,50	936 622,82	0,15
267 683,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 143 589,50	936 622,82	0,15
Basic Goods			769 946,65	649 225,50	0,10
35 574,00	JERONIMO MARTINS SGPS SA	EUR	769 946,65	649 225,50	0,10
JERSEY			1 278 582,70	1 211 594,78	0,19
Raw materials			882 108,07	866 443,30	0,14
162 847,00	GLENCORE PLC	GBP	882 108,07	866 443,30	0,14
Consumer Retail			396 474,63	345 151,48	0,05
5 253,00	APTIV PLC	USD	396 474,63	345 151,48	0,05
SWITZERLAND			1 276 522,99	989 025,17	0,15
Health			1 276 522,99	989 025,17	0,15
8 558,00	STRAUMANN HOLDING AG	CHF	1 276 522,99	989 025,17	0,15
NORWAY			1 008 865,75	986 451,41	0,15
Raw materials			1 008 865,75	986 451,41	0,15
169 276,00	NORSK HYDRO ASA	NOK	1 008 865,75	986 451,41	0,15
BELGIUM			907 801,71	848 493,36	0,13
Basic Goods			907 801,71	848 493,36	0,13
15 678,00	ANHEUSER-BUSCH INBEV SA	EUR	907 801,71	848 493,36	0,13
CURACAO			650 223,80	615 683,87	0,10
Energy			650 223,80	615 683,87	0,10
13 986,00	SCHLUMBERGER NV	USD	650 223,80	615 683,87	0,10
FINLAND			886 909,11	453 679,63	0,07
Energy			886 909,11	453 679,63	0,07
27 289,00	NESTE OYJ	EUR	886 909,11	453 679,63	0,07
TAIWAN			228 561,79	409 327,03	0,06
Computing and IT			228 561,79	409 327,03	0,06
2 524,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD. -ADR-	USD	228 561,79	409 327,03	0,06

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

Eurizon AM SICAV - Obiettivo Equilibrio

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Ordinary Bonds			79 029 033,74	74 219 403,07	11,62
UNITED STATES			28 004 279,19	27 576 125,12	4,32
Government			28 004 279,19	27 576 125,12	4,32
15 010 000,00	U.S. TREASURY NOTES 0.625% 15/05/2030	USD	10 943 147,60	11 320 080,37	1,77
9 100 000,00	U.S. TREASURY NOTES 2.875% 15/05/2028	USD	7 815 575,00	8 021 135,91	1,26
7 000 000,00	U.S. TREASURY NOTES 0.875% 15/11/2030	USD	5 701 849,24	5 283 266,82	0,83
2 118 500,00	U.S. TREASURY BONDS 2.875% 15/05/2049	USD	1 914 536,74	1 459 958,16	0,23
2 090 000,00	U.S. TREASURY BONDS 2.25% 15/08/2046	USD	1 439 465,12	1 299 546,01	0,20
100 000,00	U.S. TREASURY NOTES 4.50% 30/11/2024	USD	92 480,16	92 995,50	0,02
110 000,00	U.S. TREASURY NOTES 1.625% 15/08/2029	USD	88 379,14	89 958,70	0,01
10 000,00	U.S. TREASURY NOTES 1.50% 30/11/2024	USD	8 846,19	9 183,65	0,00
ITALY			18 563 702,38	19 232 524,09	3,01
Government			17 888 991,38	18 540 500,09	2,90
15 600 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	12 113 518,60	12 600 120,00	1,97
3 793 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BONDS 5.20% 31/07/2034	EUR	3 944 795,86	4 064 967,89	0,63
1 100 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.80% 01/12/2028	EUR	1 029 996,00	1 075 250,00	0,17
721 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.10% 01/03/2040	EUR	628 223,10	619 699,50	0,10
150 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	122 655,00	128 130,00	0,02
75 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	48 825,00	51 525,00	0,01
1 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.60% 01/08/2031	EUR	977,82	807,70	0,00
Finance			568 890,00	596 088,00	0,09
300 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	285 390,00	299 949,00	0,05
300 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	283 500,00	296 139,00	0,04
Energy			105 821,00	95 936,00	0,02
100 000,00	ENI SPA 1.25% 18/05/2026	EUR	105 821,00	95 936,00	0,02
UNITED KINGDOM			10 970 564,62	10 953 271,58	1,72
Government			10 970 564,62	10 953 271,58	1,72
8 911 677,33	U.K. GILTS 4.25% 07/03/2036	GBP	10 303 106,20	10 490 260,03	1,65
270 000,00	U.K. GILTS 4.75% 07/12/2038	GBP	455 917,80	329 794,46	0,05
120 000,00	U.K. GILTS 4.25% 07/12/2049	GBP	211 540,62	133 217,09	0,02
JAPAN			7 234 676,51	4 542 554,32	0,71
Government			7 234 676,51	4 542 554,32	0,71
406 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BONDS 1.20% 20/12/2034	JPY	3 416 215,80	2 371 260,41	0,37
400 950 000,00	JAPAN GOVERNMENT THIRTY YEAR BONDS 1.50% 20/12/2044	JPY	3 818 460,71	2 171 293,91	0,34
GERMANY			4 082 734,95	4 078 162,47	0,64
Government			4 082 734,95	4 078 162,47	0,64
3 514 892,11	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.00% 04/01/2037	EUR	4 033 845,32	4 028 663,89	0,63
66 118,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	48 889,63	49 498,58	0,01
LUXEMBOURG			4 818 097,62	3 592 719,90	0,56
Supranational			4 818 097,62	3 592 719,90	0,56
5 082 000,00	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	4 818 097,62	3 592 719,90	0,56
SPAIN			3 430 867,49	2 711 582,85	0,42
Government			3 430 867,49	2 711 582,85	0,42
1 476 000,00	SPAIN GOVERNMENT BONDS 0.50% 31/10/2031	EUR	1 310 754,04	1 223 840,16	0,19
1 335 000,00	SPAIN GOVERNMENT BONDS 1.00% 31/10/2050	EUR	1 265 072,70	710 113,20	0,11

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

Eurizon AM SICAV - Obiettivo Equilibrio

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
726 000,00	SPAIN GOVERNMENT BONDS 1.25% 31/10/2030	EUR	732 982,30	649 907,94	0,10
130 000,00	SPAIN GOVERNMENT BONDS 0.10% 30/04/2031	EUR	101 359,70	106 250,30	0,02
25 000,00	SPAIN GOVERNMENT BONDS 2.90% 31/10/2046	EUR	20 698,75	21 471,25	0,00
NETHERLANDS			1 798 864,98	1 401 328,74	0,22
Government			1 798 864,98	1 401 328,74	0,22
1 159 765,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/01/2040	EUR	1 212 236,98	812 635,74	0,13
700 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/07/2032	EUR	586 628,00	588 693,00	0,09
BELGIUM			125 246,00	131 134,00	0,02
Supranational			125 246,00	131 134,00	0,02
100 000,00	EUROPEAN UNION 0.20% 04/06/2036	EUR	67 686,00	70 804,00	0,01
100 000,00	EUROPEAN UNION 0.10% 04/10/2040	EUR	57 560,00	60 330,00	0,01
Floating Rate Notes			498 768,00	518 208,00	0,08
ITALY			398 887,00	416 480,00	0,06
Finance			298 887,00	308 730,00	0,05
300 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	298 887,00	308 730,00	0,05
Multi-Utilities			100 000,00	107 750,00	0,01
100 000,00	ENEL SPA FRN 31/12/2099	EUR	100 000,00	107 750,00	0,01
FRANCE			99 881,00	101 728,00	0,02
Finance			99 881,00	101 728,00	0,02
100 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	99 881,00	101 728,00	0,02
Zero-Coupon Bonds			45 628 129,61	46 069 429,10	7,21
GERMANY			43 984 264,91	44 373 949,70	6,94
Government			43 898 496,91	44 285 244,70	6,93
30 200 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	29 111 414,13	29 089 546,00	4,55
18 210 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	14 787 082,78	15 195 698,70	2,38
Finance			85 768,00	88 705,00	0,01
100 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2028	EUR	85 768,00	88 705,00	0,01
SPAIN			1 342 275,00	1 386 780,00	0,22
Government			1 342 275,00	1 386 780,00	0,22
1 500 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2027	EUR	1 342 275,00	1 386 780,00	0,22
FRANCE			230 892,00	235 470,00	0,04
Government			230 892,00	235 470,00	0,04
300 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/05/2032	EUR	230 892,00	235 470,00	0,04
BELGIUM			70 697,70	73 229,40	0,01
Supranational			70 697,70	73 229,40	0,01
90 000,00	EUROPEAN UNION 0.00% 04/07/2031	EUR	70 697,70	73 229,40	0,01

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

Eurizon AM SICAV - Obiettivo Equilibrio

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			360 351 066,71	365 686 259,20	57,24
UCI Units			360 351 066,71	365 686 259,20	57,24
LUXEMBOURG			259 349 875,84	265 380 448,20	41,54
Finance			259 349 875,84	265 380 448,20	41,54
490 724,43	EURIZON FUND - BOND INTERNATIONAL -Z-	EUR	48 571 903,98	49 857 601,99	7,80
202 367,70	EURIZON FUND - BOND USD LTE -ZH-	EUR	39 415 157,32	40 271 172,70	6,30
89 917,57	EURIZON FUND - EQUITY USA -Z-	EUR	28 690 000,00	28 690 000,02	4,49
271 645,79	EURIZON FUND - MONEY MARKET EUR T1 -Z-	EUR	27 805 111,78	27 811 095,78	4,35
219 967,24	EURIZON FUND - ABSOLUTE RETURN SOLUTION -Z-	EUR	20 627 749,66	20 663 722,24	3,23
133 120,36	EURIZON FUND - BOND INTERNATIOANAL LTE -ZH-	EUR	19 870 875,39	20 231 631,55	3,17
256 348,71	EURIZON FUND - BOND CORPORATE EUR SHORT TERM -Z-	EUR	18 769 821,02	19 654 255,75	3,08
89 218,53	EURIZON FUND - BOND CORPORATE EUR -Z-	EUR	11 013 135,71	11 758 110,46	1,84
34 003,24	EURIZON FUND - EQUITY EMERGING MARKETS LTE -Z-	EUR	9 517 877,05	10 321 684,41	1,62
33 777,75	EURIZON FUND - SUSTAINABLE JAPAN EQUITY -Z-	EUR	9 709 750,87	10 139 741,57	1,59
76 983,00	AMUNDI INDEX SOLUTIONS SICAV - AMUNDI EURO STOXX 50 UCITS ETF DR	EUR	9 608 055,77	9 555 129,96	1,50
956 326,89	EURIZON AM SICAV - EURO CORPORATE BOND -I-*	EUR	7 844 173,46	7 571 240,01	1,19
23 467,58	EURIZON FUND - TOP EUROPEAN RESEARCH -Z-	EUR	3 760 914,03	4 207 502,06	0,66
13 229,46	EURIZON FUND - ITALIAN EQUITY OPPORTUNITIES -Z-	EUR	2 307 086,04	2 699 207,34	0,42
107 930,00	UBS (LUX) FUND SOLUTIONS SICAV - BLOOMBERG MSCI US LIQUID CORPORATES SUSTAINABLE UCITS ETF -A-	EUR	1 838 263,76	1 948 352,36	0,30
IRELAND			96 645 930,70	96 539 863,30	15,11
Finance			96 645 930,70	96 539 863,30	15,11
176 776,00	ISHARES VII PLC - ISHARES CORE EURO STOXX 50 UCITS ETF	EUR	32 047 332,13	31 904 532,48	4,99
360 131,00	ISHARES II PLC - ISHARES MSCI EUROPE SRI UCITS ETF	EUR	25 416 209,31	25 403 640,74	3,98
1 212 367,00	INVESTCO MARKETS II PLC - INVESCO AT1 CAPITAL BOND UCITS ETF (HEDGED)	EUR	19 366 592,93	19 315 431,04	3,02
181 815,00	INVESTCO MARKETS PLC - INVESCO S&P 500 ESG UCITS ETF	EUR	12 821 248,35	12 857 956,80	2,01
47 917,00	ISHARES PLC - ISHARES GLOBAL CORPORATE BOND UCITS ETF	EUR	3 792 630,55	3 877 443,64	0,61
18 285,00	ISHARES VII PLC - ISHARES CORE MSCI EMU UCITS ETF	EUR	3 201 917,43	3 180 858,60	0,50
ITALY			4 355 260,17	3 765 947,70	0,59
Finance			4 355 260,17	3 765 947,70	0,59
7,00	PRAMERICA SGR SPA**	EUR	4 355 260,17	3 765 947,70	0,59
Total Portfolio			564 719 437,15	569 051 850,16	89,08

* Cross Sub-Fund investment.

** The price of this security has been fair valued by the Management Company of the Fund.

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

Eurizon AM SICAV - Obiettivo 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						(1 058 260,08)	285 845 001,63
Unrealised profit on future contracts and notional						319 971,93	64 130 389,03
50	(86)	Sale	STOXX 600 FOOD	20/09/2024	EUR	100 144,98	2 954 960,00
100 000	(194)	Sale	US 10YR NOTE (CBT)	19/09/2024	USD	98 991,09	19 908 522,71
10	(226)	Sale	FTSE 100 INDEX	20/09/2024	GBP	50 646,52	21 889 958,36
5	(72)	Sale	FTSE/MIB INDEX	20/09/2024	EUR	39 240,00	12 011 760,00
100 000	(64)	Sale	LONG GILT	26/09/2024	GBP	30 949,34	7 365 187,96
Unrealised loss on future contracts and notional						(1 378 232,01)	221 714 612,60
50	204	Purchase	S&P 500 EMINI	20/09/2024	USD	(250 678,40)	52 548 891,84
50	239	Purchase	STOXX 600 INDUSTRY	20/09/2024	EUR	(211 043,93)	10 135 990,00
50	311	Purchase	STOXX 600 CONSTRUCTION	20/09/2024	EUR	(205 260,00)	10 423 165,00
10	98	Purchase	CAC40 10 EURO	19/07/2024	EUR	(130 144,00)	7 342 650,00
100 000	133	Purchase	EURO BTP	06/09/2024	EUR	(119 700,00)	15 333 570,00
10	445	Purchase	EURO STOXX 50	20/09/2024	EUR	(109 025,00)	21 920 700,00
100 000	(175)	Sale	EURO SCHATZ	06/09/2024	EUR	(93 625,00)	18 497 500,00
20	17	Purchase	NASDAQ 100 EMINI	20/09/2024	USD	(85 431,44)	6 321 681,34
100 000	(122)	Sale	EURO BOBL	06/09/2024	EUR	(41 960,00)	14 205 680,00
50	1 860	Purchase	EURO STOXX BANK	20/09/2024	EUR	(32 550,00)	12 792 150,00
10 000	(13)	Sale	TOPIX INDEX	12/09/2024	JPY	(31 293,18)	2 119 264,64
100 000	31	Purchase	EURO OAT	06/09/2024	EUR	(21 701,86)	3 816 720,00
200 000	(31)	Sale	US 2YR NOTE (CBT)	30/09/2024	USD	(15 366,22)	5 906 954,44
100 000	182	Purchase	EURO BUND	06/09/2024	EUR	(13 817,51)	23 954 840,00
100 000	(116)	Sale	SHORT EURO BTP	06/09/2024	EUR	(10 440,00)	12 181 160,00
50	83	Purchase	MSCI EMERGING MARKETS	20/09/2024	USD	(6 195,47)	4 213 695,34

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

Eurizon AM SICAV - Obiettivo 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				848 524,69	214 067,27	2 957 519,65
PURCHASED OPTION CONTRACTS				1 754 640,99	444 904,88	—
84	PUT	S&P 500 INDEX 4 650,00 20/12/24	USD	1 143 806,58	263 344,88	—
340	PUT	EURO STOXX 50 PR 4 300,00 20/12/24	EUR	610 834,41	181 560,00	—
WRITTEN OPTION CONTRACTS				(906 116,30)	(230 837,61)	2 957 519,65
(84)	PUT	S&P 500 INDEX 4 200,00 20/12/24	USD	(595 945,01)	(141 077,61)	1 804 857,12
(340)	PUT	EURO STOXX 50 PR 3 900,00 20/12/24	EUR	(310 171,29)	(89 760,00)	1 152 662,53

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Eurizon AM SICAV - Obiettivo 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					(1 372 371,17)
Unrealised profit on forward foreign exchange contracts					1 775 791,00
10/07/2024	13 819 542,89	EUR	2 255 791 625,00	JPY	723 943,26
10/07/2024	46 000 000,00	CAD	30 971 333,73	EUR	390 351,99
10/07/2024	8 783 000,00	GBP	10 200 863,99	EUR	155 126,77
10/07/2024	7 000 000,00	USD	6 425 514,06	EUR	103 458,01
10/07/2024	25 615 000,00	USD	23 799 228,35	EUR	92 145,87
10/07/2024	3 000 000,00	CHF	3 045 843,29	EUR	71 018,08
10/07/2024	2 653 600,00	AUD	1 600 988,97	EUR	52 275,65
10/07/2024	23 645 468,00	SEK	2 032 417,40	EUR	50 920,15
10/07/2024	14 445 890,50	EUR	15 458 793,00	USD	27 315,11
10/07/2024	2 000 000,00	GBP	2 335 524,76	EUR	22 665,10
10/07/2024	9 003 000,00	CAD	6 118 341,07	EUR	19 686,25
10/07/2024	7 093 198,00	EUR	6 000 000,00	GBP	18 628,43
10/07/2024	5 204 724,28	EUR	4 400 000,00	GBP	16 706,59
10/07/2024	3 600 000,00	USD	3 342 134,60	EUR	15 622,46
10/07/2024	13 500 000,00	USD	12 583 734,27	EUR	7 854,72
10/07/2024	1 000 000,00	GBP	1 173 916,28	EUR	5 178,65
10/07/2024	400 000,00	GBP	468 961,66	EUR	2 676,31
10/07/2024	979 186,91	EUR	7 300 000,00	DKK	217,60
Unrealised loss on forward foreign exchange contracts					(3 148 162,17)
10/07/2024	2 095 850 000,00	JPY	13 731 098,08	USD	(640 049,76)
10/07/2024	18 335 988,39	EUR	215 433 380,00	NOK	(539 713,91)
10/07/2024	21 314 688,00	USD	17 095 748,02	GBP	(277 080,85)
10/07/2024	1 250 000 000,00	JPY	7 529 607,02	EUR	(272 952,92)
10/07/2024	163 918 850,00	SEK	167 000 000,00	NOK	(189 656,02)
10/07/2024	15 174 952,99	EUR	13 025 603,00	GBP	(183 469,45)
10/07/2024	14 959 049,18	USD	11 984 835,00	GBP	(178 798,99)
10/07/2024	15 541 438,22	EUR	23 045 000,00	CAD	(170 084,55)
10/07/2024	155 559 000,00	NOK	156 017 899,05	SEK	(116 642,91)
10/07/2024	27 500 000,00	GBP	32 537 116,57	EUR	(112 006,02)
10/07/2024	182 500 000,00	NOK	16 088 739,74	EUR	(98 572,99)
10/07/2024	16 264 570,34	EUR	24 000 000,00	CAD	(98 048,29)
10/07/2024	660 000 000,00	JPY	3 906 097,88	EUR	(74 584,52)
10/07/2024	543 000 000,00	JPY	3 223 617,73	EUR	(71 327,19)
10/07/2024	5 365 263,65	EUR	4 600 000,00	GBP	(58 573,02)
10/07/2024	3 235 388,57	EUR	3 500 000,00	USD	(29 097,46)
10/07/2024	2 787 098,30	EUR	3 000 000,00	USD	(11 032,59)
10/07/2024	13 700 000,00	USD	12 786 971,85	EUR	(8 840,80)
10/07/2024	1 171 409,14	EUR	1 000 000,00	GBP	(7 685,79)
10/07/2024	9 316 416,86	USD	8 695 000,00	EUR	(5 482,08)
10/07/2024	1 583 408,41	EUR	1 527 519,00	CHF	(3 613,24)
10/07/2024	67 415,43	EUR	100 000,00	CAD	(762,15)
10/07/2024	16 000 000,00	HKD	1 912 023,93	EUR	(86,67)

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

Eurizon AM SICAV - Globo (Global Bond)

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes	
Investments in securities	(Note 2)	214 783 704,09
Banks	(Note 2)	394 248,28
Other banks and broker accounts	(Notes 2, 5, 12)	14,56
Receivable on investments sold		628 540,15
Receivable on subscriptions		251 078,26
Other assets	(Notes 3, 13)	1 057 623,81
Total assets		217 115 209,15

Liabilities		
Bank overdrafts	(Note 2)	(56 567,49)
Payable on redemptions		(893 578,03)
Other liabilities		(207 806,23)
Total liabilities		(1 157 951,75)

Total net assets	215 957 257,40
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	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	4,06	65 548,095
Class Primaclasse	EUR	4,11	30 392 187,324
Class R	EUR	4,77	17 179 519,594
Class U	EUR	4,80	1 812 478,859

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

Eurizon AM SICAV - Globo (Global Bond)

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

Net assets at the beginning of the period	Notes	273 024 763,59
Net income from investments	(Note 2)	1 259 048,39
Other income	(Notes 4, 8)	199 458,20
Total income		1 458 506,59
Management fee	(Note 8)	(1 157 768,61)
Administrative fees	(Note 10)	(122 473,78)
Subscription tax	(Note 6)	(273,16)
Other charges and taxes	(Notes 3, 7)	(578 761,12)
Total expenses		(1 859 276,67)
Net investment income / (loss)		(400 770,08)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(785 193,61)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(4 508 362,64)
- foreign currencies	(Note 2)	4 968,26
Net result of operations for the period		(5 689 358,07)
Subscriptions for the period		13 334 614,09
Redemptions for the period		(61 206 820,70)
Dividend distributions	(Note 15)	(3 505 941,51)
Net assets at the end of the period		215 957 257,40

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

Eurizon AM SICAV - Globo (Global Bond)

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			219 854 639,00	214 783 704,09	99,46
INVESTMENT FUNDS			219 854 639,00	214 783 704,09	99,46
UCI Units			219 854 639,00	214 783 704,09	99,46
LUXEMBOURG			219 854 639,00	214 783 704,09	99,46
Finance			219 854 639,00	214 783 704,09	99,46
2 199 075,50	EURIZON FUND - GLOBAL BOND AGGREGATE -MD-	EUR	219 854 639,00	214 783 704,09	99,46
Total Portfolio			219 854 639,00	214 783 704,09	99,46

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

Eurizon AM SICAV - Global Inflation Linked

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	160 748 577,52
Banks		(Note 2)	1 665 590,49
Other banks and broker accounts		(Notes 2, 5, 12)	501 144,01
Option contracts		(Notes 2, 12)	31 308,43
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	20 707,57
Unrealised profit on future contracts		(Notes 2, 12)	206 366,68
Unrealised profit on swap contracts		(Notes 2, 11)	10 143,60
Other interest receivable			529 604,57
Receivable on subscriptions			140 302,69
Other assets		(Notes 3, 13)	292 442,90
Total assets			164 146 188,46
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(58 763,39)
Unrealised loss on future contracts		(Notes 2, 12)	(31 480,00)
Unrealised loss on swap contracts		(Notes 2, 11)	(40 924,53)
Payable on redemptions			(407 819,95)
Other liabilities			(195 532,15)
Total liabilities			(734 520,02)
Total net assets			163 411 668,44
	Currency	Net Asset Value per Share	Shares outstanding
Class I	EUR	5,60	1 362 443,127
Class Primaclasse	EUR	5,21	7 739 706,932
Class R	EUR	5,36	19 694 811,031
Class RD	EUR	5,20	3 948,796
Class U	EUR	5,41	1 840 021,613

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

Eurizon AM SICAV - Global Inflation Linked

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

Net assets at the beginning of the period	Notes	226 046 890,96
Net income from investments	(Note 2)	3 064 754,43
Other income	(Notes 4, 8)	127 219,51
Total income		3 191 973,94
Management fee	(Note 8)	(883 549,76)
Administrative fees	(Note 10)	(160 418,87)
Subscription tax	(Note 6)	(42 365,01)
Other charges and taxes	(Notes 3, 7)	(290 499,70)
Total expenses		(1 376 833,34)
Net investment income / (loss)		1 815 140,60
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(9 240 259,32)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	5 395 232,18
- option contracts	(Note 2)	(6 463,58)
- forward foreign exchange contracts	(Note 2)	(11 212,32)
- foreign currencies	(Note 2)	(4 823,96)
- future contracts	(Note 2)	(344 202,68)
- swap contracts	(Note 2)	227 411,79
Net result of operations for the period		(2 169 177,29)
Subscriptions for the period		21 708 370,05
Redemptions for the period		(81 191 430,55)
Dividend distributions	(Note 15)	(982 984,73)
Net assets at the end of the period		163 411 668,44

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

Eurizon AM SICAV - Global Inflation Linked

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			172 532 822,32	160 748 577,52	98,37
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			172 532 577,58	160 748 328,83	98,37
Ordinary Bonds			172 532 577,58	160 748 328,83	98,37
ITALY			46 928 747,86	45 213 279,14	27,67
Government			46 928 747,86	45 213 279,14	27,67
10 365 158,40	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/05/2026	EUR	10 633 667,18	10 122 613,69	6,19
10 100 505,00	ITALY BUONI POLIENNALI DEL TESORO 0.65% 28/10/2027	EUR	10 045 856,64	9 577 298,84	5,86
9 037 073,50	ITALY BUONI POLIENNALI DEL TESORO 0.40% 15/05/2030	EUR	8 487 668,56	8 333 085,47	5,10
4 522 956,00	ITALY BUONI POLIENNALI DEL TESORO 1.50% 15/05/2029	EUR	4 471 040,01	4 471 394,30	2,74
3 854 680,00	ITALY BUONI POLIENNALI DEL TESORO 3.10% 15/09/2026	EUR	4 270 744,75	3 946 421,38	2,42
3 234 902,95	ITALY BUONI POLIENNALI DEL TESORO 1.60% 28/06/2030	EUR	3 103 102,81	3 076 716,20	1,88
2 912 775,00	ITALY BUONI POLIENNALI DEL TESORO 0.10% 15/05/2033	EUR	2 644 608,88	2 459 838,49	1,51
1 861 668,00	ITALY BUONI POLIENNALI DEL TESORO 2.40% 15/05/2039	EUR	1 855 775,24	1 868 928,51	1,14
1 419 586,00	ITALY BUONI POLIENNALI DEL TESORO 1.80% 15/05/2036	EUR	1 416 283,79	1 356 982,26	0,83
UNITED STATES			44 320 639,15	42 135 414,69	25,78
Government			44 320 639,15	42 135 414,69	25,78
10 030 915,40	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	8 808 639,30	8 897 256,53	5,45
7 983 253,50	U.S. TREASURY INFLATION-INDEXED NOTES 0.375% 15/01/2027	USD	7 221 307,43	7 082 469,02	4,34
6 457 516,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.875% 15/01/2029	USD	6 285 835,15	5 710 528,96	3,50
4 923 824,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.125% 15/01/2032	USD	4 463 223,01	3 977 024,09	2,43
3 831 231,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.625% 15/07/2032	USD	3 650 779,46	3 204 979,24	1,96
3 734 105,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.125% 15/01/2031	USD	3 229 610,83	3 075 006,24	1,88
3 147 483,30	U.S. TREASURY INFLATION-INDEXED NOTES 1.125% 15/01/2033	USD	2 826 155,40	2 717 199,40	1,66
2 448 192,00	U.S. TREASURY INFLATION-INDEXED NOTES 1.75% 15/01/2034	USD	2 189 889,41	2 217 548,71	1,36
2 221 140,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.125% 15/04/2027	USD	1 919 476,58	1 949 875,87	1,19
2 230 413,25	U.S. TREASURY INFLATION-INDEXED BONDS 0.75% 15/02/2045	USD	1 971 439,37	1 558 137,68	0,95
1 529 561,00	U.S. TREASURY INFLATION-INDEXED BONDS 1.50% 15/02/2053	USD	1 207 696,13	1 199 428,88	0,73
619 470,00	U.S. TREASURY INFLATION-INDEXED NOTES 1.375% 15/07/2033	USD	546 587,08	545 960,07	0,33
FRANCE			44 447 963,52	39 363 808,02	24,09
Government			44 447 963,52	39 363 808,02	24,09
13 197 030,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.70% 25/07/2030	EUR	14 799 416,54	13 019 661,92	7,97
9 100 746,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 01/03/2028	EUR	9 732 957,10	8 694 761,72	5,32
7 536 656,25	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.85% 25/07/2027	EUR	8 626 201,73	7 727 936,59	4,73
5 428 485,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 01/03/2029	EUR	5 729 875,92	5 203 202,87	3,18
2 678 224,80	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 25/07/2038	EUR	2 820 899,71	2 305 710,51	1,41
1 972 278,75	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 01/03/2032	EUR	2 128 673,03	1 830 866,36	1,12
613 548,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.95% 25/07/2043	EUR	609 939,49	581 668,05	0,36

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

Eurizon AM SICAV - Global Inflation Linked

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			15 920 317,99	14 258 551,92	8,73
Government			15 920 317,99	14 258 551,92	8,73
7 915 500,00	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.50% 15/04/2030	EUR	8 814 799,08	7 902 281,12	4,84
3 311 510,00	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.10% 15/04/2033	EUR	3 669 732,43	3 213 687,99	1,97
3 220 981,50	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.10% 15/04/2026	EUR	3 435 786,48	3 142 582,81	1,92
UNITED KINGDOM			13 204 950,67	12 501 001,34	7,65
Government			13 204 950,67	12 501 001,34	7,65
3 819 663,80	U.K. INFLATION-LINKED GILTS 0.125% 10/08/2028	GBP	4 950 504,49	4 469 234,29	2,73
2 571 314,00	U.K. INFLATION-LINKED GILTS 1.25% 22/11/2032	GBP	3 428 159,45	3 227 467,25	1,98
2 275 680,00	U.K. INFLATION-LINKED GILTS 0.75% 22/11/2033	GBP	2 702 987,87	2 724 576,58	1,67
1 160 628,00	U.K. INFLATION-LINKED GILTS 0.75% 22/03/2034	GBP	1 356 042,31	1 382 206,58	0,85
523 672,00	U.K. INFLATION-LINKED GILTS 0.125% 22/03/2051	GBP	454 207,69	443 810,79	0,27
216 389,25	U.K. INFLATION-LINKED GILTS 0.125% 10/08/2031	GBP	310 881,01	251 340,50	0,15
519,78	U.K. INFLATION-LINKED GILTS 2.50% 17/07/2024	GBP	2 167,85	2 365,35	0,00
SPAIN			7 709 958,39	7 276 273,72	4,45
Government			7 709 958,39	7 276 273,72	4,45
4 021 455,06	SPAIN GOVERNMENT BONDS INFLATION-LINKED 1.00% 30/11/2030	EUR	4 408 664,71	3 999 497,92	2,45
3 446 408,00	SPAIN GOVERNMENT BONDS INFLATION-LINKED 0.70% 30/11/2033	EUR	3 301 293,68	3 276 775,80	2,00
INVESTMENT FUNDS			244,74	248,69	0,00
UCI Units			244,74	248,69	0,00
LUXEMBOURG			244,74	248,69	0,00
Finance			244,74	248,69	0,00
2,43	EURIZON FUND - MONEY MARKET USD T1 -Z2-	USD	244,74	248,69	0,00
Total Portfolio			172 532 822,32	160 748 577,52	98,37

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

Eurizon AM SICAV - Global Inflation Linked

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						174 886,68	82 008 497,58
Unrealised profit on future contracts and notional						206 366,68	63 123 607,58
200 000	160	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	72 737,28	30 487 506,78
100 000	69	Purchase	LONG GILT	26/09/2024	GBP	45 536,43	7 940 593,27
100 000	35	Purchase	EURO BOBL	06/09/2024	EUR	28 740,00	4 075 400,00
100 000	(56)	Sale	EURO OAT	06/09/2024	EUR	17 883,84	6 894 720,00
100 000	(13)	Sale	US ULTRA BOND (CBT)	19/09/2024	USD	14 287,37	1 520 380,71
100 000	27	Purchase	EURO BUND	06/09/2024	EUR	13 200,00	3 553 740,00
100 000 000	(6)	Sale	JAPAN 10YR BOND (OSE)	12/09/2024	JPY	9 396,65	4 971 874,36
100 000	37	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	4 585,11	3 679 392,46
Unrealised loss on future contracts and notional						(31 480,00)	18 884 890,00
100 000	29	Purchase	EURO BTP	06/09/2024	EUR	(17 420,00)	3 343 410,00
100 000	148	Purchase	SHORT EURO BTP	06/09/2024	EUR	(14 060,00)	15 541 480,00

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

Eurizon AM SICAV - Global Inflation Linked

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				51 302,08	31 308,43	—
PURCHASED OPTION CONTRACTS				51 302,08	31 308,43	—
85	CALL	US 5YR FUTURES OPTION 107,50 26/07/24	USD	29 041,02	14 250,97	—
90	PUT	US 2YR FUTURES OPTION 101,63 23/08/24	USD	22 261,06	17 057,46	—

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

Eurizon AM SICAV - Global Inflation Linked

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(38 055,82)
Unrealised profit on forward foreign exchange contracts					20 707,57
26/09/2024	30 000 000,00	MXN	1 607 214,64	USD	10 940,67
26/09/2024	10 790 000,00	USD	10 016 630,02	EUR	9 766,90
Unrealised loss on forward foreign exchange contracts					(58 763,39)
26/09/2024	708 250 000,00	JPY	4 202 017,21	EUR	(57 143,20)
26/09/2024	340 000,00	GBP	400 685,88	EUR	(1 061,04)
26/09/2024	1 000 000,00	USD	929 789,63	EUR	(559,15)

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

Eurizon AM SICAV - Global Inflation Linked

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				—	—	(27 072,39)
GOLDMAN SACHS BANK EUROPE SE	USD	19 300 000,00	29/04/2025	—	—	(20 768,54)
MORGAN STANLEY BANK AG	EUR	15 500 000,00	15/06/2025	—	—	(6 303,85)
INFLATION SWAP CONTRACTS				—	—	(3 708,54)
BNP PARIBAS SA	EUR	12 000 000,00	15/12/2025	—	—	10 143,60
GOLDMAN SACHS BANK EUROPE SE	EUR	11 400 000,00	15/12/2025	—	—	(13 852,14)

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

Eurizon AM SICAV - Strategic Bond

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	106 919 018,12	
Banks	(Note 2)	1 588 651,13	
Other banks and broker accounts	(Notes 2, 5, 12)	246 980,85	
Swap premium paid		663 776,17	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	11 387,37	
Unrealised profit on future contracts	(Notes 2, 12)	98 998,97	
Unrealised profit on swap contracts	(Notes 2, 11)	146 433,57	
Interest receivable on swap contracts	(Notes 2, 11)	13 067,20	
Other interest receivable		493 121,00	
Receivable on investments sold		2 301 721,47	
Receivable on subscriptions		28 121,85	
Other assets	(Notes 3, 13)	87 058,78	
Total assets		112 598 336,48	
Liabilities			
Swap premium received		(90 907,92)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(167 098,85)	
Unrealised loss on future contracts	(Notes 2, 12)	(43 203,12)	
Unrealised loss on swap contracts	(Notes 2, 11)	(85 822,97)	
Payable on investments purchased		(2 700 334,08)	
Payable on redemptions		(213 285,37)	
Other liabilities		(118 178,68)	
Total liabilities		(3 418 830,99)	
Total net assets		109 179 505,49	
	Currency	Net Asset Value per Share	Shares outstanding
Class I	EUR	4,92	2 110 247,676
Class Primaclasse	EUR	4,55	891 063,642
Class R	EUR	4,68	19 994 991,491
Class U	EUR	4,68	246 453,435

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

Eurizon AM SICAV - Strategic Bond

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

Net assets at the beginning of the period	Notes	134 645 798,78
Accretion of market discount / (Amortisation of market premium)	(Note 2)	775 231,23
Net income from investments	(Note 2)	743 239,32
Interest received on swap contracts	(Note 2)	205 787,36
Other income	(Notes 4, 8)	15 351,53
Total income		1 739 609,44
Management fee	(Note 8)	(505 710,11)
Administrative fees	(Note 10)	(99 633,02)
Subscription tax	(Note 6)	(24 010,94)
Interest paid on swap contracts	(Note 2)	(29 853,65)
Other charges and taxes	(Notes 3, 7)	(34 089,27)
Total expenses		(693 296,99)
Net investment income / (loss)		1 046 312,45
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	656 973,10
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(523 722,23)
- option contracts	(Note 2)	(19 472,08)
- forward foreign exchange contracts	(Note 2)	(319 702,59)
- foreign currencies	(Note 2)	2 160,04
- future contracts	(Note 2)	94 152,30
- swap contracts	(Note 2)	(542 944,71)
Net result of operations for the period		393 756,28
Subscriptions for the period		9 440 008,74
Redemptions for the period		(35 156 996,75)
Dividend distributions	(Note 15)	(143 061,56)
Net assets at the end of the period		109 179 505,49

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

Eurizon AM SICAV - Strategic Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			106 331 159,21	106 919 018,12	97,93
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			97 245 920,49	97 448 934,77	89,26
Ordinary Bonds			60 035 892,38	60 264 218,07	55,20
ITALY			20 335 072,06	20 319 550,20	18,61
Government			20 335 072,06	20 319 550,20	18,61
5 140 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.20% 15/08/2025	EUR	4 981 935,95	5 009 444,00	4,59
3 290 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/09/2026	EUR	3 313 260,30	3 319 610,00	3,04
3 240 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.40% 28/03/2025	EUR	3 219 255,61	3 235 399,20	2,96
3 150 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	3 177 786,00	3 150 945,00	2,89
3 020 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.80% 01/08/2028	EUR	3 046 153,20	3 057 146,00	2,80
2 590 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.05% 30/10/2037	EUR	2 596 681,00	2 547 006,00	2,33
GERMANY			19 043 309,72	19 075 668,60	17,47
Government			13 592 304,18	13 617 438,60	12,47
4 520 000,00	BUNDESSCHATZANWEISUNGEN 2.80% 12/06/2025	EUR	4 492 934,67	4 502 191,20	4,12
4 270 000,00	BUNDESSCHATZANWEISUNGEN 3.10% 12/12/2025	EUR	4 277 045,50	4 275 422,90	3,92
2 800 000,00	BUNDESSCHATZANWEISUNGEN 2.50% 19/03/2026	EUR	2 776 032,00	2 781 520,00	2,55
2 070 000,00	BUNDESSCHATZANWEISUNGEN 2.50% 13/03/2025	EUR	2 046 292,01	2 058 304,50	1,88
Finance			5 451 005,54	5 458 230,00	5,00
3 600 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.50% 28/09/2026	EUR	3 403 134,00	3 410 856,00	3,12
2 100 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 31/03/2025	EUR	2 047 871,54	2 047 374,00	1,88
UNITED STATES			10 576 698,03	10 629 176,17	9,74
Government			10 576 698,03	10 629 176,17	9,74
1 870 000,00	U.S. TREASURY NOTES 0.625% 30/06/2029	USD	1 592 691,73	1 605 088,08	1,47
1 930 000,00	U.S. TREASURY NOTES 0.50% 31/05/2027	USD	1 575 076,83	1 604 393,39	1,47
1 910 000,00	U.S. TREASURY NOTES 0.625% 31/03/2027	USD	1 575 012,82	1 602 943,51	1,47
1 830 000,00	U.S. TREASURY NOTES 1.625% 30/11/2026	USD	1 629 261,45	1 591 031,05	1,46
1 390 000,00	U.S. TREASURY NOTES 0.375% 30/06/2029	USD	1 172 000,04	1 208 640,04	1,11
1 300 000,00	U.S. TREASURY NOTES 1.50% 31/01/2027	USD	1 143 171,95	1 122 564,82	1,03
1 180 000,00	U.S. TREASURY NOTES 2.25% 15/11/2025	USD	1 068 167,31	1 061 607,30	0,97
940 000,00	U.S. TREASURY NOTES 0.25% 31/07/2025	USD	821 315,90	832 907,98	0,76
BELGIUM			7 709 594,77	7 811 675,70	7,16
Supranational			7 709 594,77	7 811 675,70	7,16
4 730 000,00	EUROPEAN UNION 0.80% 04/07/2025	EUR	4 511 126,06	4 613 405,50	4,23
2 740 000,00	EUROPEAN UNION 2.00% 04/10/2027	EUR	2 659 608,40	2 658 567,20	2,44
540 000,00	EUROPEAN UNION 3.375% 04/10/2038	EUR	538 860,31	539 703,00	0,49
SPAIN			2 371 217,80	2 428 147,40	2,22
Government			2 371 217,80	2 428 147,40	2,22
2 380 000,00	SPAIN GOVERNMENT BONDS 3.50% 31/05/2029	EUR	2 371 217,80	2 428 147,40	2,22
Zero-Coupon Bonds			37 210 028,11	37 184 716,70	34,06
ITALY			26 281 658,56	26 287 059,20	24,08
Government			26 281 658,56	26 287 059,20	24,08
5 360 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/01/2025	EUR	5 261 597,65	5 259 500,00	4,82
5 390 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2025	EUR	5 258 801,79	5 259 130,80	4,82
5 430 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/06/2025	EUR	5 253 477,68	5 258 955,00	4,82
5 400 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/04/2025	EUR	5 253 212,40	5 255 496,00	4,81
4 030 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/02/2025	EUR	3 943 214,35	3 942 065,40	3,61
1 330 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/11/2024	EUR	1 311 354,69	1 311 912,00	1,20

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

Eurizon AM SICAV - Strategic Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SPAIN			6 591 482,69	6 560 333,10	6,01
Government			6 591 482,69	6 560 333,10	6,01
6 770 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/05/2025	EUR	6 591 482,69	6 560 333,10	6,01
GERMANY			4 336 886,86	4 337 324,40	3,97
Government			4 336 886,86	4 337 324,40	3,97
4 430 000,00	GERMAN TREASURY BILLS 0.00% 19/02/2025	EUR	4 336 886,86	4 337 324,40	3,97
INVESTMENT FUNDS			9 085 238,72	9 470 083,35	8,67
UCI Units			9 085 238,72	9 470 083,35	8,67
LUXEMBOURG			9 085 238,72	9 470 083,35	8,67
Finance			9 085 238,72	9 470 083,35	8,67
46 920,03	EURIZON FUND - BOND FLEXIBLE -Z-	EUR	4 677 725,66	4 759 569,07	4,36
34 988,60	EPSILON FUND - EMERGING BOND TOTAL RETURN -I-	EUR	4 407 513,06	4 710 514,28	4,31
Total Portfolio			106 331 159,21	106 919 018,12	97,93

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

Eurizon AM SICAV - Strategic Bond

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						55 795,85	29 354 969,86
Unrealised profit on future contracts and notional						98 998,97	11 876 389,86
100 000	35	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	27 043,96	3 591 743,79
100 000	11	Purchase	EURO BUND	06/09/2024	EUR	23 430,00	1 447 820,00
100 000	17	Purchase	US 10YR ULTRA	19/09/2024	USD	14 622,69	1 800 821,45
100 000	24	Purchase	US 5YR NOTE (CBT)	30/09/2024	USD	14 520,65	2 386 632,94
100 000	(12)	Sale	EURO BTP	06/09/2024	EUR	10 560,00	1 383 480,00
100 000	11	Purchase	LONG GILT	26/09/2024	GBP	8 821,67	1 265 891,68
Unrealised loss on future contracts and notional						(43 203,12)	17 478 580,00
100 000	(68)	Sale	EURO SCHATZ	06/09/2024	EUR	(34 340,00)	7 187 600,00
100 000	(98)	Sale	SHORT EURO BTP	06/09/2024	EUR	(8 863,12)	10 290 980,00

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

Eurizon AM SICAV - Strategic Bond

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					(155 711,48)
Unrealised profit on forward foreign exchange contracts					11 387,37
31/07/2024	710 402,79	EUR	120 160 000,00	JPY	11 297,56
31/07/2024	43 318,44	EUR	7 430 000,00	JPY	89,81
Unrealised loss on forward foreign exchange contracts					(167 098,85)
31/07/2024	11 016 804,16	EUR	11 970 595,00	USD	(137 196,46)
31/07/2024	97 910 000,00	JPY	628 997,89	USD	(16 437,67)
31/07/2024	2 432 123,77	EUR	2 070 000,00	GBP	(6 477,41)
31/07/2024	980 000,00	GBP	1 159 956,04	EUR	(5 449,20)
31/07/2024	73 560,07	EUR	80 000,00	USD	(982,59)
31/07/2024	330 000,00	USD	308 044,01	EUR	(555,52)

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

Eurizon AM SICAV - Strategic Bond

SWAP CONTRACTS AS AT 30 JUNE 2024

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						12 949,94	(72 045,53)
CDX.EM.41.V1	USD	L	1 690 000,00	BNP PARIBAS SA	20/06/2029	482,03	(4 101,56)
CDX.EM.41.V1	USD	L	1 640 000,00	BNP PARIBAS SA	20/06/2029	467,76	(3 980,44)
CDX.NA.HY.42.V1	USD	L	1 290 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2029	1 839,70	(4 646,14)
CDX.NA.HY.42.V1	USD	L	1 050 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2029	1 497,45	7 490,97
CDX.NA.HY.42.V1	USD	L	1 090 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2029	1 554,47	(6 900,95)
CDX.NA.HY.42.V1	USD	L	10 000,00	J.P. MORGAN SE	20/06/2029	14,27	(35,71)
CDX.NA.IG.42.V1	USD	L	1 830 000,00	J.P. MORGAN SE	20/06/2029	521,96	(3 742,16)
CDX.NA.IG.42.V1	USD	L	5 270 000,00	J.P. MORGAN SE	20/06/2029	1 503,13	(10 776,57)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	990 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	1 512,50	6 286,47
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	1 180 000,00	BNP PARIBAS SA	20/06/2029	1 802,78	(23 998,45)
ITRAXX EUROPE SERIES 41 VERSION 1	EUR	L	5 740 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	1 753,89	(27 640,99)
Counterparty	Currency		Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
INDEX SWAPS CONTRACTS						117,26	—
CITIGROUP GLOBAL MARKETS EUROPE AG	JPY		275 280 000,00	16/06/2033	47,60	—	47 529,22
CITIGROUP GLOBAL MARKETS EUROPE AG	JPY		513 640 000,00	20/06/2033	69,66	—	85 126,91

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

Eurizon AM SICAV - Euro High Yield

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	161 496 967,31
Banks		(Note 2)	1 085 618,79
Other banks and broker accounts		(Notes 2, 5, 12)	1 578 294,56
Swap premium paid			1 256 737,94
Unrealised profit on future contracts		(Notes 2, 12)	36 381,80
Unrealised profit on swap contracts		(Notes 2, 11)	16 918,99
Interest receivable on swap contracts		(Notes 2, 11)	23 527,76
Other interest receivable			2 370 879,32
Receivable on investments sold			1 525 577,50
Receivable on subscriptions			140 642,89
Other assets		(Notes 3, 13)	84 730,47
Total assets			169 616 277,33
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(20 624,03)
Unrealised loss on swap contracts		(Notes 2, 11)	(133 329,12)
Payable on investments purchased			(1 899 272,00)
Payable on redemptions			(617 290,01)
Other liabilities			(225 921,22)
Total liabilities			(2 896 436,38)
Total net assets			166 719 840,95
	Currency	Net Asset Value per Share	Shares outstanding
Class I	EUR	5,74	1 751 148,508
Class Primaclasse	EUR	4,96	2 004 004,888
Class R	EUR	5,36	27 357 136,492
Class U	EUR	5,96	34 199,750

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

Eurizon AM SICAV - Euro High Yield

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

Net assets at the beginning of the period	Notes	235 880 894,21
Net income from investments	(Note 2)	4 378 560,70
Interest received on swap contracts	(Note 2)	281 680,52
Other income	(Notes 4, 8)	13 081,61
Total income		4 673 322,83
Management fee	(Note 8)	(1 124 506,96)
Administrative fees	(Note 10)	(162 914,47)
Subscription tax	(Note 6)	(41 586,86)
Other charges and taxes	(Notes 3, 7)	(43 252,56)
Total expenses		(1 372 260,85)
Net investment income / (loss)		3 301 061,98
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(3 594 189,48)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	4 223 101,12
- forward foreign exchange contracts	(Note 2)	(70 987,02)
- foreign currencies	(Note 2)	1 557,78
- future contracts	(Note 2)	(90 898,20)
- swap contracts	(Note 2)	(116 410,13)
Net result of operations for the period		3 653 236,05
Subscriptions for the period		7 493 125,83
Redemptions for the period		(79 713 391,51)
Dividend distributions	(Note 15)	(594 023,63)
Net assets at the end of the period		166 719 840,95

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

Eurizon AM SICAV - Euro High Yield

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			161 282 030,23	161 496 967,31	96,86
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			155 919 772,14	155 621 757,70	93,34
Ordinary Bonds			96 140 956,53	95 418 886,43	57,23
FRANCE			19 149 054,08	18 883 474,00	11,33
Consumer Retail			9 663 933,68	9 758 635,00	5,85
1 600 000,00	FORVIA SE 5.125% 15/06/2029	EUR	1 594 400,00	1 600 288,00	0,96
1 400 000,00	ELIOR GROUP SA 3.75% 15/07/2026	EUR	1 314 965,00	1 354 766,00	0,81
1 300 000,00	GOLDSTORY SAS 6.75% 01/02/2030	EUR	1 309 397,00	1 316 809,00	0,79
1 000 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	940 276,79	990 000,00	0,60
900 000,00	BANIJAY ENTERTAINMENT SASU 7.00% 01/05/2029	EUR	909 900,00	938 502,00	0,56
900 000,00	AIR FRANCE-KLM 4.625% 23/05/2029	EUR	886 506,00	886 932,00	0,53
800 000,00	FORVIA SE 3.75% 15/06/2028	EUR	818 904,00	770 000,00	0,46
500 000,00	LOXAM SAS 6.375% 31/05/2029	EUR	500 000,00	515 255,00	0,31
500 000,00	FORVIA SE 5.50% 15/06/2031	EUR	500 000,00	503 825,00	0,30
300 000,00	FNAC DARTY SA 6.00% 01/04/2029	EUR	300 000,00	304 734,00	0,18
300 000,00	MOBILUX FINANCE SAS 7.00% 15/05/2030	EUR	300 000,00	301 524,00	0,18
300 000,00	REXEL SA 2.125% 15/06/2028	EUR	289 584,89	276 000,00	0,17
Basic Goods			4 582 637,00	4 560 761,00	2,74
1 500 000,00	ELO SACA 5.875% 17/04/2028	EUR	1 494 827,00	1 477 410,00	0,89
1 000 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	1 000 000,00	1 007 570,00	0,60
800 000,00	TEREOS FINANCE GROUPE I SA 4.75% 30/04/2027	EUR	800 000,00	794 296,00	0,48
400 000,00	ELO SACA 6.00% 22/03/2029	EUR	397 890,00	393 104,00	0,24
300 000,00	PICARD GROUPE SAS 6.375% 01/07/2029	EUR	300 000,00	299 343,00	0,18
200 000,00	BERTRAND FRANCHISE FINANCE SAS 6.50% 18/07/2030	EUR	200 000,00	201 176,00	0,12
200 000,00	TEREOS FINANCE GROUPE I SA 5.875% 30/04/2030	EUR	200 000,00	199 968,00	0,12
200 000,00	ELO SACA 4.875% 08/12/2028	EUR	189 920,00	187 894,00	0,11
Industries			2 304 900,00	2 335 566,00	1,40
1 500 000,00	CROWN EUROPEAN HOLDINGS SA 5.00% 15/05/2028	EUR	1 504 900,00	1 537 830,00	0,92
800 000,00	CMA CGM SA 5.50% 15/07/2029	EUR	800 000,00	797 736,00	0,48
Telecommunication			1 821 643,40	1 458 672,00	0,88
1 300 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	1 260 430,00	905 762,00	0,55
350 000,00	ILIAD HOLDING SASU 5.125% 15/10/2026	EUR	355 713,40	350 000,00	0,21
200 000,00	ILIAD HOLDING SASU 6.875% 15/04/2031	EUR	205 500,00	202 910,00	0,12
Energy			775 940,00	769 840,00	0,46
800 000,00	VIRIDIEN 7.75% 01/04/2027	EUR	775 940,00	769 840,00	0,46
ITALY			18 614 188,29	18 651 873,56	11,19
Consumer Retail			6 280 930,50	6 159 292,00	3,69
1 800 000,00	NEXI SPA 2.125% 30/04/2029	EUR	1 800 000,00	1 627 614,00	0,98
1 300 000,00	PIAGGIO & C SPA 6.50% 05/10/2030	EUR	1 309 920,00	1 374 334,00	0,82
1 000 000,00	SHIBA BIDCO SPA 4.50% 31/10/2028	EUR	995 434,78	968 880,00	0,58
700 000,00	MUNDYS SPA 4.75% 24/01/2029	EUR	696 199,00	705 054,00	0,42
600 000,00	FLOS B&B ITALIA SPA 10.00% 15/11/2028	EUR	600 000,00	638 328,00	0,38
500 000,00	NEXI SPA 1.625% 30/04/2026	EUR	489 179,59	476 910,00	0,29
400 000,00	REKEEP SPA 7.25% 01/02/2026	EUR	390 197,13	368 172,00	0,22
Industries			4 292 068,29	4 367 050,00	2,62
1 600 000,00	WEBUILD SPA 5.375% 20/06/2029	EUR	1 600 000,00	1 586 256,00	0,95
900 000,00	GUALA CLOSURES SPA 3.25% 15/06/2028	EUR	844 830,00	827 163,00	0,50
800 000,00	WEBUILD SPA 3.875% 28/07/2026	EUR	704 123,29	788 000,00	0,47
500 000,00	IMA INDUSTRIA MACCHINE AUTOMATICHE SPA 3.75% 15/01/2028	EUR	482 000,00	475 675,00	0,29

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

Eurizon AM SICAV - Euro High Yield

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	WEBUILD SPA 7.00% 27/09/2028	EUR	393 600,00	423 724,00	0,25
300 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.75% 19/04/2031	EUR	267 515,00	266 232,00	0,16
Telecommunication			3 899 398,50	3 998 966,56	2,40
1 000 000,00	TELECOM ITALIA SPA 2.375% 12/10/2027	EUR	933 500,00	932 770,00	0,56
700 000,00	ENGINEERING - INGEGNERIA INFORMATICA - SPA 11.125% 15/05/2028	EUR	703 150,00	721 679,00	0,43
528 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	529 650,00	562 393,92	0,34
372 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	373 162,50	392 460,00	0,24
354 000,00	TELECOM ITALIA SPA 7.875% 31/07/2028	EUR	353 985,84	390 695,64	0,23
400 000,00	TELECOM ITALIA SPA 5.25% 17/03/2055	EUR	359 960,00	386 620,00	0,23
400 000,00	EOLO SPA 4.875% 21/10/2028	EUR	400 000,00	344 208,00	0,21
246 000,00	TELECOM ITALIA SPA 7.875% 31/07/2028	EUR	245 990,16	268 140,00	0,16
Raw materials			1 521 990,00	1 470 450,00	0,88
1 500 000,00	ITELYUM REGENERATION SPA 4.625% 01/10/2026	EUR	1 521 990,00	1 470 450,00	0,88
Finance			1 038 818,00	1 061 524,00	0,64
600 000,00	UNIPOLSAI ASSICURAZIONI SPA 4.90% 23/05/2034	EUR	599 118,00	590 034,00	0,36
500 000,00	DOVALUE SPA 3.375% 31/07/2026	EUR	439 700,00	471 490,00	0,28
Health			898 500,00	915 339,00	0,55
600 000,00	NEOPHARMED GENTILI SPA 7.125% 08/04/2030	EUR	600 000,00	613 500,00	0,37
300 000,00	MARCOLIN SPA 6.125% 15/11/2026	EUR	298 500,00	301 839,00	0,18
Computing and IT			682 483,00	679 252,00	0,41
700 000,00	LIBRA GROUPCO SPA 5.00% 15/05/2027	EUR	682 483,00	679 252,00	0,41
LUXEMBOURG			13 063 023,63	12 770 041,00	7,66
Telecommunication			6 341 311,63	6 069 128,00	3,64
2 300 000,00	SUMMER BC HOLDCO B SARL 5.75% 31/10/2026	EUR	2 144 690,00	2 272 653,00	1,36
2 000 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	2 062 500,00	1 919 920,00	1,15
1 000 000,00	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	1 434 121,63	1 177 920,00	0,71
700 000,00	PLT VII FINANCE SARL 6.00% 15/06/2031	EUR	700 000,00	698 635,00	0,42
Consumer Retail			4 730 500,00	4 623 040,00	2,77
2 200 000,00	DANA FINANCING LUXEMBOURG SARL 3.00% 15/07/2029	EUR	2 132 000,00	1 987 370,00	1,19
1 500 000,00	CIRSA FINANCE INTERNATIONAL SARL 4.50% 15/03/2027	EUR	1 500 000,00	1 476 180,00	0,88
800 000,00	CIRSA FINANCE INTERNATIONAL SARL 7.875% 31/07/2028	EUR	800 000,00	847 376,00	0,51
300 000,00	MOTION FINCO SARL 7.375% 15/06/2030	EUR	298 500,00	312 114,00	0,19
Finance			1 278 962,00	1 340 302,00	0,80
900 000,00	CPI PROPERTY GROUP SA 7.00% 07/05/2029	EUR	856 212,00	881 496,00	0,53
300 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	249 000,00	280 206,00	0,17
200 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	173 750,00	178 600,00	0,10
Basic Goods			500 000,00	525 035,00	0,32
500 000,00	STENA INTERNATIONAL SA 7.25% 15/02/2028	EUR	500 000,00	525 035,00	0,32
Health			212 250,00	212 536,00	0,13
200 000,00	EPHIOS SUBCO 3 SARL 7.875% 31/01/2031	EUR	212 250,00	212 536,00	0,13
NETHERLANDS			12 193 087,28	11 862 088,00	7,11
Industries			3 067 362,16	3 116 112,00	1,87
1 000 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	1 042 282,61	977 500,00	0,59
1 000 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	818 125,00	916 820,00	0,55
600 000,00	OI EUROPEAN GROUP BV 6.25% 15/05/2028	EUR	606 954,55	619 896,00	0,37
600 000,00	OI EUROPEAN GROUP BV 5.25% 01/06/2029	EUR	600 000,00	601 896,00	0,36

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

Eurizon AM SICAV - Euro High Yield

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			3 244 226,25	2 906 365,00	1,74
2 300 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	2 319 406,25	2 012 109,00	1,21
600 000,00	VZ VENDOR FINANCING II BV 2.875% 15/01/2029	EUR	524 820,00	517 656,00	0,31
400 000,00	ODIDO HOLDING BV 3.75% 15/01/2029	EUR	400 000,00	376 600,00	0,22
Health			2 635 637,43	2 768 162,00	1,66
1 500 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.75% 09/05/2027	EUR	1 496 250,00	1 464 300,00	0,88
1 400 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 31/03/2027	EUR	1 139 387,43	1 303 862,00	0,78
Consumer Retail			2 763 969,44	2 583 359,00	1,55
1 500 000,00	DUFREY ONE BV 2.00% 15/02/2027	EUR	1 460 250,00	1 409 550,00	0,85
1 300 000,00	GOODYEAR EUROPE BV 2.75% 15/08/2028	EUR	1 303 719,44	1 173 809,00	0,70
Finance			481 892,00	488 090,00	0,29
200 000,00	CTP NV 4.75% 05/02/2030	EUR	199 428,00	202 642,00	0,12
200 000,00	CITYCON TREASURY BV 6.50% 08/03/2029	EUR	198 964,00	200 026,00	0,12
100 000,00	CITYCON TREASURY BV 1.625% 12/03/2028	EUR	83 500,00	85 422,00	0,05
GERMANY			6 130 397,44	6 044 492,64	3,63
Consumer Retail			3 356 264,42	3 427 070,64	2,06
1 000 000,00	TUI AG 5.875% 15/03/2029	EUR	993 865,00	1 015 220,00	0,61
700 000,00	ONE HOTELS GMBH 7.75% 02/04/2031	EUR	709 505,00	730 023,00	0,44
500 000,00	CT INVESTMENT GMBH 6.375% 15/04/2030	EUR	500 700,00	508 115,00	0,30
400 000,00	TUI CRUISES GMBH 6.25% 15/04/2029	EUR	400 000,00	408 940,00	0,25
300 000,00	CECONOMY AG 1.75% 24/06/2026	EUR	281 040,00	288 561,00	0,17
271 346,71	TUI CRUISES GMBH 6.50% 15/05/2026	EUR	272 296,42	274 879,64	0,17
200 000,00	SCHAEFFLER AG 4.75% 14/08/2029	EUR	198 858,00	201 332,00	0,12
Industries			1 442 987,37	1 349 390,00	0,81
1 400 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	1 442 987,37	1 349 390,00	0,81
Health			1 331 145,65	1 268 032,00	0,76
1 000 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 3.50% 11/02/2027	EUR	1 014 345,65	955 000,00	0,57
300 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 7.50% 15/05/2030	EUR	316 800,00	313 032,00	0,19
UNITED KINGDOM			5 635 681,30	5 628 640,00	3,38
Consumer Retail			4 055 191,30	4 061 973,00	2,44
1 300 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	1 202 500,00	1 219 543,00	0,73
1 000 000,00	TI AUTOMOTIVE FINANCE PLC 3.75% 15/04/2029	EUR	926 460,00	925 510,00	0,56
900 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/06/2026	EUR	920 031,30	887 850,00	0,53
1 000 000,00	CARNIVAL PLC 1.00% 28/10/2029	EUR	793 200,00	817 070,00	0,49
200 000,00	PINNACLE BIDCO PLC 8.25% 11/10/2028	EUR	213 000,00	212 000,00	0,13
Telecommunication			1 074 590,00	1 067 737,00	0,64
1 100 000,00	VMED O2 U.K. FINANCING I PLC 5.625% 15/04/2032	EUR	1 074 590,00	1 067 737,00	0,64
Basic Goods			350 000,00	322 420,00	0,19
350 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	350 000,00	322 420,00	0,19
Finance			155 900,00	176 510,00	0,11
200 000,00	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 1.75% 07/04/2026	EUR	155 900,00	176 510,00	0,11
SWEDEN			4 626 045,98	4 823 208,50	2,89
Consumer Retail			3 335 145,98	3 399 951,50	2,04
2 000 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	2 016 520,98	1 920 000,00	1,15
1 100 000,00	VERISURE MIDHOLDING AB 5.25% 15/02/2029	EUR	947 375,00	1 073 435,00	0,65
450 000,00	DOMETIC GROUP AB 2.00% 29/09/2028	EUR	371 250,00	406 516,50	0,24

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

Eurizon AM SICAV - Euro High Yield

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			1 290 900,00	1 423 257,00	0,85
900 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 2.375% 04/09/2026	EUR	676 500,00	703 044,00	0,42
400 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 3.00% 14/01/2025	EUR	329 400,00	372 168,00	0,22
500 000,00	HEIMSTADEN AB 4.375% 06/03/2027	EUR	285 000,00	348 045,00	0,21
UNITED STATES			4 582 527,54	4 359 083,00	2,61
Health			1 991 017,54	1 859 920,00	1,11
2 000 000,00	IQVIA, INC. 2.25% 15/01/2028	EUR	1 991 017,54	1 859 920,00	1,11
Industries			1 404 260,00	1 280 018,00	0,77
800 000,00	SILGAN HOLDINGS, INC. 2.25% 01/06/2028	EUR	804 260,00	730 472,00	0,44
600 000,00	BELDEN, INC. 3.375% 15/07/2031	EUR	600 000,00	549 546,00	0,33
Consumer Retail			1 187 250,00	1 219 145,00	0,73
500 000,00	COTY, INC. 5.75% 15/09/2028	EUR	500 000,00	520 145,00	0,31
500 000,00	COTY, INC. 3.875% 15/04/2026	EUR	487 250,00	497 500,00	0,30
200 000,00	COTY, INC. 4.50% 15/05/2027	EUR	200 000,00	201 500,00	0,12
SPAIN			2 112 629,20	2 152 642,00	1,29
Telecommunication			1 420 600,00	1 496 355,00	0,90
1 500 000,00	EDREAMS ODIGEO SA 5.50% 15/07/2027	EUR	1 420 600,00	1 496 355,00	0,90
Health			401 809,20	358 000,00	0,21
400 000,00	GRIFOLS SA 2.25% 15/11/2027	EUR	401 809,20	358 000,00	0,21
Consumer Retail			290 220,00	298 287,00	0,18
300 000,00	MINOR HOTELS EUROPE & AMERICAS SA 4.00% 02/07/2026	EUR	290 220,00	298 287,00	0,18
JAPAN			1 632 734,55	1 789 401,00	1,07
Telecommunication			1 632 734,55	1 789 401,00	1,07
1 900 000,00	SOFTBANK GROUP CORP. 4.00% 19/09/2029	EUR	1 632 734,55	1 789 401,00	1,07
AUSTRIA			1 718 806,00	1 779 016,00	1,07
Computing and IT			1 718 806,00	1 779 016,00	1,07
1 700 000,00	AMS-OSRAM AG 10.50% 30/03/2029	EUR	1 718 806,00	1 779 016,00	1,07
JERSEY			1 799 800,00	1 770 840,00	1,06
Consumer Retail			1 799 800,00	1 770 840,00	1,06
1 000 000,00	AVIS BUDGET FINANCE PLC 7.00% 28/02/2029	EUR	999 800,00	984 280,00	0,59
800 000,00	AVIS BUDGET FINANCE PLC 7.25% 31/07/2030	EUR	800 000,00	786 560,00	0,47
BELGIUM			1 283 749,55	1 281 189,00	0,77
Basic Goods			1 283 749,55	1 281 189,00	0,77
800 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	801 774,55	788 424,00	0,47
500 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	481 975,00	492 765,00	0,30
FINLAND			960 569,00	978 990,00	0,59
Consumer Retail			596 219,00	591 930,00	0,36
600 000,00	FINNAIR OYJ 4.75% 24/05/2029	EUR	596 219,00	591 930,00	0,36
Finance			364 350,00	387 060,00	0,23
600 000,00	SBB TREASURY OYJ 0.75% 14/12/2028	EUR	364 350,00	387 060,00	0,23
CAYMAN ISLANDS			879 211,55	852 984,00	0,51
Telecommunication			879 211,55	852 984,00	0,51
900 000,00	UPCB FINANCE VII LTD. 3.625% 15/06/2029	EUR	879 211,55	852 984,00	0,51

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Eurizon AM SICAV - Euro High Yield

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GIBRALTAR			769 441,14	788 311,73	0,47
Consumer Retail			769 441,14	788 311,73	0,47
400 000,00	888 ACQUISITIONS LTD. 10.75% 15/05/2030	GBP	479 191,14	488 461,73	0,29
300 000,00	888 ACQUISITIONS LTD. 7.558% 15/07/2027	EUR	290 250,00	299 850,00	0,18
ISLE OF MAN			590 010,00	589 800,00	0,35
Consumer Retail			590 010,00	589 800,00	0,35
600 000,00	PLAYTECH PLC 4.25% 07/03/2026	EUR	590 010,00	589 800,00	0,35
PANAMA			400 000,00	412 812,00	0,25
Consumer Retail			400 000,00	412 812,00	0,25
400 000,00	CARNIVAL CORP. 5.75% 15/01/2030	EUR	400 000,00	412 812,00	0,25
Floating Rate Notes			59 778 815,61	60 202 871,27	36,11
ITALY			17 890 812,32	17 842 634,00	10,70
Finance			15 020 142,32	15 061 946,00	9,03
2 500 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	2 696 250,00	2 485 425,00	1,49
2 000 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	1 844 290,98	1 952 680,00	1,17
2 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 23/11/2030	EUR	1 930 000,00	1 916 200,00	1,15
1 600 000,00	BPER BANCA SPA FRN 25/07/2032	EUR	1 600 000,00	1 558 160,00	0,93
1 200 000,00	ICCREA BANCA SPA FRN 28/11/2029	EUR	1 117 368,34	1 190 112,00	0,71
1 000 000,00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	957 238,00	994 970,00	0,60
800 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 02/03/2026	EUR	800 000,00	808 112,00	0,49
600 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 10/09/2030	EUR	620 625,00	614 046,00	0,37
600 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 22/04/2034	EUR	597 870,00	609 000,00	0,37
600 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2099	EUR	600 000,00	600 288,00	0,36
600 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	600 000,00	585 750,00	0,35
500 000,00	BPER BANCA SPA FRN 31/12/2099	EUR	500 000,00	517 550,00	0,31
400 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	400 000,00	437 044,00	0,26
300 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	300 000,00	297 750,00	0,18
300 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	256 500,00	274 125,00	0,16
200 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	200 000,00	220 734,00	0,13
Industries			1 963 500,00	1 837 500,00	1,10
2 100 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	1 963 500,00	1 837 500,00	1,10
Multi-Utilities			907 170,00	943 188,00	0,57
700 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	608 790,00	645 813,00	0,39
300 000,00	A2A SPA FRN 31/12/2099	EUR	298 380,00	297 375,00	0,18
FRANCE			7 806 706,88	7 523 456,76	4,51
Multi-Utilities			4 135 233,48	3 730 920,00	2,24
4 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	4 135 233,48	3 730 920,00	2,24
Consumer Retail			1 911 824,00	2 024 806,00	1,21
1 500 000,00	ACCOR SA FRN 31/12/2099	EUR	1 512 552,00	1 625 910,00	0,97
400 000,00	RCI BANQUE SA FRN 09/10/2034	EUR	399 272,00	398 896,00	0,24
Finance			1 459 649,40	1 463 545,76	0,88
900 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	EUR	900 000,00	900 243,00	0,54
600 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	559 649,40	563 302,76	0,34
Industries			300 000,00	304 185,00	0,18
300 000,00	ALSTOM SA FRN 31/12/2099	EUR	300 000,00	304 185,00	0,18

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

Eurizon AM SICAV - Euro High Yield

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GREECE			6 865 356,00	6 992 591,00	4,19
Finance			6 865 356,00	6 992 591,00	4,19
1 100 000,00	PIRAEUS BANK SA FRN 05/12/2029	EUR	1 109 166,00	1 177 385,00	0,70
1 000 000,00	EUROBANK ERGASIAS SERVICES & HOLDINGS SA FRN 25/04/2034	EUR	994 920,00	1 019 670,00	0,61
1 000 000,00	NATIONAL BANK OF GREECE SA FRN 29/01/2029	EUR	1 000 000,00	999 100,00	0,60
900 000,00	ALPHA BANK SA FRN 12/05/2030	EUR	895 140,00	902 187,00	0,54
600 000,00	ALPHA SERVICES & HOLDINGS SA FRN 11/06/2031	EUR	586 500,00	594 834,00	0,36
500 000,00	EUROBANK SA FRN 30/04/2031	EUR	496 830,00	501 810,00	0,30
500 000,00	ALPHA BANK SA FRN 23/03/2028	EUR	464 500,00	473 810,00	0,28
400 000,00	PIRAEUS BANK SA FRN 16/04/2030	EUR	400 000,00	398 976,00	0,24
300 000,00	EUROBANK SA FRN 28/11/2029	EUR	310 650,00	315 762,00	0,19
300 000,00	PIRAEUS FINANCIAL HOLDINGS SA FRN 17/04/2034	EUR	313 125,00	311 253,00	0,19
300 000,00	PIRAEUS FINANCIAL HOLDINGS SA FRN 19/02/2030	EUR	294 525,00	297 804,00	0,18
GERMANY			5 121 846,00	5 279 837,00	3,17
Finance			2 768 270,00	2 885 436,00	1,73
2 300 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	2 168 210,00	2 279 714,00	1,37
400 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	400 000,00	404 252,00	0,24
200 000,00	DEUTSCHE BANK AG FRN 31/12/2099	EUR	200 060,00	201 470,00	0,12
Health			2 353 576,00	2 394 401,00	1,44
1 300 000,00	BAYER AG FRN 25/09/2083	EUR	1 320 068,00	1 341 223,00	0,81
500 000,00	BAYER AG FRN 12/11/2079	EUR	442 500,00	453 750,00	0,27
400 000,00	BAYER AG FRN 25/09/2083	EUR	398 008,00	404 392,00	0,24
200 000,00	BAYER AG FRN 12/11/2079	EUR	193 000,00	195 036,00	0,12
NETHERLANDS			4 959 409,27	5 090 840,00	3,05
Telecommunication			4 959 409,27	5 090 840,00	3,05
2 400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 380 723,87	2 514 000,00	1,51
1 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	950 000,00	945 370,00	0,57
900 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	921 600,00	940 500,00	0,56
600 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	600 615,40	592 260,00	0,35
100 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	106 470,00	98 710,00	0,06
SPAIN			4 827 135,00	4 810 426,00	2,89
Finance			4 827 135,00	4 810 426,00	2,89
2 100 000,00	BANCO DE SABADELL SA FRN 16/08/2033	EUR	2 032 965,00	2 181 732,00	1,31
1 400 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	1 466 080,00	1 341 774,00	0,81
500 000,00	BANCO DE SABADELL SA FRN 27/06/2034	EUR	498 590,00	502 760,00	0,30
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	400 000,00	395 160,00	0,24
400 000,00	CAIXABANK SA FRN 31/12/2099	EUR	429 500,00	389 000,00	0,23
PORTUGAL			4 077 686,76	4 191 211,00	2,51
Multi-Utilities			3 101 244,86	3 206 211,00	1,92
2 700 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 23/04/2083	EUR	2 703 792,86	2 808 783,00	1,68
400 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 29/05/2054	EUR	397 452,00	397 428,00	0,24
Finance			976 441,90	985 000,00	0,59
500 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	482 500,00	492 500,00	0,29
500 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	493 941,90	492 500,00	0,30
UNITED KINGDOM			3 275 873,38	3 277 589,51	1,97
Telecommunication			2 810 977,13	2 807 570,00	1,69
1 400 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	1 430 727,13	1 345 820,00	0,81
1 000 000,00	VODAFONE GROUP PLC FRN 30/08/2084	EUR	1 006 250,00	1 073 750,00	0,65
400 000,00	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	374 000,00	388 000,00	0,23

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

Eurizon AM SICAV - Euro High Yield

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			464 896,25	470 019,51	0,28
400 000,00	BARCLAYS PLC FRN 31/12/2099	GBP	464 896,25	470 019,51	0,28
SWEDEN			2 462 695,00	2 643 238,00	1,59
Finance			2 462 695,00	2 643 238,00	1,59
1 200 000,00	CASTELLUM AB FRN 31/12/2099	EUR	1 019 370,00	1 063 032,00	0,64
800 000,00	HEIMSTADEN BOSTAD AB FRN 14/10/2027	EUR	475 750,00	530 200,00	0,32
700 000,00	HEIMSTADEN BOSTAD AB FRN 31/12/2099	EUR	409 500,00	465 528,00	0,28
300 000,00	AKELIUS RESIDENTIAL PROPERTY AB FRN 17/05/2081	EUR	267 175,00	276 108,00	0,17
200 000,00	FASTIGHETS AB BALDER FRN 02/06/2081	EUR	169 900,00	187 870,00	0,11
200 000,00	HEIMSTADEN BOSTAD AB FRN 31/12/2099	EUR	121 000,00	120 500,00	0,07
LUXEMBOURG			1 274 020,00	1 400 240,00	0,84
Finance			1 274 020,00	1 400 240,00	0,84
1 000 000,00	CPI PROPERTY GROUP SA FRN 31/12/2099	EUR	552 000,00	620 600,00	0,37
492 000,00	GRAND CITY PROPERTIES FINANCE SARL FRN 31/12/2099	EUR	338 820,00	391 140,00	0,24
400 000,00	CPI PROPERTY GROUP SA FRN 25/07/2028	EUR	205 950,00	198 000,00	0,12
300 000,00	CPI PROPERTY GROUP SA FRN 31/12/2099	EUR	177 250,00	190 500,00	0,11
FINLAND			817 275,00	750 748,00	0,45
Finance			817 275,00	750 748,00	0,45
800 000,00	CITYCON OYJ FRN 31/12/2099	EUR	570 125,00	517 960,00	0,31
300 000,00	CITYCON OYJ FRN 31/12/2099	EUR	247 150,00	232 788,00	0,14
IRELAND			400 000,00	400 060,00	0,24
Finance			400 000,00	400 060,00	0,24
400 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	400 000,00	400 060,00	0,24
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			1 800 000,00	1 887 769,00	1,13
Ordinary Bonds			1 800 000,00	1 887 769,00	1,13
ITALY			1 100 000,00	1 113 772,00	0,67
Consumer Retail			1 100 000,00	1 113 772,00	0,67
1 100 000,00	LOTTOMATICA SPA 5.375% 01/06/2030	EUR	1 100 000,00	1 113 772,00	0,67
NETHERLANDS			700 000,00	773 997,00	0,46
Health			700 000,00	773 997,00	0,46
700 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 7.375% 15/09/2029	EUR	700 000,00	773 997,00	0,46
INVESTMENT FUNDS			3 562 258,09	3 987 440,61	2,39
UCI Units			3 562 258,09	3 987 440,61	2,39
LUXEMBOURG			3 562 258,09	3 987 440,61	2,39
Finance			3 562 258,09	3 987 440,61	2,39
3 963,53	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	1 999 999,76	2 366 032,22	1,42
2 812,36	EURIZON INVESTMENT SICAV - CREDIT INCOME -I-	EUR	1 562 258,33	1 621 408,39	0,97
Total Portfolio			161 282 030,23	161 496 967,31	96,86

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

Eurizon AM SICAV - Euro High Yield

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						36 381,80	8 616 560,00
Unrealised profit on future contracts and notional						36 381,80	8 616 560,00
100 000	74	Purchase	EURO BOBL	06/09/2024	EUR	36 381,80	8 616 560,00

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

Eurizon AM SICAV - Euro High Yield

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(20 624,03)
Unrealised loss on forward foreign exchange contracts					(20 624,03)
12/08/2024	1 619 314,52	EUR	1 750 000,00	USD	(10 369,03)
12/08/2024	451 683,69	EUR	390 000,00	GBP	(7 537,44)
12/08/2024	480 053,37	EUR	410 000,00	GBP	(2 717,56)

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

Eurizon AM SICAV - Euro High Yield

SWAP CONTRACTS AS AT 30 JUNE 2024

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						23 527,76	(116 410,13)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	4 300 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	6 569,44	(55 007,16)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	4 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	6 111,11	(51 169,46)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	2 100 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	3 208,33	(26 863,96)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	1 600 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	2 444,44	(288,54)
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	2 000 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	3 055,55	12 905,56
ITRAXX EUROPE CROSSOVER SERIES 41 VERSION 1	EUR	L	1 400 000,00	BANK OF AMERICA SECURITIES EUROPE SA	20/06/2029	2 138,89	4 013,43

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

Eurizon AM SICAV - Social 4 Planet

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	891 482 607,77
Banks		(Note 2)	11 744 253,32
Other banks and broker accounts		(Notes 2, 5, 12)	10 249 695,72
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	410 611,84
Unrealised profit on future contracts		(Notes 2, 12)	2 033 973,83
Other interest receivable			4 171 090,70
Receivable on investments sold			24 886 402,05
Receivable on subscriptions			3 350 787,69
Other assets		(Notes 3, 13)	4 540 488,23
Total assets			952 869 911,15
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(5 226,65)
Unrealised loss on future contracts		(Notes 2, 12)	(100 800,00)
Payable on investments purchased			(32 919 862,05)
Payable on redemptions			(5 652 898,23)
Other liabilities			(1 052 787,41)
Total liabilities			(39 731 574,34)
Total net assets			913 138 336,81
	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	5,37	374 891,864
Class I	EUR	5,10	4 759 035,732
Class Primaclasse	EUR	5,91	99 772 104,573
Class R	EUR	6,14	44 910 185,204
Class U	EUR	6,16	3 425 612,373

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

Eurizon AM SICAV - Social 4 Planet

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

Net assets at the beginning of the period	Notes	1 083 677 153,47
Net income from investments	(Note 2)	8 143 316,22
Other income	(Notes 4, 8)	734 065,79
Total income		8 877 382,01
Management fee	(Note 8)	(4 469 403,32)
Administrative fees	(Note 10)	(825 017,14)
Subscription tax	(Note 6)	(234 125,57)
Other charges and taxes	(Notes 3, 7)	(2 507 059,72)
Total expenses		(8 035 605,75)
Net investment income / (loss)		841 776,26
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	15 221 512,27
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	20 097 384,16
- forward foreign exchange contracts	(Note 2)	906 383,41
- foreign currencies	(Note 2)	68 790,88
- future contracts	(Note 2)	(3 970 360,01)
Net result of operations for the period		33 165 486,97
Subscriptions for the period		153 696 873,36
Redemptions for the period		(350 612 154,21)
Dividend distributions	(Note 15)	(6 789 022,78)
Net assets at the end of the period		913 138 336,81

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

Eurizon AM SICAV - Social 4 Planet

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			865 809 697,90	891 482 607,77	97,63
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			865 809 697,90	891 482 607,77	97,63
Shares			249 251 321,16	320 168 334,09	35,06
UNITED STATES			118 702 872,58	161 234 004,98	17,66
Computing and IT			31 760 857,69	58 221 997,55	6,38
159 816,00	NVIDIA CORP.	USD	3 678 132,21	18 421 889,26	2,02
97 889,00	ORACLE CORP.	USD	7 717 583,35	12 896 590,27	1,41
56 431,00	ADVANCED MICRO DEVICES, INC.	USD	5 122 244,16	8 540 861,60	0,94
12 621,00	ADOBE, INC.	USD	4 315 845,35	6 542 073,44	0,72
32 336,00	TEXAS INSTRUMENTS, INC.	USD	4 022 574,21	5 869 203,89	0,64
122 757,00	INTEL CORP.	USD	4 964 692,31	3 547 266,24	0,39
14 898,00	INTERNATIONAL BUSINESS MACHINES CORP.	USD	1 939 786,10	2 404 112,85	0,26
Consumer Retail			26 822 915,73	32 347 723,65	3,54
91 907,00	TJX COS., INC.	USD	5 025 826,28	9 441 526,64	1,03
79 325,00	COLGATE-PALMOLIVE CO.	USD	5 218 128,40	7 182 360,21	0,79
31 625,00	LOWE'S COS., INC.	USD	4 211 393,46	6 505 289,84	0,71
35 636,00	TARGET CORP.	USD	6 169 875,06	4 922 370,97	0,54
61 091,00	NIKE, INC. -B-	USD	6 197 692,53	4 296 175,99	0,47
Industries			18 173 388,45	28 296 166,50	3,10
42 985,00	REPUBLIC SERVICES, INC.	USD	6 665 254,59	7 794 449,42	0,86
36 838,00	WASTE MANAGEMENT, INC.	USD	3 864 310,59	7 332 881,18	0,80
17 574,00	DEERE & CO.	USD	3 809 036,86	6 126 588,00	0,67
17 899,00	CATERPILLAR, INC.	USD	2 270 550,98	5 563 008,38	0,61
15 514,00	3M CO.	USD	1 564 235,43	1 479 239,52	0,16
Basic Goods			16 457 182,54	17 221 425,75	1,88
109 555,00	COCA-COLA CO.	USD	4 845 494,87	6 506 342,56	0,71
38 370,00	PEPSICO, INC.	USD	6 304 189,93	5 904 699,11	0,65
45 084,00	GENERAL MILLS, INC.	USD	3 273 848,90	2 661 080,07	0,29
16 668,00	KIMBERLY-CLARK CORP.	USD	2 033 648,84	2 149 304,01	0,23
Raw materials			12 681 143,34	13 312 045,63	1,46
36 191,00	ECOLAB, INC.	USD	6 201 003,55	8 036 812,83	0,88
59 189,00	ALBEMARLE CORP.	USD	6 480 139,79	5 275 232,80	0,58
Multi-Utilities			9 824 886,06	8 731 148,24	0,96
132 151,00	NEXTERA ENERGY, INC.	USD	9 824 886,06	8 731 148,24	0,96
Telecommunication			2 982 498,77	3 103 497,66	0,34
70 010,00	CISCO SYSTEMS, INC.	USD	2 982 498,77	3 103 497,66	0,34
FRANCE			35 340 374,50	38 503 812,95	4,22
Consumer Retail			19 097 223,85	18 324 135,55	2,01
10 293,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	7 005 559,95	7 345 084,80	0,81
17 885,00	L'OREAL SA	EUR	6 263 957,90	7 333 744,25	0,80
10 769,00	KERING SA	EUR	5 827 706,00	3 645 306,50	0,40
Industries			4 735 397,87	9 282 206,90	1,02
41 383,00	SCHNEIDER ELECTRIC SE	EUR	4 735 397,87	9 282 206,90	1,02
Health			4 426 696,80	5 584 306,00	0,61
27 755,00	ESSILORLUXOTTICA SA	EUR	4 426 696,80	5 584 306,00	0,61
Basic Goods			7 081 055,98	5 313 164,50	0,58
41 935,00	PERNOD RICARD SA	EUR	7 081 055,98	5 313 164,50	0,58

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

Eurizon AM SICAV - Social 4 Planet

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
JAPAN			26 911 832,10	35 220 914,40	3,86
Industries			7 487 716,67	14 412 206,01	1,58
690 000,00	HITACHI LTD.	JPY	7 487 716,67	14 412 206,01	1,58
Consumer Retail			12 741 186,89	12 385 505,38	1,36
482 400,00	DENSO CORP.	JPY	6 894 709,43	6 989 691,09	0,77
68 200,00	SONY GROUP CORP.	JPY	5 846 477,46	5 395 814,29	0,59
Raw materials			6 682 928,54	8 423 203,01	0,92
232 795,00	SHIN-ETSU CHEMICAL CO. LTD.	JPY	6 682 928,54	8 423 203,01	0,92
IRELAND			22 583 488,83	31 480 290,29	3,45
Industries			15 836 359,71	21 782 460,56	2,39
107 501,00	CRH PLC	USD	4 883 519,65	7 520 803,71	0,83
116 695,00	JOHNSON CONTROLS INTERNATIONAL PLC	USD	7 140 293,74	7 237 427,74	0,79
22 887,00	TRANE TECHNOLOGIES PLC	USD	3 812 546,32	7 024 229,11	0,77
Raw materials			6 747 129,12	9 697 829,73	1,06
23 686,00	LINDE PLC	USD	6 747 129,12	9 697 829,73	1,06
NETHERLANDS			12 070 913,50	17 703 028,50	1,94
Computing and IT			5 383 439,21	10 897 388,40	1,19
11 302,00	ASML HOLDING NV	EUR	5 383 439,21	10 897 388,40	1,19
Basic Goods			6 687 474,29	6 805 640,10	0,75
75 367,00	HEINEKEN NV	EUR	6 687 474,29	6 805 640,10	0,75
UNITED KINGDOM			9 520 074,81	10 950 385,90	1,20
Consumer Retail			4 040 525,96	6 755 976,57	0,74
157 405,00	RELX PLC	GBP	4 040 525,96	6 755 976,57	0,74
Basic Goods			5 479 548,85	4 194 409,33	0,46
142 847,00	DIAGEO PLC	GBP	5 479 548,85	4 194 409,33	0,46
SWEDEN			4 293 678,74	5 875 758,85	0,64
Industries			4 293 678,74	5 875 758,85	0,64
334 790,00	ATLAS COPCO AB -A-	SEK	4 293 678,74	5 875 758,85	0,64
FINLAND			5 064 752,76	5 405 655,92	0,59
Raw materials			5 064 752,76	5 405 655,92	0,59
165 716,00	UPM-KYMMENE OYJ	EUR	5 064 752,76	5 405 655,92	0,59
SWITZERLAND			4 794 583,23	4 820 989,53	0,53
Industries			4 794 583,23	4 820 989,53	0,53
18 052,00	SIKA AG	CHF	4 794 583,23	4 820 989,53	0,53
GERMANY			4 238 877,29	4 141 663,56	0,45
Consumer Retail			4 238 877,29	4 141 663,56	0,45
46 862,00	BAYERISCHE MOTOREN WERKE AG	EUR	4 238 877,29	4 141 663,56	0,45
PORTUGAL			4 835 200,69	3 974 563,09	0,43
Multi-Utilities			4 835 200,69	3 974 563,09	0,43
1 135 914,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	4 835 200,69	3 974 563,09	0,43
AUSTRALIA			894 672,13	857 266,12	0,09
Raw materials			894 672,13	857 266,12	0,09
64 256,00	FORTESCUE LTD.	AUD	894 672,13	857 266,12	0,09

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

Eurizon AM SICAV - Social 4 Planet

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Ordinary Bonds			423 273 742,33	389 795 711,68	42,69
FRANCE			108 255 204,05	98 609 056,00	10,80
Finance			47 694 738,93	43 750 329,00	4,79
5 000 000,00	SOCIETE GENERALE SA 0.25% 08/07/2027	EUR	5 020 500,00	4 515 700,00	0,49
3 500 000,00	BPCE SA 0.25% 15/01/2026	EUR	3 529 750,00	3 319 295,00	0,36
3 300 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	3 266 297,00	3 162 489,00	0,35
3 000 000,00	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	3 405 738,65	2 964 510,00	0,32
3 200 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	3 124 908,00	2 835 552,00	0,31
2 800 000,00	LA BANQUE POSTALE SA 0.25% 12/07/2026	EUR	2 804 820,06	2 621 136,00	0,29
2 800 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	2 764 732,45	2 568 552,00	0,28
2 700 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	2 670 482,00	2 545 074,00	0,28
2 900 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	2 892 576,00	2 542 952,00	0,28
2 700 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	2 693 683,40	2 526 957,00	0,28
2 900 000,00	BPCE SA 0.75% 03/03/2031	EUR	2 899 449,00	2 371 417,00	0,26
2 200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	2 413 400,00	2 145 000,00	0,23
2 000 000,00	CREDIT AGRICOLE SA 4.375% 27/11/2033	EUR	2 087 800,00	2 065 040,00	0,23
2 000 000,00	CREDIT AGRICOLE SA 3.875% 28/11/2034	EUR	2 044 800,00	2 022 960,00	0,22
2 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.75% 03/02/2034	EUR	2 005 600,00	1 986 420,00	0,22
2 000 000,00	CREDIT AGRICOLE ASSURANCES SA 2.00% 17/07/2030	EUR	2 032 841,86	1 732 840,00	0,19
1 000 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	989 786,76	826 900,00	0,09
500 000,00	CREDIT AGRICOLE SA 1.375% 03/05/2027	EUR	546 967,75	471 260,00	0,05
500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	411 010,00	433 185,00	0,05
100 000,00	ICADE 1.50% 13/09/2027	EUR	89 596,00	93 090,00	0,01
Consumer Retail			13 414 022,00	12 722 533,00	1,39
3 100 000,00	KERING SA 0.75% 13/05/2028	EUR	3 141 907,00	2 804 663,00	0,31
2 800 000,00	FORVIA SE 2.375% 15/06/2027	EUR	2 803 948,00	2 626 568,00	0,29
2 000 000,00	RCI BANQUE SA 3.875% 12/01/2029	EUR	1 990 880,00	1 988 780,00	0,22
2 000 000,00	APRR SA 1.125% 09/01/2026	EUR	2 093 309,00	1 928 660,00	0,21
2 000 000,00	APRR SA 1.50% 25/01/2030	EUR	1 804 600,00	1 797 660,00	0,19
1 000 000,00	KERING SA 3.375% 27/02/2033	EUR	979 900,00	975 860,00	0,11
600 000,00	KERING SA 3.75% 05/09/2025	EUR	599 478,00	600 342,00	0,06
Industries			13 718 722,74	12 703 064,00	1,39
3 800 000,00	VINCI SA 1.00% 26/09/2025	EUR	3 849 814,00	3 681 668,00	0,40
2 800 000,00	AEROPORTS DE PARIS SA 1.00% 05/01/2029	EUR	2 804 571,00	2 510 284,00	0,27
2 000 000,00	GETLINK SE 3.50% 30/10/2025	EUR	2 014 967,74	1 980 020,00	0,22
2 000 000,00	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	2 129 228,70	1 900 640,00	0,21
1 300 000,00	SCHNEIDER ELECTRIC SE 3.00% 10/01/2031	EUR	1 295 229,00	1 272 622,00	0,14
1 600 000,00	AEROPORTS DE PARIS SA 1.125% 18/06/2034	EUR	1 529 252,30	1 259 520,00	0,14
100 000,00	AEROPORTS DE PARIS SA 1.50% 07/04/2025	EUR	95 660,00	98 310,00	0,01
Multi-Utilities			15 009 262,65	12 559 449,00	1,38
3 600 000,00	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 1.00% 19/10/2026	EUR	3 742 179,10	3 402 936,00	0,37
2 500 000,00	ELECTRICITE DE FRANCE SA 1.875% 13/10/2036	EUR	2 733 316,00	1 932 075,00	0,21
2 000 000,00	ELECTRICITE DE FRANCE SA 1.00% 13/10/2026	EUR	2 062 223,55	1 884 740,00	0,21
2 200 000,00	VEOLIA ENVIRONNEMENT SA 0.80% 15/01/2032	EUR	1 795 498,00	1 785 520,00	0,20
2 400 000,00	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 1.125% 09/09/2049	EUR	2 347 612,00	1 396 968,00	0,15
1 100 000,00	TEREGA SA 0.875% 17/09/2030	EUR	1 094 300,00	912 604,00	0,10
400 000,00	ENGIE SA 0.50% 24/10/2030	EUR	315 112,00	330 544,00	0,04
200 000,00	SUEZ SACA 5.00% 03/11/2032	EUR	214 506,00	211 950,00	0,02
200 000,00	SUEZ SACA 2.375% 24/05/2030	EUR	184 358,00	184 060,00	0,02
200 000,00	VEOLIA ENVIRONNEMENT SA 1.50% 03/04/2029	EUR	182 896,00	182 734,00	0,02

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

Eurizon AM SICAV - Social 4 Planet

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	VEOLIA ENVIRONNEMENT SA 1.625% 17/09/2030	EUR	177 964,00	177 770,00	0,02
200 000,00	VEOLIA ENVIRONNEMENT SA 1.25% 14/05/2035	EUR	159 298,00	157 548,00	0,02
Basic Goods			8 720 637,50	8 012 745,00	0,88
5 000 000,00	PERNOD RICARD SA 0.50% 24/10/2027	EUR	5 033 087,50	4 561 000,00	0,50
2 000 000,00	CARREFOUR SA 3.75% 10/10/2030	EUR	2 006 800,00	1 997 540,00	0,22
1 500 000,00	CARREFOUR SA 2.625% 15/12/2027	EUR	1 680 750,00	1 454 205,00	0,16
Energy			2 897 640,00	2 567 106,00	0,28
2 700 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	2 897 640,00	2 567 106,00	0,28
Telecommunication			2 396 460,00	2 310 120,00	0,25
2 400 000,00	JCDECAUX SE 2.625% 24/04/2028	EUR	2 396 460,00	2 310 120,00	0,25
Computing and IT			2 422 066,23	2 166 370,00	0,24
2 300 000,00	CAPGEMINI SE 2.00% 15/04/2029	EUR	2 422 066,23	2 166 370,00	0,24
Health			1 981 654,00	1 817 340,00	0,20
2 000 000,00	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	1 981 654,00	1 817 340,00	0,20
NETHERLANDS			69 171 116,10	64 128 445,00	7,02
Finance			25 485 018,19	23 924 188,00	2,62
4 300 000,00	DE VOLKSBANK NV 0.25% 22/06/2026	EUR	4 275 103,00	4 013 749,00	0,44
4 000 000,00	LEASEPLAN CORP. NV 0.25% 23/02/2026	EUR	3 961 353,33	3 784 320,00	0,42
4 000 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	4 117 208,00	3 776 720,00	0,41
4 000 000,00	ABN AMRO BANK NV 0.60% 15/01/2027	EUR	3 981 218,41	3 709 960,00	0,41
2 200 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	2 182 799,00	2 042 194,00	0,22
2 000 000,00	JAB HOLDINGS BV 4.375% 25/04/2034	EUR	2 016 160,00	2 007 780,00	0,22
2 000 000,00	LSEG NETHERLANDS BV 0.25% 06/04/2028	EUR	1 985 121,45	1 778 900,00	0,20
1 500 000,00	ABN AMRO BANK NV 3.875% 15/01/2032	EUR	1 511 955,00	1 501 425,00	0,16
1 000 000,00	WPC EUROBOND BV 0.95% 01/06/2030	EUR	987 400,00	839 680,00	0,09
500 000,00	ING GROEP NV 2.00% 20/09/2028	EUR	466 700,00	469 460,00	0,05
Industries			13 138 382,27	12 074 183,00	1,32
6 000 000,00	CRH FUNDING BV 1.625% 05/05/2030	EUR	6 214 438,88	5 380 380,00	0,59
2 900 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	2 873 557,00	2 686 618,00	0,29
2 500 000,00	FERROVIAL SE 4.375% 13/09/2030	EUR	2 572 500,00	2 558 475,00	0,28
1 400 000,00	SIGNIFY NV 2.375% 11/05/2027	EUR	1 386 421,39	1 354 892,00	0,15
100 000,00	ROYAL SCHIPHOL GROUP NV 2.00% 06/04/2029	EUR	91 465,00	93 818,00	0,01
Multi-Utilities			6 014 945,90	5 312 591,00	0,58
2 800 000,00	E.ON INTERNATIONAL FINANCE BV 1.625% 30/05/2026	EUR	3 000 225,00	2 710 792,00	0,30
2 900 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	2 933 989,90	2 517 896,00	0,27
100 000,00	ENEXIS HOLDING NV 0.75% 02/07/2031	EUR	80 731,00	83 903,00	0,01
Telecommunication			5 203 711,73	4 794 470,00	0,53
3 000 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.50% 03/04/2028	EUR	3 219 411,73	2 820 570,00	0,31
2 000 000,00	KONINKLIJKE KPN NV 3.875% 16/02/2036	EUR	1 984 300,00	1 973 900,00	0,22
Consumer Retail			5 084 552,00	4 751 549,00	0,52
3 100 000,00	RELX FINANCE BV 0.50% 10/03/2028	EUR	3 119 652,00	2 793 069,00	0,31
2 000 000,00	STELLANTIS NV 3.50% 19/09/2030	EUR	1 964 900,00	1 958 480,00	0,21
Energy			4 682 261,01	4 234 043,00	0,46
2 400 000,00	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	EUR	2 424 833,01	2 148 840,00	0,23
2 300 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	2 257 428,00	2 085 203,00	0,23
Raw materials			3 823 048,00	3 561 492,00	0,39
2 800 000,00	SYNGENTA FINANCE NV 3.375% 16/04/2026	EUR	3 027 400,00	2 769 116,00	0,30
800 000,00	DSM BV 3.625% 02/07/2034	EUR	795 648,00	792 376,00	0,09

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PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			3 747 602,00	3 480 617,00	0,38
2 100 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	2 054 322,00	1 775 466,00	0,19
1 300 000,00	HEINEKEN NV 3.812% 04/07/2036	EUR	1 300 000,00	1 294 176,00	0,14
500 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	393 280,00	410 975,00	0,05
Health			1 991 595,00	1 995 312,00	0,22
700 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.125% 21/01/2029	EUR	695 303,00	697 844,00	0,08
500 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.25% 21/01/2031	EUR	498 760,00	498 700,00	0,06
400 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.375% 21/05/2026	EUR	399 036,00	400 044,00	0,04
400 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.375% 21/05/2034	EUR	398 496,00	398 724,00	0,04
UNITED STATES			55 139 775,16	50 964 079,98	5,58
Telecommunication			9 479 436,68	9 119 898,00	1,00
2 600 000,00	VERIZON COMMUNICATIONS, INC. 0.875% 08/04/2027	EUR	2 680 578,68	2 431 286,00	0,27
2 000 000,00	VERIZON COMMUNICATIONS, INC. 3.75% 28/02/2036	EUR	1 983 100,00	1 974 080,00	0,22
2 000 000,00	AT&T, INC. 3.55% 17/12/2032	EUR	1 977 268,00	1 965 840,00	0,21
1 500 000,00	BOOKING HOLDINGS, INC. 3.75% 01/03/2036	EUR	1 482 750,00	1 473 000,00	0,16
900 000,00	BOOKING HOLDINGS, INC. 0.50% 08/03/2028	EUR	909 000,00	809 982,00	0,09
500 000,00	AT&T, INC. 1.60% 19/05/2028	EUR	446 740,00	465 710,00	0,05
Finance			9 814 940,83	9 001 275,00	0,99
4 000 000,00	NASDAQ, INC. 1.75% 28/03/2029	EUR	4 225 035,83	3 692 000,00	0,41
3 500 000,00	AMERICAN TOWER CORP. 0.45% 15/01/2027	EUR	3 492 405,00	3 231 515,00	0,35
2 000 000,00	PROLOGIS EURO FINANCE LLC 4.625% 23/05/2033	EUR	2 097 500,00	2 077 760,00	0,23
Consumer Retail			9 306 001,97	8 930 950,00	0,98
2 800 000,00	WALGREENS BOOTS ALLIANCE, INC. 2.125% 20/11/2026	EUR	2 853 080,00	2 631 580,00	0,29
2 200 000,00	MCDONALD'S CORP. 0.90% 15/06/2026	EUR	2 239 057,97	2 094 180,00	0,23
2 000 000,00	GENERAL MOTORS FINANCIAL CO., INC. 3.90% 12/01/2028	EUR	2 008 960,00	2 006 940,00	0,22
2 000 000,00	UNILEVER CAPITAL CORP. 3.40% 06/06/2033	EUR	2 000 800,00	1 995 100,00	0,22
200 000,00	TOYOTA MOTOR CREDIT CORP. 3.85% 24/07/2030	EUR	204 104,00	203 150,00	0,02
Computing and IT			5 962 089,89	5 524 760,00	0,60
3 500 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 1.25% 29/01/2027	EUR	3 643 371,04	3 321 360,00	0,36
2 300 000,00	FIDELITY NATIONAL INFORMATION SERVICES, INC. 0.625% 03/12/2025	EUR	2 318 718,85	2 203 400,00	0,24
Basic Goods			5 425 866,74	5 060 520,00	0,55
2 000 000,00	COCA-COLA CO. 3.125% 14/05/2032	EUR	1 975 080,00	1 970 580,00	0,22
2 000 000,00	PEPSICO, INC. 0.40% 09/10/2032	EUR	1 930 586,74	1 579 360,00	0,17
2 000 000,00	COCA-COLA CO. 0.95% 06/05/2036	EUR	1 520 200,00	1 510 580,00	0,16
Health			5 431 949,10	4 324 132,00	0,47
2 800 000,00	THERMO FISHER SCIENTIFIC, INC. 1.50% 01/10/2039	EUR	2 698 029,10	2 044 924,00	0,22
1 400 000,00	THERMO FISHER SCIENTIFIC, INC. 2.875% 24/07/2037	EUR	1 734 600,00	1 279 908,00	0,14
1 000 000,00	JOHNSON & JOHNSON 3.20% 01/06/2032	EUR	999 320,00	999 300,00	0,11
Raw materials			3 431 417,00	3 159 420,00	0,35
3 300 000,00	INTERNATIONAL FLAVORS & FRAGRANCES, INC. 1.80% 25/09/2026	EUR	3 431 417,00	3 159 420,00	0,35
Government			3 223 065,65	3 016 676,98	0,33
4 000 000,00	U.S. TREASURY NOTES 0.625% 15/05/2030	USD	3 223 065,65	3 016 676,98	0,33
Industries			3 065 007,30	2 826 448,00	0,31
2 400 000,00	UNITED PARCEL SERVICE, INC. 1.00% 15/11/2028	EUR	2 426 871,30	2 175 576,00	0,24
500 000,00	FEDEX CORP. 1.625% 11/01/2027	EUR	474 740,00	477 810,00	0,05
200 000,00	FEDEX CORP. 0.45% 04/05/2029	EUR	163 396,00	173 062,00	0,02

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PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SPAIN			35 659 455,16	32 921 587,00	3,61
Finance			18 060 448,66	17 058 085,00	1,87
4 300 000,00	BANCO SANTANDER SA 0.20% 11/02/2028	EUR	4 277 286,00	3 817 497,00	0,42
3 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	3 059 543,90	2 881 574,00	0,32
2 000 000,00	BANCO SANTANDER SA 4.875% 18/10/2031	EUR	2 121 000,00	2 112 280,00	0,23
2 200 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	2 166 574,00	1 996 676,00	0,22
1 900 000,00	MERLIN PROPERTIES SOCIMI SA 1.875% 02/11/2026	EUR	2 028 174,00	1 827 648,00	0,20
1 200 000,00	INMOBILIARIA COLONIAL SOCIMI SA 2.00% 17/04/2026	EUR	1 267 794,76	1 164 672,00	0,13
1 000 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 4.375% 04/04/2032	EUR	990 600,00	1 035 310,00	0,11
1 000 000,00	CAIXABANK SA 4.25% 06/09/2030	EUR	996 380,00	1 033 280,00	0,11
800 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 4.125% 04/04/2029	EUR	793 480,00	815 560,00	0,09
400 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	359 616,00	373 588,00	0,04
Consumer Retail			6 845 220,00	6 429 200,00	0,71
3 500 000,00	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	3 596 250,00	3 188 185,00	0,35
2 700 000,00	ABERTIS INFRAESTRUCTURAS SA 1.875% 26/03/2032	EUR	2 341 180,00	2 335 635,00	0,26
1 000 000,00	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	907 790,00	905 380,00	0,10
Industries			5 073 690,50	4 616 723,00	0,51
4 300 000,00	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	4 286 781,00	3 910 635,00	0,43
800 000,00	FERROVIAL EMISIONES SA 0.54% 12/11/2028	EUR	786 909,50	706 088,00	0,08
Telecommunication			4 384 707,00	3 487 800,00	0,38
4 000 000,00	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	4 384 707,00	3 487 800,00	0,38
Energy			996 970,00	1 033 250,00	0,11
1 000 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 5.125% 23/04/2031	EUR	996 970,00	1 033 250,00	0,11
Multi-Utilities			298 419,00	296 529,00	0,03
300 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 3.50% 16/07/2030	EUR	298 419,00	296 529,00	0,03
GERMANY			28 420 705,82	26 689 678,00	2,92
Finance			10 026 534,32	9 299 077,00	1,02
4 200 000,00	COMMERZBANK AG 1.00% 04/03/2026	EUR	4 317 571,50	4 035 402,00	0,44
3 500 000,00	VONOVIA SE 1.50% 22/03/2026	EUR	3 661 670,12	3 360 035,00	0,37
2 000 000,00	COMMERZBANK AG 1.125% 22/06/2026	EUR	2 047 292,70	1 903 640,00	0,21
Health			7 531 990,00	7 227 560,00	0,79
3 500 000,00	FRESENIUS SE & CO. KGAA 0.375% 28/09/2026	EUR	3 428 660,00	3 266 900,00	0,36
2 000 000,00	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	1 701 800,00	1 690 860,00	0,19
1 500 000,00	FRESENIUS MEDICAL CARE AG 1.50% 29/05/2030	EUR	1 496 130,00	1 316 340,00	0,14
1 000 000,00	FRESENIUS SE & CO. KGAA 2.875% 24/05/2030	EUR	905 400,00	953 460,00	0,10
Multi-Utilities			5 340 932,50	4 730 145,00	0,52
2 600 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	2 605 073,00	2 135 692,00	0,24
1 600 000,00	E.ON SE 0.875% 08/01/2025	EUR	1 594 243,00	1 576 608,00	0,17
1 000 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	1 053 664,50	926 800,00	0,10
100 000,00	E.ON SE 0.375% 29/09/2027	EUR	87 952,00	91 045,00	0,01
Computing and IT			2 770 849,00	2 673 580,00	0,29
2 800 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	2 770 849,00	2 673 580,00	0,29
Consumer Retail			2 333 290,00	2 328 270,00	0,25
2 000 000,00	ROBERT BOSCH GMBH 4.00% 02/06/2035	EUR	2 045 140,00	2 033 520,00	0,22
300 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	288 150,00	294 750,00	0,03
Telecommunication			417 110,00	431 046,00	0,05
300 000,00	DEUTSCHE TELEKOM AG 1.375% 05/07/2034	EUR	239 064,00	252 288,00	0,03
200 000,00	BERTELSMANN SE & CO. KGAA 1.50% 15/05/2030	EUR	178 046,00	178 758,00	0,02

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ITALY			24 144 083,68	23 452 450,70	2,57
Finance			16 563 050,33	15 961 432,00	1,75
5 000 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	5 016 806,33	4 741 750,00	0,52
3 500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	3 480 271,00	3 217 935,00	0,35
1 600 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	1 601 236,00	1 686 176,00	0,19
2 000 000,00	UNICREDIT SPA 0.85% 19/01/2031	EUR	1 661 000,00	1 652 320,00	0,18
1 100 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	1 099 472,00	989 142,00	0,11
1 000 000,00	INTESA SANPAOLO SPA 1.00% 19/11/2026	EUR	1 031 400,00	939 570,00	0,10
900 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	898 475,00	904 959,00	0,10
800 000,00	CASSA DEPOSITI E PRESTITI SPA 2.00% 20/04/2027	EUR	749 520,00	766 640,00	0,08
500 000,00	BANCO BPM SPA 4.625% 29/11/2027	EUR	499 090,00	511 970,00	0,06
400 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	360 760,00	373 712,00	0,04
200 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	165 020,00	177 258,00	0,02
Government			2 992 182,75	3 000 900,00	0,33
3 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	2 992 182,75	3 000 900,00	0,33
Energy			2 170 792,00	2 075 599,00	0,23
1 300 000,00	ERG SPA 0.50% 11/09/2027	EUR	1 278 244,00	1 171 729,00	0,13
900 000,00	ENI SPA 3.625% 19/05/2027	EUR	892 548,00	903 870,00	0,10
Consumer Retail			1 223 929,60	1 177 013,88	0,13
1 234 000,00	NEXI SPA 1.625% 30/04/2026	EUR	1 223 929,60	1 177 013,88	0,13
Multi-Utilities			894 141,00	908 088,00	0,10
600 000,00	2I RETE GAS SPA 4.375% 06/06/2033	EUR	595 578,00	609 168,00	0,07
300 000,00	ERG SPA 4.125% 03/07/2030	EUR	298 563,00	298 920,00	0,03
Telecommunication			299 988,00	329 417,82	0,03
177 000,00	TELECOM ITALIA SPA 7.875% 31/07/2028	EUR	176 992,92	195 347,82	0,02
123 000,00	TELECOM ITALIA SPA 7.875% 31/07/2028	EUR	122 995,08	134 070,00	0,01
AUSTRALIA			16 784 693,00	14 654 699,00	1,60
Consumer Retail			6 757 328,00	5 885 389,00	0,64
6 100 000,00	TRANSURBAN FINANCE CO. PTY. LTD. 1.75% 29/03/2028	EUR	6 577 728,00	5 704 903,00	0,62
200 000,00	TOYOTA FINANCE AUSTRALIA LTD. 0.44% 13/01/2028	EUR	179 600,00	180 486,00	0,02
Multi-Utilities			6 637 493,00	5 804 050,00	0,64
2 600 000,00	ORIGIN ENERGY FINANCE LTD. 1.00% 17/09/2029	EUR	2 568 550,00	2 263 846,00	0,25
2 700 000,00	AUSNET SERVICES HOLDINGS PTY. LTD. 0.625% 25/08/2030	EUR	2 587 580,00	2 236 734,00	0,25
1 500 000,00	APA INFRASTRUCTURE LTD. 0.75% 15/03/2029	EUR	1 481 363,00	1 303 470,00	0,14
Industries			3 389 872,00	2 965 260,00	0,32
3 000 000,00	AURIZON NETWORK PTY. LTD. 3.125% 01/06/2026	EUR	3 389 872,00	2 965 260,00	0,32
UNITED KINGDOM			15 936 398,44	14 045 677,70	1,54
Telecommunication			5 739 842,65	4 862 058,70	0,53
3 030 000,00	VODAFONE GROUP PLC 2.20% 25/08/2026	EUR	3 327 684,65	2 960 279,70	0,32
1 400 000,00	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	1 778 000,00	1 246 630,00	0,14
400 000,00	VODAFONE GROUP PLC 0.90% 24/11/2026	EUR	366 732,00	377 256,00	0,04
300 000,00	OMNICOM FINANCE HOLDINGS PLC 0.80% 08/07/2027	EUR	267 426,00	277 893,00	0,03
Multi-Utilities			4 038 557,93	3 622 924,00	0,40
4 100 000,00	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	4 038 557,93	3 622 924,00	0,40
Basic Goods			4 064 397,86	3 563 495,00	0,39
3 500 000,00	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	3 567 087,00	3 137 085,00	0,34
500 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	497 310,86	426 410,00	0,05

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			2 093 600,00	1 997 200,00	0,22
2 000 000,00	INTERNATIONAL DISTRIBUTION SERVICES PLC 2.375% 29/07/2024	EUR	2 093 600,00	1 997 200,00	0,22
JAPAN			10 828 994,40	9 951 812,00	1,09
Finance			5 969 311,00	5 659 260,00	0,62
6 000 000,00	MIZUHO FINANCIAL GROUP, INC. 0.184% 13/04/2026	EUR	5 969 311,00	5 659 260,00	0,62
Basic Goods			3 992 379,67	3 523 960,00	0,39
4 000 000,00	ASAHI GROUP HOLDINGS LTD. 0.541% 23/10/2028	EUR	3 992 379,67	3 523 960,00	0,39
Health			867 303,73	768 592,00	0,08
800 000,00	TAKEDA PHARMACEUTICAL CO. LTD. 3.00% 21/11/2030	EUR	867 303,73	768 592,00	0,08
DENMARK			10 403 274,41	9 808 796,00	1,07
Finance			4 936 806,78	4 435 900,00	0,48
5 000 000,00	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	4 936 806,78	4 435 900,00	0,48
Consumer Retail			1 994 400,00	1 992 060,00	0,22
2 000 000,00	PANDORA AS 3.875% 31/05/2030	EUR	1 994 400,00	1 992 060,00	0,22
Industries			2 053 921,63	1 938 380,00	0,21
2 000 000,00	AP MOLLER - MAERSK AS 1.75% 16/03/2026	EUR	2 053 921,63	1 938 380,00	0,21
Basic Goods			1 418 146,00	1 442 456,00	0,16
1 000 000,00	CARLSBERG BREWERIES AS 4.25% 05/10/2033	EUR	1 020 346,00	1 036 300,00	0,11
400 000,00	CARLSBERG BREWERIES AS 4.00% 05/10/2028	EUR	397 800,00	406 156,00	0,05
LUXEMBOURG			10 001 305,72	9 267 414,00	1,02
Finance			4 644 506,37	4 152 344,00	0,46
2 800 000,00	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	2 743 960,00	2 394 168,00	0,26
1 400 000,00	GRAND CITY PROPERTIES SA 1.375% 03/08/2026	EUR	1 476 452,37	1 308 020,00	0,15
300 000,00	GRAND CITY PROPERTIES SA 1.50% 22/02/2027	EUR	255 156,00	276 714,00	0,03
200 000,00	AROUNDTOWN SA 0.375% 15/04/2027	EUR	168 938,00	173 442,00	0,02
Industries			2 425 962,00	2 190 060,00	0,24
2 300 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 25/03/2027	EUR	2 425 962,00	2 190 060,00	0,24
Health			1 713 587,35	1 584 670,00	0,17
1 600 000,00	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	1 576 763,35	1 438 672,00	0,16
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.50% 02/07/2039	EUR	136 824,00	145 998,00	0,01
Consumer Retail			1 217 250,00	1 340 340,00	0,15
1 500 000,00	WHIRLPOOL EMEA FINANCE SARL 0.50% 20/02/2028	EUR	1 217 250,00	1 340 340,00	0,15
AUSTRIA			7 947 768,60	7 226 659,00	0,79
Finance			7 084 234,00	6 522 499,00	0,71
4 300 000,00	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	4 461 764,00	4 014 265,00	0,44
2 400 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	2 345 717,00	2 223 000,00	0,24
300 000,00	ERSTE GROUP BANK AG 0.875% 22/05/2026	EUR	276 753,00	285 234,00	0,03
Energy			863 534,60	704 160,00	0,08
900 000,00	OMV AG 1.00% 03/07/2034	EUR	863 534,60	704 160,00	0,08
BELGIUM			7 542 222,98	7 207 500,30	0,79
Basic Goods			7 144 454,98	6 808 112,30	0,75
3 800 000,00	ANHEUSER-BUSCH INBEV SA 1.15% 22/01/2027	EUR	3 920 224,04	3 602 438,00	0,40
1 500 000,00	ANHEUSER-BUSCH INBEV SA 3.75% 22/03/2037	EUR	1 498 245,00	1 490 850,00	0,16
1 000 000,00	ANHEUSER-BUSCH INBEV SA 2.875% 02/04/2032	EUR	970 550,00	958 410,00	0,11
789 000,00	ANHEUSER-BUSCH INBEV SA 2.00% 17/03/2028	EUR	755 435,94	756 414,30	0,08

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PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			397 768,00	399 388,00	0,04
400 000,00	BELFIUS BANK SA 3.75% 22/01/2029	EUR	397 768,00	399 388,00	0,04
IRELAND			5 423 834,11	4 618 921,00	0,51
Multi-Utilities			5 423 834,11	4 618 921,00	0,51
3 200 000,00	ESB FINANCE DAC 1.125% 11/06/2030	EUR	3 319 353,00	2 793 344,00	0,31
1 900 000,00	ESB FINANCE DAC 2.125% 08/06/2027	EUR	2 104 481,11	1 825 577,00	0,20
SWITZERLAND			4 875 717,00	4 610 312,00	0,50
Finance			4 875 717,00	4 610 312,00	0,50
4 900 000,00	UBS AG 0.01% 31/03/2026	EUR	4 875 717,00	4 610 312,00	0,50
NORWAY			3 907 457,70	3 521 074,00	0,39
Telecommunication			2 872 213,00	2 660 924,00	0,29
2 800 000,00	TELENOR ASA 0.75% 31/05/2026	EUR	2 872 213,00	2 660 924,00	0,29
Energy			1 035 244,70	860 150,00	0,10
1 000 000,00	EQUINOR ASA 1.375% 22/05/2032	EUR	1 035 244,70	860 150,00	0,10
SWEDEN			3 164 662,00	2 866 825,00	0,31
Finance			2 896 162,00	2 582 575,00	0,28
2 700 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 21/06/2028	EUR	2 694 600,00	2 381 157,00	0,26
200 000,00	SWEDBANK AB 4.625% 30/05/2026	EUR	201 562,00	201 418,00	0,02
Consumer Retail			268 500,00	284 250,00	0,03
300 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	268 500,00	284 250,00	0,03
PORTUGAL			2 941 046,00	2 816 741,00	0,31
Energy			2 941 046,00	2 816 741,00	0,31
2 900 000,00	GALP ENERGIA SGPS SA 2.00% 15/01/2026	EUR	2 941 046,00	2 816 741,00	0,31
FINLAND			2 726 028,00	2 433 984,00	0,27
Raw materials			2 726 028,00	2 433 984,00	0,27
2 800 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	2 726 028,00	2 433 984,00	0,27
Floating Rate Notes			181 418 641,41	170 496 415,00	18,67
FRANCE			55 397 507,78	52 063 629,00	5,70
Finance			46 274 212,15	43 509 664,00	4,77
5 900 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	5 961 367,00	5 749 255,00	0,63
4 700 000,00	BNP PARIBAS SA FRN 19/02/2028	EUR	4 689 435,00	4 309 900,00	0,47
4 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	4 078 357,24	3 910 040,00	0,43
3 100 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	3 074 498,00	2 955 695,00	0,32
3 000 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	2 982 619,99	2 817 120,00	0,31
3 000 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	2 943 654,00	2 775 210,00	0,30
2 600 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	2 635 100,00	2 577 978,00	0,28
2 600 000,00	SOGECAP SA FRN 29/12/2049	EUR	2 837 113,20	2 558 478,00	0,28
2 500 000,00	LA MONDIALE SAM FRN 29/12/2049	EUR	2 828 750,00	2 495 025,00	0,27
2 600 000,00	BNP PARIBAS SA FRN 15/01/2032	EUR	2 477 490,00	2 391 688,00	0,26
2 400 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	2 396 262,00	2 176 608,00	0,24
2 000 000,00	AXA SA FRN 06/07/2047	EUR	2 323 600,00	1 961 320,00	0,22
2 000 000,00	SOCIETE GENERALE SA FRN 30/06/2031	EUR	2 023 580,00	1 867 940,00	0,21
1 500 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	1 666 091,72	1 486 230,00	0,16
1 200 000,00	BNP PARIBAS SA FRN 31/03/2032	EUR	1 066 944,00	1 139 976,00	0,13
600 000,00	CNP ASSURANCES SACA FRN 29/11/2049	EUR	588 243,00	596 910,00	0,07
600 000,00	AXA SA FRN 29/11/2049	EUR	591 998,00	596 904,00	0,07
500 000,00	BNP PARIBAS SA FRN 20/11/2030	EUR	469 265,00	486 565,00	0,05

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	348 844,00	360 884,00	0,04
300 000,00	BNP PARIBAS CARDIF SA FRN 31/12/2099	EUR	291 000,00	295 938,00	0,03
Energy			5 589 395,29	5 040 470,00	0,55
3 300 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	3 564 395,29	3 225 750,00	0,35
2 000 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	2 025 000,00	1 814 720,00	0,20
Multi-Utilities			2 019 956,00	2 039 400,00	0,22
1 000 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	1 042 456,00	1 039 710,00	0,11
1 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	977 500,00	999 690,00	0,11
Consumer Retail			1 513 944,34	1 474 095,00	0,16
1 500 000,00	RCI BANQUE SA FRN 18/02/2030	EUR	1 513 944,34	1 474 095,00	0,16
NETHERLANDS			32 694 194,00	30 462 075,00	3,34
Multi-Utilities			18 289 589,00	17 072 619,00	1,87
7 400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	7 586 275,00	7 094 750,00	0,78
5 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	5 420 000,00	4 962 500,00	0,54
2 900 000,00	STEDIN HOLDING NV FRN 31/12/2099	EUR	2 887 451,00	2 681 369,00	0,29
2 400 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 395 863,00	2 334 000,00	0,26
Finance			8 142 739,00	7 481 493,00	0,82
3 100 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	3 634 286,00	3 089 584,00	0,34
1 300 000,00	ING GROEP NV FRN 22/03/2030	EUR	1 268 329,00	1 274 325,00	0,14
1 000 000,00	ARGENTUM NETHERLANDS BV FOR SWISS LIFE AG FRN 29/12/2049	EUR	1 142 500,00	993 040,00	0,11
600 000,00	ING GROEP NV FRN 26/05/2031	EUR	571 980,00	576 984,00	0,06
500 000,00	ING GROEP NV FRN 26/09/2029	EUR	492 075,00	496 535,00	0,06
400 000,00	ING GROEP NV FRN 13/11/2030	EUR	377 776,00	380 788,00	0,04
300 000,00	ING GROEP NV FRN 24/08/2033	EUR	295 089,00	297 549,00	0,03
200 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	183 708,00	192 698,00	0,02
200 000,00	ING GROEP NV FRN 16/11/2032	EUR	176 996,00	179 990,00	0,02
Energy			3 034 500,00	2 958 450,00	0,33
3 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	3 034 500,00	2 958 450,00	0,33
Telecommunication			3 227 366,00	2 949 513,00	0,32
2 700 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 965 700,00	2 665 170,00	0,29
300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	261 666,00	284 343,00	0,03
SPAIN			21 418 797,35	21 381 856,00	2,34
Finance			20 518 797,35	20 469 481,00	2,24
5 700 000,00	BANCO DE SABADELL SA FRN 07/11/2025	EUR	5 715 400,00	5 635 875,00	0,62
4 200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	4 170 830,00	3 956 442,00	0,43
3 000 000,00	CAIXABANK SA FRN 10/07/2026	EUR	2 989 815,94	2 909 430,00	0,32
2 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 13/01/2031	EUR	2 077 000,00	2 065 480,00	0,23
2 000 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	1 512 500,00	1 950 620,00	0,21
1 100 000,00	MAPFRE SA FRN 31/03/2047	EUR	1 214 722,41	1 094 093,00	0,12
1 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	1 063 689,00	1 077 285,00	0,12
1 000 000,00	BANCO DE SABADELL SA FRN 17/01/2030	EUR	980 930,00	980 850,00	0,11
500 000,00	BANCO DE SABADELL SA FRN 27/06/2034	EUR	498 590,00	502 760,00	0,05
300 000,00	UNICAJA BANCO SA FRN 13/11/2029	EUR	295 320,00	296 646,00	0,03
Multi-Utilities			900 000,00	912 375,00	0,10
900 000,00	IBERDROLA FINANZAS SA FRN 25/01/2030	EUR	900 000,00	912 375,00	0,10
ITALY			20 792 152,82	19 674 155,00	2,16
Finance			9 184 865,82	9 117 240,00	1,00
6 100 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	6 130 395,00	6 056 568,00	0,66
1 800 000,00	UNICREDIT SPA FRN 23/01/2031	EUR	1 795 518,00	1 805 922,00	0,20

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	BPER BANCA SPA FRN 20/02/2030	EUR	499 850,00	502 305,00	0,06
500 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	501 650,00	498 400,00	0,05
150 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	150 072,00	154 365,00	0,02
100 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	107 380,82	99 680,00	0,01
Multi-Utilities			6 762 024,00	6 166 080,00	0,68
3 600 000,00	ENEL SPA FRN 31/12/2099	EUR	3 539 574,00	3 235 860,00	0,36
2 000 000,00	ENEL SPA FRN 24/11/2081	EUR	2 232 200,00	1 942 500,00	0,21
1 000 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	990 250,00	987 720,00	0,11
Energy			3 545 263,00	3 253 335,00	0,36
2 900 000,00	ENI SPA FRN 31/12/2099	EUR	2 891 498,00	2 573 460,00	0,28
700 000,00	ENI SPA FRN 31/12/2099	EUR	653 765,00	679 875,00	0,08
Industries			1 300 000,00	1 137 500,00	0,12
1 300 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	1 300 000,00	1 137 500,00	0,12
UNITED KINGDOM			8 898 797,53	8 397 372,00	0,92
Finance			6 221 297,53	6 003 122,00	0,66
3 100 000,00	NATWEST GROUP PLC FRN 15/11/2025	EUR	3 107 123,00	3 064 567,00	0,33
2 200 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	2 215 302,29	2 156 770,00	0,24
900 000,00	NATWEST GROUP PLC FRN 26/02/2030	EUR	898 872,24	781 785,00	0,09
Multi-Utilities			2 677 500,00	2 394 250,00	0,26
2 500 000,00	SSE PLC FRN 31/12/2099	EUR	2 677 500,00	2 394 250,00	0,26
BELGIUM			8 583 425,00	8 328 765,00	0,91
Finance			8 391 175,00	8 136 039,00	0,89
3 800 000,00	KBC GROUP NV FRN 10/09/2026	EUR	3 795 592,00	3 636 904,00	0,40
2 300 000,00	KBC GROUP NV FRN 16/06/2027	EUR	2 271 199,00	2 159 907,00	0,23
2 000 000,00	KBC GROUP NV FRN 18/09/2029	EUR	1 989 000,00	1 986 620,00	0,22
400 000,00	KBC GROUP NV FRN 14/01/2029	EUR	335 384,00	352 608,00	0,04
Raw materials			192 250,00	192 726,00	0,02
200 000,00	SYENSQO SA FRN 31/12/2099	EUR	192 250,00	192 726,00	0,02
UNITED STATES			8 084 667,23	7 408 919,00	0,81
Finance			8 084 667,23	7 408 919,00	0,81
4 000 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	3 974 509,23	3 494 040,00	0,38
3 000 000,00	JPMORGAN CHASE & CO. FRN 11/03/2027	EUR	3 091 800,00	2 873 400,00	0,31
700 000,00	BANK OF AMERICA CORP. FRN 09/05/2026	EUR	660 646,00	682 255,00	0,08
400 000,00	BANK OF AMERICA CORP. FRN 09/05/2030	EUR	357 712,00	359 224,00	0,04
GERMANY			8 652 344,00	6 982 862,00	0,77
Finance			8 462 902,00	6 785 010,00	0,75
5 400 000,00	ALLIANZ SE FRN 31/12/2099	EUR	5 399 512,00	4 199 850,00	0,46
3 000 000,00	ALLIANZ SE FRN 25/09/2049	EUR	3 063 390,00	2 585 160,00	0,29
Multi-Utilities			189 442,00	197 852,00	0,02
200 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	189 442,00	197 852,00	0,02
AUSTRIA			5 039 602,30	4 584 042,00	0,50
Energy			3 166 622,30	2 662 842,00	0,29
2 600 000,00	OMV AG FRN 29/12/2049	EUR	3 166 622,30	2 662 842,00	0,29
Finance			1 872 980,00	1 921 200,00	0,21
2 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	1 872 980,00	1 921 200,00	0,21

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			3 182 396,00	3 219 459,00	0,35
Finance			3 182 396,00	3 219 459,00	0,35
2 100 000,00	BANK OF IRELAND GROUP PLC FRN 14/10/2029	EUR	2 074 400,00	2 086 707,00	0,23
1 000 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	928 600,00	944 640,00	0,10
200 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	179 396,00	188 112,00	0,02
SWITZERLAND			2 936 280,00	2 677 740,00	0,29
Finance			2 936 280,00	2 677 740,00	0,29
3 000 000,00	UBS GROUP AG FRN 05/11/2028	EUR	2 936 280,00	2 677 740,00	0,29
SWEDEN			2 746 578,00	2 633 901,00	0,29
Finance			2 466 443,00	2 348 651,00	0,26
2 100 000,00	NORDEA BANK ABP FRN 18/08/2031	EUR	2 084 169,00	1 964 193,00	0,22
200 000,00	SWEDBANK AB FRN 23/08/2032	EUR	195 896,00	196 344,00	0,02
200 000,00	SWEDBANK AB FRN 20/05/2027	EUR	186 378,00	188 114,00	0,02
Multi-Utilities			190 900,00	190 750,00	0,02
200 000,00	VATTENFALL AB FRN 19/03/2077	EUR	190 900,00	190 750,00	0,02
Telecommunication			89 235,00	94 500,00	0,01
100 000,00	TELIA CO. AB FRN 11/05/2081	EUR	89 235,00	94 500,00	0,01
LUXEMBOURG			2 692 643,40	2 373 030,00	0,26
Finance			2 692 643,40	2 373 030,00	0,26
2 700 000,00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	2 692 643,40	2 373 030,00	0,26
NORWAY			299 256,00	308 610,00	0,03
Finance			299 256,00	308 610,00	0,03
300 000,00	DNB BANK ASA FRN 13/09/2033	EUR	299 256,00	308 610,00	0,03
Zero-Coupon Bonds			11 865 993,00	11 022 147,00	1,21
FRANCE			5 251 363,00	4 918 241,00	0,54
Telecommunication			5 251 363,00	4 918 241,00	0,54
5 300 000,00	ORANGE SA 0.00% 04/09/2026	EUR	5 251 363,00	4 918 241,00	0,54
NETHERLANDS			2 798 320,00	2 664 592,00	0,29
Consumer Retail			2 798 320,00	2 664 592,00	0,29
2 800 000,00	BMW FINANCE NV 0.00% 11/01/2026	EUR	2 798 320,00	2 664 592,00	0,29
BELGIUM			2 782 250,00	2 593 584,00	0,29
Finance			2 782 250,00	2 593 584,00	0,29
2 800 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	2 782 250,00	2 593 584,00	0,29
GERMANY			1 034 060,00	845 730,00	0,09
Government			1 034 060,00	845 730,00	0,09
1 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	1 034 060,00	845 730,00	0,09
Total Portfolio			865 809 697,90	891 482 607,77	97,63

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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						1 933 173,83	169 356 890,20
Unrealised profit on future contracts and notional						2 033 973,83	156 444 410,20
100 000	638	Purchase	EURO BUND	06/09/2024	EUR	1 378 080,00	83 973 560,00
100 000	421	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	337 430,32	43 203 546,71
100 000	203	Purchase	EURO BOBL	06/09/2024	EUR	257 494,33	23 637 320,00
100 000	51	Purchase	US LONG BOND (CBT)	19/09/2024	USD	60 969,18	5 629 983,49
Unrealised loss on future contracts and notional						(100 800,00)	12 912 480,00
100 000	112	Purchase	EURO BTP	06/09/2024	EUR	(100 800,00)	12 912 480,00

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

Eurizon AM SICAV - Social 4 Planet

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					405 385,19
Unrealised profit on forward foreign exchange contracts					410 611,84
10/07/2024	7 713 233,67	EUR	1 259 046 559,00	JPY	404 061,37
10/07/2024	3 464 289,36	EUR	3 707 194,94	USD	6 550,47
Unrealised loss on forward foreign exchange contracts					(5 226,65)
10/07/2024	432 302,46	EUR	371 072,00	GBP	(5 226,65)

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

Eurizon AM SICAV - Absolute Return Solution

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	411 278 673,88
Banks		(Note 2)	14 959 126,36
Other banks and broker accounts		(Notes 2, 5, 12)	49 023 709,99
Option contracts		(Notes 2, 12)	177 466,68
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	3 390 827,59
Unrealised profit on future contracts		(Notes 2, 12)	570 133,58
Other interest receivable			1 954 641,93
Receivable on subscriptions			2 327 227,77
Other assets		(Notes 3, 13)	1 991 327,38
Total assets			485 673 135,16
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(2 009 746,54)
Unrealised loss on future contracts		(Notes 2, 12)	(252 684,08)
Payable on investments purchased			(5 214 342,00)
Payable on redemptions			(4 066 957,93)
Other liabilities			(657 496,61)
Total liabilities			(12 201 227,16)
Total net assets			473 471 908,00
	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	4,46	794 559,845
Class I	EUR	4,93	5 286 840,958
Class Primaclasse	EUR	4,37	50 216 458,675
Class R	EUR	4,55	43 291 009,202
Class U	EUR	4,56	5 948 210,638

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

Eurizon AM SICAV - Absolute Return Solution

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

Net assets at the beginning of the period	Notes	668 635 071,83
Accretion of market discount / (Amortisation of market premium)	(Note 2)	293 319,49
Net income from investments	(Note 2)	10 147 677,55
Other income	(Notes 4, 8)	710 671,93
Total income		11 151 668,97
Management fee	(Note 8)	(3 102 038,37)
Administrative fees	(Note 10)	(468 101,15)
Subscription tax	(Note 6)	(115 307,09)
Interest paid on swap contracts	(Note 2)	(3 294 953,43)
Other charges and taxes	(Notes 3, 7)	(1 723 941,08)
Total expenses		(8 704 341,12)
Net investment income / (loss)		2 447 327,85
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(32 921 172,33)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	6 651 406,14
- option contracts	(Note 2)	6 828 938,94
- forward foreign exchange contracts	(Note 2)	(1 297 158,51)
- foreign currencies	(Note 2)	(72 391,01)
- future contracts	(Note 2)	(506 669,47)
- swap contracts	(Note 2)	13 564 508,81
Net result of operations for the period		(5 305 209,58)
Subscriptions for the period		139 808 536,71
Redemptions for the period		(329 666 490,96)
Net assets at the end of the period		473 471 908,00

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

Eurizon AM SICAV - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			404 546 285,13	411 278 673,88	86,86
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			382 123 017,22	385 374 692,00	81,39
Shares			115 260 012,53	121 019 702,81	25,56
UNITED STATES			48 369 917,76	52 856 377,76	11,16
Computing and IT			10 897 491,54	12 896 603,59	2,72
11 102,00	MICROSOFT CORP.	USD	3 807 864,31	4 629 845,28	0,98
8 032,00	APPLE, INC.	USD	1 338 980,13	1 578 445,61	0,33
1 225,00	SERVICENOW, INC.	USD	745 085,60	899 155,88	0,19
1 617,00	SYNOPSYS, INC.	USD	761 118,98	897 794,81	0,19
3 120,00	CADENCE DESIGN SYSTEMS, INC.	USD	820 121,22	895 898,83	0,19
1 432,00	ADOBE, INC.	USD	658 747,02	742 274,71	0,16
3 516,00	WORKDAY, INC. -A-	USD	771 162,01	733 414,14	0,16
1 712,00	SALESFORCE, INC.	USD	391 826,38	410 688,13	0,09
2 633,00	ADVANCED MICRO DEVICES, INC.	USD	293 705,40	398 505,94	0,08
576,00	INTUIT, INC.	USD	248 725,05	353 209,98	0,07
5 091,00	MARVELL TECHNOLOGY, INC.	USD	258 779,96	332 037,08	0,07
2 171,00	FISERV, INC.	USD	235 808,41	301 904,08	0,06
4 574,00	ON SEMICONDUCTOR CORP.	USD	326 612,88	292 556,62	0,06
2 307,00	MICRON TECHNOLOGY, INC.	USD	161 771,54	283 125,33	0,06
795,00	QUALCOMM, INC.	USD	77 182,65	147 747,17	0,03
Health			7 382 624,97	8 599 992,48	1,82
1 714,00	THERMO FISHER SCIENTIFIC, INC.	USD	815 100,74	884 386,82	0,19
3 250,00	DANAHER CORP.	USD	676 325,22	757 650,70	0,16
5 355,00	JOHNSON & JOHNSON	USD	742 080,99	730 288,27	0,15
6 184,00	MERCK & CO., INC.	USD	557 798,64	714 325,97	0,15
26 471,00	PFIZER, INC.	USD	649 922,08	691 073,71	0,15
6 914,00	ABBOTT LABORATORIES	USD	747 473,38	670 336,76	0,14
4 157,00	ABBVIE, INC.	USD	534 516,19	665 274,85	0,14
1 535,00	INTUITIVE SURGICAL, INC.	USD	320 651,37	637 130,34	0,14
8 658,00	BOSTON SCIENTIFIC CORP.	USD	407 435,08	622 115,50	0,13
736,00	ELI LILLY & CO.	USD	263 062,29	621 748,90	0,13
10 030,00	CVS HEALTH CORP.	USD	625 015,26	552 714,29	0,12
1 680,00	STRYKER CORP.	USD	414 711,61	533 351,76	0,11
13 409,00	BRISTOL-MYERS SQUIBB CO.	USD	628 532,12	519 594,61	0,11
Basic Goods			5 799 055,65	5 876 718,41	1,24
21 006,00	COCA-COLA CO.	USD	1 129 344,94	1 247 521,63	0,26
7 770,00	PEPSICO, INC.	USD	1 230 757,79	1 195 713,11	0,25
14 401,00	MONDELEZ INTERNATIONAL, INC. -A-	USD	862 507,41	879 310,49	0,19
15 493,00	KELLANOVA	USD	813 027,96	833 809,97	0,18
3 705,00	HERSHEY CO.	USD	732 212,14	635 493,21	0,13
12 806,00	MONSTER BEVERAGE CORP.	USD	601 264,78	596 836,40	0,13
2 033,00	CONSTELLATION BRANDS, INC. -A-	USD	429 940,63	488 033,60	0,10
Telecommunication			4 104 005,00	5 568 602,47	1,18
9 262,00	ALPHABET, INC.	USD	1 147 516,34	1 585 104,06	0,34
8 394,00	AMAZON.COM, INC.	USD	1 023 206,41	1 513 543,06	0,32
2 601,00	META PLATFORMS, INC. -A-	USD	962 763,99	1 223 676,82	0,26
5 149,00	T-MOBILE U.S., INC.	USD	687 922,07	846 419,79	0,18
635,00	NETFLIX, INC.	USD	282 596,19	399 858,74	0,08
Consumer Retail			5 709 399,46	4 884 032,69	1,03
19 584,00	STARBUCKS CORP.	USD	1 730 271,40	1 422 546,04	0,30
4 331,00	MCDONALD'S CORP.	USD	1 100 365,32	1 029 821,83	0,22
3 739,00	TARGET CORP.	USD	440 356,41	516 464,95	0,11
7 310,00	NIKE, INC. -B-	USD	740 104,60	514 069,94	0,11

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

Eurizon AM SICAV - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 324,00	PROCTER & GAMBLE CO.	USD	509 217,42	511 494,13	0,11
4 356,00	ESTEE LAUDER COS., INC. -A-	USD	599 331,63	432 449,91	0,09
867,00	LULULEMON ATHLETICA, INC.	USD	320 610,59	241 635,44	0,05
2 389,00	GLOBAL PAYMENTS, INC.	USD	269 142,09	215 550,45	0,04
Finance			3 931 874,36	4 084 604,58	0,86
6 329,00	AMERICAN TOWER CORP.	USD	1 201 958,22	1 147 870,74	0,24
3 145,00	VISA, INC. -A-	USD	647 843,28	770 205,53	0,16
1 811,00	MASTERCARD, INC. -A-	USD	608 632,12	745 454,07	0,16
3 070,00	SBA COMMUNICATIONS CORP.	USD	778 169,96	562 295,99	0,12
2 754,00	JPMORGAN CHASE & CO.	USD	422 802,37	519 732,95	0,11
5 726,00	CITIGROUP, INC.	USD	272 468,41	339 045,30	0,07
Multi-Utilities			3 922 748,07	4 021 710,59	0,85
22 802,00	NEXTERA ENERGY, INC.	USD	1 320 626,78	1 506 516,35	0,32
7 775,00	AMERICAN WATER WORKS CO., INC.	USD	996 980,12	936 989,55	0,20
11 380,00	SEMPRA	USD	808 217,61	807 615,97	0,17
15 463,00	XCEL ENERGY, INC.	USD	796 923,56	770 588,72	0,16
Energy			3 731 513,55	3 720 683,69	0,78
8 307,00	CHEVRON CORP.	USD	1 205 155,71	1 212 391,28	0,26
11 222,00	EXXON MOBIL CORP.	USD	1 145 532,03	1 205 389,37	0,25
4 614,00	EOG RESOURCES, INC.	USD	525 353,19	541 883,76	0,11
8 828,00	OCCIDENTAL PETROLEUM CORP.	USD	564 776,61	519 177,60	0,11
7 673,00	HALLIBURTON CO.	USD	290 696,01	241 841,68	0,05
Industries			2 891 205,16	3 203 429,26	0,68
2 409,00	DEERE & CO.	USD	890 343,54	839 817,37	0,18
8 694,00	3M CO.	USD	726 393,76	828 961,48	0,18
3 222,00	ROCKWELL AUTOMATION, INC.	USD	853 643,15	827 573,37	0,17
472,00	BROADCOM, INC.	USD	420 824,71	707 077,04	0,15
ITALY			24 306 444,88	25 903 573,49	5,47
Consumer Retail			10 618 720,13	10 374 177,49	2,19
1 998 603,00	RAI WAY SPA	EUR	10 060 490,34	9 813 140,73	2,07
52 447,00	PIRELLI & C SPA	EUR	294 904,25	291 605,32	0,06
17 796,00	INTERCOS SPA	EUR	263 325,54	269 431,44	0,06
Finance			5 461 106,67	6 870 685,51	1,45
698 961,00	INTESA SANPAOLO SPA	EUR	1 881 299,66	2 426 093,63	0,51
47 422,00	UNICREDIT SPA	EUR	1 136 793,17	1 641 038,31	0,35
85 760,00	FINECOBANK BANCA FINECO SPA	EUR	1 180 254,56	1 193 779,20	0,25
52 574,00	BANCA MEDIOLANUM SPA	EUR	481 447,23	542 037,94	0,11
98 476,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	197 379,88	431 817,26	0,09
53 329,00	BANCO BPM SPA	EUR	292 537,40	320 720,61	0,07
23 024,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	291 394,77	315 198,56	0,07
Multi-Utilities			4 816 809,25	4 702 390,85	0,99
495 746,00	ENEL SPA	EUR	3 231 223,23	3 219 374,52	0,68
797 535,00	A2A SPA	EUR	1 585 586,02	1 483 016,33	0,31
Industries			1 469 548,59	1 621 219,12	0,34
10 276,00	PRYSMIAN SPA	EUR	471 740,35	594 158,32	0,13
5 107,00	SESA SPA	EUR	633 052,03	588 837,10	0,12
36 841,00	POSTE ITALIANE SPA	EUR	364 756,21	438 223,70	0,09
Computing and IT			882 994,63	1 249 479,60	0,27
135 813,00	TECHNOPROBE SPA	EUR	882 994,63	1 249 479,60	0,27
Energy			1 057 265,61	1 085 620,92	0,23
48 916,00	ENI SPA	EUR	751 077,53	702 140,26	0,15
160 318,00	SAIPEM SPA	EUR	306 188,08	383 480,66	0,08

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Eurizon AM SICAV - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			9 733 740,35	10 007 476,57	2,11
Computing and IT			2 878 265,10	3 345 595,00	0,71
2 950,00	ASML HOLDING NV	EUR	2 342 148,62	2 844 390,00	0,60
13 592,00	STMICROELECTRONICS NV	EUR	536 116,48	501 205,00	0,11
Basic Goods			3 048 165,09	2 732 911,59	0,58
132 708,00	DAVIDE CAMPARI-MILANO NV	EUR	1 535 023,79	1 171 015,39	0,25
12 179,00	HEINEKEN NV	EUR	1 079 135,89	1 099 763,70	0,23
16 750,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	434 005,41	462 132,50	0,10
Consumer Retail			1 596 135,03	1 658 542,97	0,35
2 438,00	FERRARI NV	EUR	767 577,09	928 146,60	0,20
44 927,00	IVECO GROUP NV	EUR	534 399,97	470 385,69	0,10
25 357,00	BREMBO NV	EUR	294 157,97	260 010,68	0,05
Finance			1 101 859,53	1 395 366,12	0,29
87 418,00	ING GROEP NV	EUR	1 101 859,53	1 395 366,12	0,29
Industries			1 109 315,60	875 060,89	0,18
70 867,00	CNH INDUSTRIAL NV	USD	817 611,18	669 822,62	0,14
53 143,00	ARISTON HOLDING NV	EUR	291 704,42	205 238,27	0,04
UNITED KINGDOM			9 497 430,61	9 699 198,68	2,05
Health			2 780 574,16	3 180 021,53	0,67
17 900,00	ASTRAZENECA PLC	GBP	2 215 320,20	2 608 666,05	0,55
49 400,00	SMITH & NEPHEW PLC	GBP	565 253,96	571 355,48	0,12
Finance			2 305 295,51	2 640 596,94	0,56
141 500,00	HSBC HOLDINGS PLC	GBP	987 498,89	1 141 396,66	0,24
311 300,00	BARCLAYS PLC	GBP	647 399,48	767 017,22	0,16
86 700,00	STANDARD CHARTERED PLC	GBP	670 397,14	732 183,06	0,16
Raw materials			1 392 626,05	1 231 669,31	0,26
11 500,00	CRODA INTERNATIONAL PLC	GBP	750 708,33	535 503,78	0,11
7 500,00	RIO TINTO PLC	GBP	471 300,72	460 082,46	0,10
8 000,00	ANGLO AMERICAN PLC	GBP	170 617,00	236 083,07	0,05
Multi-Utilities			1 050 915,80	1 116 541,66	0,24
52 900,00	SSE PLC	GBP	1 050 915,80	1 116 541,66	0,24
Basic Goods			1 383 610,59	954 295,88	0,20
32 500,00	DIAGEO PLC	GBP	1 383 610,59	954 295,88	0,20
Consumer Retail			584 408,50	576 073,36	0,12
151 400,00	HALEON PLC	GBP	584 408,50	576 073,36	0,12
FRANCE			6 597 178,20	6 270 241,08	1,33
Consumer Retail			2 827 402,49	2 817 345,70	0,60
1 687,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 215 570,27	1 203 843,20	0,26
1 510,00	L'OREAL SA	EUR	643 904,97	619 175,50	0,13
284,00	HERMES INTERNATIONAL SCA	EUR	519 197,97	607 760,00	0,13
1 142,00	KERING SA	EUR	448 729,28	386 567,00	0,08
Energy			1 504 030,16	1 423 554,87	0,30
22 839,00	TOTALENERGIES SE	EUR	1 504 030,16	1 423 554,87	0,30
Finance			1 236 771,82	1 213 638,11	0,26
20 387,00	BNP PARIBAS SA	EUR	1 236 771,82	1 213 638,11	0,26

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

Eurizon AM SICAV - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			1 028 973,73	815 702,40	0,17
4 464,00	PERNOD RICARD SA	EUR	736 740,08	565 588,80	0,12
18 948,00	CARREFOUR SA	EUR	292 233,65	250 113,60	0,05
GERMANY			5 129 822,61	4 750 105,38	1,00
Multi-Utilities			3 747 818,25	3 296 928,89	0,70
83 453,00	RWE AG	EUR	3 169 157,42	2 666 323,35	0,56
51 457,00	E.ON SE	EUR	578 660,83	630 605,54	0,14
Health			716 962,17	815 016,20	0,17
15 149,00	SIEMENS HEALTHINEERS AG	EUR	716 962,17	815 016,20	0,17
Consumer Retail			334 046,50	338 780,55	0,07
2 481,00	BEIERSDORF AG	EUR	334 046,50	338 780,55	0,07
Computing and IT			330 995,69	299 379,74	0,06
8 727,00	INFINEON TECHNOLOGIES AG	EUR	330 995,69	299 379,74	0,06
DENMARK			2 025 312,07	2 215 136,65	0,47
Health			889 845,96	1 205 575,50	0,26
6 990,00	NOVO NORDISK AS -B-	DKK	590 929,33	942 566,17	0,20
1 124,00	GENMAB AS	DKK	298 916,63	263 009,33	0,06
Basic Goods			1 135 466,11	1 009 561,15	0,21
9 010,00	CARLSBERG AS -B-	DKK	1 135 466,11	1 009 561,15	0,21
SPAIN			1 625 166,70	1 577 583,11	0,33
Multi-Utilities			786 812,68	691 741,35	0,15
53 007,00	EDP RENOVAVEIS SA	EUR	786 812,68	691 741,35	0,15
Finance			572 595,04	631 972,44	0,13
127 852,00	CAIXABANK SA	EUR	572 595,04	631 972,44	0,13
Energy			265 758,98	253 869,32	0,05
17 229,00	REPSOL SA	EUR	265 758,98	253 869,32	0,05
IRELAND			1 158 277,73	1 250 003,53	0,26
Raw materials			570 504,32	707 593,03	0,15
1 632,00	LINDE PLC	USD	543 210,63	668 194,63	0,14
96,00	LINDE PLC	EUR	27 293,69	39 398,40	0,01
Basic Goods			587 773,41	542 410,50	0,11
7 170,00	KERRY GROUP PLC -A-	EUR	587 773,41	542 410,50	0,11
SWITZERLAND			1 177 503,99	1 041 163,44	0,22
Basic Goods			584 893,06	576 467,22	0,12
6 053,00	NESTLE SA	CHF	584 893,06	576 467,22	0,12
Health			592 610,93	464 696,22	0,10
4 021,00	STRAUMANN HOLDING AG	CHF	592 610,93	464 696,22	0,10
FINLAND			1 135 361,84	994 417,31	0,21
Telecommunication			868 615,99	835 465,68	0,18
19 502,00	ELISA OYJ	EUR	868 615,99	835 465,68	0,18
Energy			266 745,85	158 951,63	0,03
9 561,00	NESTE OYJ	EUR	266 745,85	158 951,63	0,03

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

Eurizon AM SICAV - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
JERSEY			1 005 032,19	933 509,61	0,20
Raw materials			500 881,55	525 675,00	0,11
98 800,00	GLENCORE PLC	GBP	500 881,55	525 675,00	0,11
Consumer Retail			504 150,64	407 834,61	0,09
6 207,00	APTIV PLC	USD	504 150,64	407 834,61	0,09
NORWAY			770 605,79	759 674,57	0,16
Raw materials			511 871,53	502 322,39	0,11
86 199,00	NORSK HYDRO ASA	NOK	511 871,53	502 322,39	0,11
Energy			258 734,26	257 352,18	0,05
9 662,00	EQUINOR ASA	NOK	258 734,26	257 352,18	0,05
CURACAO			821 700,94	753 294,89	0,16
Energy			821 700,94	753 294,89	0,16
17 112,00	SCHLUMBERGER NV	USD	821 700,94	753 294,89	0,16
CHINA			579 417,26	707 014,06	0,15
Consumer Retail			579 417,26	707 014,06	0,15
25 500,00	BYD CO. LTD. -H-	HKD	579 417,26	707 014,06	0,15
JAPAN			582 751,75	496 166,56	0,11
Consumer Retail			582 751,75	496 166,56	0,11
26 000,00	TOYOTA MOTOR CORP.	JPY	582 751,75	496 166,56	0,11
PORTUGAL			550 219,52	478 147,80	0,10
Basic Goods			290 250,93	242 122,75	0,05
13 267,00	JERONIMO MARTINS SGPS SA	EUR	290 250,93	242 122,75	0,05
Multi-Utilities			259 968,59	236 025,05	0,05
67 455,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	259 968,59	236 025,05	0,05
TAIWAN			194 128,34	326 618,32	0,07
Computing and IT			194 128,34	326 618,32	0,07
2 014,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD. -ADR-	USD	194 128,34	326 618,32	0,07
Ordinary Bonds			146 187 695,19	143 019 544,86	30,21
UNITED STATES			65 629 396,30	64 260 279,55	13,57
Government			64 148 480,30	62 908 337,55	13,29
37 524 617,69	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	34 010 253,93	33 283 717,05	7,03
34 081 490,63	U.S. TREASURY INFLATION-INDEXED NOTES 0.125% 15/01/2034	USD	29 143 459,10	28 634 759,56	6,05
542 000,00	U.S. TREASURY NOTES 2.875% 15/05/2028	USD	478 647,47	477 742,39	0,10
200 000,00	U.S. TREASURY NOTES 2.50% 31/01/2025	USD	183 247,61	183 607,34	0,04
100 000,00	U.S. TREASURY NOTES 4.50% 30/11/2024	USD	95 416,25	92 995,50	0,02
100 000,00	U.S. TREASURY NOTES 1.625% 15/08/2029	USD	81 824,33	81 780,64	0,02
100 000,00	U.S. TREASURY NOTES 1.875% 15/02/2032	USD	80 486,96	78 318,14	0,02
100 000,00	U.S. TREASURY NOTES 0.625% 15/05/2030	USD	75 144,65	75 416,93	0,01
Basic Goods			1 082 100,00	956 670,00	0,20
1 000 000,00	KRAFT HEINZ FOODS CO. 2.25% 25/05/2028	EUR	1 082 100,00	956 670,00	0,20
Consumer Retail			398 816,00	395 272,00	0,08
400 000,00	VF CORP. 4.125% 07/03/2026	EUR	398 816,00	395 272,00	0,08

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

Eurizon AM SICAV - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ITALY			41 267 300,48	40 239 743,53	8,50
Government			20 044 174,48	18 572 330,27	3,92
11 524 060,20	ITALY BUONI POLIENNALI DEL TESORO 0.15% 15/05/2051	EUR	8 460 699,49	6 953 617,92	1,47
5 611 518,70	ITALY BUONI POLIENNALI DEL TESORO 1.40% 26/05/2025	EUR	5 535 490,88	5 547 042,35	1,17
4 700 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/02/2031	EUR	4 699 530,00	4 641 720,00	0,98
1 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 01/02/2028	EUR	1 348 454,11	1 429 950,00	0,30
Finance			10 520 334,00	10 655 267,00	2,25
4 000 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	3 909 600,00	3 999 320,00	0,85
2 000 000,00	BPER BANCA SPA 1.875% 07/07/2025	EUR	1 991 400,00	1 961 980,00	0,41
1 800 000,00	CASSA DEPOSITI E PRESTITI SPA 2.125% 21/03/2026	EUR	1 787 184,00	1 769 940,00	0,37
1 500 000,00	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	1 509 150,00	1 542 045,00	0,33
1 400 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	1 323 000,00	1 381 982,00	0,29
Telecommunication			7 871 470,00	8 189 082,26	1,73
2 717 000,00	TELECOM ITALIA SPA 7.875% 31/07/2028	EUR	2 807 558,79	2 998 644,22	0,63
2 100 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	2 118 150,00	2 077 026,00	0,44
1 883 000,00	TELECOM ITALIA SPA 7.875% 31/07/2028	EUR	1 945 761,21	2 052 470,00	0,44
586 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	586 000,00	624 172,04	0,13
414 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	414 000,00	436 770,00	0,09
Industries			1 090 870,00	1 104 268,00	0,23
1 100 000,00	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	EUR	1 090 870,00	1 104 268,00	0,23
Multi-Utilities			1 025 700,00	982 300,00	0,21
1 000 000,00	2I RETE GAS SPA 2.195% 11/09/2025	EUR	1 025 700,00	982 300,00	0,21
Consumer Retail			714 752,00	736 496,00	0,16
800 000,00	AUTOSTRADIE PER L'ITALIA SPA 2.00% 04/12/2028	EUR	714 752,00	736 496,00	0,16
GERMANY			29 360 149,41	28 992 329,78	6,12
Government			27 466 175,41	27 132 319,78	5,73
17 200 000,00	BUNDESSCHATZANWEISUNGEN 2.20% 12/12/2024	EUR	17 097 511,82	17 112 452,00	3,61
9 835 026,46	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.10% 15/04/2033	EUR	9 900 944,87	9 544 499,78	2,02
200 000,00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	193 066,00	198 774,00	0,04
200 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.50% 15/08/2029	EUR	175 812,72	177 002,00	0,04
100 000,00	BUNDES OblIGATION 2.40% 19/10/2028	EUR	98 840,00	99 592,00	0,02
Multi-Utilities			1 496 250,00	1 478 070,00	0,31
1 500 000,00	E.ON SE 0.875% 08/01/2025	EUR	1 496 250,00	1 478 070,00	0,31
Computing and IT			397 724,00	381 940,00	0,08
400 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	397 724,00	381 940,00	0,08
NETHERLANDS			3 758 898,00	3 763 046,00	0,80
Raw materials			3 758 898,00	3 763 046,00	0,80
2 800 000,00	SYNGENTA FINANCE NV 3.375% 16/04/2026	EUR	2 777 628,00	2 769 116,00	0,59
1 000 000,00	URENCO FINANCE NV 2.375% 02/12/2024	EUR	981 270,00	993 930,00	0,21
FRANCE			2 387 682,00	2 174 866,00	0,46
Basic Goods			1 393 392,00	1 270 136,00	0,27
1 400 000,00	PERNOD RICARD SA 1.75% 08/04/2030	EUR	1 393 392,00	1 270 136,00	0,27
Consumer Retail			994 290,00	904 730,00	0,19
1 000 000,00	KERING SA 0.75% 13/05/2028	EUR	994 290,00	904 730,00	0,19

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Eurizon AM SICAV - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTUGAL			1 596 064,00	1 554 064,00	0,33
Energy			1 596 064,00	1 554 064,00	0,33
1 600 000,00	GALP ENERGIA SGPS SA 2.00% 15/01/2026	EUR	1 596 064,00	1 554 064,00	0,33
NORWAY			893 106,00	774 135,00	0,16
Energy			893 106,00	774 135,00	0,16
900 000,00	EQUINOR ASA 1.375% 22/05/2032	EUR	893 106,00	774 135,00	0,16
AUSTRIA			698 201,00	653 485,00	0,14
Finance			698 201,00	653 485,00	0,14
700 000,00	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	698 201,00	653 485,00	0,14
SPAIN			596 898,00	607 596,00	0,13
Finance			596 898,00	607 596,00	0,13
600 000,00	BANCO SANTANDER SA 3.875% 16/01/2028	EUR	596 898,00	607 596,00	0,13
Floating Rate Notes			75 249 034,20	75 784 788,53	16,00
FRANCE			16 904 401,00	16 696 304,00	3,52
Finance			13 474 219,00	13 168 918,00	2,78
3 000 000,00	CNP ASSURANCES SACA FRN 31/12/2099	EUR	3 011 564,00	2 851 050,00	0,60
3 000 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	2 973 120,00	2 706 630,00	0,57
2 500 000,00	AXA SA FRN 29/11/2049	EUR	2 467 500,00	2 487 100,00	0,53
1 000 000,00	CNP ASSURANCES SACA FRN 29/11/2049	EUR	981 000,00	994 850,00	0,21
600 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2099	EUR	598 434,00	595 236,00	0,13
600 000,00	AXA SA FRN 20/05/2049	EUR	597 000,00	590 136,00	0,12
600 000,00	BNP PARIBAS SA FRN 31/03/2032	EUR	533 472,00	569 988,00	0,12
500 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	499 405,00	508 640,00	0,11
500 000,00	LA MONDIALE SAM FRN 29/12/2049	EUR	489 000,00	499 005,00	0,11
500 000,00	BNP PARIBAS CARDIF SA FRN 31/12/2099	EUR	485 000,00	493 230,00	0,10
500 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	443 000,00	476 725,00	0,10
400 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	395 724,00	396 328,00	0,08
Energy			2 098 400,00	2 167 066,00	0,46
2 200 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	2 098 400,00	2 167 066,00	0,46
Industries			1 140 402,00	1 163 808,00	0,24
1 200 000,00	LA POSTE SA FRN 31/12/2099	EUR	1 140 402,00	1 163 808,00	0,24
Telecommunication			191 380,00	196 512,00	0,04
200 000,00	ORANGE SA FRN 31/12/2099	EUR	191 380,00	196 512,00	0,04
NETHERLANDS			15 748 420,00	15 594 048,28	3,29
Industries			3 681 735,00	3 890 240,00	0,82
4 000 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	3 681 735,00	3 890 240,00	0,82
Energy			3 969 200,00	3 800 920,00	0,80
4 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	3 969 200,00	3 800 920,00	0,80
Finance			2 622 925,00	2 652 509,00	0,56
1 000 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	981 825,00	974 160,00	0,21
700 000,00	ABN AMRO BANK NV FRN 22/02/2033	EUR	688 912,00	714 049,00	0,15
700 000,00	ING GROEP NV FRN 13/11/2030	EUR	656 943,00	666 379,00	0,14
300 000,00	ING GROEP NV FRN 26/09/2029	EUR	295 245,00	297 921,00	0,06
Consumer Retail			2 374 810,00	2 190 379,28	0,46
2 204 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	2 374 810,00	2 190 379,28	0,46

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Eurizon AM SICAV - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			1 490 250,00	1 571 250,00	0,33
1 500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 490 250,00	1 571 250,00	0,33
Multi-Utilities			1 609 500,00	1 488 750,00	0,32
1 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 609 500,00	1 488 750,00	0,32
ITALY			15 155 368,81	15 176 517,75	3,20
Finance			9 749 088,81	9 861 979,00	2,08
4 200 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	4 193 910,00	4 063 668,00	0,86
1 500 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	1 284 995,00	1 485 000,00	0,31
1 000 000,00	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	1 019 490,00	1 031 730,00	0,22
1 000 000,00	ICCREA BANCA SPA FRN 28/11/2029	EUR	989 900,00	991 760,00	0,21
800 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	766 000,00	794 304,00	0,17
700 000,00	BPER BANCA SPA FRN 30/11/2030	EUR	690 130,00	688 121,00	0,15
500 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	501 650,00	498 400,00	0,10
200 000,00	BANCO BPM SPA FRN 21/01/2028	EUR	203 593,33	209 316,00	0,04
100 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	99 420,48	99 680,00	0,02
Multi-Utilities			2 595 280,00	2 710 850,00	0,57
1 200 000,00	ENEL SPA FRN 24/11/2081	EUR	1 096 800,00	1 165 500,00	0,24
1 000 000,00	ENEL SPA FRN 31/12/2099	EUR	898 480,00	898 850,00	0,19
600 000,00	ENEL SPA FRN 31/12/2099	EUR	600 000,00	646 500,00	0,14
Energy			2 811 000,00	2 603 688,75	0,55
2 811 000,00	ENI SPA FRN 31/12/2099	EUR	2 811 000,00	2 603 688,75	0,55
BELGIUM			5 895 775,00	6 486 199,00	1,37
Finance			3 907 525,00	4 366 213,00	0,92
1 800 000,00	KBC GROUP NV FRN 31/12/2099	EUR	1 291 500,00	1 746 000,00	0,37
1 000 000,00	KBC GROUP NV FRN 18/09/2029	EUR	949 500,00	993 310,00	0,21
1 000 000,00	KBC GROUP NV FRN 16/06/2027	EUR	992 810,00	939 090,00	0,20
700 000,00	KBC GROUP NV FRN 03/12/2029	EUR	673 715,00	687 813,00	0,14
Raw materials			1 988 250,00	2 119 986,00	0,45
2 200 000,00	SYENQO SA FRN 31/12/2099	EUR	1 988 250,00	2 119 986,00	0,45
UNITED KINGDOM			5 420 388,00	5 392 414,00	1,14
Finance			5 420 388,00	5 392 414,00	1,14
3 300 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	3 295 215,00	3 235 155,00	0,68
1 100 000,00	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	1 094 753,00	1 097 129,00	0,23
1 000 000,00	HSBC HOLDINGS PLC FRN 16/11/2032	EUR	1 030 420,00	1 060 130,00	0,23
SPAIN			4 403 100,54	4 960 731,47	1,05
Finance			4 403 100,54	4 960 731,47	1,05
3 074 100,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	2 417 664,54	2 998 200,47	0,63
1 100 000,00	MAPFRE SA FRN 07/09/2048	EUR	1 109 922,00	1 078 275,00	0,23
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	580 194,00	587 610,00	0,13
300 000,00	UNICAJA BANCO SA FRN 13/11/2029	EUR	295 320,00	296 646,00	0,06
LUXEMBOURG			3 567 024,00	3 164 040,00	0,67
Finance			3 567 024,00	3 164 040,00	0,67
3 600 000,00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	3 567 024,00	3 164 040,00	0,67
GERMANY			2 142 310,00	2 271 083,00	0,48
Multi-Utilities			1 855 000,00	1 978 520,00	0,42
2 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	1 855 000,00	1 978 520,00	0,42

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Eurizon AM SICAV - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			287 310,00	292 563,00	0,06
300 000,00	DEUTSCHE BANK AG FRN 24/06/2032	EUR	287 310,00	292 563,00	0,06
SWITZERLAND			1 694 288,00	1 690 123,00	0,36
Finance			1 694 288,00	1 690 123,00	0,36
1 700 000,00	UBS GROUP AG FRN 02/04/2026	EUR	1 694 288,00	1 690 123,00	0,36
UNITED STATES			1 600 000,00	1 597 552,00	0,34
Finance			1 600 000,00	1 597 552,00	0,34
1 600 000,00	BANK OF AMERICA CORP. FRN 31/03/2029	EUR	1 600 000,00	1 597 552,00	0,34
NORWAY			1 387 398,85	1 403 862,03	0,30
Finance			1 387 398,85	1 403 862,03	0,30
891 000,00	DNB BANK ASA FRN 16/02/2027	EUR	888 638,85	889 512,03	0,19
500 000,00	DNB BANK ASA FRN 13/09/2033	EUR	498 760,00	514 350,00	0,11
IRELAND			1 330 560,00	1 351 914,00	0,28
Finance			1 330 560,00	1 351 914,00	0,28
800 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	739 440,00	755 712,00	0,16
600 000,00	BANK OF IRELAND GROUP PLC FRN 14/10/2029	EUR	591 120,00	596 202,00	0,12
Zero-Coupon Bonds			45 426 275,30	45 550 655,80	9,62
ITALY			32 286 221,81	32 409 397,90	6,85
Government			30 234 401,81	30 246 269,90	6,39
4 466 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/06/2025	EUR	4 319 154,45	4 325 321,00	0,92
4 430 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2025	EUR	4 321 143,80	4 322 439,60	0,92
4 340 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/08/2024	EUR	4 320 996,11	4 321 511,60	0,91
4 440 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/04/2025	EUR	4 318 932,21	4 321 185,60	0,91
4 380 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/11/2024	EUR	4 320 874,60	4 320 432,00	0,91
4 450 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2025	EUR	4 317 925,72	4 319 570,50	0,91
4 320 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 12/07/2024	EUR	4 315 374,92	4 315 809,60	0,91
Industries			2 051 820,00	2 163 128,00	0,46
2 200 000,00	POSTE ITALIANE SPA 0.00% 10/12/2024	EUR	2 051 820,00	2 163 128,00	0,46
GERMANY			4 502 728,25	4 503 065,60	0,95
Government			4 502 728,25	4 503 065,60	0,95
4 370 000,00	GERMAN TREASURY BILLS 0.00% 20/11/2024	EUR	4 312 927,61	4 312 665,60	0,91
200 000,00	BUNDESobligation 0.00% 10/04/2026	EUR	189 800,64	190 400,00	0,04
FRANCE			4 321 416,21	4 321 768,50	0,91
Government			4 321 416,21	4 321 768,50	0,91
4 350 000,00	FRANCE TREASURY BILLS BTF 0.00% 04/09/2024	EUR	4 321 416,21	4 321 768,50	0,91
SPAIN			4 315 909,03	4 316 423,80	0,91
Government			4 315 909,03	4 316 423,80	0,91
4 370 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/11/2024	EUR	4 315 909,03	4 316 423,80	0,91

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Eurizon AM SICAV - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			22 423 267,91	25 903 981,88	5,47
UCI Units			22 423 267,91	25 903 981,88	5,47
LUXEMBOURG			18 859 123,56	23 214 019,24	4,90
Finance			18 859 123,56	23 214 019,24	4,90
1 351 733,00	NB AURORA SA SICAF-RAIF	EUR	13 644 781,56	17 999 676,63	3,80
14 316,39	BLACKROCK STRATEGIC FUNDS -OPEAN ABSOLUTE RETURN FUND -I2-	EUR	2 610 450,00	2 610 450,55	0,55
19 497,51	AB SICAV I - SELECT ABSOLUTE ALPHA PORTFOLIO -S13- (HEDGED)	EUR	2 603 892,00	2 603 892,06	0,55
ITALY			3 564 144,35	2 689 962,64	0,57
Finance			3 564 144,35	2 689 962,64	0,57
5,00	PRAMERICA SGR SPA*	EUR	3 564 144,35	2 689 962,64	0,57
Total Portfolio			404 546 285,13	411 278 673,88	86,86

* The price of this security has been fair valued by the Management Company of the Fund.

Eurizon AM SICAV - Absolute Return Solution

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						317 449,50	152 707 049,19
Unrealised profit on future contracts and notional						570 133,58	85 218 990,23
10	(1 280)	Sale	EURO STOXX 50	20/09/2024	EUR	397 500,00	63 052 800,00
100 000	216	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	172 633,58	22 166 190,23
Unrealised loss on future contracts and notional						(252 684,08)	67 488 058,96
50	148	Purchase	S&P 500 EMINI	20/09/2024	USD	(213 005,71)	38 123 705,84
10	227	Purchase	MSCI WORLD INDEX	20/09/2024	USD	(28 695,12)	23 836 313,12
100 000	(42)	Sale	EURO BUND	06/09/2024	EUR	(10 983,25)	5 528 040,00

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Eurizon AM SICAV - Absolute Return Solution

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				157 941,80	177 466,68	—
PURCHASED OPTION CONTRACTS				157 941,80	177 466,68	—
120	CALL	EMINI RUSSELL 2000 INDEX 2 300,00 20/12/24	USD	157 941,80	177 466,68	—

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Eurizon AM SICAV - Absolute Return Solution

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					1 381 081,05
Unrealised profit on forward foreign exchange contracts					3 390 827,59
10/07/2024	26 381 941,03	EUR	4 306 377 000,00	JPY	1 382 030,39
10/07/2024	217 986 994,24	EUR	233 193 113,00	USD	485 376,87
10/07/2024	150 297 000,00	NOK	12 792 094,00	EUR	376 531,16
10/07/2024	27 000 000,00	USD	24 819 942,80	EUR	363 235,18
10/07/2024	35 000 000,00	CAD	23 548 602,09	EUR	313 550,09
10/07/2024	26 200 000,00	USD	24 319 111,28	EUR	117 898,47
10/07/2024	10 000 000,00	USD	9 223 210,17	EUR	103 892,79
10/07/2024	13 322 079,10	EUR	151 042 144,00	NOK	88 166,39
10/07/2024	6 000 000,00	USD	5 525 186,47	EUR	71 075,30
10/07/2024	2 700 000,00	GBP	3 131 346,05	EUR	52 210,26
10/07/2024	4 500 000,00	USD	4 168 330,91	EUR	28 865,42
10/07/2024	8 500 000,00	USD	7 920 042,24	EUR	7 995,27
Unrealised loss on forward foreign exchange contracts					(2 009 746,54)
10/07/2024	2 068 269 000,00	JPY	12 597 109,38	EUR	(590 139,21)
10/07/2024	1 974 426 000,00	JPY	11 919 161,33	EUR	(456 980,11)
10/07/2024	24 273 428,85	EUR	36 000 000,00	CAD	(270 499,10)
10/07/2024	19 359 850,00	USD	15 526 147,60	GBP	(249 670,48)
10/07/2024	19 963 975,57	EUR	17 136 318,00	GBP	(241 370,08)
10/07/2024	20 400 000,00	GBP	24 151 292,21	EUR	(97 755,66)
10/07/2024	4 268 131,99	USD	3 419 526,00	GBP	(51 015,12)
10/07/2024	815 909 098,00	JPY	4 785 379,38	EUR	(48 763,30)
10/07/2024	1 557 215,89	EUR	1 502 251,00	CHF	(3 553,48)

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

Eurizon AM SICAV - Global Infrastructure

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes	
Investments in securities	(Note 2)	76 308 742,71
Banks	(Note 2)	114 505,64
Other interest receivable		22 478,79
Receivable on investments sold		192 637,50
Receivable on subscriptions		15 120,57
Other assets	(Notes 3, 13)	359 692,82
Total assets		77 013 178,03

Liabilities	
Payable on redemptions	(206 031,28)
Other liabilities	(116 682,85)
Total liabilities	(322 714,13)

Total net assets **76 690 463,90**

	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	6,73	94 876,706
Class Primaclasse	EUR	5,26	6 620 608,909
Class R	EUR	6,17	3 602 673,046
Class U	EUR	6,91	2 750 752,819

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

Eurizon AM SICAV - Global Infrastructure

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

Net assets at the beginning of the period	Notes	86 164 289,76
Net income from investments	(Note 2)	167 796,31
Other income	(Notes 4, 8)	81 987,62
Total income		249 783,93
Management fee	(Note 8)	(673 586,09)
Administrative fees	(Note 10)	(40 476,40)
Other charges and taxes	(Notes 3, 7)	(223 180,33)
Total expenses		(937 242,82)
Net investment income / (loss)		(687 458,89)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	342 021,43
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	4 544 381,99
- foreign currencies	(Note 2)	1 155,55
Net result of operations for the period		4 200 100,08
Subscriptions for the period		8 666 971,40
Redemptions for the period		(22 127 746,49)
Dividend distributions	(Note 15)	(213 150,85)
Net assets at the end of the period		76 690 463,90

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

Eurizon AM SICAV - Global Infrastructure

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			72 161 072,70	76 308 742,71	99,50
INVESTMENT FUNDS			72 161 072,70	76 308 742,71	99,50
UCI Units			72 161 072,70	76 308 742,71	99,50
LUXEMBOURG			72 161 072,70	76 308 742,71	99,50
Finance			72 161 072,70	76 308 742,71	99,50
721 322,84	EURIZON FUND - GLOBAL EQUITY INFRASTRUCTURE -MD-	EUR	72 161 072,70	76 308 742,71	99,50
Total Portfolio			72 161 072,70	76 308 742,71	99,50

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

Eurizon AM SICAV - Global Absolute Bond Euro Hedged

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	46 755 419,11
Banks		(Note 2)	731 566,82
Other banks and broker accounts		(Notes 2, 5, 12)	3 062 507,19
Unrealised profit on future contracts		(Notes 2, 12)	31 590,95
Other assets		(Notes 3, 13)	249 092,74
Total assets			50 830 176,81
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(3 110,99)
Unrealised loss on future contracts		(Notes 2, 12)	(178 956,57)
Payable on redemptions			(276 602,31)
Other liabilities			(54 263,43)
Total liabilities			(512 933,30)
Total net assets			50 317 243,51
	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	4,63	8 751,264
Class Primaclasse	EUR	4,64	9 849 028,866
Class R	EUR	4,74	801 192,467
Class U	EUR	4,74	170 111,395

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

Eurizon AM SICAV - Global Absolute Bond Euro Hedged

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

Net assets at the beginning of the period	Notes	60 637 513,27
Accretion of market discount / (Amortisation of market premium)	(Note 2)	690 983,85
Net income from investments	(Note 2)	512 095,76
Other income	(Notes 4, 8)	51 376,33
Total income		1 254 455,94
Management fee	(Note 8)	(229 343,88)
Administrative fees	(Note 10)	(45 652,50)
Subscription tax	(Note 6)	(12 447,85)
Other charges and taxes	(Notes 3, 7)	(175 513,96)
Total expenses		(462 958,19)
Net investment income / (loss)		791 497,75
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(349 238,37)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	849 951,33
- forward foreign exchange contracts	(Note 2)	(6 684,39)
- foreign currencies	(Note 2)	11 043,83
- future contracts	(Note 2)	(330 939,45)
Net result of operations for the period		965 630,70
Subscriptions for the period		2 822 621,16
Redemptions for the period		(13 482 981,51)
Dividend distributions	(Note 15)	(625 540,11)
Net assets at the end of the period		50 317 243,51

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

Eurizon AM SICAV - Global Absolute Bond Euro Hedged

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			46 758 793,40	46 755 419,11	92,92
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			41 940 793,40	41 936 048,60	83,34
Zero-Coupon Bonds			41 940 793,40	41 936 048,60	83,34
ITALY			41 940 793,40	41 936 048,60	83,34
Government			41 940 793,40	41 936 048,60	83,34
8 230 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/01/2025	EUR	8 076 711,43	8 075 687,50	16,05
7 540 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/12/2024	EUR	7 424 031,08	7 423 130,00	14,75
7 520 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/11/2024	EUR	7 423 698,17	7 417 728,00	14,74
6 190 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/02/2025	EUR	6 055 331,50	6 054 934,20	12,04
5 710 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2025	EUR	5 571 092,08	5 571 361,20	11,07
3 910 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/10/2024	EUR	3 868 331,20	3 870 078,90	7,69
3 620 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/04/2025	EUR	3 521 597,94	3 523 128,80	7,00
INVESTMENT FUNDS			4 818 000,00	4 819 370,51	9,58
UCI Units			4 818 000,00	4 819 370,51	9,58
LUXEMBOURG			4 818 000,00	4 819 370,51	9,58
Finance			4 818 000,00	4 819 370,51	9,58
25 541,35	EURIZON FUND - BOND SHORT TERM EUR T1 -Z-	EUR	2 536 000,00	2 536 255,46	5,04
22 300,40	EURIZON FUND - MONEY MARKET EUR T1 -Z-	EUR	2 282 000,00	2 283 115,05	4,54
Total Portfolio			46 758 793,40	46 755 419,11	92,92

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

Eurizon AM SICAV - Global Absolute Bond Euro Hedged

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						(147 365,62)	78 117 626,06
Unrealised profit on future contracts and notional						31 590,95	12 373 950,68
100 000	33	Purchase	EURO SCHATZ	06/09/2024	EUR	16 335,00	3 488 100,00
200 000	16	Purchase	US 2YR NOTE (CBT)	30/09/2024	USD	7 930,95	3 048 750,68
250 000	24	Purchase	3 MONTH EURIBOR	15/12/2025	EUR	7 325,00	5 837 100,00
Unrealised loss on future contracts and notional						(178 956,57)	65 743 675,38
250 000	59	Purchase	3 MONTH SOFR	15/06/2027	USD	(45 136,49)	13 254 694,33
250 000	61	Purchase	3 MONTH SOFR	14/09/2027	USD	(39 783,05)	13 706 140,36
250 000	62	Purchase	3 MONTH SOFR	14/12/2027	USD	(34 231,38)	13 932 277,42
250 000	61	Purchase	3 MONTH SOFR	14/03/2028	USD	(28 668,10)	13 707 563,27
250 000	24	Purchase	3 MONTH EURIBOR	16/06/2025	EUR	(22 862,55)	5 824 500,00
250 000	22	Purchase	3 MONTH EURIBOR	16/12/2024	EUR	(8 275,00)	5 318 500,00

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

Eurizon AM SICAV - Global Absolute Bond Euro Hedged

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(3 110,99)
Unrealised loss on forward foreign exchange contracts					(3 110,99)
31/07/2024	249 810,41	EUR	271 438,00	USD	(3 110,99)

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

Eurizon AM SICAV - Equity Planet

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes	
Investments in securities	(Note 2)	134 591 539,89
Banks	(Note 2)	199 285,35
Other banks and broker accounts	(Notes 2, 5, 12)	13,80
Receivable on investments sold		257 770,00
Receivable on subscriptions		116 791,38
Other assets	(Notes 3, 13)	522 853,40
Total assets		135 688 253,82

Liabilities	
Payable on redemptions	(373 719,78)
Other liabilities	(196 635,11)
Total liabilities	(570 354,89)

Total net assets **135 117 898,93**

	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	6,93	74 940,473
Class Primaclasse	EUR	6,73	15 894 665,499
Class R	EUR	7,03	2 822 431,658
Class U	EUR	7,07	1 111 797,313

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

Eurizon AM SICAV - Equity Planet

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

Net assets at the beginning of the period	Notes	149 675 232,92
Net income from investments	(Note 2)	344 838,90
Other income	(Notes 4, 8)	143 992,86
Total income		488 831,76
Management fee	(Note 8)	(1 176 484,57)
Administrative fees	(Note 10)	(73 068,73)
Subscription tax	(Note 6)	(147,17)
Other charges and taxes	(Notes 3, 7)	(449 965,30)
Total expenses		(1 699 665,77)
Net investment income / (loss)		(1 210 834,01)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	1 784 942,89
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	12 666 044,48
- foreign currencies	(Note 2)	1 111,20
Net result of operations for the period		13 241 264,56
Subscriptions for the period		13 373 451,18
Redemptions for the period		(40 169 281,79)
Dividend distributions	(Note 15)	(1 002 767,94)
Net assets at the end of the period		135 117 898,93

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

Eurizon AM SICAV - Equity Planet

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			121 598 110,92	134 591 539,89	99,61
INVESTMENT FUNDS			121 598 110,92	134 591 539,89	99,61
UCI Units			121 598 110,92	134 591 539,89	99,61
LUXEMBOURG			121 598 110,92	134 591 539,89	99,61
Finance			121 598 110,92	134 591 539,89	99,61
1 215 493,00	EURIZON FUND - EQUITY PLANET -MD-	EUR	121 598 110,92	134 591 539,89	99,61
Total Portfolio			121 598 110,92	134 591 539,89	99,61

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

Eurizon AM SICAV - Low Carbon Euro

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	306 872 364,27
Banks		(Note 2)	10 068 207,62
Other banks and broker accounts		(Notes 2, 5, 12)	1 479 406,67
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	3 334,80
Unrealised profit on future contracts		(Notes 2, 12)	556 204,47
Unrealised profit on swap contracts		(Notes 2, 11)	42 837,25
Other interest receivable			1 328 618,70
Receivable on investments sold			8 476 407,68
Receivable on subscriptions			53 551,46
Other assets		(Notes 3, 13)	1 286 307,41
Total assets			330 167 240,33
Liabilities			
Swap premium received			(411 209,76)
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(62 301,84)
Unrealised loss on future contracts		(Notes 2, 12)	(135 689,99)
Interest payable on swap contracts		(Notes 2, 11)	(8 402,78)
Payable on investments purchased			(8 285 101,86)
Payable on redemptions			(525 614,00)
Other liabilities			(358 086,73)
Total liabilities			(9 786 406,96)
Total net assets			320 380 833,37
	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	5,21	83 071,470
Class I	EUR	5,32	6 069 709,528
Class Primaclasse	EUR	5,33	48 184 657,966
Class R	EUR	5,48	4 567 698,410
Class U	EUR	5,55	1 054 741,567

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

Eurizon AM SICAV - Low Carbon Euro

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

Net assets at the beginning of the period	Notes	386 361 352,46
Accretion of market discount / (Amortisation of market premium)	(Note 2)	9 676,35
Net income from investments	(Note 2)	5 060 990,06
Other income	(Notes 4, 8)	282 231,43
Total income		5 352 897,84
Management fee	(Note 8)	(1 554 006,49)
Administrative fees	(Note 10)	(289 870,71)
Subscription tax	(Note 6)	(76 977,15)
Interest paid on swap contracts	(Note 2)	(137 162,95)
Other charges and taxes	(Notes 3, 7)	(982 149,70)
Total expenses		(3 040 167,00)
Net investment income / (loss)		2 312 730,84
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	12 625 122,13
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(4 804 091,41)
- option contracts	(Note 2)	169 501,72
- forward foreign exchange contracts	(Note 2)	107 525,25
- foreign currencies	(Note 2)	(11 653,72)
- future contracts	(Note 2)	(854 254,60)
- swap contracts	(Note 2)	127 397,27
Net result of operations for the period		9 672 277,48
Subscriptions for the period		18 857 062,26
Redemptions for the period		(93 349 843,50)
Dividend distributions	(Note 15)	(1 160 015,33)
Net assets at the end of the period		320 380 833,37

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

Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			23 031 613 721,55	306 872 364,27	95,78
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			299 313 721,55	306 641 582,76	95,71
Shares			107 164 631,78	129 415 993,70	40,39
FRANCE			35 517 597,35	41 799 571,31	13,05
Consumer Retail			8 658 469,02	10 258 364,60	3,20
5 747,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 083 904,84	4 101 059,20	1,28
11 760,00	KERING SA	EUR	3 932 094,46	3 980 760,00	1,24
5 308,00	L'OREAL SA	EUR	1 642 469,72	2 176 545,40	0,68
Energy			6 582 614,34	7 867 479,59	2,46
126 223,00	TOTALENERGIES SE	EUR	6 582 614,34	7 867 479,59	2,46
Industries			5 024 169,13	7 617 021,90	2,38
33 945,00	SCHNEIDER ELECTRIC SE	EUR	5 021 093,55	7 613 863,50	2,38
16,00	SAFRAN SA	EUR	3 075,58	3 158,40	0,00
Basic Goods			7 424 024,03	6 836 928,42	2,13
73 584,00	DANONE SA	EUR	4 326 724,57	4 200 174,72	1,31
20 811,00	PERNOD RICARD SA	EUR	3 097 299,46	2 636 753,70	0,82
Finance			5 663 771,88	6 364 848,50	1,99
167 892,00	AXA SA	EUR	4 676 422,37	5 132 458,44	1,60
20 702,00	BNP PARIBAS SA	EUR	987 349,51	1 232 390,06	0,39
Health			1 745 365,00	2 225 452,46	0,69
6 466,00	ESSILORLUXOTTICA SA	EUR	845 199,95	1 300 959,20	0,40
10 279,00	SANOFI SA	EUR	900 165,05	924 493,26	0,29
Raw materials			419 183,95	629 475,84	0,20
3 903,00	AIR LIQUIDE SA	EUR	419 183,95	629 475,84	0,20
GERMANY			31 663 247,17	37 631 137,45	11,74
Computing and IT			10 993 773,99	13 937 315,57	4,35
54 929,00	SAP SE	EUR	8 040 424,44	10 410 144,08	3,25
102 818,00	INFINEON TECHNOLOGIES AG	EUR	2 953 349,55	3 527 171,49	1,10
Finance			8 389 665,25	9 844 899,70	3,07
11 240,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	4 353 358,91	5 249 080,00	1,64
19 837,00	DEUTSCHE BOERSE AG	EUR	3 407 520,00	3 790 850,70	1,18
3 102,00	ALLIANZ SE	EUR	628 786,34	804 969,00	0,25
Industries			6 311 563,51	7 913 988,32	2,47
45 556,00	SIEMENS AG	EUR	6 311 563,51	7 913 988,32	2,47
Consumer Retail			5 968 244,42	5 934 933,86	1,85
34 197,00	BAYERISCHE MOTOREN WERKE AG	EUR	3 004 880,60	3 022 330,86	0,94
13 061,00	ADIDAS AG	EUR	2 963 363,82	2 912 603,00	0,91
NETHERLANDS			18 211 322,31	25 432 337,27	7,94
Computing and IT			7 871 299,62	14 575 811,40	4,55
15 117,00	ASML HOLDING NV	EUR	7 871 299,62	14 575 811,40	4,55
Telecommunication			5 007 219,47	5 057 540,24	1,58
27 514,00	WOLTERS KLUWER NV	EUR	4 234 767,80	4 259 167,20	1,33
24 004,00	PROSUS NV	EUR	772 451,67	798 373,04	0,25

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

Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			3 797 240,41	3 798 729,15	1,18
137 685,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 797 240,41	3 798 729,15	1,18
Finance			1 285 481,34	1 725 651,82	0,54
108 110,00	ING GROEP NV	EUR	1 285 481,34	1 725 651,82	0,54
Industries			250 081,47	274 604,66	0,09
2 141,00	AIRBUS SE	EUR	250 081,47	274 604,66	0,09
ITALY			8 520 155,17	10 751 686,25	3,36
Finance			3 843 259,50	5 976 355,78	1,87
1 140 939,00	INTESA SANPAOLO SPA	EUR	3 118 314,86	3 960 199,27	1,24
58 262,00	UNICREDIT SPA	EUR	724 944,64	2 016 156,51	0,63
Multi-Utilities			4 676 895,67	4 775 330,43	1,49
735 345,00	ENEL SPA	EUR	4 676 895,67	4 775 330,43	1,49
Health			0,00	0,04	0,00
2 301,00	AMPLIFON SPA	EUR	0,00	0,04	0,00
SPAIN			9 237 800,70	9 772 372,08	3,05
Multi-Utilities			5 204 116,27	5 454 912,02	1,70
450 261,00	IBERDROLA SA	EUR	5 204 116,27	5 454 912,02	1,70
Finance			3 999 260,90	4 264 702,38	1,33
984 806,00	BANCO SANTANDER SA	EUR	3 999 260,90	4 264 702,38	1,33
Consumer Retail			34 423,53	52 757,68	0,02
1 138,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	34 423,53	52 757,68	0,02
FINLAND			3 635 758,79	3 659 141,50	1,14
Telecommunication			3 635 758,79	3 659 141,50	1,14
1 028 282,00	NOKIA OYJ	EUR	3 635 758,79	3 659 141,50	1,14
BELGIUM			378 750,29	369 747,84	0,11
Basic Goods			378 750,29	369 747,84	0,11
6 832,00	ANHEUSER-BUSCH INBEV SA	EUR	378 750,29	369 747,84	0,11
Ordinary Bonds			131 822 436,79	120 348 343,06	37,56
FRANCE			28 203 927,71	26 091 212,00	8,14
Finance			15 189 075,53	14 262 831,00	4,45
3 000 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	2 998 597,00	2 874 990,00	0,90
1 400 000,00	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	1 543 423,00	1 383 438,00	0,43
1 500 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	1 595 234,00	1 335 750,00	0,42
1 200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	1 196 532,00	1 039 644,00	0,32
1 000 000,00	ICADE 1.50% 13/09/2027	EUR	1 073 648,33	930 900,00	0,29
900 000,00	CREDIT AGRICOLE SA 4.375% 27/11/2033	EUR	937 039,40	929 268,00	0,29
700 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	696 670,00	659 834,00	0,21
700 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	697 923,80	642 138,00	0,20
500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.75% 03/02/2034	EUR	501 400,00	496 605,00	0,15
300 000,00	CREDIT AGRICOLE SA 4.00% 18/01/2033	EUR	309 975,00	306 363,00	0,10
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 15/11/2027	EUR	277 324,00	278 247,00	0,09
200 000,00	CREDIT AGRICOLE SA 4.125% 07/03/2030	EUR	206 398,00	204 436,00	0,06
200 000,00	BPCE SA 4.375% 13/07/2028	EUR	203 996,00	203 592,00	0,06
200 000,00	SOCIETE GENERALE SA 4.125% 21/11/2028	EUR	207 230,00	203 474,00	0,06
200 000,00	CREDIT AGRICOLE SA 2.50% 29/08/2029	EUR	190 230,00	189 494,00	0,06

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

Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	CREDIT AGRICOLE SA 1.75% 05/03/2029	EUR	181 900,00	182 632,00	0,06
200 000,00	BPCE SA 0.625% 15/01/2030	EUR	168 970,00	170 944,00	0,05
100 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 6.00% 23/01/2027	EUR	104 575,00	104 658,00	0,03
100 000,00	SOCIETE GENERALE SA 4.125% 02/06/2027	EUR	102 555,00	101 176,00	0,03
100 000,00	CREDIT AGRICOLE SA 3.875% 20/04/2031	EUR	96 399,00	101 057,00	0,03
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.875% 26/01/2028	EUR	101 613,00	100 322,00	0,03
100 000,00	CREDIT AGRICOLE SA 3.375% 28/07/2027	EUR	96 954,00	99 315,00	0,03
100 000,00	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	96 086,00	98 470,00	0,03
100 000,00	BPCE SA 0.125% 04/12/2024	EUR	95 783,00	98 463,00	0,03
100 000,00	BPCE SA 0.625% 28/04/2025	EUR	94 940,00	97 525,00	0,03
100 000,00	CREDIT AGRICOLE SA 1.875% 20/12/2026	EUR	95 567,00	95 934,00	0,03
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.50% 25/05/2028	EUR	95 900,00	95 049,00	0,03
100 000,00	BPCE SA 0.25% 15/01/2026	EUR	91 730,00	94 837,00	0,03
100 000,00	CREDIT AGRICOLE SA 1.375% 03/05/2027	EUR	94 000,00	94 252,00	0,03
100 000,00	SOCIETE GENERALE SA 2.125% 27/09/2028	EUR	88 742,00	92 953,00	0,03
100 000,00	CREDIT MUTUEL ARKEA SA 0.875% 07/05/2027	EUR	88 857,00	92 721,00	0,03
100 000,00	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	91 924,00	92 417,00	0,03
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.75% 15/03/2029	EUR	90 317,00	91 115,00	0,03
100 000,00	SOCIETE GENERALE SA 1.75% 22/03/2029	EUR	84 768,00	90 475,00	0,03
100 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 2.125% 16/09/2029	EUR	91 968,00	90 399,00	0,03
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.625% 03/11/2028	EUR	87 678,00	87 266,00	0,03
100 000,00	SOCIETE GENERALE SA 0.875% 24/09/2029	EUR	85 601,00	85 484,00	0,03
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/01/2030	EUR	84 829,00	84 621,00	0,03
100 000,00	BPCE SA 0.75% 03/03/2031	EUR	81 524,00	81 773,00	0,03
100 000,00	CREDIT AGRICOLE SA 0.875% 14/01/2032	EUR	81 060,00	80 494,00	0,02
100 000,00	BPCE SA 0.25% 14/01/2031	EUR	79 215,00	80 306,00	0,02
Industries			5 240 184,40	4 664 322,00	1,45
2 000 000,00	ALSTOM SA 0.25% 14/10/2026	EUR	1 981 414,00	1 851 560,00	0,58
1 600 000,00	AEROPORTS DE PARIS SA 1.125% 18/06/2034	EUR	1 699 066,40	1 259 520,00	0,39
600 000,00	GETLINK SE 3.50% 30/10/2025	EUR	600 000,00	594 006,00	0,18
500 000,00	SCHNEIDER ELECTRIC SE 3.00% 10/01/2031	EUR	498 165,00	489 470,00	0,15
200 000,00	AEROPORTS DE PARIS SA 2.75% 02/04/2030	EUR	184 938,00	191 200,00	0,06
100 000,00	SCHNEIDER ELECTRIC SE 3.50% 12/06/2033	EUR	104 601,00	100 042,00	0,03
100 000,00	LA POSTE SA 0.625% 21/10/2026	EUR	90 921,00	93 557,00	0,03
100 000,00	LA POSTE SA 1.375% 21/04/2032	EUR	81 079,00	84 967,00	0,03
Multi-Utilities			3 921 941,42	3 467 834,00	1,08
1 800 000,00	ENGIE SA 0.50% 24/10/2030	EUR	1 791 982,42	1 487 448,00	0,46
1 000 000,00	ELECTRICITE DE FRANCE SA 1.00% 13/10/2026	EUR	1 050 069,00	942 370,00	0,29
500 000,00	VEOLIA ENVIRONNEMENT SA 0.80% 15/01/2032	EUR	407 960,00	405 800,00	0,13
300 000,00	TEREGA SA 0.875% 17/09/2030	EUR	299 907,00	248 892,00	0,08
100 000,00	SUEZ SACA 4.625% 03/11/2028	EUR	100 808,00	102 877,00	0,03
100 000,00	SUEZ SACA 1.875% 24/05/2027	EUR	92 048,00	94 968,00	0,03
100 000,00	VEOLIA ENVIRONNEMENT SA 1.25% 02/04/2027	EUR	91 319,00	94 112,00	0,03
100 000,00	VEOLIA ENVIRONNEMENT SA 1.50% 03/04/2029	EUR	87 848,00	91 367,00	0,03
Consumer Retail			2 351 429,50	2 239 958,00	0,70
1 000 000,00	KERING SA 0.75% 13/05/2028	EUR	1 009 172,50	904 730,00	0,28
700 000,00	RCI BANQUE SA 3.875% 12/01/2029	EUR	696 983,00	696 073,00	0,22
600 000,00	APRR SA 1.50% 25/01/2030	EUR	541 380,00	539 298,00	0,17
100 000,00	KERING SA 3.625% 05/09/2031	EUR	103 894,00	99 857,00	0,03
Basic Goods			501 700,00	499 385,00	0,16
500 000,00	CARREFOUR SA 3.75% 10/10/2030	EUR	501 700,00	499 385,00	0,16

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Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			405 978,86	391 024,00	0,12
400 000,00	VIVENDI SE 0.625% 11/06/2025	EUR	405 978,86	391 024,00	0,12
Raw materials			379 658,00	377 478,00	0,12
200 000,00	ARKEMA SA 4.25% 20/05/2030	EUR	206 476,00	205 240,00	0,07
200 000,00	ARKEMA SA 0.75% 03/12/2029	EUR	173 182,00	172 238,00	0,05
Computing and IT			213 960,00	188 380,00	0,06
200 000,00	CAPGEMINI SE 2.00% 15/04/2029	EUR	213 960,00	188 380,00	0,06
NETHERLANDS			19 284 229,13	17 518 778,00	5,47
Finance			6 012 612,50	5 575 783,00	1,74
1 200 000,00	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	EUR	1 210 049,00	1 062 420,00	0,33
1 000 000,00	LEASEPLAN CORP. NV 0.25% 23/02/2026	EUR	996 140,00	946 080,00	0,29
1 000 000,00	ABN AMRO BANK NV 0.60% 15/01/2027	EUR	1 028 038,50	927 490,00	0,29
800 000,00	LSEG NETHERLANDS BV 0.25% 06/04/2028	EUR	799 090,00	711 560,00	0,22
700 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	697 480,00	649 789,00	0,20
500 000,00	JAB HOLDINGS BV 4.375% 25/04/2034	EUR	504 040,00	501 945,00	0,16
500 000,00	ABN AMRO BANK NV 3.875% 15/01/2032	EUR	503 985,00	500 475,00	0,16
100 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	91 881,00	94 418,00	0,03
100 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	93 556,00	93 529,00	0,03
100 000,00	NATIONALE-NEDERLANDEN BANK NV 0.50% 21/09/2028	EUR	88 353,00	88 077,00	0,03
Industries			3 500 546,00	3 185 969,00	0,99
1 000 000,00	ROYAL SCHIPHOL GROUP NV 2.00% 06/04/2029	EUR	1 099 595,00	938 180,00	0,29
800 000,00	DANFOSS FINANCE I BV 0.375% 28/10/2028	EUR	793 176,00	696 352,00	0,22
600 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	595 602,00	555 852,00	0,17
500 000,00	FERROVIAL SE 4.375% 13/09/2030	EUR	514 500,00	511 695,00	0,16
500 000,00	SIGNIFY NV 2.375% 11/05/2027	EUR	497 673,00	483 890,00	0,15
Basic Goods			2 816 302,50	2 327 796,00	0,73
1 500 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	1 621 396,50	1 232 925,00	0,39
700 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	697 410,00	591 822,00	0,19
400 000,00	HEINEKEN NV 3.812% 04/07/2036	EUR	400 000,00	398 208,00	0,12
100 000,00	IMPERIAL BRANDS FINANCE NETHERLANDS BV 5.25% 15/02/2031	EUR	97 496,00	104 841,00	0,03
Multi-Utilities			1 882 515,80	1 649 002,00	0,52
1 000 000,00	ENEXIS HOLDING NV 0.875% 28/04/2026	EUR	1 047 407,00	954 410,00	0,30
800 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	835 108,80	694 592,00	0,22
Energy			1 600 046,33	1 442 694,00	0,45
900 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	892 569,80	815 949,00	0,25
700 000,00	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	EUR	707 476,53	626 745,00	0,20
Consumer Retail			1 421 582,00	1 280 414,00	0,40
1 200 000,00	RELX FINANCE BV 0.50% 10/03/2028	EUR	1 218 960,00	1 081 188,00	0,34
100 000,00	RELX FINANCE BV 3.75% 12/06/2031	EUR	104 377,00	101 302,00	0,03
100 000,00	STELLANTIS NV 3.50% 19/09/2030	EUR	98 245,00	97 924,00	0,03
Telecommunication			684 309,00	681 513,00	0,21
500 000,00	KONINKLIJKE KPN NV 3.875% 16/02/2036	EUR	496 075,00	493 475,00	0,15
200 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.50% 03/04/2028	EUR	188 234,00	188 038,00	0,06
Raw materials			669 143,00	677 076,00	0,21
300 000,00	DSM BV 3.625% 02/07/2034	EUR	298 368,00	297 141,00	0,09
100 000,00	AKZO NOBEL NV 4.00% 24/05/2033	EUR	95 865,00	101 496,00	0,03
100 000,00	AKZO NOBEL NV 1.125% 08/04/2026	EUR	93 899,00	95 970,00	0,03

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Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	AKZO NOBEL NV 1.50% 28/03/2028	EUR	89 982,00	92 517,00	0,03
100 000,00	AKZO NOBEL NV 1.625% 14/04/2030	EUR	91 029,00	89 952,00	0,03
Health			597 545,00	598 556,00	0,19
200 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.25% 21/01/2031	EUR	199 504,00	199 480,00	0,07
200 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.125% 21/01/2029	EUR	198 658,00	199 384,00	0,06
100 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.375% 21/05/2026	EUR	99 759,00	100 011,00	0,03
100 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 3.375% 21/05/2034	EUR	99 624,00	99 681,00	0,03
Computing and IT			99 627,00	99 975,00	0,03
100 000,00	ASML HOLDING NV 3.50% 06/12/2025	EUR	99 627,00	99 975,00	0,03
UNITED STATES			17 851 670,58	16 302 732,00	5,09
Consumer Retail			4 550 277,20	4 191 234,00	1,31
1 300 000,00	VF CORP. 0.25% 25/02/2028	EUR	1 284 393,20	1 096 602,00	0,34
1 000 000,00	MCDONALD'S CORP. 0.90% 15/06/2026	EUR	1 039 824,00	951 900,00	0,30
1 000 000,00	WALGREENS BOOTS ALLIANCE, INC. 2.125% 20/11/2026	EUR	1 022 000,00	939 850,00	0,29
600 000,00	GENERAL MOTORS FINANCIAL CO., INC. 3.90% 12/01/2028	EUR	602 688,00	602 082,00	0,19
500 000,00	UNILEVER CAPITAL CORP. 3.40% 06/06/2033	EUR	500 200,00	498 775,00	0,16
100 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES, INC. 5.125% 05/04/2026	EUR	101 172,00	102 025,00	0,03
Basic Goods			4 359 528,00	3 801 357,00	1,19
1 700 000,00	MONDELEZ INTERNATIONAL, INC. 1.625% 08/03/2027	EUR	1 841 442,00	1 621 579,00	0,51
1 600 000,00	PEPSICO, INC. 0.40% 09/10/2032	EUR	1 598 778,00	1 263 488,00	0,39
700 000,00	COCA-COLA CO. 3.125% 14/05/2032	EUR	691 278,00	689 703,00	0,22
300 000,00	COCA-COLA CO. 0.95% 06/05/2036	EUR	228 030,00	226 587,00	0,07
Telecommunication			2 997 879,00	2 873 110,00	0,90
1 500 000,00	AT&T, INC. 1.60% 19/05/2028	EUR	1 513 347,00	1 397 130,00	0,44
500 000,00	VERIZON COMMUNICATIONS, INC. 3.75% 28/02/2036	EUR	495 775,00	493 520,00	0,16
500 000,00	AT&T, INC. 3.55% 17/12/2032	EUR	494 317,00	491 460,00	0,15
500 000,00	BOOKING HOLDINGS, INC. 3.75% 01/03/2036	EUR	494 440,00	491 000,00	0,15
Finance			2 577 868,00	2 358 590,00	0,74
1 500 000,00	NASDAQ, INC. 1.75% 28/03/2029	EUR	1 618 070,00	1 384 500,00	0,43
500 000,00	PROLOGIS EURO FINANCE LLC 4.625% 23/05/2033	EUR	524 375,00	519 440,00	0,16
100 000,00	AMERICAN INTERNATIONAL GROUP, INC. 1.875% 21/06/2027	EUR	91 968,00	95 115,00	0,03
100 000,00	BLACKSTONE HOLDINGS FINANCE CO. LLC 1.00% 05/10/2026	EUR	91 039,00	94 271,00	0,03
100 000,00	BLACKSTONE PRIVATE CREDIT FUND 1.75% 30/11/2026	EUR	86 858,00	93 141,00	0,03
100 000,00	BERKSHIRE HATHAWAY FINANCE CORP. 1.50% 18/03/2030	EUR	89 971,00	90 161,00	0,03
100 000,00	BERKSHIRE HATHAWAY, INC. 1.625% 16/03/2035	EUR	75 587,00	81 962,00	0,03
Computing and IT			1 681 682,38	1 512 105,00	0,47
1 400 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 1.25% 29/01/2027	EUR	1 499 174,38	1 328 544,00	0,41
100 000,00	FIDELITY NATIONAL INFORMATION SERVICES, INC. 1.50% 21/05/2027	EUR	93 856,00	94 356,00	0,03
100 000,00	FIDELITY NATIONAL INFORMATION SERVICES, INC. 1.00% 03/12/2028	EUR	88 652,00	89 205,00	0,03
Industries			1 384 640,00	1 266 546,00	0,39
900 000,00	FEDEX CORP. 0.45% 04/05/2029	EUR	896 616,00	778 779,00	0,24
300 000,00	HONEYWELL INTERNATIONAL, INC. 3.375% 01/03/2030	EUR	298 128,00	296 643,00	0,09
200 000,00	FEDEX CORP. 1.625% 11/01/2027	EUR	189 896,00	191 124,00	0,06

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

Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			299 796,00	299 790,00	0,09
300 000,00	JOHNSON & JOHNSON 3.20% 01/06/2032	EUR	299 796,00	299 790,00	0,09
ITALY			12 317 099,10	11 221 963,16	3,50
Finance			11 190 274,10	10 092 886,00	3,15
3 600 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	EUR	3 566 906,10	3 137 400,00	0,98
2 400 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	2 574 960,00	2 242 272,00	0,70
2 100 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	2 150 960,00	1 861 209,00	0,58
1 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	1 003 518,00	919 410,00	0,29
400 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	400 000,00	421 544,00	0,13
500 000,00	UNICREDIT SPA 0.85% 19/01/2031	EUR	415 250,00	413 080,00	0,13
300 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	299 652,00	301 653,00	0,10
300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	284 757,00	293 649,00	0,09
200 000,00	BANCO BPM SPA 4.625% 29/11/2027	EUR	199 636,00	204 788,00	0,06
100 000,00	UNIPOL GRUPPO SPA 3.50% 29/11/2027	EUR	100 009,00	99 721,00	0,03
100 000,00	UNIPOL GRUPPO SPA 3.00% 18/03/2025	EUR	97 783,00	99 283,00	0,03
100 000,00	AZIMUT HOLDING SPA 1.625% 12/12/2024	EUR	96 843,00	98 877,00	0,03
Consumer Retail			438 000,00	417 773,16	0,13
438 000,00	NEXI SPA 1.625% 30/04/2026	EUR	438 000,00	417 773,16	0,13
Telecommunication			290 796,00	308 178,00	0,10
200 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	190 800,00	197 812,00	0,06
100 000,00	TELECOM ITALIA SPA 7.875% 31/07/2028	EUR	99 996,00	110 366,00	0,04
Multi-Utilities			298 047,00	302 696,00	0,09
200 000,00	2I RETE GAS SPA 4.375% 06/06/2033	EUR	198 526,00	203 056,00	0,06
100 000,00	ERG SPA 4.125% 03/07/2030	EUR	99 521,00	99 640,00	0,03
Energy			99 982,00	100 430,00	0,03
100 000,00	ENI SPA 3.625% 19/05/2027	EUR	99 982,00	100 430,00	0,03
GERMANY			12 322 380,70	11 158 927,00	3,48
Multi-Utilities			3 512 935,50	3 008 515,00	0,94
2 000 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	2 021 183,50	1 642 840,00	0,51
1 500 000,00	E.ON SE 0.375% 29/09/2027	EUR	1 491 752,00	1 365 675,00	0,43
Health			2 289 261,00	2 163 105,00	0,67
900 000,00	FRESENIUS SE & CO. KGAA 0.375% 28/09/2026	EUR	893 997,00	840 060,00	0,26
700 000,00	FRESENIUS MEDICAL CARE AG 1.50% 29/05/2030	EUR	698 194,00	614 292,00	0,19
500 000,00	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	425 450,00	422 715,00	0,13
300 000,00	FRESENIUS SE & CO. KGAA 2.875% 24/05/2030	EUR	271 620,00	286 038,00	0,09
Computing and IT			1 685 031,00	1 613 271,00	0,50
1 500 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	1 510 326,00	1 432 275,00	0,44
100 000,00	SAP SE 1.25% 10/03/2028	EUR	90 735,00	93 486,00	0,03
100 000,00	SAP SE 0.375% 18/05/2029	EUR	83 970,00	87 510,00	0,03
Telecommunication			1 456 322,00	1 177 344,00	0,37
1 400 000,00	DEUTSCHE TELEKOM AG 1.375% 05/07/2034	EUR	1 456 322,00	1 177 344,00	0,37
Finance			1 275 480,00	1 152 012,00	0,36
1 200 000,00	VONOVIA SE 1.50% 22/03/2026	EUR	1 275 480,00	1 152 012,00	0,36
Raw materials			1 196 631,20	1 150 152,00	0,36
1 200 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	1 196 631,20	1 150 152,00	0,36
Consumer Retail			906 720,00	894 528,00	0,28
600 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	600 000,00	589 500,00	0,18
300 000,00	ROBERT BOSCH GMBH 4.00% 02/06/2035	EUR	306 720,00	305 028,00	0,10

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Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SPAIN			9 745 059,22	9 093 458,00	2,84
Finance			5 685 351,22	5 428 276,00	1,69
1 300 000,00	INMOBILIARIA COLONIAL SOCIMI SA 2.00% 17/04/2026	EUR	1 405 155,89	1 261 728,00	0,39
1 200 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	1 197 892,00	1 089 096,00	0,34
700 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	702 235,33	653 779,00	0,20
600 000,00	BANCO SANTANDER SA 4.875% 18/10/2031	EUR	635 088,00	633 684,00	0,20
400 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 4.375% 04/04/2032	EUR	396 240,00	414 124,00	0,13
300 000,00	CAIXABANK SA 4.25% 06/09/2030	EUR	298 914,00	309 984,00	0,10
300 000,00	EDP SERVICIOS FINANCIEROS ESPANA SA 4.125% 04/04/2029	EUR	297 555,00	305 835,00	0,10
200 000,00	BANCO SANTANDER SA 0.50% 04/02/2027	EUR	182 260,00	185 276,00	0,06
200 000,00	BANCO SANTANDER SA 0.20% 11/02/2028	EUR	175 304,00	177 558,00	0,05
100 000,00	BANCO SANTANDER SA 4.25% 12/06/2030	EUR	103 067,00	103 678,00	0,03
100 000,00	CAIXABANK SA 3.75% 07/09/2029	EUR	102 718,00	101 377,00	0,03
100 000,00	BANCO SANTANDER SA 3.875% 16/01/2028	EUR	101 361,00	101 266,00	0,03
100 000,00	CRITERIA CAIXA SA 0.875% 28/10/2027	EUR	87 561,00	90 891,00	0,03
Consumer Retail			3 055 798,00	2 707 252,00	0,85
2 800 000,00	ABERTIS INFRAESTRUCTURAS SA 1.875% 26/03/2032	EUR	2 773 646,00	2 422 140,00	0,76
200 000,00	AMADEUS IT GROUP SA 1.875% 24/09/2028	EUR	182 954,00	186 930,00	0,06
100 000,00	AMADEUS IT GROUP SA 2.875% 20/05/2027	EUR	99 198,00	98 182,00	0,03
Energy			498 485,00	516 625,00	0,16
500 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 5.125% 23/04/2031	EUR	498 485,00	516 625,00	0,16
Industries			505 425,00	441 305,00	0,14
500 000,00	FERROVIAL EMISIONES SA 0.54% 12/11/2028	EUR	505 425,00	441 305,00	0,14
UNITED KINGDOM			6 927 877,13	6 263 157,00	1,96
Telecommunication			3 271 709,13	2 986 071,00	0,93
1 900 000,00	OMNICOM FINANCE HOLDINGS PLC 0.80% 08/07/2027	EUR	1 923 914,00	1 759 989,00	0,55
1 300 000,00	VODAFONE GROUP PLC 0.90% 24/11/2026	EUR	1 347 795,13	1 226 082,00	0,38
Multi-Utilities			1 485 895,00	1 325 460,00	0,42
1 500 000,00	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	1 485 895,00	1 325 460,00	0,42
Basic Goods			1 101 107,00	992 626,00	0,31
1 000 000,00	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	1 007 700,00	896 310,00	0,28
100 000,00	IMPERIAL BRANDS FINANCE PLC 2.125% 12/02/2027	EUR	93 407,00	96 316,00	0,03
Health			1 069 166,00	959 000,00	0,30
1 000 000,00	GLAXOSMITHKLINE CAPITAL PLC 1.25% 21/05/2026	EUR	1 069 166,00	959 000,00	0,30
LUXEMBOURG			4 321 173,67	3 598 729,00	1,12
Health			2 091 001,67	1 629 160,00	0,51
1 000 000,00	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	1 012 671,67	899 170,00	0,28
1 000 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.50% 02/07/2039	EUR	1 078 330,00	729 990,00	0,23
Finance			1 156 172,00	1 017 369,00	0,32
1 000 000,00	GRAND CITY PROPERTIES SA 1.50% 22/02/2027	EUR	1 064 690,00	922 380,00	0,29
100 000,00	EUROCLEAR INVESTMENTS SA 1.125% 07/12/2026	EUR	91 482,00	94 989,00	0,03
Industries			1 074 000,00	952 200,00	0,29
1 000 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 25/03/2027	EUR	1 074 000,00	952 200,00	0,29

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Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
JAPAN			3 693 338,86	3 303 016,00	1,03
Finance			1 599 450,00	1 509 136,00	0,47
1 600 000,00	MIZUHO FINANCIAL GROUP, INC. 0.184% 13/04/2026	EUR	1 599 450,00	1 509 136,00	0,47
Basic Goods			1 613 600,00	1 409 584,00	0,44
1 600 000,00	ASAHI GROUP HOLDINGS LTD. 0.541% 23/10/2028	EUR	1 613 600,00	1 409 584,00	0,44
Health			480 288,86	384 296,00	0,12
400 000,00	TAKEDA PHARMACEUTICAL CO. LTD. 3.00% 21/11/2030	EUR	480 288,86	384 296,00	0,12
BELGIUM			3 501 091,02	3 247 290,90	1,01
Basic Goods			2 902 523,02	2 721 244,90	0,85
1 600 000,00	ANHEUSER-BUSCH INBEV SA 1.15% 22/01/2027	EUR	1 684 576,00	1 516 816,00	0,47
600 000,00	ANHEUSER-BUSCH INBEV SA 2.875% 02/04/2032	EUR	583 812,00	575 046,00	0,18
287 000,00	ANHEUSER-BUSCH INBEV SA 2.00% 17/03/2028	EUR	274 791,02	275 146,90	0,09
200 000,00	ANHEUSER-BUSCH INBEV SA 1.50% 18/04/2030	EUR	182 490,00	181 580,00	0,06
200 000,00	ANHEUSER-BUSCH INBEV SA 2.00% 23/01/2035	EUR	176 854,00	172 656,00	0,05
Multi-Utilities			399 684,00	326 352,00	0,10
400 000,00	FLUVIUS SYSTEM OPERATOR CV 0.25% 02/12/2030	EUR	399 684,00	326 352,00	0,10
Finance			198 884,00	199 694,00	0,06
200 000,00	BELFIUS BANK SA 3.75% 22/01/2029	EUR	198 884,00	199 694,00	0,06
AUSTRIA			3 346 160,85	2 985 366,00	0,93
Finance			2 634 259,60	2 437 686,00	0,76
1 400 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	1 396 347,60	1 296 750,00	0,40
1 200 000,00	ERSTE GROUP BANK AG 0.875% 22/05/2026	EUR	1 237 912,00	1 140 936,00	0,36
Energy			711 901,25	547 680,00	0,17
700 000,00	OMV AG 1.00% 03/07/2034	EUR	711 901,25	547 680,00	0,17
DENMARK			2 705 307,00	2 548 077,00	0,80
Finance			1 492 380,00	1 330 770,00	0,42
1 500 000,00	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	1 492 380,00	1 330 770,00	0,42
Basic Goods			614 607,00	619 689,00	0,19
500 000,00	CARLSBERG BREWERIES AS 4.25% 05/10/2033	EUR	515 157,00	518 150,00	0,16
100 000,00	CARLSBERG BREWERIES AS 4.00% 05/10/2028	EUR	99 450,00	101 539,00	0,03
Consumer Retail			598 320,00	597 618,00	0,19
600 000,00	PANDORA AS 3.875% 31/05/2030	EUR	598 320,00	597 618,00	0,19
PORTUGAL			1 716 830,00	1 651 193,00	0,52
Energy			1 716 830,00	1 651 193,00	0,52
1 700 000,00	GALP ENERGIA SGPS SA 2.00% 15/01/2026	EUR	1 716 830,00	1 651 193,00	0,52
SWEDEN			1 767 376,00	1 616 320,00	0,50
Consumer Retail			1 663 300,00	1 516 000,00	0,47
1 600 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	1 663 300,00	1 516 000,00	0,47
Telecommunication			104 076,00	100 320,00	0,03
100 000,00	TELIA CO. AB 3.625% 22/02/2032	EUR	104 076,00	100 320,00	0,03
SWITZERLAND			1 098 955,00	1 034 968,00	0,32
Finance			1 098 955,00	1 034 968,00	0,32
1 100 000,00	UBS AG 0.01% 31/03/2026	EUR	1 098 955,00	1 034 968,00	0,32

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Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AUSTRALIA			1 197 493,00	1 028 753,00	0,32
Consumer Retail			1 197 493,00	1 028 753,00	0,32
1 100 000,00	TRANSURBAN FINANCE CO. PTY. LTD. 1.75% 29/03/2028	EUR	1 197 493,00	1 028 753,00	0,32
NORWAY			1 035 814,82	950 330,00	0,30
Telecommunication			1 035 814,82	950 330,00	0,30
1 000 000,00	TELENOR ASA 0.75% 31/05/2026	EUR	1 035 814,82	950 330,00	0,30
FINLAND			685 263,00	633 894,00	0,20
Raw materials			495 370,00	434 640,00	0,14
500 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	495 370,00	434 640,00	0,14
Telecommunication			189 893,00	199 254,00	0,06
100 000,00	NOKIA OYJ 4.375% 21/08/2031	EUR	95 493,00	101 271,00	0,03
100 000,00	NOKIA OYJ 3.125% 15/05/2028	EUR	94 400,00	97 983,00	0,03
CANADA			101 390,00	100 179,00	0,03
Finance			101 390,00	100 179,00	0,03
100 000,00	NATIONAL BANK OF CANADA 3.75% 25/01/2028	EUR	101 390,00	100 179,00	0,03
Floating Rate Notes			57 391 318,24	54 105 702,00	16,89
FRANCE			15 067 231,10	14 160 719,00	4,42
Finance			13 449 318,10	12 666 930,00	3,95
2 700 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	2 707 863,00	2 497 689,00	0,78
1 600 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	1 665 255,00	1 559 120,00	0,49
1 400 000,00	BNP PARIBAS SA FRN 15/01/2032	EUR	1 411 081,00	1 287 832,00	0,40
1 200 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	1 197 600,00	1 144 140,00	0,36
1 100 000,00	BNP PARIBAS SA FRN 20/11/2030	EUR	1 191 976,60	1 070 443,00	0,34
1 000 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	992 079,00	902 210,00	0,28
900 000,00	SOGECAP SA FRN 29/12/2049	EUR	1 010 126,00	885 627,00	0,28
200 000,00	BPCE SA FRN 02/03/2030	EUR	205 976,00	205 258,00	0,06
200 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	204 804,00	203 456,00	0,06
200 000,00	BPCE SA FRN 11/01/2035	EUR	201 750,00	202 080,00	0,06
200 000,00	CREDIT AGRICOLE SA FRN 12/10/2026	EUR	198 440,00	200 326,00	0,06
200 000,00	CNP ASSURANCES SACA FRN 29/11/2049	EUR	196 200,00	198 970,00	0,06
200 000,00	AXA SA FRN 29/11/2049	EUR	197 600,00	198 968,00	0,06
200 000,00	AXA SA FRN 06/07/2047	EUR	195 040,00	196 132,00	0,06
200 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	189 892,00	195 364,00	0,06
200 000,00	BNP PARIBAS SA FRN 19/02/2028	EUR	180 530,00	183 400,00	0,06
100 000,00	SOCIETE GENERALE SA FRN 28/09/2029	EUR	104 372,00	102 597,00	0,03
100 000,00	SOCIETE GENERALE SA FRN 06/09/2032	EUR	103 820,00	102 270,00	0,03
100 000,00	CREDIT AGRICOLE SA FRN 11/07/2029	EUR	98 204,00	101 331,00	0,03
100 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2099	EUR	97 500,00	99 206,00	0,03
100 000,00	BNP PARIBAS CARDIF SA FRN 31/12/2099	EUR	97 000,00	98 646,00	0,03
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 16/06/2032	EUR	98 932,00	98 594,00	0,03
100 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	94 882,00	97 751,00	0,03
100 000,00	SCOR SE FRN 08/06/2046	EUR	97 509,00	97 161,00	0,03
100 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	94 088,50	96 969,00	0,03
100 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	93 297,00	95 036,00	0,03
100 000,00	BPCE SA FRN 15/09/2027	EUR	89 151,00	92 836,00	0,03
100 000,00	SOCIETE GENERALE SA FRN 02/12/2027	EUR	87 629,00	92 259,00	0,03
100 000,00	BNP PARIBAS SA FRN 30/05/2028	EUR	86 997,00	91 049,00	0,03
100 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	85 859,00	90 692,00	0,03
100 000,00	BNP PARIBAS SA FRN 01/09/2028	EUR	85 926,00	90 228,00	0,03
100 000,00	LA BANQUE POSTALE SA FRN 02/08/2032	EUR	87 939,00	89 290,00	0,03

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Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			914 328,00	782 000,00	0,25
800 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	914 328,00	782 000,00	0,25
Multi-Utilities			703 585,00	711 789,00	0,22
400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	391 000,00	399 876,00	0,12
300 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	312 585,00	311 913,00	0,10
NETHERLANDS			10 496 436,72	9 801 605,00	3,06
Finance			4 021 549,80	3 736 543,00	1,17
1 200 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	1 418 820,00	1 195 968,00	0,38
1 200 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	1 226 711,00	1 156 188,00	0,36
300 000,00	ING GROEP NV FRN 22/03/2030	EUR	292 986,00	294 075,00	0,09
200 000,00	ING GROEP NV FRN 23/05/2029	EUR	204 289,80	204 744,00	0,07
200 000,00	NN GROUP NV FRN 13/01/2048	EUR	201 512,00	201 478,00	0,06
200 000,00	NN GROUP NV FRN 31/12/2099	EUR	200 500,00	199 144,00	0,06
200 000,00	ELM BV FOR SWISS REINSURANCE CO. LTD. FRN 29/12/2049	EUR	188 542,00	194 278,00	0,06
100 000,00	ING GROEP NV FRN 26/09/2029	EUR	98 415,00	99 307,00	0,03
100 000,00	ING GROEP NV FRN 26/05/2031	EUR	95 330,00	96 164,00	0,03
100 000,00	ING GROEP NV FRN 13/11/2030	EUR	94 444,00	95 197,00	0,03
Multi-Utilities			2 834 560,00	2 670 938,00	0,83
1 000 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	1 000 540,00	972 500,00	0,30
1 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 033 750,00	958 750,00	0,30
800 000,00	STEDIN HOLDING NV FRN 31/12/2099	EUR	800 270,00	739 688,00	0,23
Telecommunication			1 624 192,00	1 516 496,00	0,47
1 600 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 624 192,00	1 516 496,00	0,47
Consumer Retail			1 540 139,92	1 391 348,00	0,44
1 400 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	1 540 139,92	1 391 348,00	0,44
Industries			475 995,00	486 280,00	0,15
500 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	475 995,00	486 280,00	0,15
ITALY			5 380 105,00	5 296 413,00	1,65
Finance			3 803 910,00	3 799 247,00	1,18
2 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	2 018 040,00	1 985 760,00	0,62
700 000,00	UNICREDIT SPA FRN 23/01/2031	EUR	698 257,00	702 303,00	0,22
600 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	597 774,00	617 460,00	0,19
200 000,00	BPER BANCA SPA FRN 20/02/2030	EUR	199 940,00	200 922,00	0,06
200 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	200 660,00	199 360,00	0,06
100 000,00	CREDITO EMILIANO SPA FRN 19/01/2028	EUR	89 239,00	93 442,00	0,03
Multi-Utilities			1 389 405,00	1 302 916,00	0,41
1 000 000,00	ENEL SPA FRN 31/12/2099	EUR	992 330,00	898 850,00	0,28
300 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	297 075,00	296 316,00	0,09
100 000,00	ENEL SPA FRN 31/12/2099	EUR	100 000,00	107 750,00	0,04
Energy			186 790,00	194 250,00	0,06
200 000,00	ENI SPA FRN 31/12/2099	EUR	186 790,00	194 250,00	0,06
SPAIN			5 450 494,12	5 232 756,00	1,63
Finance			5 050 494,12	4 827 256,00	1,51
1 000 000,00	MAPFRE SA FRN 31/03/2047	EUR	1 169 183,12	994 630,00	0,31
900 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	897 885,00	847 809,00	0,27
700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 13/01/2031	EUR	726 950,00	722 918,00	0,23
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	386 796,00	391 740,00	0,12
300 000,00	BANCO DE SABADELL SA FRN 17/01/2030	EUR	294 279,00	294 255,00	0,09
200 000,00	CAIXABANK SA FRN 16/05/2027	EUR	202 920,00	202 998,00	0,07

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Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	BANCO DE SABADELL SA FRN 27/06/2034	EUR	199 436,00	201 104,00	0,06
200 000,00	UNICAJA BANCO SA FRN 13/11/2029	EUR	196 880,00	197 764,00	0,06
200 000,00	CAIXABANK SA FRN 10/07/2026	EUR	199 170,00	193 962,00	0,06
100 000,00	CAIXABANK SA FRN 23/02/2033	EUR	105 639,00	105 244,00	0,03
100 000,00	BANCO DE SABADELL SA FRN 07/06/2029	EUR	105 262,00	104 374,00	0,03
100 000,00	CAIXABANK SA FRN 19/07/2029	EUR	104 848,00	104 080,00	0,03
100 000,00	CAIXABANK SA FRN 17/04/2030	EUR	96 500,00	97 883,00	0,03
100 000,00	CAIXABANK SA FRN 18/06/2031	EUR	93 052,00	94 288,00	0,03
100 000,00	CAIXABANK SA FRN 21/01/2028	EUR	92 249,00	93 053,00	0,03
100 000,00	CAIXABANK SA FRN 26/05/2028	EUR	91 156,00	92 211,00	0,03
100 000,00	CAIXABANK SA FRN 09/02/2029	EUR	88 289,00	88 943,00	0,03
Multi-Utilities			400 000,00	405 500,00	0,12
400 000,00	IBERDROLA FINANZAS SA FRN 25/01/2030	EUR	400 000,00	405 500,00	0,12
GERMANY			5 706 507,00	5 140 270,00	1,60
Finance			4 728 007,00	4 151 010,00	1,29
2 200 000,00	ALLIANZ SE FRN 31/12/2099	EUR	2 240 500,00	1 711 050,00	0,53
1 400 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	1 419 264,00	1 368 220,00	0,43
300 000,00	DEUTSCHE BANK AG FRN 24/06/2032	EUR	287 310,00	292 563,00	0,09
200 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2049	EUR	192 048,00	192 512,00	0,06
100 000,00	COMMERZBANK AG FRN 25/03/2029	EUR	105 351,00	104 083,00	0,03
100 000,00	ALLIANZ SE FRN 07/09/2038	EUR	102 619,00	101 176,00	0,03
100 000,00	ALLIANZ SE FRN 05/07/2052	EUR	99 869,00	98 776,00	0,03
100 000,00	HANNOVER RUECK SE FRN 29/06/2049	EUR	98 629,00	98 500,00	0,03
100 000,00	ALLIANZ SE FRN 07/07/2045	EUR	97 298,00	98 147,00	0,03
100 000,00	HANNOVER RUECK SE FRN 09/10/2039	EUR	85 119,00	85 983,00	0,03
Multi-Utilities			978 500,00	989 260,00	0,31
1 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	978 500,00	989 260,00	0,31
UNITED STATES			4 173 512,80	3 886 974,00	1,21
Finance			4 173 512,80	3 886 974,00	1,21
2 200 000,00	BANK OF AMERICA CORP. FRN 09/05/2026	EUR	2 251 477,80	2 144 230,00	0,67
1 400 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	1 400 800,00	1 222 914,00	0,38
500 000,00	JPMORGAN CHASE & CO. FRN 13/11/2031	EUR	521 235,00	519 830,00	0,16
IRELAND			2 258 056,00	2 202 097,00	0,69
Finance			2 258 056,00	2 202 097,00	0,69
1 200 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	1 195 332,00	1 128 672,00	0,35
700 000,00	BANK OF IRELAND GROUP PLC FRN 14/10/2029	EUR	691 284,00	695 569,00	0,22
400 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	371 440,00	377 856,00	0,12
BELGIUM			2 284 377,00	2 139 336,00	0,67
Finance			2 284 377,00	2 139 336,00	0,67
1 000 000,00	KBC GROUP NV FRN 16/06/2027	EUR	995 138,00	939 090,00	0,30
800 000,00	KBC GROUP NV FRN 14/01/2029	EUR	794 616,00	705 216,00	0,22
200 000,00	KBC GROUP NV FRN 18/09/2029	EUR	197 386,00	198 662,00	0,06
100 000,00	KBC GROUP NV FRN 19/04/2030	EUR	104 064,00	102 485,00	0,03
100 000,00	KBC GROUP NV FRN 28/11/2029	EUR	102 934,00	101 801,00	0,03
100 000,00	KBC GROUP NV FRN 07/12/2031	EUR	90 239,00	92 082,00	0,03
SWEDEN			1 892 885,50	1 788 731,00	0,56
Telecommunication			1 194 397,50	1 134 000,00	0,35
1 200 000,00	TELIA CO. AB FRN 11/05/2081	EUR	1 194 397,50	1 134 000,00	0,35

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

Eurizon AM SICAV - Low Carbon Euro

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			698 488,00	654 731,00	0,21
700 000,00	NORDEA BANK ABP FRN 18/08/2031	EUR	698 488,00	654 731,00	0,21
UNITED KINGDOM			1 727 994,00	1 687 216,00	0,53
Finance			1 727 994,00	1 687 216,00	0,53
700 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	744 786,00	686 245,00	0,22
400 000,00	HSBC HOLDINGS PLC FRN 16/11/2032	EUR	412 616,00	424 052,00	0,13
300 000,00	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	298 044,00	299 217,00	0,09
200 000,00	BARCLAYS PLC FRN 09/08/2029	EUR	169 780,00	175 176,00	0,06
100 000,00	LLOYDS BANKING GROUP PLC FRN 11/01/2029	EUR	102 768,00	102 526,00	0,03
DENMARK			1 369 069,00	1 283 750,00	0,40
Multi-Utilities			1 369 069,00	1 283 750,00	0,40
1 300 000,00	ORSTED AS FRN 24/11/3017	EUR	1 369 069,00	1 283 750,00	0,40
SWITZERLAND			995 690,00	892 580,00	0,28
Finance			995 690,00	892 580,00	0,28
1 000 000,00	UBS GROUP AG FRN 05/11/2028	EUR	995 690,00	892 580,00	0,28
NORWAY			588 960,00	593 255,00	0,19
Finance			588 960,00	593 255,00	0,19
100 000,00	DNB BANK ASA FRN 01/11/2029	EUR	105 650,00	103 609,00	0,04
100 000,00	DNB BANK ASA FRN 13/09/2033	EUR	99 752,00	102 870,00	0,03
100 000,00	DNB BANK ASA FRN 28/02/2033	EUR	102 667,00	101 329,00	0,03
100 000,00	DNB BANK ASA FRN 21/09/2027	EUR	97 120,00	98 933,00	0,03
100 000,00	DNB BANK ASA FRN 31/05/2026	EUR	95 861,00	98 134,00	0,03
100 000,00	DNB BANK ASA FRN 23/02/2029	EUR	87 910,00	88 380,00	0,03
Zero-Coupon Bonds			2 935 334,74	2 771 544,00	0,87
FRANCE			1 667 948,72	1 567 294,00	0,49
Telecommunication			1 494 750,00	1 391 955,00	0,43
1 500 000,00	ORANGE SA 0.00% 04/09/2026	EUR	1 494 750,00	1 391 955,00	0,43
Multi-Utilities			90 672,64	91 677,00	0,03
100 000,00	VEOLIA ENVIRONNEMENT SA 0.00% 14/01/2027	EUR	90 672,64	91 677,00	0,03
Industries			82 526,08	83 662,00	0,03
100 000,00	LA POSTE SA 0.00% 18/07/2029	EUR	82 526,08	83 662,00	0,03
BELGIUM			1 175 474,70	1 111 536,00	0,35
Finance			1 175 474,70	1 111 536,00	0,35
1 200 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	1 175 474,70	1 111 536,00	0,35
NETHERLANDS			91 911,32	92 714,00	0,03
Finance			91 911,32	92 714,00	0,03
100 000,00	ALLIANZ FINANCE II BV 0.00% 22/11/2026	EUR	91 911,32	92 714,00	0,03
INVESTMENT FUNDS			22 732 300 000,00	230 781,51	0,07
UCI Units			22 732 300 000,00	230 781,51	0,07
LUXEMBOURG			22 732 300 000,00	230 781,51	0,07
Finance			22 732 300 000,00	230 781,51	0,07
2 264,40	EURIZON FUND - MONEY MARKET USD T1 -Z2-	USD	22 732 300 000,00	230 781,51	0,07
Total Portfolio			23 031 613 721,55	306 872 364,27	95,78

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

Eurizon AM SICAV - Low Carbon 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						420 514,48	53 734 597,71
Unrealised profit on future contracts and notional						556 204,47	44 110 977,71
100 000	187	Purchase	EURO BUND	06/09/2024	EUR	403 920,00	24 612 940,00
100 000	190	Purchase	US 10YR NOTE (CBT)	19/09/2024	USD	152 284,47	19 498 037,71
Unrealised loss on future contracts and notional						(135 689,99)	9 623 620,00
10	193	Purchase	EURO STOXX 50	20/09/2024	EUR	(134 389,99)	9 507 180,00
100 000	(1)	Sale	EURO BOBL	06/09/2024	EUR	(1 300,00)	116 440,00

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

Eurizon AM SICAV - Low Carbon Euro

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(58 967,04)
Unrealised profit on forward foreign exchange contracts					3 334,80
10/07/2024	1 472 641,78	EUR	1 575 899,00	USD	2 784,56
10/07/2024	2 284 936,42	EUR	17 034 578,00	DKK	507,78
10/07/2024	810,49	EUR	132 298,00	JPY	42,46
Unrealised loss on forward foreign exchange contracts					(62 301,84)
10/07/2024	3 652 865,57	EUR	3 135 481,00	GBP	(44 164,18)
10/07/2024	808 120,66	EUR	880 000,00	USD	(12 664,40)
10/07/2024	2 398 509,97	EUR	2 313 850,00	CHF	(5 473,26)

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

Eurizon AM SICAV - Low Carbon Euro

SWAP CONTRACTS AS AT 30 JUNE 2024

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						(8 402,78)	42 837,25
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	5 500 000,00	BNP PARIBAS SA	20/12/2026	(8 402,78)	42 837,25

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

Eurizon AM SICAV - Cedola

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes	
Investments in securities	(Note 2)	65 672 879,91
Banks	(Note 2)	259 008,79
Other banks and broker accounts	(Notes 2, 5, 12)	2 110 000,00
Other interest receivable		797 302,37
Other assets	(Notes 3, 13)	423 877,08
Total assets		69 263 068,15

Liabilities	
Payable on redemptions	(90 145,38)
Other liabilities	(65 475,98)
Total liabilities	(155 621,36)

Total net assets **69 107 446,79**

	Currency	Net Asset Value per Share	Shares outstanding
Class Primaclasse	EUR	4,96	13 944 992,856

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

Eurizon AM SICAV - Cedola

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

Net assets at the beginning of the period	Notes	83 830 300,00
Net income from investments	(Note 2)	996 335,41
Other income	(Notes 4, 8)	82 459,96
Total income		1 078 795,37
Management fee	(Note 8)	(252 699,68)
Administrative fees	(Note 10)	(63 644,38)
Subscription tax	(Note 6)	(18 143,19)
Other charges and taxes	(Notes 3, 7)	(263 220,00)
Total expenses		(597 707,25)
Net investment income / (loss)		481 088,12
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(900 112,97)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 292 171,66
- foreign currencies	(Note 2)	441,66
Net result of operations for the period		873 588,47
Redemptions for the period		(15 087 481,02)
Dividend distributions	(Note 15)	(508 960,66)
Net assets at the end of the period		69 107 446,79

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

Eurizon AM SICAV - Cedola

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			69 086 952,60	65 672 879,91	95,03
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			69 086 952,60	65 672 879,91	95,03
Ordinary Bonds			28 140 564,64	27 008 815,50	39,08
ITALY			6 269 219,94	6 078 067,50	8,79
Finance			2 540 181,80	2 518 201,50	3,64
700 000,00	DOVALUE SPA 5.00% 04/08/2025	EUR	692 391,00	695 429,00	1,01
650 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	606 996,00	636 239,50	0,92
600 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	645 301,80	598 020,00	0,86
300 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	311 171,00	295 773,00	0,43
300 000,00	UNICREDIT SPA 0.50% 09/04/2025	EUR	284 322,00	292 740,00	0,42
Consumer Retail			1 969 236,00	1 899 157,00	2,75
700 000,00	AUTOSTRADA PER L'ITALIA SPA 1.75% 26/06/2026	EUR	666 806,00	673 183,00	0,97
700 000,00	NEXI SPA 1.625% 30/04/2026	EUR	700 000,00	667 674,00	0,97
600 000,00	MUNDYS SPA 1.875% 13/07/2027	EUR	602 430,00	558 300,00	0,81
Industries			1 146 660,14	1 069 265,00	1,55
600 000,00	LEONARDO SPA 2.375% 08/01/2026	EUR	627 258,00	587 100,00	0,85
500 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	519 402,14	482 165,00	0,70
Telecommunication			613 142,00	591 444,00	0,85
600 000,00	TELECOM ITALIA SPA 2.75% 15/04/2025	EUR	613 142,00	591 444,00	0,85
SPAIN			3 898 179,00	3 775 097,00	5,46
Finance			2 897 495,00	2 722 177,00	3,94
700 000,00	BANKINTER SA 0.875% 08/07/2026	EUR	716 618,00	662 200,00	0,96
600 000,00	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	676 194,00	593 640,00	0,86
300 000,00	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	303 702,00	295 614,00	0,43
300 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	291 852,00	294 612,00	0,43
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	315 072,00	294 072,00	0,42
300 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	290 772,00	294 039,00	0,42
300 000,00	BANCO DE SABADELL SA 2.50% 15/04/2031	EUR	303 285,00	288 000,00	0,42
Consumer Retail			704 794,00	755 788,00	1,09
500 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	EUR	427 750,00	465 205,00	0,67
300 000,00	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	277 044,00	290 583,00	0,42
Health			295 890,00	297 132,00	0,43
300 000,00	GRIFOLS SA 1.625% 15/02/2025	EUR	295 890,00	297 132,00	0,43
FRANCE			3 858 117,20	3 656 491,00	5,29
Consumer Retail			3 205 529,20	3 063 037,00	4,43
900 000,00	RENAULT SA 2.375% 25/05/2026	EUR	916 514,00	870 750,00	1,26
700 000,00	ACCOR SA 1.75% 04/02/2026	EUR	736 470,00	678 027,00	0,98
600 000,00	ELIS SA 1.00% 03/04/2025	EUR	554 220,00	586 332,00	0,85
600 000,00	FORVIA SE 2.375% 15/06/2029	EUR	614 052,00	538 500,00	0,78
400 000,00	VALEO SE 1.50% 18/06/2025	EUR	384 273,20	389 428,00	0,56
Finance			652 588,00	593 454,00	0,86
600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 11/09/2025	EUR	652 588,00	593 454,00	0,86
UNITED KINGDOM			3 450 671,10	3 272 939,00	4,74
Basic Goods			1 731 401,00	1 588 456,00	2,30
800 000,00	IMPERIAL BRANDS FINANCE PLC 3.375% 26/02/2026	EUR	873 264,00	794 840,00	1,15
800 000,00	BAT INTERNATIONAL FINANCE PLC 2.75% 25/03/2025	EUR	858 137,00	793 616,00	1,15

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

Eurizon AM SICAV - Cedola

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			762 718,00	693 364,00	1,00
700 000,00	HSBC HOLDINGS PLC 3.00% 30/06/2025	EUR	762 718,00	693 364,00	1,00
Consumer Retail			650 402,10	688 797,00	1,00
400 000,00	EASYJET PLC 0.875% 11/06/2025	EUR	381 058,67	389 076,00	0,56
300 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/01/2026	EUR	269 343,43	299 721,00	0,44
Industries			306 150,00	302 322,00	0,44
300 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	306 150,00	302 322,00	0,44
UNITED STATES			2 704 976,00	2 639 374,00	3,82
Finance			1 040 116,00	981 020,00	1,42
700 000,00	WELLS FARGO & CO. 1.625% 02/06/2025	EUR	735 274,00	686 588,00	0,99
300 000,00	AMERICAN TOWER CORP. 1.375% 04/04/2025	EUR	304 842,00	294 432,00	0,43
Consumer Retail			750 952,00	782 096,00	1,13
600 000,00	FORD MOTOR CREDIT CO. LLC 2.386% 17/02/2026	EUR	565 344,00	585 162,00	0,85
200 000,00	GENERAL MOTORS FINANCIAL CO., INC. 1.694% 26/03/2025	EUR	185 608,00	196 934,00	0,28
Basic Goods			613 908,00	588 264,00	0,85
600 000,00	ALTRIA GROUP, INC. 1.70% 15/06/2025	EUR	613 908,00	588 264,00	0,85
Health			300 000,00	287 994,00	0,42
300 000,00	IQVIA, INC. 1.75% 15/03/2026	EUR	300 000,00	287 994,00	0,42
GERMANY			2 034 246,00	1 958 398,00	2,83
Finance			805 156,00	792 148,00	1,14
400 000,00	COMMERZBANK AG 4.00% 23/03/2026	EUR	422 140,00	399 552,00	0,58
400 000,00	DEUTSCHE BANK AG 1.125% 17/03/2025	EUR	383 016,00	392 596,00	0,56
Industries			732 830,00	674 695,00	0,98
700 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	732 830,00	674 695,00	0,98
Consumer Retail			496 260,00	491 555,00	0,71
500 000,00	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	EUR	496 260,00	491 555,00	0,71
NETHERLANDS			1 943 501,00	1 870 135,00	2,71
Consumer Retail			1 095 647,00	1 077 529,00	1,56
600 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	550 668,00	576 354,00	0,83
500 000,00	STELLANTIS NV 3.875% 05/01/2026	EUR	544 979,00	501 175,00	0,73
Telecommunication			572 280,00	504 186,00	0,73
600 000,00	ZIGGO BOND CO. BV 3.375% 28/02/2030	EUR	572 280,00	504 186,00	0,73
Energy			275 574,00	288 420,00	0,42
300 000,00	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	EUR	275 574,00	288 420,00	0,42
SWEDEN			1 317 330,80	1 262 340,00	1,83
Consumer Retail			1 317 330,80	1 262 340,00	1,83
700 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	701 076,00	672 000,00	0,97
600 000,00	VOLVO CAR AB 2.00% 24/01/2025	EUR	616 254,80	590 340,00	0,86
SWITZERLAND			734 776,00	665 259,00	0,96
Finance			734 776,00	665 259,00	0,96
700 000,00	UBS GROUP AG 1.25% 01/09/2026	EUR	734 776,00	665 259,00	0,96
IRELAND			632 145,60	592 593,00	0,86
Consumer Retail			323 841,60	296 811,00	0,43
300 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	323 841,60	296 811,00	0,43

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Eurizon AM SICAV - Cedola

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			308 304,00	295 782,00	0,43
300 000,00	AIB GROUP PLC 2.25% 03/07/2025	EUR	308 304,00	295 782,00	0,43
JAPAN			599 700,00	565 926,00	0,82
Finance			599 700,00	565 926,00	0,82
600 000,00	MIZUHO FINANCIAL GROUP, INC. 0.184% 13/04/2026	EUR	599 700,00	565 926,00	0,82
LUXEMBOURG			398 992,00	390 700,00	0,56
Industries			398 992,00	390 700,00	0,56
400 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	398 992,00	390 700,00	0,56
NORWAY			298 710,00	281 496,00	0,41
Finance			298 710,00	281 496,00	0,41
300 000,00	SANTANDER CONSUMER BANK AS 0.125% 14/04/2026	EUR	298 710,00	281 496,00	0,41
Floating Rate Notes			40 946 387,96	38 664 064,41	55,95
FRANCE			9 575 725,73	8 884 785,00	12,86
Finance			6 423 336,73	5 953 777,00	8,61
1 000 000,00	AXA SA FRN 20/05/2049	EUR	1 104 517,80	983 560,00	1,42
700 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	697 487,00	667 415,00	0,97
700 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	700 282,00	665 252,00	0,96
600 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	611 976,00	594 918,00	0,86
600 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	605 909,40	584 670,00	0,85
600 000,00	BNP PARIBAS SA FRN 20/11/2030	EUR	632 028,86	583 878,00	0,84
500 000,00	CNP ASSURANCES SACA FRN 05/06/2045	EUR	564 775,00	496 105,00	0,72
500 000,00	BNP PARIBAS CARDIF SA FRN 31/12/2099	EUR	537 945,00	493 230,00	0,71
500 000,00	SOGECAP SA FRN 29/12/2049	EUR	531 745,00	492 015,00	0,71
200 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2099	EUR	216 839,67	198 412,00	0,29
200 000,00	SCOR SE FRN 08/06/2046	EUR	219 831,00	194 322,00	0,28
Multi-Utilities			1 202 808,00	1 158 000,00	1,68
600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	640 794,00	594 750,00	0,86
600 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	562 014,00	563 250,00	0,82
Industries			725 549,00	678 888,00	0,98
700 000,00	LA POSTE SA FRN 31/12/2099	EUR	725 549,00	678 888,00	0,98
Telecommunication			478 532,00	404 620,00	0,59
400 000,00	ORANGE SA FRN 29/10/2049	EUR	478 532,00	404 620,00	0,59
Energy			441 000,00	391 000,00	0,57
400 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	441 000,00	391 000,00	0,57
Raw materials			304 500,00	298 500,00	0,43
300 000,00	ARKEMA SA FRN 31/12/2099	EUR	304 500,00	298 500,00	0,43
NETHERLANDS			7 723 282,96	7 242 661,41	10,48
Finance			3 198 679,00	2 947 623,00	4,26
700 000,00	ING GROEP NV FRN 22/03/2030	EUR	712 762,00	686 175,00	0,99
600 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	629 730,00	578 094,00	0,84
500 000,00	NN GROUP NV FRN 31/12/2099	EUR	541 745,00	497 860,00	0,72
400 000,00	ASR NEDERLAND NV FRN 29/09/2045	EUR	459 680,00	402 136,00	0,58
300 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO. LTD. FRN 01/10/2046	EUR	336 777,00	295 941,00	0,43
300 000,00	ELM BV FOR SWISS REINSURANCE CO. LTD. FRN 29/12/2049	EUR	314 067,00	291 417,00	0,42
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	203 918,00	196 000,00	0,28

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

Eurizon AM SICAV - Cedola

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			1 736 963,80	1 644 237,00	2,38
700 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	700 000,00	671 125,00	0,97
600 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	617 323,80	583 500,00	0,85
400 000,00	ALLIANDER NV FRN 31/12/2099	EUR	419 640,00	389 612,00	0,56
Telecommunication			909 351,00	888 390,00	1,29
900 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	909 351,00	888 390,00	1,29
Consumer Retail			638 581,49	596 292,41	0,86
600 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	638 581,49	596 292,41	0,86
Basic Goods			517 846,67	481 250,00	0,70
500 000,00	JT INTERNATIONAL FINANCIAL SERVICES BV FRN 07/04/2081	EUR	517 846,67	481 250,00	0,70
Industries			400 000,00	389 024,00	0,56
400 000,00	ABERTIS INFRASTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	400 000,00	389 024,00	0,56
Energy			321 861,00	295 845,00	0,43
300 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	321 861,00	295 845,00	0,43
ITALY			4 529 216,70	4 339 327,00	6,28
Finance			2 778 552,00	2 666 787,00	3,86
1 000 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	1 078 770,00	996 800,00	1,44
600 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	561 936,00	595 728,00	0,86
600 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	614 076,00	582 744,00	0,85
500 000,00	BPER BANCA SPA FRN 30/11/2030	EUR	523 770,00	491 515,00	0,71
Multi-Utilities			750 011,00	692 818,00	1,00
700 000,00	ENEL SPA FRN 24/05/2080	EUR	750 011,00	692 818,00	1,00
Energy			711 709,00	679 875,00	0,98
700 000,00	ENI SPA FRN 31/12/2099	EUR	711 709,00	679 875,00	0,98
Consumer Retail			288 944,70	299 847,00	0,44
300 000,00	MOONEY GROUP SPA FRN 17/12/2026	EUR	288 944,70	299 847,00	0,44
UNITED KINGDOM			4 513 629,00	4 262 877,00	6,17
Finance			2 603 135,00	2 438 617,00	3,53
700 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	743 379,00	686 245,00	0,99
600 000,00	AVIVA PLC FRN 04/12/2045	EUR	644 240,00	591 492,00	0,86
600 000,00	BARCLAYS PLC FRN 22/03/2031	EUR	599 334,00	565 530,00	0,82
300 000,00	NATIONWIDE BUILDING SOCIETY FRN 25/07/2029	EUR	315 888,00	299 583,00	0,43
300 000,00	BARCLAYS PLC FRN 24/01/2026	EUR	300 294,00	295 767,00	0,43
Telecommunication			914 022,00	867 780,00	1,25
600 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	621 456,00	576 780,00	0,83
300 000,00	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	292 566,00	291 000,00	0,42
Basic Goods			596 472,00	565 500,00	0,82
600 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	596 472,00	565 500,00	0,82
Energy			400 000,00	390 980,00	0,57
400 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	400 000,00	390 980,00	0,57
GERMANY			3 658 273,00	3 424 616,00	4,96
Finance			2 042 692,00	1 867 617,00	2,70
1 100 000,00	ALLIANZ SE FRN 07/07/2045	EUR	1 159 961,00	1 079 617,00	1,56
800 000,00	HANNOVER RUECK SE FRN 29/06/2049	EUR	882 731,00	788 000,00	1,14
Industries			700 649,00	681 590,00	0,99
700 000,00	DEUTSCHE BAHN FINANCE GMBH FRN 31/12/2099	EUR	700 649,00	681 590,00	0,99

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

Eurizon AM SICAV - Cedola

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			606 976,00	591 816,00	0,86
600 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	606 976,00	591 816,00	0,86
Multi-Utilities			307 956,00	283 593,00	0,41
300 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	307 956,00	283 593,00	0,41
UNITED STATES			2 585 814,57	2 399 836,00	3,47
Finance			2 585 814,57	2 399 836,00	3,47
700 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	728 750,00	679 224,00	0,98
700 000,00	BANK OF AMERICA CORP. FRN 04/05/2027	EUR	748 096,00	677 124,00	0,98
700 000,00	JPMORGAN CHASE & CO. FRN 11/03/2027	EUR	720 684,00	670 460,00	0,97
400 000,00	CITIGROUP, INC. FRN 08/10/2027	EUR	388 284,57	373 028,00	0,54
AUSTRIA			1 948 245,00	1 872 669,00	2,71
Finance			1 124 982,00	1 155 750,00	1,67
600 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	568 974,00	579 390,00	0,84
600 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	556 008,00	576 360,00	0,83
Energy			823 263,00	716 919,00	1,04
700 000,00	OMV AG FRN 29/12/2049	EUR	823 263,00	716 919,00	1,04
SPAIN			1 597 394,00	1 558 556,00	2,26
Finance			1 597 394,00	1 558 556,00	2,26
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	603 018,00	587 610,00	0,85
600 000,00	CAIXABANK SA FRN 17/04/2030	EUR	581 868,00	587 298,00	0,85
400 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	412 508,00	383 648,00	0,56
BELGIUM			1 462 524,00	1 459 991,00	2,11
Finance			862 634,00	881 813,00	1,27
700 000,00	KBC GROUP NV FRN 03/12/2029	EUR	671 076,00	687 813,00	0,99
200 000,00	KBC GROUP NV FRN 31/12/2099	EUR	191 558,00	194 000,00	0,28
Raw materials			599 890,00	578 178,00	0,84
600 000,00	SYENSCO SA FRN 31/12/2099	EUR	599 890,00	578 178,00	0,84
PORTUGAL			992 624,00	950 566,00	1,38
Multi-Utilities			599 100,00	568 770,00	0,83
600 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	599 100,00	568 770,00	0,83
Finance			393 524,00	381 796,00	0,55
400 000,00	BANCO COMERCIAL PORTUGUES SA FRN 12/02/2027	EUR	393 524,00	381 796,00	0,55
FINLAND			815 236,00	780 792,00	1,13
Finance			815 236,00	780 792,00	1,13
600 000,00	OP CORPORATE BANK PLC FRN 09/06/2030	EUR	621 078,00	584 292,00	0,85
200 000,00	NORDEA BANK ABP FRN 31/12/2099	EUR	194 158,00	196 500,00	0,28
DENMARK			571 968,00	588 750,00	0,85
Finance			571 968,00	588 750,00	0,85
600 000,00	DANSKE BANK AS FRN 12/02/2030	EUR	571 968,00	588 750,00	0,85
AUSTRALIA			579 250,00	501 170,00	0,72
Raw materials			579 250,00	501 170,00	0,72
500 000,00	BHP BILLITON FINANCE LTD. FRN 22/10/2079	EUR	579 250,00	501 170,00	0,72

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

Eurizon AM SICAV - Cedola

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			393 205,00	397 468,00	0,57
Finance			393 205,00	397 468,00	0,57
400 000,00	BANK OF IRELAND GROUP PLC FRN 14/10/2029	EUR	393 205,00	397 468,00	0,57
Total Portfolio			69 086 952,60	65 672 879,91	95,03

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

Eurizon AM SICAV - Absolute Return Moderate ESG

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	149 683 064,44
Banks		(Note 2)	2 490 241,82
Other banks and broker accounts		(Notes 2, 5, 12)	21 427 728,79
Option contracts		(Notes 2, 12)	73 944,45
Unrealised profit on forward foreign exchange contracts		(Notes 2, 12)	1 331 415,25
Unrealised profit on future contracts		(Notes 2, 12)	128 194,58
Other interest receivable			748 409,48
Receivable on subscriptions			211 929,95
Other assets		(Notes 3, 13)	1 158 205,04
Total assets			177 253 133,80
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(1 101 559,17)
Unrealised loss on future contracts		(Notes 2, 12)	(106 354,28)
Payable on investments purchased			(3 091 128,00)
Payable on redemptions			(865 882,34)
Other liabilities			(191 813,27)
Total liabilities			(5 356 737,06)
Total net assets			171 896 396,74
	Currency	Net Asset Value per Share	Shares outstanding
Class F	EUR	4,48	41 429,013
Class I	EUR	4,68	600 000,000
Class Primaclasse	EUR	4,62	28 042 103,386
Class R	EUR	4,71	5 234 166,644
Class U	EUR	4,71	3 147 526,678

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

Eurizon AM SICAV - Absolute Return Moderate ESG

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

Net assets at the beginning of the period	Notes	236 014 091,53
Accretion of market discount / (Amortisation of market premium)	(Note 2)	44 324,62
Net income from investments	(Note 2)	2 996 436,69
Other income	(Notes 4, 8)	387 141,66
Total income		3 427 902,97
Management fee	(Note 8)	(807 994,37)
Administrative fees	(Note 10)	(167 759,88)
Subscription tax	(Note 6)	(44 101,48)
Interest paid on swap contracts	(Note 2)	(626 170,75)
Other charges and taxes	(Notes 3, 7)	(885 266,03)
Total expenses		(2 531 292,51)
Net investment income / (loss)		896 610,46
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(12 505 519,65)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	5 472 066,67
- option contracts	(Note 2)	1 965 742,25
- forward foreign exchange contracts	(Note 2)	(933 949,64)
- foreign currencies	(Note 2)	1 071,59
- future contracts	(Note 2)	66 022,05
- swap contracts	(Note 2)	3 686 785,43
Net result of operations for the period		(1 351 170,84)
Subscriptions for the period		25 493 590,18
Redemptions for the period		(87 396 586,05)
Dividend distributions	(Note 15)	(863 528,08)
Net assets at the end of the period		171 896 396,74

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

Eurizon AM SICAV - Absolute Return Moderate ESG

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			149 548 687,78	149 683 064,44	87,08
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			145 157 559,78	144 860 855,75	84,27
Shares			29 861 012,00	31 336 600,68	18,23
UNITED STATES			11 197 465,07	12 312 271,07	7,16
Computing and IT			2 075 790,00	2 524 955,26	1,47
1 961,00	MICROSOFT CORP.	USD	626 321,15	817 791,98	0,48
2 022,00	APPLE, INC.	USD	337 062,60	397 362,68	0,23
283,00	SYNOPSYS, INC.	USD	126 525,47	157 127,97	0,09
212,00	SERVICENOW, INC.	USD	124 434,85	155 609,02	0,09
654,00	WORKDAY, INC. -A-	USD	168 646,40	136 420,04	0,08
215,00	ADOBE, INC.	USD	100 950,53	111 444,88	0,07
431,00	SALESFORCE, INC.	USD	95 553,79	103 391,70	0,06
656,00	ADVANCED MICRO DEVICES, INC.	USD	73 175,36	99 285,95	0,06
778,00	MICRON TECHNOLOGY, INC.	USD	54 554,95	95 479,63	0,06
1 388,00	MARVELL TECHNOLOGY, INC.	USD	78 186,53	90 525,92	0,05
145,00	INTUIT, INC.	USD	54 521,58	88 915,71	0,05
296,00	CADENCE DESIGN SYSTEMS, INC.	USD	75 274,24	84 995,53	0,05
548,00	FISERV, INC.	USD	59 522,34	76 206,10	0,04
1 142,00	ON SEMICONDUCTOR CORP.	USD	81 546,11	73 043,21	0,04
201,00	QUALCOMM, INC.	USD	19 514,10	37 354,94	0,02
Health			1 926 506,37	2 272 554,58	1,32
489,00	THERMO FISHER SCIENTIFIC, INC.	USD	232 546,25	252 313,39	0,15
2 016,00	ABBOTT LABORATORIES	USD	218 632,87	195 458,33	0,11
2 585,00	BOSTON SCIENTIFIC CORP.	USD	127 798,38	185 743,65	0,11
1 562,00	MERCK & CO., INC.	USD	141 894,02	180 429,68	0,11
1 317,00	JOHNSON & JOHNSON	USD	182 506,19	179 605,91	0,10
212,00	ELI LILLY & CO.	USD	63 693,66	179 090,72	0,10
1 113,00	ABBVIE, INC.	USD	140 732,30	178 121,46	0,10
6 822,00	PFIZER, INC.	USD	167 495,31	178 100,75	0,10
704,00	DANAHER CORP.	USD	146 502,45	164 118,80	0,10
394,00	INTUITIVE SURGICAL, INC.	USD	79 749,45	163 537,04	0,10
498,00	STRYKER CORP.	USD	122 932,37	158 100,70	0,09
3 387,00	BRISTOL-MYERS SQUIBB CO.	USD	158 761,90	131 245,20	0,08
2 299,00	CVS HEALTH CORP.	USD	143 261,22	126 688,95	0,07
Basic Goods			1 480 358,00	1 489 100,51	0,87
2 099,00	PEPSICO, INC.	USD	332 449,88	323 011,82	0,19
5 300,00	COCA-COLA CO.	USD	288 909,82	314 760,76	0,18
3 586,00	MONDELEZ INTERNATIONAL, INC. -A-	USD	214 773,39	218 957,53	0,13
3 872,00	KELLANOVA	USD	203 092,67	208 385,22	0,12
923,00	HERSHEY CO.	USD	188 637,41	158 315,85	0,09
566,00	CONSTELLATION BRANDS, INC. -A-	USD	121 734,05	135 871,63	0,08
2 785,00	MONSTER BEVERAGE CORP.	USD	130 760,78	129 797,70	0,08
Telecommunication			1 028 877,68	1 404 770,06	0,82
2 337,00	ALPHABET, INC.	USD	285 113,40	399 955,54	0,23
2 118,00	AMAZON.COM, INC.	USD	258 495,15	381 901,86	0,22
656,00	META PLATFORMS, INC. -A-	USD	242 819,37	308 624,37	0,18
1 299,00	T-MOBILE U.S., INC.	USD	171 244,42	213 536,48	0,13
160,00	NETFLIX, INC.	USD	71 205,34	100 751,81	0,06
Consumer Retail			1 387 081,74	1 168 717,25	0,68
5 576,00	STARBUCKS CORP.	USD	497 355,23	405 030,47	0,24
1 179,00	MCDONALD'S CORP.	USD	299 280,04	280 341,71	0,16
964,00	TARGET CORP.	USD	114 847,58	133 156,52	0,08
1 805,00	NIKE, INC. -B-	USD	178 703,70	126 935,19	0,07

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

Eurizon AM SICAV - Absolute Return Moderate ESG

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 100,00	ESTEE LAUDER COS., INC. -A-	USD	151 346,37	109 204,52	0,06
214,00	LULULEMON ATHLETICA, INC.	USD	79 132,30	59 642,43	0,04
603,00	GLOBAL PAYMENTS, INC.	USD	66 416,52	54 406,41	0,03
Finance			1 022 482,91	1 069 773,28	0,62
1 830,00	AMERICAN TOWER CORP.	USD	344 912,58	331 901,32	0,19
793,00	VISA, INC. -A-	USD	160 848,81	194 204,45	0,11
457,00	MASTERCARD, INC. -A-	USD	149 872,98	188 112,93	0,11
758,00	SBA COMMUNICATIONS CORP.	USD	191 390,56	138 833,99	0,08
695,00	JPMORGAN CHASE & CO.	USD	106 698,49	131 159,91	0,08
1 445,00	CITIGROUP, INC.	USD	68 759,49	85 560,68	0,05
Energy			883 539,38	887 452,00	0,51
2 084,00	CHEVRON CORP.	USD	299 355,56	304 155,95	0,18
2 800,00	EXXON MOBIL CORP.	USD	285 826,08	300 756,57	0,17
2 214,00	OCCIDENTAL PETROLEUM CORP.	USD	141 641,99	130 206,07	0,08
781,00	EOG RESOURCES, INC.	USD	83 861,79	91 723,28	0,05
1 923,00	HALLIBURTON CO.	USD	72 853,96	60 610,13	0,03
Industries			725 737,71	807 314,98	0,47
608,00	DEERE & CO.	USD	224 711,02	211 958,89	0,13
2 200,00	3M CO.	USD	183 812,55	209 767,11	0,12
813,00	ROCKWELL AUTOMATION, INC.	USD	215 397,96	208 819,72	0,12
118,00	BROADCOM, INC.	USD	101 816,18	176 769,26	0,10
Multi-Utilities			667 091,28	687 633,15	0,40
5 588,00	NEXTERA ENERGY, INC.	USD	329 652,43	369 196,27	0,21
1 549,00	AMERICAN WATER WORKS CO., INC.	USD	201 329,68	186 674,83	0,11
2 644,00	XCEL ENERGY, INC.	USD	136 109,17	131 762,05	0,08
ITALY			7 588 174,81	8 057 190,54	4,69
Consumer Retail			3 561 390,17	3 416 681,23	1,99
670 645,00	RAI WAY SPA	EUR	3 441 094,02	3 292 866,95	1,92
13 261,00	PIRELLI & C SPA	EUR	74 565,28	73 731,16	0,04
3 308,00	INTERCOS SPA	EUR	45 730,87	50 083,12	0,03
Finance			1 423 125,34	1 798 505,63	1,05
188 628,00	INTESA SANPAOLO SPA	EUR	507 701,37	654 727,79	0,38
11 908,00	UNICREDIT SPA	EUR	283 724,25	412 076,34	0,24
22 765,00	FINECOBANK BANCA FINECO SPA	EUR	309 170,85	316 888,80	0,18
13 233,00	BANCA MEDIOLANUM SPA	EUR	121 181,40	136 432,23	0,08
26 840,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	53 796,69	117 693,40	0,07
13 475,00	BANCO BPM SPA	EUR	73 917,41	81 038,65	0,05
5 818,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	73 633,37	79 648,42	0,05
Multi-Utilities			1 178 728,74	1 154 426,76	0,67
123 453,00	ENEL SPA	EUR	804 310,57	801 703,78	0,47
189 687,00	A2A SPA	EUR	374 418,17	352 722,98	0,20
Industries			751 524,29	748 821,89	0,44
4 272,00	SESA SPA	EUR	543 447,56	492 561,60	0,29
2 598,00	PRYSMIAN SPA	EUR	119 266,39	150 216,36	0,09
8 915,00	POSTE ITALIANE SPA	EUR	88 810,34	106 043,93	0,06
Computing and IT			429 341,10	692 971,60	0,40
75 323,00	TECHNOPROBE SPA	EUR	429 341,10	692 971,60	0,40
Energy			244 065,17	245 783,43	0,14
12 282,00	ENI SPA	EUR	188 583,17	176 295,83	0,10
29 050,00	SAIPEM SPA	EUR	55 482,00	69 487,60	0,04

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Eurizon AM SICAV - Absolute Return Moderate ESG

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			2 575 458,99	2 612 873,55	1,52
Health			736 046,56	824 334,10	0,48
4 458,00	ASTRAZENECA PLC	GBP	562 291,52	649 689,01	0,38
15 100,00	SMITH & NEPHEW PLC	GBP	173 755,04	174 645,09	0,10
Finance			627 217,06	715 913,31	0,42
35 700,00	HSBC HOLDINGS PLC	GBP	249 209,75	287 970,75	0,17
27 800,00	STANDARD CHARTERED PLC	GBP	214 960,97	234 771,50	0,14
78 400,00	BARCLAYS PLC	GBP	163 046,34	193 171,06	0,11
Raw materials			413 931,67	367 525,77	0,21
2 600,00	RIO TINTO PLC	GBP	163 819,35	159 495,25	0,09
3 200,00	CRODA INTERNATIONAL PLC	GBP	207 457,85	149 009,75	0,09
2 000,00	ANGLO AMERICAN PLC	GBP	42 654,47	59 020,77	0,03
Multi-Utilities			266 931,66	281 182,76	0,16
13 322,00	SSE PLC	GBP	266 931,66	281 182,76	0,16
Basic Goods			384 264,04	278 948,03	0,16
9 500,00	DIAGEO PLC	GBP	384 264,04	278 948,03	0,16
Consumer Retail			147 068,00	144 969,58	0,09
38 100,00	HALEON PLC	GBP	147 068,00	144 969,58	0,09
NETHERLANDS			2 531 050,95	2 559 496,12	1,49
Computing and IT			725 706,76	843 514,18	0,49
744,00	ASML HOLDING NV	EUR	590 770,63	717 364,80	0,42
3 421,00	STMICROELECTRONICS NV	EUR	134 936,13	126 149,38	0,07
Basic Goods			756 322,03	675 278,69	0,39
32 023,00	DAVIDE CAMPARI-MILANO NV	EUR	370 378,58	282 570,95	0,16
3 073,00	HEINEKEN NV	EUR	277 740,07	277 491,90	0,16
4 176,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	108 203,38	115 215,84	0,07
Consumer Retail			460 897,48	469 662,18	0,27
615,00	FERRARI NV	EUR	193 625,88	234 130,50	0,13
16 223,00	IVECO GROUP NV	EUR	192 969,36	169 854,81	0,10
6 405,00	BREMBO NV	EUR	74 302,24	65 676,87	0,04
Finance			276 525,31	350 381,86	0,21
21 951,00	ING GROEP NV	EUR	276 525,31	350 381,86	0,21
Industries			311 599,37	220 659,21	0,13
17 868,00	CNH INDUSTRIAL NV	USD	206 138,89	168 885,24	0,10
13 406,00	ARISTON HOLDING NV	EUR	105 460,48	51 773,97	0,03
FRANCE			1 615 404,62	1 538 650,84	0,90
Consumer Retail			712 043,01	711 113,65	0,42
426,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	307 391,33	303 993,60	0,18
381,00	L'OREAL SA	EUR	160 645,25	156 229,05	0,09
72,00	HERMES INTERNATIONAL SCA	EUR	131 627,65	154 080,00	0,09
286,00	KERING SA	EUR	112 378,78	96 811,00	0,06
Energy			331 308,02	315 389,80	0,18
5 060,00	TOTALENERGIES SE	EUR	331 308,02	315 389,80	0,18
Finance			312 234,39	306 162,79	0,18
5 143,00	BNP PARIBAS SA	EUR	312 234,39	306 162,79	0,18

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

Eurizon AM SICAV - Absolute Return Moderate ESG

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			259 819,20	205 984,60	0,12
1 126,00	PERNOD RICARD SA	EUR	185 835,42	142 664,20	0,08
4 797,00	CARREFOUR SA	EUR	73 983,78	63 320,40	0,04
GERMANY			1 279 744,37	1 199 413,19	0,70
Multi-Utilities			923 594,54	823 422,45	0,48
20 782,00	RWE AG	EUR	777 574,20	663 984,90	0,39
13 010,00	E.ON SE	EUR	146 020,34	159 437,55	0,09
Health			190 556,32	217 190,60	0,13
4 037,00	SIEMENS HEALTHINEERS AG	EUR	190 556,32	217 190,60	0,13
Consumer Retail			82 266,19	83 432,05	0,05
611,00	BEIERSDORF AG	EUR	82 266,19	83 432,05	0,05
Computing and IT			83 327,32	75 368,09	0,04
2 197,00	INFINEON TECHNOLOGIES AG	EUR	83 327,32	75 368,09	0,04
DENMARK			503 862,82	559 659,51	0,33
Health			217 805,52	304 860,17	0,18
1 768,00	NOVO NORDISK AS -B-	DKK	142 278,54	238 405,86	0,14
284,00	GENMAB AS	DKK	75 526,98	66 454,31	0,04
Basic Goods			286 057,30	254 799,34	0,15
2 274,00	CARLSBERG AS -B-	DKK	286 057,30	254 799,34	0,15
SPAIN			408 637,09	396 620,09	0,23
Multi-Utilities			198 042,81	174 113,10	0,10
13 342,00	EDP RENOVAVEIS SA	EUR	198 042,81	174 113,10	0,10
Finance			143 726,49	158 630,76	0,09
32 092,00	CAIXABANK SA	EUR	143 726,49	158 630,76	0,09
Energy			66 867,79	63 876,23	0,04
4 335,00	REPSOL SA	EUR	66 867,79	63 876,23	0,04
IRELAND			325 380,92	352 105,77	0,20
Raw materials			176 756,11	214 952,32	0,12
525,00	LINDE PLC	USD	176 756,11	214 952,32	0,12
Basic Goods			148 624,81	137 153,45	0,08
1 813,00	KERRY GROUP PLC -A-	EUR	148 624,81	137 153,45	0,08
JERSEY			335 476,67	310 067,78	0,18
Raw materials			161 334,74	169 194,99	0,10
31 800,00	GLENCORE PLC	GBP	161 334,74	169 194,99	0,10
Consumer Retail			174 141,93	140 872,79	0,08
2 144,00	APTIV PLC	USD	174 141,93	140 872,79	0,08
SWITZERLAND			297 090,84	262 706,82	0,15
Basic Goods			147 648,54	145 521,55	0,08
1 528,00	NESTLE SA	CHF	147 648,54	145 521,55	0,08
Health			149 442,30	117 185,27	0,07
1 014,00	STRAUMANN HOLDING AG	CHF	149 442,30	117 185,27	0,07

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Eurizon AM SICAV - Absolute Return Moderate ESG

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FINLAND			283 146,34	250 772,55	0,15
Telecommunication			216 020,46	210 772,80	0,12
4 920,00	ELISA OYJ	EUR	216 020,46	210 772,80	0,12
Energy			67 125,88	39 999,75	0,03
2 406,00	NESTE OYJ	EUR	67 125,88	39 999,75	0,03
NORWAY			230 786,42	226 757,98	0,13
Raw materials			165 661,01	161 980,45	0,09
27 796,00	NORSK HYDRO ASA	NOK	165 661,01	161 980,45	0,09
Energy			65 125,41	64 777,53	0,04
2 432,00	EQUINOR ASA	NOK	65 125,41	64 777,53	0,04
CURACAO			205 993,94	188 896,00	0,11
Energy			205 993,94	188 896,00	0,11
4 291,00	SCHLUMBERGER NV	USD	205 993,94	188 896,00	0,11
CHINA			147 694,65	180 219,27	0,10
Consumer Retail			147 694,65	180 219,27	0,10
6 500,00	BYD CO. LTD. -H-	HKD	147 694,65	180 219,27	0,10
JAPAN			147 929,29	125 949,97	0,07
Consumer Retail			147 929,29	125 949,97	0,07
6 600,00	TOYOTA MOTOR CORP.	JPY	147 929,29	125 949,97	0,07
PORTUGAL			138 748,37	120 565,27	0,07
Basic Goods			73 312,05	61 155,75	0,04
3 351,00	JERONIMO MARTINS SGPS SA	EUR	73 312,05	61 155,75	0,04
Multi-Utilities			65 436,32	59 409,52	0,03
16 979,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	65 436,32	59 409,52	0,03
TAIWAN			48 965,84	82 384,36	0,05
Computing and IT			48 965,84	82 384,36	0,05
508,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD. -ADR-	USD	48 965,84	82 384,36	0,05
Ordinary Bonds			72 992 141,36	72 053 922,22	41,92
UNITED STATES			29 278 968,90	28 720 622,93	16,71
Government			28 993 086,90	28 430 470,93	16,54
13 640 171,17	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	12 362 664,53	12 098 606,88	7,04
11 090 625,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.125% 15/01/2034	USD	9 508 447,30	9 318 177,53	5,42
4 000 000,00	U.S. TREASURY NOTES 2.50% 31/01/2025	USD	3 666 983,09	3 672 146,71	2,14
2 400 000,00	U.S. TREASURY NOTES 4.50% 30/11/2024	USD	2 233 779,57	2 231 891,94	1,30
600 000,00	U.S. TREASURY NOTES 1.625% 15/08/2029	USD	543 963,67	490 683,83	0,28
600 000,00	U.S. TREASURY NOTES 0.625% 15/05/2030	USD	508 225,41	452 501,55	0,26
100 000,00	U.S. TREASURY NOTES 2.875% 15/05/2028	USD	88 536,37	88 144,35	0,05
100 000,00	U.S. TREASURY NOTES 1.875% 15/02/2032	USD	80 486,96	78 318,14	0,05
Basic Goods			186 178,00	191 334,00	0,11
200 000,00	KRAFT HEINZ FOODS CO. 2.25% 25/05/2028	EUR	186 178,00	191 334,00	0,11
Consumer Retail			99 704,00	98 818,00	0,06
100 000,00	VF CORP. 4.125% 07/03/2026	EUR	99 704,00	98 818,00	0,06

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Eurizon AM SICAV - Absolute Return Moderate ESG

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ITALY			13 407 042,37	13 540 341,17	7,88
Finance			8 863 563,00	8 908 586,00	5,18
3 500 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	3 382 770,00	3 499 405,00	2,03
4 000 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	EUR	3 547 493,00	3 486 000,00	2,03
1 000 000,00	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	1 035 600,00	1 028 030,00	0,60
500 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	499 420,00	502 755,00	0,29
400 000,00	BPER BANCA SPA 1.875% 07/07/2025	EUR	398 280,00	392 396,00	0,23
Telecommunication			2 043 155,99	2 163 199,40	1,26
886 000,00	TELECOM ITALIA SPA 7.875% 31/07/2028	EUR	916 924,94	977 842,76	0,57
614 000,00	TELECOM ITALIA SPA 7.875% 31/07/2028	EUR	635 431,05	669 260,00	0,39
200 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	190 800,00	197 812,00	0,11
176 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	176 000,00	187 464,64	0,11
124 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	124 000,00	130 820,00	0,08
Government			1 501 449,38	1 483 791,77	0,86
1 401 130,76	ITALY BUONI POLIENNALI DEL TESORO 1.40% 26/05/2025	EUR	1 401 459,38	1 385 031,77	0,80
100 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/02/2031	EUR	99 990,00	98 760,00	0,06
Multi-Utilities			512 850,00	491 150,00	0,29
500 000,00	2I RETE GAS SPA 2.195% 11/09/2025	EUR	512 850,00	491 150,00	0,29
Industries			396 680,00	401 552,00	0,24
400 000,00	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	EUR	396 680,00	401 552,00	0,24
Consumer Retail			89 344,00	92 062,00	0,05
100 000,00	AUTOSTRADe PER L'ITALIA SPA 2.00% 04/12/2028	EUR	89 344,00	92 062,00	0,05
GERMANY			12 241 951,03	11 957 026,96	6,96
Government			11 432 292,70	11 183 987,96	6,51
6 801 875,36	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.10% 15/04/2033	EUR	6 847 464,34	6 600 947,96	3,84
4 300 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.20% 15/02/2034	EUR	4 202 132,00	4 196 069,00	2,44
100 000,00	BUNDESobligation 2.40% 19/10/2028	EUR	98 943,00	99 592,00	0,06
100 000,00	BUNDESSCHATZANWEISUNGEN 2.20% 12/12/2024	EUR	99 313,00	99 491,00	0,06
100 000,00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	96 534,00	99 387,00	0,06
100 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 3.50% 15/08/2029	EUR	87 906,36	88 501,00	0,05
Computing and IT			510 408,33	477 425,00	0,28
500 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	510 408,33	477 425,00	0,28
Multi-Utilities			299 250,00	295 614,00	0,17
300 000,00	E.ON SE 0.875% 08/01/2025	EUR	299 250,00	295 614,00	0,17
UNITED KINGDOM			6 742 520,51	6 839 322,83	3,98
Government			6 742 520,51	6 839 322,83	3,98
5 600 000,00	U.K. GILTS 4.625% 31/01/2034	GBP	6 742 520,51	6 839 322,83	3,98
CANADA			5 838 449,32	5 955 058,12	3,46
Government			5 838 449,32	5 955 058,12	3,46
9 100 000,00	CANADA GOVERNMENT BONDS 3.00% 01/06/2034	CAD	5 838 449,32	5 955 058,12	3,46
DENMARK			1 287 304,23	1 237 655,63	0,72
Industries			1 287 304,23	1 237 655,63	0,72
1 277 000,00	AP MOLLER - MAERSK AS 1.75% 16/03/2026	EUR	1 287 304,23	1 237 655,63	0,72

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Eurizon AM SICAV - Absolute Return Moderate ESG

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			1 355 195,00	1 202 845,00	0,70
Consumer Retail			512 857,00	452 365,00	0,26
500 000,00	KERING SA 0.75% 13/05/2028	EUR	512 857,00	452 365,00	0,26
Computing and IT			421 264,00	387 584,00	0,23
400 000,00	CAPGEMINI SE 1.625% 15/04/2026	EUR	421 264,00	387 584,00	0,23
Basic Goods			421 074,00	362 896,00	0,21
400 000,00	PERNOD RICARD SA 1.75% 08/04/2030	EUR	421 074,00	362 896,00	0,21
PORTUGAL			803 500,31	777 032,00	0,45
Energy			803 500,31	777 032,00	0,45
800 000,00	GALP ENERGIA SGPS SA 2.00% 15/01/2026	EUR	803 500,31	777 032,00	0,45
AUSTRIA			511 778,50	466 775,00	0,27
Finance			511 778,50	466 775,00	0,27
500 000,00	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	511 778,50	466 775,00	0,27
AUSTRALIA			522 565,59	437 638,53	0,26
Telecommunication			522 565,59	437 638,53	0,26
501 000,00	TELSTRA CORP. LTD. 1.00% 23/04/2030	EUR	522 565,59	437 638,53	0,26
NORWAY			509 518,60	418 893,05	0,24
Energy			509 518,60	418 893,05	0,24
487 000,00	EQUINOR ASA 1.375% 22/05/2032	EUR	509 518,60	418 893,05	0,24
NETHERLANDS			294 381,00	298 179,00	0,17
Raw materials			294 381,00	298 179,00	0,17
300 000,00	URENCO FINANCE NV 2.375% 02/12/2024	EUR	294 381,00	298 179,00	0,17
SPAIN			198 966,00	202 532,00	0,12
Finance			198 966,00	202 532,00	0,12
200 000,00	BANCO SANTANDER SA 3.875% 16/01/2028	EUR	198 966,00	202 532,00	0,12
Floating Rate Notes			18 928 098,70	18 779 194,85	10,92
ITALY			5 081 233,91	5 016 504,50	2,92
Finance			3 839 633,91	3 801 484,50	2,21
1 900 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	1 897 245,00	1 838 326,00	1,07
450 000,00	UNICREDIT SPA FRN 23/01/2031	EUR	448 879,50	451 480,50	0,26
300 000,00	BANCO BPM SPA FRN 21/01/2028	EUR	305 389,98	313 974,00	0,18
300 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	287 250,00	297 864,00	0,17
300 000,00	ICCREA BANCA SPA FRN 28/11/2029	EUR	296 970,00	297 528,00	0,17
200 000,00	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	203 898,00	206 346,00	0,12
200 000,00	BPER BANCA SPA FRN 30/11/2030	EUR	197 180,00	196 606,00	0,12
100 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	102 491,43	99 680,00	0,06
100 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	100 330,00	99 680,00	0,06
Energy			776 000,00	718 770,00	0,42
776 000,00	ENI SPA FRN 31/12/2099	EUR	776 000,00	718 770,00	0,42
Multi-Utilities			465 600,00	496 250,00	0,29
400 000,00	ENEL SPA FRN 24/11/2081	EUR	365 600,00	388 500,00	0,23
100 000,00	ENEL SPA FRN 31/12/2099	EUR	100 000,00	107 750,00	0,06

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Eurizon AM SICAV - Absolute Return Moderate ESG

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			3 068 408,00	3 142 738,00	1,83
Industries			993 750,00	1 069 816,00	0,62
1 100 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	993 750,00	1 069 816,00	0,62
Multi-Utilities			900 000,00	875 250,00	0,51
900 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	900 000,00	875 250,00	0,51
Finance			777 258,00	778 672,00	0,45
400 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	392 730,00	389 664,00	0,23
200 000,00	ING GROEP NV FRN 26/09/2029	EUR	196 830,00	198 614,00	0,11
200 000,00	ING GROEP NV FRN 13/11/2030	EUR	187 698,00	190 394,00	0,11
Telecommunication			397 400,00	419 000,00	0,25
400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	397 400,00	419 000,00	0,25
FRANCE			3 011 265,00	3 028 829,00	1,76
Finance			2 152 375,00	2 142 549,00	1,24
500 000,00	AXA SA FRN 29/11/2049	EUR	493 500,00	497 420,00	0,29
400 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	396 416,00	360 884,00	0,21
300 000,00	CNP ASSURANCES SACA FRN 29/11/2049	EUR	294 300,00	298 455,00	0,17
200 000,00	LA MONDIALE SAM FRN 29/12/2049	EUR	195 600,00	199 602,00	0,12
200 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2099	EUR	199 478,00	198 412,00	0,11
200 000,00	AXA SA FRN 20/05/2049	EUR	199 000,00	196 712,00	0,11
200 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	177 200,00	190 690,00	0,11
100 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	99 881,00	101 728,00	0,06
100 000,00	BNP PARIBAS CARDIF SA FRN 31/12/2099	EUR	97 000,00	98 646,00	0,06
Energy			763 200,00	788 024,00	0,46
800 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	763 200,00	788 024,00	0,46
Telecommunication			95 690,00	98 256,00	0,06
100 000,00	ORANGE SA FRN 31/12/2099	EUR	95 690,00	98 256,00	0,06
UNITED KINGDOM			1 903 080,53	1 767 121,62	1,03
Finance			1 903 080,53	1 767 121,62	1,03
1 158 000,00	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	1 294 277,53	1 154 977,62	0,67
300 000,00	HSBC HOLDINGS PLC FRN 16/11/2032	EUR	309 238,00	318 039,00	0,19
300 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	299 565,00	294 105,00	0,17
BELGIUM			1 641 763,00	1 736 480,00	1,01
Finance			919 483,00	965 576,00	0,56
400 000,00	KBC GROUP NV FRN 31/12/2099	EUR	334 200,00	388 000,00	0,23
300 000,00	KBC GROUP NV FRN 16/06/2027	EUR	297 843,00	281 727,00	0,16
200 000,00	KBC GROUP NV FRN 03/12/2029	EUR	192 490,00	196 518,00	0,11
100 000,00	KBC GROUP NV FRN 18/09/2029	EUR	94 950,00	99 331,00	0,06
Raw materials			722 280,00	770 904,00	0,45
800 000,00	SYENSQO SA FRN 31/12/2099	EUR	722 280,00	770 904,00	0,45
SWITZERLAND			1 294 249,33	1 158 231,35	0,67
Finance			1 294 249,33	1 158 231,35	0,67
1 165 000,00	UBS GROUP AG FRN 02/04/2026	EUR	1 294 249,33	1 158 231,35	0,67
SPAIN			718 173,17	811 136,46	0,47
Finance			718 173,17	811 136,46	0,47
628 900,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	521 293,17	613 372,46	0,36
200 000,00	UNICAJA BANCO SA FRN 13/11/2029	EUR	196 880,00	197 764,00	0,11

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

Eurizon AM SICAV - Absolute Return Moderate ESG

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			559 520,00	592 151,00	0,34
Multi-Utilities			463 750,00	494 630,00	0,29
500 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	463 750,00	494 630,00	0,29
Finance			95 770,00	97 521,00	0,05
100 000,00	DEUTSCHE BANK AG FRN 24/06/2032	EUR	95 770,00	97 521,00	0,05
LUXEMBOURG			495 420,00	439 450,00	0,26
Finance			495 420,00	439 450,00	0,26
500 000,00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	495 420,00	439 450,00	0,26
UNITED STATES			501 806,56	427 345,16	0,25
Finance			501 806,56	427 345,16	0,25
428 000,00	BANK OF AMERICA CORP. FRN 31/03/2029	EUR	501 806,56	427 345,16	0,25
IRELAND			381 900,00	387 662,00	0,22
Finance			381 900,00	387 662,00	0,22
200 000,00	BANK OF IRELAND GROUP PLC FRN 14/10/2029	EUR	197 040,00	198 734,00	0,11
200 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	184 860,00	188 928,00	0,11
NORWAY			271 279,20	271 545,76	0,16
Finance			271 279,20	271 545,76	0,16
272 000,00	DNB BANK ASA FRN 16/02/2027	EUR	271 279,20	271 545,76	0,16
Zero-Coupon Bonds			23 376 307,72	22 691 138,00	13,20
ITALY			18 113 257,40	18 160 688,00	10,56
Government			17 460 467,40	17 472 420,00	10,16
18 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2025	EUR	17 460 467,40	17 472 420,00	10,16
Industries			652 790,00	688 268,00	0,40
700 000,00	POSTE ITALIANE SPA 0.00% 10/12/2024	EUR	652 790,00	688 268,00	0,40
GERMANY			5 263 050,32	4 530 450,00	2,64
Finance			5 168 150,00	4 435 250,00	2,58
5 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2028	EUR	5 168 150,00	4 435 250,00	2,58
Government			94 900,32	95 200,00	0,06
100 000,00	BUNDES OblIGATION 0.00% 10/04/2026	EUR	94 900,32	95 200,00	0,06
INVESTMENT FUNDS			4 391 128,00	4 822 208,69	2,81
UCI Units			4 391 128,00	4 822 208,69	2,81
LUXEMBOURG			4 391 128,00	4 822 208,69	2,81
Finance			4 391 128,00	4 822 208,69	2,81
130 000,00	NB AURORA SA SICAF-RAIF	EUR	1 300 000,00	1 731 080,00	1,01
8 486,94	BLACKROCK STRATEGIC FUNDS -OPEAN ABSOLUTE RETURN FUND -I2-	EUR	1 547 508,00	1 547 508,64	0,90
11 558,37	AB SICAV I - SELECT ABSOLUTE ALPHA PORTFOLIO -S13- (HEDGED)	EUR	1 543 620,00	1 543 620,05	0,90
Total Portfolio			149 548 687,78	149 683 064,44	87,08

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

Eurizon AM SICAV - Absolute Return Moderate ESG

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						21 840,30	45 028 384,57
Unrealised profit on future contracts and notional						128 194,58	19 404 203,79
10	(321)	Sale	EURO STOXX 50	20/09/2024	EUR	111 975,00	15 812 460,00
100 000	(35)	Sale	US 10YR NOTE (CBT)	19/09/2024	USD	16 219,58	3 591 743,79
Unrealised loss on future contracts and notional						(106 354,28)	25 624 180,78
50	54	Purchase	S&P 500 EMINI	20/09/2024	USD	(79 223,26)	13 910 000,78
100 000	(89)	Sale	EURO BUND	06/09/2024	EUR	(27 131,02)	11 714 180,00

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

Eurizon AM SICAV - Absolute Return Moderate ESG

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 AM SICAV - Absolute Return Moderate ESG

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					229 856,08
Unrealised profit on forward foreign exchange contracts					1 331 415,25
10/07/2024	9 367 170,65	EUR	1 529 022 000,00	JPY	490 703,64
10/07/2024	77 931 948,09	EUR	83 368 247,00	USD	173 525,78
10/07/2024	20 000 000,00	CAD	13 462 597,60	EUR	172 917,93
10/07/2024	12 000 000,00	USD	11 031 491,32	EUR	161 032,23
10/07/2024	62 568 300,00	NOK	5 325 319,70	EUR	156 749,07
10/07/2024	9 500 000,00	USD	8 816 722,52	EUR	44 025,29
10/07/2024	5 539 899,58	EUR	62 809 889,00	NOK	36 663,42
10/07/2024	7 000 000,00	USD	6 495 556,39	EUR	33 415,68
10/07/2024	1 950 000,00	USD	1 789 673,53	EUR	29 111,55
10/07/2024	1 950 000,00	USD	1 798 601,13	EUR	20 183,95
10/07/2024	465 316,00	GBP	580 791,05	USD	6 941,95
10/07/2024	1 200 000,00	USD	1 113 107,59	EUR	6 144,76
Unrealised loss on forward foreign exchange contracts					(1 101 559,17)
10/07/2024	745 025 000,00	JPY	4 537 688,96	EUR	(212 577,99)
10/07/2024	15 483 630,02	EUR	13 300 000,00	GBP	(198 332,54)
10/07/2024	711 844 000,00	JPY	4 297 240,55	EUR	(164 756,01)
10/07/2024	8 765 404,85	EUR	13 000 000,00	CAD	(97 680,24)
10/07/2024	6 398 843,41	EUR	9 500 000,00	CAD	(78 026,47)
10/07/2024	6 422 467,44	EUR	5 512 802,00	GBP	(77 649,44)
10/07/2024	5 911 715,00	USD	4 741 057,38	GBP	(76 239,26)
10/07/2024	4 505 537,44	EUR	6 700 000,00	CAD	(62 360,26)
10/07/2024	11 000 000,00	GBP	13 008 730,03	EUR	(38 685,81)
10/07/2024	7 400 000,00	GBP	8 760 146,82	EUR	(34 844,35)
10/07/2024	4 099 547,32	EUR	3 500 000,00	GBP	(27 284,93)
10/07/2024	296 152 011,00	JPY	1 736 957,87	EUR	(17 699,71)
10/07/2024	3 000 000,00	USD	2 807 551,08	EUR	(9 420,19)
10/07/2024	266 684,94	EUR	290 000,00	USD	(3 801,05)
10/07/2024	552 291,17	EUR	532 797,00	CHF	(1 260,29)
10/07/2024	931 769,67	EUR	1 000 000,00	USD	(940,63)

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

Eurizon AM SICAV - Global Multistrategy

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities		(Note 2)	134 255 343,22
Banks		(Note 2)	1 651 373,34
Other banks and broker accounts		(Notes 2, 5, 12)	469 550,82
Unrealised profit on future contracts		(Notes 2, 12)	85 250,00
Other interest receivable			16 571,10
Receivable on subscriptions			14 166,29
Other assets		(Notes 3, 13)	727 298,10
Total assets			137 219 552,87
Liabilities			
Unrealised loss on forward foreign exchange contracts		(Notes 2, 12)	(295 473,57)
Unrealised loss on future contracts		(Notes 2, 12)	(201 634,54)
Payable on redemptions			(163 054,91)
Other liabilities			(176 494,72)
Total liabilities			(836 657,74)
Total net assets			136 382 895,13
Currency	Net Asset Value per Share		Shares outstanding
Class F	EUR	4,84	374 753,051
Class I	EUR	5,45	40 708,060
Class Primaclasse	EUR	4,94	12 035 708,830
Class RD	EUR	4,98	11 682 850,724
Class U	EUR	4,94	3 386 495,728

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

Eurizon AM SICAV - Global Multistrategy

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

Net assets at the beginning of the period	Notes	159 618 589,59
Net income from investments	(Note 2)	26 717,56
Other income	(Notes 4, 8)	204 760,11
Total income		231 477,67
Management fee	(Note 8)	(866 303,61)
Performance fee	(Note 9)	(0,06)
Administrative fees	(Note 10)	(120 509,40)
Subscription tax	(Note 6)	(15 938,99)
Other charges and taxes	(Notes 3, 7)	(330 570,66)
Total expenses		(1 333 322,72)
Net investment income / (loss)		(1 101 845,05)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	448 322,36
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	3 940 698,65
- forward foreign exchange contracts	(Note 2)	(392 661,87)
- foreign currencies	(Note 2)	(741,99)
- future contracts	(Note 2)	(426 039,56)
Net result of operations for the period		2 467 732,54
Subscriptions for the period		3 289 357,29
Redemptions for the period		(26 907 257,01)
Dividend distributions	(Note 15)	(2 085 527,28)
Net assets at the end of the period		136 382 895,13

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

Eurizon AM SICAV - Global Multistrategy

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			126 093 310,83	134 255 343,22	98,44
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 605 532,41	1 687 671,49	1,24
Shares			54 777,61	132 839,19	0,10
ITALY			54 777,61	132 839,19	0,10
Finance			54 777,61	132 839,19	0,10
30 294,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	54 777,61	132 839,19	0,10
Ordinary Bonds			1 550 754,80	1 554 832,30	1,14
ITALY			1 550 754,80	1 554 832,30	1,14
Government			1 550 754,80	1 554 832,30	1,14
1 631 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 01/02/2028	EUR	1 550 754,80	1 554 832,30	1,14
INVESTMENT FUNDS			124 487 778,42	132 567 671,73	97,20
UCI Units			124 487 778,42	132 567 671,73	97,20
LUXEMBOURG			68 955 762,52	73 938 923,92	54,21
Finance			68 955 762,52	73 938 923,92	54,21
110 157,14	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	11 193 124,67	12 057 801,15	8,84
100 197,36	WORLD IMPACT SICAV - IMPATTO GLOBAL EQUITY -I-	EUR	9 559 530,10	9 647 202,79	7,07
51 966,45	EURIZON FUND - TOP EUROPEAN RESEARCH -Z-	EUR	7 892 157,16	9 317 064,82	6,83
14 854,26	EURIZON INVESTMENT SICAV - FLEXIBLE PLUS 7 -I-	EUR	7 383 061,12	6 827 018,36	5,01
11 184,89	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	5 987 412,11	6 676 817,70	4,90
47 296,86	EURIZON FUND - EQUITY REAL ESTATE -Z-	EUR	4 729 685,90	4 796 847,44	3,52
30 710,72	EPSILON FUND - EMERGING BOND TOTAL RETURN -I-	EUR	4 399 809,18	4 134 584,77	3,03
14 166,60	EURIZON FUND - BOND HIGH YIELD -Z-	EUR	3 499 999,95	4 010 564,18	2,94
21 038,49	EURIZON FUND - EQUITY USA -ZH-	EUR	2 879 958,62	3 997 943,87	2,93
26 109,35	EURIZON FUND - BOND CORPORATE EUR -Z-	EUR	3 223 721,45	3 440 951,24	2,52
25 462,11	EURIZON FUND - EQUITY HIGH DIVIDEND -Z-	EUR	2 435 829,75	3 001 983,00	2,20
23 640,66	EURIZON FUND - FLEXIBLE MULTISTRATEGY -Z-	EUR	2 500 000,00	2 526 004,73	1,85
18 428,24	EURIZON FUND - GLOBAL EQUITY INFRASTRUCTURE -Z-	EUR	1 842 823,90	1 935 333,66	1,42
282 007,23	EURIZON AM SICAV - EURO CORPORATE BOND HIGH POTENTIAL -I-	EUR	1 428 648,61	1 568 806,21	1,15
IRELAND			45 532 015,90	47 014 828,40	34,47
Finance			45 532 015,90	47 014 828,40	34,47
106 459,44	PGIM BROAD MARKET U.S. HIGH YIELD BOND FUND	EUR	11 871 109,32	12 291 486,99	9,01
9 970,40	PGIM FUNDS PLC - PGIM U.S. CORPORATE BOND UCITS FUND	EUR	11 432 077,86	10 597 800,58	7,77
65 010,75	PGIM FUNDS PLC - PGIM BROAD MARKET U.S. HIGH YIELD BOND FUND -I-	USD	7 631 138,93	8 827 142,11	6,47
258 008,88	PIMCO GIS GLOBAL BOND FUND	USD	7 742 773,33	8 317 427,33	6,10
20 977,97	ALGEBRIS UCITS FUNDS PLC - ALGEBRIS FINANCIAL CREDIT FUND -I-	EUR	4 200 000,00	4 215 523,07	3,09
2 350,42	PGIM FUNDS PLC - PGIM US CORPORATE BOND FUND -I-	USD	2 654 916,46	2 765 448,32	2,03
ITALY			10 000 000,00	11 613 919,41	8,52
Finance			10 000 000,00	11 613 919,41	8,52
968 616,82	EPSILON U.S. EQUITY ESG INDEX	EUR	5 000 000,00	6 267 919,41	4,60
1 000 000,00	SISTEMA EPSILON INDEX FUNDS - EPSILON EURO CORPORATE HIGH YIELD SRI BOND INDEX	EUR	5 000 000,00	5 346 000,00	3,92
Total Portfolio			126 093 310,83	134 255 343,22	98,44

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

Eurizon AM SICAV - Global Multistrategy

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						(116 384,54)	33 484 440,50
Unrealised profit on future contracts and notional						85 250,00	7 239 100,00
100 000	55	Purchase	EURO BUND	06/09/2024	EUR	85 250,00	7 239 100,00
Unrealised loss on future contracts and notional						(201 634,54)	26 245 340,50
100 000	(70)	Sale	US 10YR NOTE (CBT)	19/09/2024	USD	(114 809,29)	7 183 487,58
50	74	Purchase	S&P 500 EMINI	20/09/2024	USD	(86 825,25)	19 061 852,92

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

Eurizon AM SICAV - Global Multistrategy

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					(295 473,57)
Unrealised loss on forward foreign exchange contracts					(295 473,57)
26/07/2024	22 072 618,92	EUR	24 000 000,00	USD	(295 473,57)

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

1. GENERAL INFORMATION

Eurizon AM SICAV, hereafter referred to as the "SICAV", is an open-ended investment company established in the Grand Duchy of Luxembourg on 27 March 1991 for an unlimited period of time. The SICAV is governed by the provisions of Part I of the Luxembourg amended Law of 17 December 2010 relating to Undertakings for Collective Investment, as amended.

The SICAV is an open-ended investment company with multiple Sub-Funds, i.e. it is composed of several Sub-Funds separately invested in accordance with their respective investment policies and objectives.

The SICAV is managed by Eurizon Capital S.A. as its designated Management Company governed by the Chapter 15 of the Law of 17 December 2010, relating to Undertakings for Collective Investment, as amended.

All Sub-Funds are denominated in Euro. As at 30 June 2024, 30 Sub-Funds were active:

Active Sub-Funds
Eurizon AM SICAV - Euro Fixed Income
Eurizon AM SICAV - USA Growth Equity
Eurizon AM SICAV - Asia Pacific Equity
Eurizon AM SICAV - Emerging Markets Equity
Eurizon AM SICAV - Global Equity
Eurizon AM SICAV - Euro Corporate Bond
Eurizon AM SICAV - High Yield Bond
Eurizon AM SICAV - Euro Corporate Short Term
Eurizon AM SICAV - Emerging Markets Bond
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged
Eurizon AM SICAV - Italian Equity
Eurizon AM SICAV - European Equity
Eurizon AM SICAV - Social 4 Future
Eurizon AM SICAV - Euro Corporate Bond High Potential
Eurizon AM SICAV - Obiettivo Stabilità
Eurizon AM SICAV - Obiettivo Controllo
Eurizon AM SICAV - Obiettivo Equilibrio
Eurizon AM SICAV - Globo (Global Bond)
Eurizon AM SICAV - Global Inflation Linked
Eurizon AM SICAV - Strategic Bond
Eurizon AM SICAV - Euro High Yield
Eurizon AM SICAV - Social 4 Planet
Eurizon AM SICAV - Absolute Return Solution
Eurizon AM SICAV - Global Infrastructure
Eurizon AM SICAV - Global Absolute Bond Euro Hedged
Eurizon AM SICAV - Equity Planet
Eurizon AM SICAV - Low Carbon Euro
Eurizon AM SICAV - Cedola
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The Board of Directors of the SICAV may issue one or more share classes for each Sub-Fund. The cost structures, the minimum provided for the initial investment, the currency in which the net asset value is expressed and the eligible investor categories may differ depending on the different share classes. They may also be differentiated on the basis of other objective factors as determined by the Board of Directors of the SICAV.

The current Prospectus and the Key Information Document (KID) are available free of charge on request from the SICAV's registered office.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

a) Presentation of the financial statements

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to undertakings for collective investment in transferable securities ("UCITS") and with generally accepted accounting principles. The financial statements have been prepared on a going concern basis, using the last official/tradeable net asset value of the financial period (28 June 2024).

The figures of each Sub-Fund are presented in EUR that is the base currency for all of them, the combined financial statements are presented for information purposes only. The combined statement of net assets and the combined statement of changes in net assets are the sum of the statement of net assets and the statement of changes in net assets of each Sub-Fund.

All cross Sub-Fund investments related amounts have not been eliminated from the calculation of the combined figures. As at 30 June 2024 the total cross Sub-Fund investments amounted to EUR 123 207 912,15 and therefore the Total Combined Net Assets at period end without cross Sub-Fund investments would have been EUR 7 530 110 037,13.

b) Valuation of investment securities, money market instruments and listed derivatives

The value of all portfolio securities and money market instruments or derivatives that are listed on an official stock exchange or traded on any other regulated market are based on the last available price on the principal market on which such securities or money market instruments or derivatives are traded, as furnished by a recognised pricing service approved by the Board of Directors of the SICAV. If such prices are not representative of the fair value, such securities, money market instruments or derivatives as well as other permitted assets, may be valued at a fair value at which it is expected that they may be resold, as determined in good faith by and under the direction of the Board of Directors of the SICAV.

The value of securities and money market instruments which are not quoted or dealt in on any regulated market are based on the last available price, unless such price is not representative of their true value; in this case, they may be valued at a fair value at which it is expected that they may be resold, as determined in good faith by and under the direction of the Board of Directors of the SICAV.

The amortised cost method of valuation for short-term transferable debt securities in certain Sub-Funds of the SICAV may be used. This method involves valuing a security at its cost and thereafter assuming a constant amortization to maturity of any discount or premium regardless of the impact of fluctuating interest rates on the market value of the security. While this method provides certainty in valuation, it may result in periods during which value as determined by amortised cost, is higher or lower than the price the Sub-Fund would receive if it sold the securities. For certain short term transferable debt securities, the yield to a shareholder may differ somewhat from that which could be obtained from a similar Sub-Fund which marks its portfolio securities to market each day.

The value of the investment in investment funds shall be based on the last available valuation. Generally, investment in investment funds will be valued in accordance with the methods described in the instruments governing such investment funds. These valuations shall normally be provided by the fund administrator or valuation agent of an investment fund. To ensure consistency within the valuation of each Sub-Fund, if the time at which the valuation of an investment fund was calculated does not coincide with the valuation time of any Sub-Fund, and such valuation is determined to have changed materially since it was calculated, then the Net Asset Value may be adjusted to reflect these changes as determined in good faith by and under the direction of the Board of Directors of the SICAV.

c) Valuation of other assets

The value of any cash in hand or on deposits, discount notes, bills and demand notes and accounts receivable, prepaid expenses, cash dividends and interest declared or accrued and not yet received, are deemed the full amount thereof, unless in any case the same is unlikely to be paid or received in full, in which case the value thereof is arrived at after making such discount as the Board of Directors of the SICAV may consider appropriate in such case to reflect the true value thereof.

d) Valuation of derivatives

- Swap contracts

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

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

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

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

All the Swap contracts are presented at clean price (except for inflation swap contracts and index swap contracts which are presented at dirty price), therefore the interests related to Swap contracts are recorded under the heading "Interest received/paid on swap contracts" in the Statement of Changes in Net Assets.

- Option contracts

Option contracts quoted on an official stock exchange or on another regulated market are valued according to the last known market price where the contracts were negotiated by the SICAV or, if there are several markets, according to the last known price of the principal market.

Option contracts not quoted on an official stock exchange or on another regulated market are valued at their last known market value or, in the absence of a market value, according to their probable market value in the reasonable estimation of the Board of Directors of the SICAV.

In the case of options on futures, no premium margin is required because here a daily profit and loss adjustment (variation margin) is made by the procedure known as "marking-to-market". The profit of one party to the contract is the loss of the other party. The resulting gains and losses are either debited or credited to the appropriate account on a daily basis via the mark-to-market process. Unrealised profits and losses are recorded in the Statement of Net Assets. The final valuation is made at the final settlement price of either the expiration date of the option or the day on which it was exercised.

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

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

- Valuation of forward foreign exchange contracts

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

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

- Valuation of futures contracts

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

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

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

e) Dividend and interest income

Dividends are shown net of withholding tax deducted at source, and are recorded as income on the ex-dividend date. Interest income is accrued on a daily basis.

f) Contracts for Difference

At each valuation date the difference between the opening price and the current market price of the underlying security to the contract for difference is recorded as unrealised profit / (loss) on contracts for difference in the Statement of Net Assets. When the Sub-Fund enters a closing transaction, the difference between the opening notional amount and the closing notional amount of the underlying security is recorded as a net realised profit / (loss) and change in net unrealised appreciation / (depreciation) in the Statement of Changes in Net Assets.

As at 30 June 2024, no Sub-Fund was investing in contracts for difference.

g) Foreign currency translation for each Sub-Fund

The accounts are maintained in EUR and the financial statements are expressed in that currency. Assets and liabilities expressed in currencies other than the Sub-Fund's currency are translated into the Sub-Fund's currency at the exchange rates applicable as at period-end. Income and expenses in currencies other than the Sub-Fund's currency are translated into the Sub-Fund's currency at the exchange rates applicable at the transaction date.

For securities in currencies other than the base currency of the Sub-Fund, the purchase price is calculated based on the exchange rates applicable at the date of the purchase.

Applicable exchange rates used as at 30 June 2024 are:

1 EUR = 1.604777006 AUD
 1 EUR = 5.95298445 BRL
 1 EUR = 1.466529768 CAD
 1 EUR = 0.963074981 CHF
 1 EUR = 1 011.652071211 CLP
 1 EUR = 7.824689487 CNH
 1 EUR = 7.78739257 CNY
 1 EUR = 4 441.494748959 COP
 1 EUR = 25.045522602 CZK
 1 EUR = 7.457454185 DKK
 1 EUR = 0.847837154 GBP
 1 EUR = 8.367584692 HKD
 1 EUR = 394.925207893 HUF
 1 EUR = 17 549.9140991989 IDR
 1 EUR = 4.037498406 ILS
 1 EUR = 172.401782107 JPY
 1 EUR = 19.59749339 MXN
 1 EUR = 5.055982886 MYR
 1 EUR = 11.411463229 NOK
 1 EUR = 1.758842209 NZD
 1 EUR = 4.105608149 PEN
 1 EUR = 4.308490514 PLN
 1 EUR = 4.977209226 RON
 1 EUR = 92.438478843 RUB
 1 EUR = 11.350051926 SEK
 1 EUR = 1.452489837 SGD
 1 EUR = 39.330563216 THB
 1 EUR = 35.135731839 TRY
 1 EUR = 1.071750479 USD
 1 EUR = 42.264480153 UYU
 1 EUR = 19.570163753 ZAR

h) Net realised profit / (loss) on sale of investments

Investments in securities are accounted for on a trade date basis. Net realised profit / (loss) on sale of investments in securities are based on the average weighted cost basis.

i) Valuation of securities lending

The SICAV may lend securities included in its portfolio to a borrower through a third party broker. The assets continue to be valued as part of the portfolio of the SICAV. If the prices of securities lent are not representative of their fair value, all such securities will be valued at their fair value at which it is expected they may be resold as determined in good faith by or under the direction of the Board of Directors of the SICAV. Securities lending generates additional income for the SICAV according to the contracts; the remuneration is recorded as "Income from securities lending" in the Statement of Changes in Net Assets.

During the financial period ended 30 June 2024, there was no securities lending.

j) Unrealised capital gain tax on investments

Accrued at each NAV calculation, a capital gain tax on Indian and Thai securities is payable when selling a stock with a profit.

The currencies used to calculate the tax are Indian Rupee (INR) and Thai Baht (THB). The capital gain tax calculation is as follows:
 $\text{Tax\%} * (\text{Market Value in security currency} - \text{Book cost in security currency}) * \text{Exchange rate of the day}$

During the financial period ended 30 June 2024, there were no investments in INR.

k) Rebates

The SICAV may receive rebates of part or all of the management or distribution fees from the underlying target funds. These rebates are recorded under caption "Other income" in the Statement of Changes in Net Assets.

l) Contingent assets

As at 30 June 2024, some of the Sub-Funds of the SICAV are involved in some collective legal actions ("Class Actions"). In the context of these procedures, these Sub-Funds could receive, with no certainty, compensations related to losses occurred in the course of previous financial years. As at 30 June 2024, the following procedures are pending:

Sub-Fund	Action name
Eurizon AM SICAV - USA Growth Equity	NOVAVAX, INC

As of 30 June 2024, some the Sub-Funds of the SICAV are involved in withholding tax reclaim procedures on the basis of the principles set forth in recent judgments by the European Court of Justice and other tax reclaims mechanisms. In this context, the Sub-Funds listed hereunder could recover, with no certainty, unduly levied withholding taxes on dividends in the following jurisdiction:

SUB - FUNDS	COUNTRY
Eurizon AM SICAV - Global Equity	Germany, Italy, Portugal
Eurizon AM SICAV - Italian Equity	Germany, Italy
Eurizon AM SICAV - European Equity	Germany, Italy, Portugal, Sweden
Eurizon AM SICAV - Social 4 Future	Italy
Eurizon AM SICAV - Obiettivo Stabilità	Germany, Italy, Portugal
Eurizon AM SICAV - Obiettivo Controllo	Germany, Italy, Portugal, Sweden
Eurizon AM SICAV - Obiettivo Equilibrio	Germany, Italy, Portugal
Eurizon AM SICAV - Absolute Return Solution	Italy
Eurizon AM SICAV - Global Infrastructure	Italy
Eurizon AM SICAV - Low Carbon Euro	Italy
Eurizon AM SICAV - Global Multistrategy	Germany, Italy, Portugal, Sweden

3. PLACEMENT FEE

For all Sub-Funds, a placement fee is charged to the Class "F" shares, amounting to 4,00%, Class "U" shares, amounting to 2,60% and Class "Primaclasse" shares, amounting to 2,40%, at the time of each subscription; such fee is amortized over the first four years (five years for the Class "Primaclasse" shares) following each subscription by daily charge on the total net value of the share class.

The amount of the placement fees yet to be amortized is recorded in the Statement of Net Assets under the heading "Other assets". As at 30 June 2024 the residual amounts of placement fees were as follows (in EUR):

Sub-Funds	Net amount
Eurizon AM SICAV - Euro Fixed Income	236 268,48
Eurizon AM SICAV - USA Growth Equity	136 139,99
Eurizon AM SICAV - Emerging Markets Equity	517 138,20
Eurizon AM SICAV - Global Equity	492 224,64
Eurizon AM SICAV - Euro Corporate Bond	498 975,47
Eurizon AM SICAV - High Yield Bond	134 819,85
Eurizon AM SICAV - Euro Corporate Short Term	72 129,13
Eurizon AM SICAV - Emerging Markets Bond	60 114,09
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	518 927,63
Eurizon AM SICAV - Italian Equity	26 559,42
Eurizon AM SICAV - European Equity	69 390,01
Eurizon AM SICAV - Social 4 Future	2 219 960,97
Eurizon AM SICAV - Euro Corporate Bond High Potential	497 137,91
Eurizon AM SICAV - Obiettivo Stabilità	476 164,97
Eurizon AM SICAV - Obiettivo Controllo	1 571 935,35
Eurizon AM SICAV - Obiettivo Equilibrio	838 081,98
Eurizon AM SICAV - Globo (Global Bond)	1 057 623,71
Eurizon AM SICAV - Global Inflation Linked	292 442,90
Eurizon AM SICAV - Strategic Bond	77 082,71
Eurizon AM SICAV - Euro High Yield	83 121,60
Eurizon AM SICAV - Social 4 Planet	4 320 034,16
Eurizon AM SICAV - Absolute Return Solution	1 790 195,82

Sub-Funds	Net amount
Eurizon AM SICAV - Global Infrastructure	285 285,72
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	248 801,52
Eurizon AM SICAV - Equity Planet	459 090,21
Eurizon AM SICAV - Low Carbon Euro	1 113 120,48
Eurizon AM SICAV - Cedola	423 877,08
Eurizon AM SICAV - Absolute Return Moderate ESG	1 128 774,45
Eurizon AM SICAV - Global Multistrategy	644 598,97
Total	20 290 017,42

For the financial period ended 30 June 2024, the amortization of placement fees recorded in the Statement of Changes in Net Assets under the Heading "Other charges and taxes" was as follows (in EUR):

Sub-Funds	Net amount
Eurizon AM SICAV - Euro Fixed Income	58 380,00
Eurizon AM SICAV - USA Growth Equity	59 083,38
Eurizon AM SICAV - Emerging Markets Equity	257 160,26
Eurizon AM SICAV - Global Equity	236 538,57
Eurizon AM SICAV - Euro Corporate Bond	156 441,09
Eurizon AM SICAV - High Yield Bond	65 319,67
Eurizon AM SICAV - Euro Corporate Short Term	50 532,90
Eurizon AM SICAV - Emerging Markets Bond	52 039,40
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	300 515,19
Eurizon AM SICAV - Italian Equity	19 215,12
Eurizon AM SICAV - European Equity	60 540,28
Eurizon AM SICAV - Social 4 Future	1 266 797,22
Eurizon AM SICAV - Euro Corporate Bond High Potential	250 429,22
Eurizon AM SICAV - Obiettivo Stabilità	275 637,29
Eurizon AM SICAV - Obiettivo Controllo	1 173 493,55
Eurizon AM SICAV - Obiettivo Equilibrio	508 407,81
Eurizon AM SICAV - Globo (Global Bond)	578 733,73
Eurizon AM SICAV - Global Inflation Linked	286 639,38
Eurizon AM SICAV - Strategic Bond	33 480,47
Eurizon AM SICAV - Euro High Yield	42 807,62
Eurizon AM SICAV - Social 4 Planet	2 519 175,75
Eurizon AM SICAV - Absolute Return Solution	1 628 889,35
Eurizon AM SICAV - Global Infrastructure	223 158,39
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	174 555,21
Eurizon AM SICAV - Equity Planet	449 960,68
Eurizon AM SICAV - Low Carbon Euro	981 156,18
Eurizon AM SICAV - Cedola	263 220,00
Eurizon AM SICAV - Absolute Return Moderate ESG	852 342,80
Eurizon AM SICAV - Global Multistrategy	330 327,45
Total	13 154 977,96

4. REDEMPTION FEES

As described in the Prospectus of the SICAV, redemption fees are applied in favour of the Share Classes:

Sub-Funds	Classes Redemption Fee					
	1	2	B	F	Primaclasse	U
Eurizon AM SICAV - Euro Fixed Income	-	-	-	-	_(1)	_(2)
Eurizon AM SICAV - USA Growth Equity	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Asia Pacific Equity	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Emerging Markets Equity	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Global Equity	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Euro Corporate Bond	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - High Yield Bond	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Euro Corporate Short Term	-	-	-	-	_(1)	-
Eurizon AM SICAV - Emerging Markets Bond	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Italian Equity	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - European Equity	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Social 4 Future	-	-	-	-	_(1)	_(2)
Eurizon AM SICAV - Euro Corporate Bond High Potential	-	-	-	-	_(1)	_(2)
Eurizon AM SICAV - Obiettivo Stabilità	-	-	-	-	_(1)	_(2)
Eurizon AM SICAV - Obiettivo Controllo	-	-	-	-	_(1)	_(2)
Eurizon AM SICAV - Obiettivo Equilibrio	-	-	-	-	_(1)	_(2)
Eurizon AM SICAV - Globo (Global Bond)	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Global Inflation Linked	-	-	-	-	_(1)	_(2)
Eurizon AM SICAV - Strategic Bond	-	-	-	-	-	_(2)
Eurizon AM SICAV - Euro High Yield	-	-	-	-	_(1)	_(2)
Eurizon AM SICAV - Social 4 Planet	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Absolute Return Solution	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Global Infrastructure	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Equity Planet	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Low Carbon Euro	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Cedola	-	-	-	-	_(1)	-
Eurizon AM SICAV - Absolute Return Moderate ESG	-	-	-	_(3)	_(1)	_(2)
Eurizon AM SICAV - Global Multistrategy	-	-	-	_(3)	_(1)	_(2)

⁽¹⁾ in the first five (5) years following each subscription, a decreasing redemption fee in favour of the share class will be applied. This redemption fee will be withdrawn from the equivalent value reimbursed and applied to the number of shares redeemed, multiplied by the respective initial subscription value. The Sub-Fund will reimburse the shares taking into account the order in which they were subscribed by the shareholder (i.e. on a "first-in-first-out" basis). The rate of the redemption fee to be applied to the redeemed shares, depending on their subscription duration, will be determined as follows:

Redemption fee rate = $(\text{TOTAL_DAYS} - \text{DAYS_ELAPSED}) * (2.40\% / \text{TOTAL_DAYS})$

where:

- DAYS_ELAPSED is the number of calendar days elapsed from the Subscription of the share until the date of the share value used for appreciation of the redemption;

- TOTAL_DAYS is the number of calendar days in the five year period following the subscription, i.e. the time fixed to amortize the placement fee.

⁽²⁾ in the first four (4) years following each subscription, a decreasing redemption fee in favor of the share class will be applied. This redemption fee will be withdrawn from the equivalent value reimbursed and applied to the number of shares redeemed, multiplied by the respective initial subscription value. The Sub-Fund will reimburse the shares taking into account the order in which they were subscribed by the shareholder (i.e. on a "first-in-first-out" basis).

The rate of the redemption fee to be applied to the redeemed shares, depending on their subscription duration, will be determined as follows:

Redemption fee rate = $(\text{TOTAL_DAYS} - \text{DAYS_ELAPSED}) * (2,60\% / \text{TOTAL_DAYS})$ where:

- DAYS_ELAPSED is the number of calendar days elapsed from the Subscription of the share until the date of the share value used for appreciation of the redemption;

- TOTAL_DAYS is the number of calendar days in the four year period following the subscription, i.e. the time fixed to amortize the placement fee.

⁽³⁾ in the first four (4) years following each subscription, a decreasing redemption fee in favor of the share class will be applied. This redemption fee will be withdrawn from the equivalent value reimbursed and applied to the number of shares redeemed, multiplied by the respective initial subscription value. The Sub-Fund will reimburse the shares taking into account the order in which they were subscribed by the shareholder (i.e. on a "first-in-first-out" basis).

The rate of the redemption fee to be applied to the redeemed shares, depending on their subscription duration, will be determined as follows:

Redemption fee rate = $(\text{TOTAL_DAYS} - \text{DAYS_ELAPSED}) * (4,00\% / \text{TOTAL_DAYS})$ where:

- DAYS_ELAPSED is the number of calendar days elapsed from the Subscription of the share until the date of the share value used for appreciation of the redemption;

- TOTAL_DAYS is the number of calendar days in the four year period following the subscription, i.e. the time fixed to amortize the placement fee.

If not listed or mentioned above no decreasing redemption fee shall be charged.

Except Class U, Class F and Class Primaclasse, in case of conversion of a Sub-Fund, in another Sub-Fund/share class before the end of the redemption fee period, the redemption fee is still applied to the conversion.

The caption "Other income" in the Statement of Changes in Net Assets contains the "Redemption fees".

For the period ended 30 June 2024 redemption fees are as follows (in EUR):

Sub-Funds	Net amount
Eurizon AM SICAV - Euro Fixed Income	8 560,53
Eurizon AM SICAV - USA Growth Equity	20 528,49
Eurizon AM SICAV - Asia Pacific Equity	12 851,67
Eurizon AM SICAV - Emerging Markets Equity	102 441,34
Eurizon AM SICAV - Global Equity	97 022,90
Eurizon AM SICAV - Euro Corporate Bond	29 123,23
Eurizon AM SICAV - High Yield Bond	20 123,43
Eurizon AM SICAV - Euro Corporate Short Term	14 267,61
Eurizon AM SICAV - Emerging Markets Bond	12 064,55
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	54 212,50
Eurizon AM SICAV - Italian Equity	7 086,29
Eurizon AM SICAV - European Equity	17 345,69
Eurizon AM SICAV - Social 4 Future	342 680,89
Eurizon AM SICAV - Euro Corporate Bond High Potential	56 833,52
Eurizon AM SICAV - Obiettivo Stabilità	93 885,27
Eurizon AM SICAV - Obiettivo Controllo	343 559,24
Eurizon AM SICAV - Obiettivo Equilibrio	139 843,46
Eurizon AM SICAV - Globo (Global Bond)	189 567,20
Eurizon AM SICAV - Global Inflation Linked	127 219,51
Eurizon AM SICAV - Strategic Bond	11 634,21
Eurizon AM SICAV - Euro High Yield	11 141,76
Eurizon AM SICAV - Social 4 Planet	732 627,67
Eurizon AM SICAV - Absolute Return Solution	709 229,88
Eurizon AM SICAV - Global Infrastructure	70 634,95
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	51 338,86
Eurizon AM SICAV - Equity Planet	142 285,52
Eurizon AM SICAV - Low Carbon Euro	281 507,80
Eurizon AM SICAV - Cedola	82 282,75
Eurizon AM SICAV - Absolute Return Moderate ESG	386 134,47
Eurizon AM SICAV - Global Multistrategy	113 666,17
Total	4 281 701,36

5. 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. The caption "Other banks and broker accounts" includes cash held with external banks and cash at broker accounts. The caption "Amounts due to brokers" includes amounts payable to brokers. As at 30 June 2024, the counterparties for the "Other banks and broker accounts" and "Amounts due to brokers" accounts are Bank of America Securities Europe SA, Barclays Bank Plc, BNP Paribas SA, Citigroup Global Markets Europe AG, Crédit Agricole Corporate and Investment Bank, Goldman Sachs Bank Europe SE, Intesa Sanpaolo S.p.A., J.P. Morgan AG, Morgan Stanley Europe SE, Nomura Financial Products Europe GmbH, Société Générale SA and UBS Europe SE.

6. SUBSCRIPTION TAX

Under legislation and regulations in Luxembourg the SICAV is subject to an annual subscription tax ("taxe d'abonnement") of 0,05% per year. This tax rate is reduced to a rate of 0,01% per year in respect of the net assets attributable to such classes of shares which are reserved for institutional investors within the meaning of, and as provided for in, Article 174 of the Law of 17 December 2010, as amended. Such tax is payable and calculated quarterly, and it is based on the total net asset value of the relevant class of shares on the last day of every calendar quarter. The subscription tax does not apply to the part of the assets of the SICAV that are invested in other Luxembourg undertakings for collective investment already subject to the "taxe d'abonnement".

7. OTHER CHARGES AND TAXES

The heading "Other charges and taxes" is mainly composed of the amortization of placement fees, as well as correspondent bank fees and interest expenses.

8. MANAGEMENT FEE

By way of remuneration for the management and distribution services, as described in the Prospectus of the SICAV, the Management Company charges each Sub-Fund a management fee, calculated and accrued daily on the net assets of the Sub-Funds and payable monthly in arrears. For the financial period ended 30 June 2024, the management fees rate chargeable for the active Share Classes are described in the below table:

Sub-Fund Management fee rates	Classes (Annual rate applicable per Class)									
	1	2	B	C	F	I	Primaclasse	R	RD	U
Eurizon AM SICAV - Euro Fixed Income	-	-	-	-	-	0,30%	0,52%	1,00%	1,00%	0,35%
Eurizon AM SICAV - USA Growth Equity	-	-	-	-	1,60%	0,65%	1,27%	1,75%	-	1,10%
Eurizon AM SICAV - Asia Pacific Equity	-	-	-	-	1,60%	0,70%	1,52%	2,00%	-	1,35%
Eurizon AM SICAV - Emerging Markets Equity	-	-	-	-	1,60%	0,70%	1,52%	2,00%	-	1,35%
Eurizon AM SICAV - Global Equity	-	-	-	-	1,60%	0,65%	1,27%	1,75%	1,75%	1,10%
Eurizon AM SICAV - Euro Corporate Bond	-	-	-	-	0,80%	0,35%	0,72%	1,20%	1,20%	0,55%
Eurizon AM SICAV - High Yield Bond	-	-	-	-	1,25%	0,45%	0,92%	1,40%	1,40%	0,75%
Eurizon AM SICAV - Euro Corporate Short Term	-	-	-	-	-	0,25%	0,42%	0,90%	-	-
Eurizon AM SICAV - Emerging Markets Bond	-	-	-	-	1,25%	0,50%	1,02%	1,50%	1,50%	0,85%
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	-	-	-	-	1,15%	0,42%	0,82%	1,30%	1,30%	0,65%
Eurizon AM SICAV - Italian Equity	-	-	-	-	1,60%	0,65%	1,27%	1,75%	-	1,10%
Eurizon AM SICAV - European Equity	-	-	-	-	1,60%	0,65%	1,27%	1,75%	1,75%	1,10%
Eurizon AM SICAV - Social 4 Future	-	-	-	-	-	0,42%	0,77%	1,25%	1,25%	0,60%
Eurizon AM SICAV - Euro Corporate Bond High Potential	-	-	-	-	-	0,42%	0,77%	1,25%	1,25%	0,60%
Eurizon AM SICAV - Obiettivo Stabilità	-	-	-	-	0,40%	-	0,72%	1,20%	-	0,55%
Eurizon AM SICAV - Obiettivo Controllo	-	-	-	-	-	0,50%	1,02%	1,50%	-	0,85%
Eurizon AM SICAV - Obiettivo Equilibrio	-	-	-	-	-	0,55%	1,22%	1,70%	-	1,05%
Eurizon AM SICAV - Globo (Global Bond)	-	-	-	-	1,00%	0,42%	0,82%	1,30%	-	0,65%
Eurizon AM SICAV - Global Inflation Linked	-	-	-	-	-	0,35%	0,67%	1,15%	1,15%	0,50%
Eurizon AM SICAV - Strategic Bond	-	-	-	-	-	0,30%	0,47%	0,95%	-	0,30%
Eurizon AM SICAV - Euro High Yield	-	-	-	-	-	0,42%	0,77%	1,25%	-	0,60%
Eurizon AM SICAV - Social 4 Planet	-	-	-	-	1,00%	0,42%	0,82%	1,30%	-	0,65%
Eurizon AM SICAV - Absolute Return Solution	-	-	-	-	1,25%	0,45%	1,02%	1,50%	-	0,85%
Eurizon AM SICAV - Global Infrastructure	-	-	-	-	1,60%	0,65%	1,62%	2,10%	-	1,45%
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	-	-	-	-	0,90%	0,42%	0,82%	1,30%	-	0,65%
Eurizon AM SICAV - Equity Planet	-	-	-	-	1,60%	-	1,62%	2,10%	-	1,45%
Eurizon AM SICAV - Low Carbon Euro	-	-	-	-	1,25%	0,45%	0,92%	1,40%	-	0,75%
Eurizon AM SICAV - Cedola	-	-	-	-	-	-	0,67%	-	-	-
Eurizon AM SICAV - Absolute Return Moderate ESG	-	-	-	-	0,90%	0,42%	0,82%	1,30%	-	0,65%
Eurizon AM SICAV - Global Multistrategy	-	-	-	-	1,25%	0,45%	1,02%	-	1,50%	0,85%

In each Sub-Fund of the Fund, this fee is payable monthly and calculated on the basis of the average Net Asset Value over the month.

Investments done by each Sub-Fund in Units/Shares of UCITS and/or other UCI may lead investors to support twice certain expenses such as subscriptions fees, redemptions fees, administrative fees and management fees.

With regard to a Sub-Fund investing a substantial portion of its assets in other investment funds, the total management fee (excluding performance fee, if any) charged to the Sub-Fund and each of the UCITS and/or other UCIs in which it invests, shall not exceed 5% of the relevant net assets under management.

Management fees in cross-Sub-Funds investments and group-related funds are rebated.

The total amount of the management commissions applied on the “group-related” UCITS or UCI in which a Sub-Fund may invest as well as the total amount of any rebates of the management commissions applied on UCITS or UCI managed by third companies are transferred to the respective Sub-Fund on a quarterly basis and registered in the Statement of Changes in Net Assets under the heading “Other income” as follows (in EUR):

Eurizon AM SICAV - Euro Fixed Income	6 351,29
Eurizon AM SICAV - USA Growth Equity	190,24

Eurizon AM SICAV - Asia Pacific Equity	934,35
Eurizon AM SICAV - Emerging Markets Equity	5 476,86
Eurizon AM SICAV - Euro Corporate Short Term	1 717,26
Eurizon AM SICAV - Emerging Markets Bond	232,02
Eurizon AM SICAV - Italian Equity	11,87
Eurizon AM SICAV - Euro Corporate Bond High Potential	5 383,29
Eurizon AM SICAV - Obiettivo Stabilità	94 009,53
Eurizon AM SICAV - Obiettivo Controllo	623 472,16
Eurizon AM SICAV - Obiettivo Equilibrio	275 834,09
Eurizon AM SICAV - Globo (Global Bond)	7 535,15
Eurizon AM SICAV - Strategic Bond	3 717,32
Eurizon AM SICAV - Euro High Yield	1 744,36
Eurizon AM SICAV - Social 4 Planet	719,76
Eurizon AM SICAV - Absolute Return Solution	1 243,42
Eurizon AM SICAV - Equity Planet	379,57
Eurizon AM SICAV - Cedola	108,20
Eurizon AM SICAV - Absolute Return Moderate ESG	951,47
Eurizon AM SICAV - Global Multistrategy	91 093,94
Total	1 121 106,15

The remaining Sub-Funds did not receive rebates of management commissions during the financial period ended 30 June 2024.

9. PERFORMANCE FEE

The Management Company is entitled to receive performance fees. Calculation methods of the performance fees are described in details in the Prospectus of the SICAV.

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

Sub-Fund	Share Classes	Share Class Currency	Amount of performance fees in Sub-Fund Currency	% of the average NAV of the Share Class
Eurizon AM SICAV - USA Growth Equity	IH	EUR	203,45	0,00
Eurizon AM SICAV - Global Equity	IH	EUR	(1,05)	0,00
Eurizon AM SICAV - Italian Equity	F	EUR	1 004,42	0,42
	I	EUR	6 859,80	1,32
	Primaclasse	EUR	23 869,75	0,68
	R	EUR	50 270,92	0,63
	U	EUR	5 572,26	0,66
Eurizon AM SICAV - European Equity	I	EUR	2 684,26	0,32
	Primaclasse	EUR	1 024,79	0,01
Eurizon AM SICAV - Global Multistrategy	I	EUR	0,06	0,00

For the below Sub-Funds there was no performance fees recorded during the financial period ended 30 June 2024 even if they are subject to a performance fee:

Eurizon AM SICAV - Asia Pacific Equity, Eurizon AM SICAV - Emerging Markets Equity, Eurizon AM SICAV - Euro Corporate Bond, Eurizon AM SICAV - High Yield Bond, Eurizon AM SICAV - Emerging Markets Bond, Eurizon AM SICAV - High Yield 1-5 Years Euro Hedged, Eurizon AM SICAV - Euro Corporate Bond High Potential, Eurizon AM SICAV - Obiettivo Stabilità, Eurizon AM SICAV - Obiettivo Controllo, Eurizon AM SICAV - Obiettivo Equilibrio, Eurizon AM SICAV - Globo (Global Bond), Eurizon AM SICAV - Global Inflation Linked, Eurizon AM SICAV - Strategic Bond, Eurizon AM SICAV - Euro High Yield, Eurizon AM SICAV - Absolute Return Solution, Eurizon AM SICAV - Global Infrastructure, Eurizon AM SICAV - Global Absolute Bond Euro Hedged, Eurizon AM SICAV - Equity Planet, Eurizon AM SICAV - Low Carbon Euro, Eurizon AM SICAV - Absolute Return Moderate ESG.

The others Sub-Funds, not mentioned above, are not subject to performance fees.

10. ADMINISTRATIVE FEES

The SICAV pays fixed administrative fees to its various service providers.

These fees, which represent a percentage of the average net asset value of each Sub-Fund, are accrued daily and are paid each month in arrears. They cover the remuneration of the Depositary Bank, the Local Paying Agents as well as the Management Company.

The fees received by the Management Company at a yearly rate of up to 0,25% of the average net assets, in consideration for the administrative services provided by it to the SICAV will be used to cover the functions of the Registrar and Transfer Agent, the Administrative Agent, the Domiciliary Agent, the investment compliance monitoring and all the other costs incurred by the SICAV as described in the Prospectus of the SICAV. This fee does not exceed 0,10% per year for Feeder Sub-Funds.

11. SWAP CONTRACTS

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

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

Credit Default Swap contracts

Sub-Fund	Currency	Counterparty	Index	Rate	Position	Notional amount
Eurizon AM SICAV - Euro Fixed Income	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 40 Version 1	Fixed 5.000%	L	350 000,00
Eurizon AM SICAV - High Yield Bond	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	1 100 000,00
Eurizon AM SICAV - High Yield Bond	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	1 100 000,00
Eurizon AM SICAV - High Yield Bond	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	1 200 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	BNP Paribas SA	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	S	5 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	J.P. Morgan SE	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	S	2 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	BNP Paribas SA	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	S	1 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	Citigroup Global Markets Europe AG	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	S	3 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	J.P. Morgan SE	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	S	3 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	BNP Paribas SA	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	S	3 000 000,00

Sub-Fund	Currency	Counterparty	Index	Rate	Position	Notional amount
Eurizon AM SICAV - Euro Corporate Short Term	EUR	BNP Paribas SA	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	S	5 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	BNP Paribas SA	iTraxx Europe Series 36 Version 1	Fixed 1.000%	L	2 100 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	Bank of America Securities Europe SA	iTraxx Europe Series 36 Version 1	Fixed 1.000%	L	2 100 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	J.P. Morgan SE	iTraxx Europe Series 36 Version 1	Fixed 1.000%	L	3 700 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	Bank of America Securities Europe SA	iTraxx Europe Series 36 Version 1	Fixed 1.000%	L	4 000 000,00
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	3 000 000,00
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	3 000 000,00
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	3 200 000,00
Eurizon AM SICAV - Euro Corporate Bond High Potential	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	28 500 000,00
Eurizon AM SICAV - Euro Corporate Bond High Potential	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	11 000 000,00
Eurizon AM SICAV - Euro Corporate Bond High Potential	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	4 000 000,00
Eurizon AM SICAV - Euro Corporate Bond High Potential	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	4 000 000,00
Eurizon AM SICAV - Strategic Bond	EUR	Bank of America Securities Europe SA	iTraxx Europe Series 41 Version 1	Fixed 1.000%	L	5 740 000,00
Eurizon AM SICAV - Strategic Bond	USD	J.P. Morgan SE	CDX.NA.IG.42.V1	Fixed 1.000%	L	1 830 000,00
Eurizon AM SICAV - Strategic Bond	USD	J.P. Morgan SE	CDX.NA.IG.42.V1	Fixed 1.000%	L	5 270 000,00
Eurizon AM SICAV - Strategic Bond	USD	BNP Paribas SA	CDX.EM.41.V1	Fixed 1.000%	L	1 690 000,00
Eurizon AM SICAV - Strategic Bond	USD	BNP Paribas SA	CDX.EM.41.V1	Fixed 1.000%	L	1 640 000,00
Eurizon AM SICAV - Strategic Bond	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	1 180 000,00
Eurizon AM SICAV - Strategic Bond	USD	J.P. Morgan SE	CDX.NA.HY.42.V1	Fixed 5.000%	L	10 000,00
Eurizon AM SICAV - Strategic Bond	USD	Goldman Sachs Bank Europe SE	CDX.NA.HY.42.V1	Fixed 5.000%	L	1 290 000,00
Eurizon AM SICAV - Strategic Bond	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	990 000,00
Eurizon AM SICAV - Strategic Bond	USD	Goldman Sachs Bank Europe SE	CDX.NA.HY.42.V1	Fixed 5.000%	L	1 050 000,00
Eurizon AM SICAV - Strategic Bond	USD	Goldman Sachs Bank Europe SE	CDX.NA.HY.42.V1	Fixed 5.000%	L	1 090 000,00
Eurizon AM SICAV - Euro High Yield	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	4 300 000,00
Eurizon AM SICAV - Euro High Yield	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	4 000 000,00
Eurizon AM SICAV - Euro High Yield	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	2 100 000,00
Eurizon AM SICAV - Euro High Yield	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	1 600 000,00
Eurizon AM SICAV - Euro High Yield	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	2 000 000,00
Eurizon AM SICAV - Euro High Yield	EUR	Bank of America Securities Europe SA	iTraxx Europe Crossover Series 41 Version 1	Fixed 5.000%	L	1 400 000,00
Eurizon AM SICAV - Low Carbon Euro	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 36 Version 1	Fixed 5.000%	L	5 500 000,00

Interest Rate Swap contracts

Sub-Fund	Currency	Counterparty	Sub-Fund Pays	Sub-Fund Receives	Notional
Eurizon AM SICAV - Euro Fixed Income	EUR	Goldman Sachs Bank Europe SE	Fixed 1.817%	Floating (Eurostat Eurozone HICP ex Tobacco Index)	2 000 000,00
Eurizon AM SICAV - Euro Fixed Income	EUR	Morgan Stanley Bank AG	Fixed 1.955%	Floating (Eurostat Eurozone HICP ex Tobacco Index)	3 500 000,00
Eurizon AM SICAV - Euro Corporate Bond	EUR	Citigroup Global Markets Europe AG	Floating (Euribor 6 Month Index)	Fixed 3.106%	1 100 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	Citigroup Global Markets Europe AG	Floating (Euribor 6 Month Index)	Fixed 2.987%	6 500 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	J.P. Morgan SE	Floating (Euribor 6 Month Index)	Fixed 3.337%	12 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	BNP Paribas SA	Floating (EURIBOR 6 Month Index)	Fixed 3.375%	5 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	Goldman Sachs Bank Europe SE	Floating (EURIBOR 6 Month Index)	Fixed 3.577%	13 000 000,00
Eurizon AM SICAV - Emerging Markets Bond	CNY	J.P. Morgan SE	Floating (7 Day CNY Repo Fixing)	Fixed 2.085%	8 000 000,00
Eurizon AM SICAV - Emerging Markets Bond	ZAR	BNP Paribas SA	Floating (3 Month ZAR JIBAR)	Fixed 10.120%	21 000 000,00
Eurizon AM SICAV - Emerging Markets Bond	CZK	J.P. Morgan SE	Floating (6 Month CZK PRIBOR)	Fixed 3.865%	16 000 000,00
Eurizon AM SICAV - Emerging Markets Bond	ZAR	Citigroup Global Markets Europe AG	Floating (3 Month JIBAR)	Fixed 8.580%	15 500 000,00
Eurizon AM SICAV - Emerging Markets Bond	PLN	BNP Paribas SA	Floating (6 Month PLN WIBOR)	Fixed 5.061%	3 000 000,00
Eurizon AM SICAV - Emerging Markets Bond	CNY	Bank of America Securities Europe SA	Floating (7 Day CNY Repo Fixing)	Fixed 2.068%	17 000 000,00
Eurizon AM SICAV - Global Inflation Linked	USD	Goldman Sachs Bank Europe SE	Fixed 2.695%	Floating (US CPI Urban Consumers NSA Index)	19 300 000,00
Eurizon AM SICAV - Global Inflation Linked	EUR	Morgan Stanley Bank AG	Fixed 1.955%	Floating (Eurostat Eurozone HICP ex Tobacco Index)	15 500 000,00

Inflation Swap contracts

Sub-Fund	Currency	Counterparty	Sub-Fund Pays	Sub-Fund Receives	Notional
Eurizon AM SICAV - Euro Fixed Income	EUR	Goldman Sachs Bank Europe SE	Fixed 1.965%	Floating (Eurostat Eurozone HICP ex Tobacco Index)	1 600 000,00
Eurizon AM SICAV - Global Inflation Linked	EUR	Goldman Sachs Bank Europe SE	Fixed 1.965%	Floating (Eurostat Eurozone HICP ex Tobacco Index)	11 400 000,00
Eurizon AM SICAV - Global Inflation Linked	EUR	BNP Paribas SA	Fixed 1.859%	Floating (Eurostat Eurozone HICP ex Tobacco Index)	12 000 000,00

Index Swap contracts

Sub-Fund	Currency	Counterparty	Sub-Fund Pays	Sub-Fund Receives	Notional
Eurizon AM SICAV - Euro Fixed Income	JPY	J.P. Morgan SE	Fixed 0.286%	Floating (Bank of Japan Unsecured Index)	260 000 000,00
Eurizon AM SICAV - Euro Fixed Income	JPY	J.P. Morgan SE	Fixed 0.258%	Floating (1 Day JPY TONA)	200 000 000,00
Eurizon AM SICAV - Strategic Bond	JPY	Citigroup Global Markets Europe AG	Fixed 0.630%	Floating (Bank Of Japan Unsecured Index)	275 280 000,00

Sub-Fund	Currency	Counterparty	Sub-Fund Pays	Sub-Fund Receives	Notional
Eurizon AM SICAV - Strategic Bond	JPY	Citigroup Global Markets Europe AG	Fixed 0.645%	Floating (Bank Of Japan Unsecured Index)	513 640 000,00

12. 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 listed options.

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

Sub-Fund	Counterparty
Eurizon AM SICAV - Euro Fixed Income	Citigroup Global Markets Europe AG Intesa Sanpaolo S.p.A. Morgan Stanley Europe SE Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon AM SICAV - USA Growth Equity	J.P. Morgan SE
Eurizon AM SICAV - Global Equity	J.P. Morgan SE
Eurizon AM SICAV - Euro Corporate Bond	UBS Europe SE
Eurizon AM SICAV - High Yield Bond	Goldman Sachs Bank Europe SE HSBC Continental Europe SA
Eurizon AM SICAV - Emerging Markets Bond	Bank of America Securities Europe SA BNP Paribas SA Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	HSBC Continental Europe SA Morgan Stanley Europe SE
Eurizon AM SICAV - Social 4 Future	Citigroup Global Markets Europe AG Intesa Sanpaolo S.p.A. Morgan Stanley Europe SE Nomura Financial Products Europe GmbH
Eurizon AM SICAV - Euro Corporate Bond High Potential	Barclays Bank Plc Crédit Agricole Corporate and Investment Bank Morgan Stanley Europe SE Société Générale SA
Eurizon AM SICAV - Obiettivo Stabilità	Bank of America Securities Europe SA Barclays Bank Plc Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH Société Générale SA UBS Europe SE

Sub-Fund	Counterparty
Eurizon AM SICAV - Obiettivo Controllo	Bank of America Securities Europe SA Barclays Bank Plc BNP Paribas SA Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH Société Générale SA UBS Europe SE
Eurizon AM SICAV - Obiettivo Equilibrio	Barclays Bank Plc Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH Société Générale SA UBS Europe SE
Eurizon AM SICAV - Global Inflation Linked	Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Société Générale SA UBS Europe SE
Eurizon AM SICAV - Strategic Bond	Crédit Agricole Corporate and Investment Bank Deutsche Bank AG HSBC Continental Europe SA Intesa Sanpaolo S.p.A. Morgan Stanley Europe SE UBS Europe SE
Eurizon AM SICAV - Euro High Yield	Crédit Agricole Corporate and Investment Bank Société Générale SA
Eurizon AM SICAV - Social 4 Planet	Citigroup Global Markets Europe AG Morgan Stanley Europe SE Nomura Financial Products Europe GmbH
Eurizon AM SICAV - Absolute Return Solution	Bank of America Securities Europe SA Barclays Bank Plc BNP Paribas SA Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH Société Générale SA UniCredit Bank AG ("HypoVereinsbank")
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	Intesa Sanpaolo S.p.A.

Sub-Fund	Counterparty
Eurizon AM SICAV - Low Carbon Euro	Citigroup Global Markets Europe AG Deutsche Bank AG Morgan Stanley Europe SE Nomura Financial Products Europe GmbH
Eurizon AM SICAV - Absolute Return Moderate ESG	Bank of America Securities Europe SA Barclays Bank Plc Citigroup Global Markets Europe AG Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH Société Générale SA UBS Europe SE
Eurizon AM SICAV - Global Multistrategy	UBS Europe SE

13. OTHER ASSETS

The heading "Other Assets" is mainly composed of receivable dividends, tax reclaims, rebates of management fees and placement fees.

14. TRANSACTION COSTS

For the period ended 30 June 2024, the following Sub-Funds of the SICAV incurred transaction costs (part of the securities cost amounts or net realised profit/(loss) on sales of investments, currencies, and other financial instruments) relating to purchase or sale of transferable securities, money market instruments, derivatives or other eligible assets as follows (in EUR):

Sub-Fund	Transaction costs
Eurizon AM SICAV - Euro Fixed Income	0,11
Eurizon AM SICAV - USA Growth Equity	116 695,44
Eurizon AM SICAV - Global Equity	122 229,41
Eurizon AM SICAV - Euro Corporate Bond	0,03
Eurizon AM SICAV - Euro Corporate Short Term	0,05
Eurizon AM SICAV - Emerging Markets Bond	0,16
Eurizon AM SICAV - Social 4 Future	47 514,28
Eurizon AM SICAV - Euro Corporate Bond High Potential	1,00
Eurizon AM SICAV - Obiettivo Stabilità	24 484,22
Eurizon AM SICAV - Obiettivo Controllo	105 161,54
Eurizon AM SICAV - Obiettivo Equilibrio	177 121,42
Eurizon AM SICAV - Global Inflation Linked	0,17
Eurizon AM SICAV - Strategic Bond	0,40
Eurizon AM SICAV - Euro High Yield	0,31
Eurizon AM SICAV - Social 4 Planet	87 066,15
Eurizon AM SICAV - Absolute Return Solution	102 856,87
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	0,54
Eurizon AM SICAV - Low Carbon Euro	168 849,18
Eurizon AM SICAV - Absolute Return Moderate ESG	24 486,41
Eurizon AM SICAV - Global Multistrategy	2,02
Total	976 469,71

For the financial period ended 30 June 2024, there are no transaction costs relating to purchase or sale of transferable securities, money market instruments, derivatives or other eligible assets for the other Sub-Funds of the SICAV.

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

15. DIVIDEND DISTRIBUTIONS

During the period ended 30 June 2024, the SICAV distributed the following dividends:

Sub-Fund	Class	Distribution date	Currency	Amount per Share in currency	Total Amount in currency	Amount in EUR
Eurizon AM SICAV - Euro Fixed Income	Primaclasse	28/02/2024	EUR	0,080	84 892,73	84 892,73
Eurizon AM SICAV - Euro Fixed Income	RD	28/02/2024	EUR	0,019	1 294,75	1 294,75
Eurizon AM SICAV - Euro Fixed Income	RD	29/04/2024	EUR	0,018	1 226,61	1 226,61
Total						87 414,09
Eurizon AM SICAV - USA Growth Equity	Primaclasse	28/02/2024	EUR	0,263	346 600,48	346 600,48
Total						346 600,48
Eurizon AM SICAV - Asia Pacific Equity	Primaclasse	28/02/2024	EUR	0,006	6 327,97	6 327,97
Total						6 327,97
Eurizon AM SICAV - Emerging Markets Equity	Primaclasse	28/02/2024	EUR	0,041	495 540,25	495 540,25
Total						495 540,25
Eurizon AM SICAV - Global Equity	IH	28/02/2024	EUR	0,032	3 434,92	3 434,92
Eurizon AM SICAV - Global Equity	IH	29/04/2024	EUR	0,048	5 058,92	5 058,92
Eurizon AM SICAV - Global Equity	Primaclasse	28/02/2024	EUR	0,005	26 919,97	26 919,97
Total						35 413,81
Eurizon AM SICAV - Euro Corporate Bond	Primaclasse	28/02/2024	EUR	0,107	394 704,48	394 704,48
Eurizon AM SICAV - Euro Corporate Bond	RD	28/02/2024	EUR	0,026	3 739,06	3 739,06
Eurizon AM SICAV - Euro Corporate Bond	RD	29/04/2024	EUR	0,028	3 971,51	3 971,51
Total						402 415,05
Eurizon AM SICAV - High Yield Bond	Primaclasse	28/02/2024	EUR	0,300	1 095 469,73	1 095 469,73
Eurizon AM SICAV - High Yield Bond	RD	28/02/2024	EUR	0,078	610 729,66	610 729,66
Eurizon AM SICAV - High Yield Bond	RD	29/04/2024	EUR	0,073	571 545,66	571 545,66
Total						2 277 745,05
Eurizon AM SICAV - Euro Corporate Short Term	Primaclasse	28/02/2024	EUR	0,142	505 156,30	505 156,30
Total						505 156,30
Eurizon AM SICAV - Emerging Markets Bond	Primaclasse	28/02/2024	EUR	0,369	1 206 016,58	1 206 016,58
Eurizon AM SICAV - Emerging Markets Bond	RD	28/02/2024	EUR	0,085	6 684,98	6 684,98
Eurizon AM SICAV - Emerging Markets Bond	RD	29/04/2024	EUR	0,073	5 741,22	5 741,22
Total						1 218 442,78
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	Primaclasse	28/02/2024	EUR	0,235	5 076 687,61	5 076 687,61
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	RD	28/02/2024	EUR	0,058	66 786,77	66 786,77
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	RD	29/04/2024	EUR	0,063	60 795,90	60 795,90
Total						5 204 270,28
Eurizon AM SICAV - Italian Equity	Primaclasse	28/02/2024	EUR	0,127	60 793,97	60 793,97
Total						60 793,97
Eurizon AM SICAV - European Equity	Primaclasse	28/02/2024	EUR	0,064	113 138,09	113 138,09
Eurizon AM SICAV - European Equity	RD	28/02/2024	EUR	0,012	38 383,95	38 383,95
Eurizon AM SICAV - European Equity	RD	29/04/2024	EUR	0,013	41 111,65	41 111,65
Total						192 633,69
Eurizon AM SICAV - Social 4 Future	1	28/02/2024	EUR	0,026	2 348,65	2 348,65
Eurizon AM SICAV - Social 4 Future	1	29/04/2024	EUR	0,017	1 345,01	1 345,01

Sub-Fund	Class	Distribution date	Currency	Amount per Share in currency	Total Amount in currency	Amount in EUR
Eurizon AM SICAV - Social 4 Future	Primaclasse	28/02/2024	EUR	0,103	8 026 140,45	8 026 140,45
Total						8 029 834,11
Eurizon AM SICAV - Euro Corporate Bond High Potential	Primaclasse	28/02/2024	EUR	0,152	2 516 748,75	2 516 748,75
Eurizon AM SICAV - Euro Corporate Bond High Potential	RD	28/02/2024	EUR	0,038	4 939,40	4 939,40
Eurizon AM SICAV - Euro Corporate Bond High Potential	RD	29/04/2024	EUR	0,042	5 417,34	5 417,34
Total						2 527 105,49
Eurizon AM SICAV - Obiettivo Stabilità	Primaclasse	28/02/2024	EUR	0,037	577 826,76	577 826,76
Total						577 826,76
Eurizon AM SICAV - Obiettivo Controllo	Primaclasse	28/02/2024	EUR	0,011	766 865,28	766 865,28
Total						766 865,28
Eurizon AM SICAV - Obiettivo Equilibrio	Primaclasse	28/02/2024	EUR	0,039	883 911,80	883 911,80
Total						883 911,80
Eurizon AM SICAV - Globo (Global Bond)	Primaclasse	28/02/2024	EUR	0,096	3 505 941,51	3 505 941,51
Total						3 505 941,51
Eurizon AM SICAV - Global Inflation Linked	Primaclasse	28/02/2024	EUR	0,092	982 848,10	982 848,10
Eurizon AM SICAV - Global Inflation Linked	RD	28/02/2024	EUR	0,022	136,63	136,63
Total						982 984,73
Eurizon AM SICAV - Strategic Bond	Primaclasse	28/02/2024	EUR	0,085	143 061,56	143 061,56
Total						143 061,56
Eurizon AM SICAV - Euro High Yield	Primaclasse	28/02/2024	EUR	0,212	594 023,63	594 023,63
Total						594 023,63
Eurizon AM SICAV - Social 4 Planet	Primaclasse	28/02/2024	EUR	0,052	6 789 022,78	6 789 022,78
Total						6 789 022,78
Eurizon AM SICAV - Global Infrastructure	Primaclasse	28/02/2024	EUR	0,028	213 150,85	213 150,85
Total						213 150,85
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	Primaclasse	28/02/2024	EUR	0,055	625 540,11	625 540,11
Total						625 540,11
Eurizon AM SICAV - Equity Planet	Primaclasse	28/02/2024	EUR	0,055	1 002 767,94	1 002 767,94
Total						1 002 767,94
Eurizon AM SICAV - Low Carbon Euro	Primaclasse	28/02/2024	EUR	0,021	1 160 015,33	1 160 015,33
Total						1 160 015,33
Eurizon AM SICAV - Cedola	Primaclasse	31/05/2024	EUR	0,035	508 960,66	508 960,66
Total						508 960,66
Eurizon AM SICAV - Absolute Return Moderate ESG	Primaclasse	28/02/2024	EUR	0,025	863 528,08	863 528,08
Total						863 528,08
Eurizon AM SICAV - Global Multistrategy	F	28/02/2024	EUR	0,051	8 461,49	8 461,49
Eurizon AM SICAV - Global Multistrategy	Primaclasse	28/02/2024	EUR	0,088	1 209 032,13	1 209 032,13
Eurizon AM SICAV - Global Multistrategy	RD	28/02/2024	EUR	0,022	281 098,01	281 098,01
Eurizon AM SICAV - Global Multistrategy	RD	29/04/2024	EUR	0,022	269 546,50	269 546,50

Sub-Fund	Class	Distribution date	Currency	Amount per Share in currency	Total Amount in currency	Amount in EUR
Eurizon AM SICAV - Global Multistrategy	U	28/02/2024	EUR	0,089	317 389,15	317 389,15
Total						2 085 527,28
Total						42 092 821,62

16. MASTER - FEEDER STRUCTURE

As at 30 June 2024, the Sub-Funds Eurizon Fund - Asian Equity Opportunities, Eurizon Fund - Equity Emerging Markets, Eurizon Fund - Italian Equity Opportunities, Eurizon Fund - Top European Research, Eurizon Fund - Global Bond Aggregate, Eurizon Fund - Global Equity Infrastructure and Eurizon Fund - Equity Planet (the "Master UCITS") act as master Sub-Funds for respectively Eurizon AM SICAV - Asia Pacific Equity, Eurizon AM SICAV - Emerging Markets Equity, Eurizon AM SICAV - Italian Equity, Eurizon AM SICAV - European Equity, Eurizon AM SICAV - Globo (Global Bond), Eurizon AM SICAV - Global Infrastructure and Eurizon AM SICAV - Equity Planet (previously named Eurizon AM SICAV - Clean Water) (the "Feeder Funds"). The Master UCITS are Sub-Funds of Eurizon Fund, a UCITS authorized by the *Commission de Surveillance du Secteur Financier* (CSSF) and established in the Grand Duchy of Luxembourg as an open-ended investment scheme organized as a fonds commun de placement (FCP) governed by Part I of the Luxembourg Law of 17 December 2010 relating to Undertakings for Collective Investment, as amended.

The Feeder Funds seek to achieve capital appreciation over the long-term by investing permanently at least 85% of their net assets in units of the Master UCITS. The Feeder Funds may also hold up to 15% of their net assets in ancillary liquid assets and financial derivative instruments (which may be used only for hedging purposes). The Feeder Funds do not invest directly in transferable securities but will obtain exposure to them through their investments in the Master UCITS. Since the Feeder Funds may not invest the entirety of their assets in units of the Master UCITS, their performance may deviate from that of the Master UCITS.

The information regarding the investment objectives and policy of the Master UCITS is detailed in the prospectus of the SICAV. The latest annual and semi-annual reports and prospectus of the Master UCITS may be obtained upon request, free of charge, at the registered office of the SICAV and on <https://www.eurizoncapital.com/en/our-offer/documentation>.

The following table provides percentage details of ownership of the Feeder Funds into the relevant Master UCITS as at 30 June 2024:

Master Sub-Fund	Feeder Sub-Fund	% of ownership of the Master UCITS
Eurizon Fund - Asian Equity Opportunities - Class MD Units	Eurizon AM SICAV - Asia Pacific Equity	14,66%
Eurizon Fund - Equity Emerging Markets - Class MD Units	Eurizon AM SICAV - Emerging Markets Equity	46,05%
Eurizon Fund - Italian Equity Opportunities - Class MD Units	Eurizon AM SICAV - Italian Equity	5,82%
Eurizon Fund - Top European Research - Class MD Units	Eurizon AM SICAV - European Equity	2,21%
Eurizon Fund - Global Bond Aggregate - Class MD Units	Eurizon AM SICAV - Globo (Global Bond)	99,65%
Eurizon Fund - Global Equity Infrastructure - Class MD Units	Eurizon AM SICAV - Global Infrastructure	75,31%
Eurizon Fund - Equity Planet - Class MD Units	Eurizon AM SICAV - Equity Planet	8,71%

The aggregate charges of the Feeder Funds and the Master UCITS are detailed in the following table:

Sub-Funds	% of Feeder	Total Master Feeder structure expenses EUR
Eurizon AM SICAV - Asia Pacific Equity	5,98%	179 974,37
Eurizon AM SICAV - Emerging Markets Equity	5,79%	951 934,19
Eurizon AM SICAV - Italian Equity	8,25%	215 691,37
Eurizon AM SICAV - European Equity	5,83%	553 507,65
Eurizon AM SICAV - Globo (Global Bond)	4,85%	1 940 564,16
Eurizon AM SICAV - Global Infrastructure	4,72%	953 889,28
Eurizon AM SICAV - Equity Planet	3,21%	1 741 643,24

17. CASH BALANCES FOR LIQUIDATED SUB-FUNDS

This cash represents the equivalent of payables / provisions that were reflected in the liquidation NAV but for which the respective invoices were expected to be received post liquidation. The Management Company will however ensure that any remaining cash amount (post the payment of any pending bills) will be distributed to the last known investors.

Cash balances for the liquidated Sub-funds as of period end are disclosed in the below table:

Sub-Fund	Currency	Cash balance as of 30 June 2024
Eurizon AM SICAV - Beta Neutral ¹	EUR	12 884,17
Eurizon AM SICAV - Smart Factor Euro ²	EUR	109 022,67

¹ The Sub-Fund was liquidated on 11 May 2022.

² The Sub-Fund was liquidated on 14 June 2022.

18. CHANGES IN THE COMPOSITION OF PORTFOLIO

Upon request to be addressed to the registered office of the SICAV a copy of the statement of changes in the portfolio for the period ended 30 June 2024 is available free of charge.

19. RUSSIA UKRAINE CONFLICT

The direct exposure of the products established by the SICAV to Russia, Belarus and Ukraine securities was relatively low at the beginning of Russia's invasion of Ukraine on 24 February 2022, with no Sub-Fund reporting an exposure in excess of 5% of its total net assets. Nevertheless, the SICAV closely monitors the evolution of international sanctions, operational restrictions and disruptions relating to the Russian securities and markets as they adversely impact, or could impact, the ability of these Sub-Funds to operate on such securities and/or related local cash accounts. Liquidity and valuation issues related to these securities are monitored on a continuous basis by the SICAV so as to ensure the interests of the investors are preserved. In particular, as at 30 June 2024, certain securities are valued on the basis of fair valuation procedures, which may result in such securities being deemed to have a near-zero or zero value.

20. EVENTS OCCURRED DURING THE PERIOD

As from 13 May 2024, Eurizon SLJ Capital Ltd replaced Eurizon Capital S.A. as delegated investment manager for Eurizon Fund - Asian Equity Opportunities and Eurizon Fund - Equity Emerging Markets, that are the "Master Sub-Funds" of Eurizon AM SICAV - Asia Pacific Equity and Eurizon AM SICAV - Emerging Markets Equity, their respectively "Feeder Sub-Funds".

21. SUBSEQUENT EVENTS

The following Sub-Fund merged on 12 July 2024:

Absorbed Sub-Fund	Share Classes of merging Sub-Fund	Share Classes of absorbing Sub-Fund	Conversion Ratio 9 Decimals	Absorbing Sub-Fund
Eurizon AM SICAV - Absolute Return Moderate ESG	F	R	0,981461220	Eurizon AM SICAV - Absolute Return Solution
	I	I	0,947609501	
	Primaclasse	Primaclasse	1,053375454	
	R	R	1,032442702	
	U	U	1,032565767	

In the context of the merger, the following features of Eurizon AM SICAV - Absolute Return Solution have been amended from the 12 July 2024 (Date of Effect):

		Until Date of Effect	From Date of Effect
Investment objective		The Sub-Fund is a flexible fund that aims achieve capital growth in the long term.	The Sub-Fund is a flexible fund that aims to achieve capital growth over time
Investment policy	Equity exposure	Max. 50%	Between -15% and +35%
	Sub-investment grade instruments	Max. 50%	Max. 40%
	Exposure to currency other than EUR	Max. 50%	Max. 40%
Hurdle Rate for the calculation of performance fee		Bloomberg Euro Treasury Bills Index® + 2.65%	Bloomberg Euro Treasury Bills Index® + 1.95%
Global exposure determination methodology		Value at Risk (VaR)	Commitment approach
Recommended Holding Period		5	4

Effective from 12 July 2024, share classes converted from F to R for following Sub-Funds:

- Eurizon AM SICAV - Asia Pacific Equity
- Eurizon AM SICAV - Emerging Markets Equity
- Eurizon AM SICAV - Global Equity
- Eurizon AM SICAV - Euro Corporate Bond
- Eurizon AM SICAV - High Yield Bond
- Eurizon AM SICAV - Emerging Markets Bond
- Eurizon AM SICAV - High Yield 1-5 years Euro Hedged
- Eurizon AM SICAV - Italian Equity
- Eurizon AM SICAV - European Equity
- Eurizon AM SICAV - Globo (Global Bond)
- Eurizon AM SICAV - Social 4 Planet
- Eurizon AM SICAV - Absolute Return Solution
- Eurizon AM SICAV - Global Infrastructure
- Eurizon AM SICAV - Global Absolute Bond Euro Hedged
- Eurizon AM SICAV - Equity Planet
- Eurizon AM SICAV - Low Carbon Euro
- Eurizon AM SICAV - Global Multistrategy

Further to a favourable judgment rendered on 16 July 2024 by the Tax Court of First Instance of Abruzzo (Italy), the reclaimed amounts related to unduly levied withholding taxes on dividends perceived from Italian companies for the period 2018 to 2019 have been recognised in the net asset value of Eurizon AM SICAV - European Equity and Eurizon AM SICAV - Italian Equity, as this judgment significantly increased the chance of success of the reclaim procedure engaged by the Management Company. Though, the Tax Court decision shall not be considered as final at the date of this report.

The following merger has been approved by the supervisor authority and will take place on 4 October 2024:

Absorbed Sub-Funds	Absorbing Sub-Funds
Eurizon AM SICAV - Asia Pacific Equity	Eurizon Fund - Asian Equity Opportunities
Eurizon AM SICAV - Italian Equity	Eurizon Fund - Italian Equity Opportunities

22. UNFUNDED COMMITMENTS

The following table summarizes the remaining unfunded commitments as at 30 June 2024:

Sub-Funds	EUR
Eurizon AM SICAV - Obiettivo Stabilità	1 012 468,84
Eurizon AM SICAV - Obiettivo Controllo	2 151 971,68
Eurizon AM SICAV - Obiettivo Equilibrio	2 876 715,92
Eurizon AM SICAV - Absolute Return Solution	2 054 797,07

SECURITIES FINANCING TRANSACTIONS REGULATION

Securities Financing Transactions Regulation ("SFTR") introduced disclosure requirements in annual and semi-annual reports detailing use of securities financing transactions and total return swaps.

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

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

As at 30 June 2024, the SICAV did not hold any total return swap contracts which are type of security in scope for the SFTR Disclosure Requirements.

For the period ended 30 June 2024, the SICAV is not impacted by the SFTR.

Sustainable Finance Disclosure Regulation (SFDR)

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 AM SICAV - USA Growth Equity

Eurizon AM SICAV - Global Equity

Eurizon AM SICAV - Low Carbon Euro

Eurizon AM SICAV - Obiettivo Controllo

Eurizon AM SICAV - Obiettivo Equilibrio

Eurizon AM SICAV - Obiettivo Stabilità

Eurizon AM SICAV - Social 4 Future

Eurizon AM SICAV - Social 4 Planet

Eurizon AM SICAV - Strategic Bond

Eurizon AM SICAV - Absolute Return Moderate ESG

Eurizon AM SICAV - Absolute Return Solution

Eurizon AM SICAV - Equity Planet *

Eurizon AM SICAV - Euro Corporate Bond

Eurizon AM SICAV - Euro Corporate Short Term

Eurizon AM SICAV - Euro Fixed Income

Eurizon AM SICAV - Italian Equity *

Eurizon AM SICAV - Global Infrastructure *

Eurizon AM SICAV - European Equity *

Eurizon AM SICAV - Emerging Markets Equity *

Eurizon AM SICAV - Asia Pacific Equity *

Eurizon AM SICAV - Globo (Global Bond) *

*the Sub-Fund is a Feeder and is subject to Article 8 under SFDR following the ESG approach of its Master UCITS.

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.

