

Eurizon AM Sicav

(formerly Pramerica Sicav)

Société d'Investissement à Capital Variable

With Multiple Sub-funds

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

Unaudited Semi-Annual Report as at June 30, 2021

11-13, Boulevard de la Foire
L-1528 Luxembourg

R.C.S. Luxembourg B-36503

Eurizon AM Sicav

(formerly Pramerica Sicav)

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Eurizon AM Sicav

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Management and Administration

Board of Directors of the Sicav:

Chairman:

Mr. Sergio Paci
Professor at Bocconi University
1, Via C. Guglielmo Roentgen
I-20136 Milano

Members:

Mr. Andrea Ghidoni (Until June 21, 2021)
Chief Executive Officer and General Manager
Pramerica SGR S.p.A.
5, Via Monte di Pietà
I-20121 Milano

Ms. Marcella Sivilotti (Until March 26, 2021)
Head of Strategy
PGIM
655, Broad Street, 19th Floor
Newark, NJ 07102 USA

Mr. Claudio Busso (Since March 30, 2021)
Head of Operations & Finance Department
Eurizon Capital S.A.
8 Avenue de la Liberté
L-1930 Luxembourg

Mr. Jérôme Debortolis (Since June 22, 2021)
Conducting Officer
Eurizon Capital S.A.
8 Avenue de la Liberté
L-1930 Luxembourg

Mrs. Maria Bruna Riccardi (Since June 22, 2021)
Head of Quantitative Investments
Epsilon Associati SGR S.p.A.
3 Piazzetta Giordano dell'Amore
I-20121 Milano

Management Company:

Pramerica Management Company S.A. (until June 30, 2021)
37/A, Avenue J.F. Kennedy
L-1855 Luxembourg

Eurizon Capital S.A. (since July 1, 2021)
8, avenue de la Liberté
L-1930 Luxembourg

Cabinet de Révision Agréé:

Deloitte Audit (until June 21, 2021)
Société à responsabilité limitée
20, Boulevard de Kockelscheuer
L-1821 Luxembourg

Ernst & Young (since June 22, 2021)
35E, Avenue John F. Kennedy
L-1855 Luxembourg

Legal Advisors:

- as to Luxembourg Law:
Bonn & Schmitt
148, Avenue de la Fair'encerie
L-1511 Luxembourg

- as to Italian Law:
Galante e Associati Studio Legale
via del Banco di S. Spirito, 42
I-00186 Roma

Registered Office:

Centre Etoile 11-13
Boulevard de la Foire
L-1528 Luxembourg

Distributors:

Pramerica SGR S.p.A. (until June 30, 2021)
Head Office: piazza Vittorio Veneto, 8, I-24122 Bergamo;
Administrative Office: 5, Via Monte di Pietà, I-20121 Milano

Eurizon Capital SGR S.p.A. (since July 1, 2021)
Piazzetta Giordano dell'Amore 3
I-20121 Milano

Investment Managers:

Pramerica SGR S.p.A. (until June 30, 2021)
Head Office: piazza Vittorio Veneto, 8, I-24122 Bergamo;
Administrative Office: 5, Via Monte di Pietà, I-20121 Milano

Eurizon Capital SGR S.p.A. (since July 1, 2021)
Piazzetta Giordano dell'Amore 3
I-20121 Milano

For all sub-funds except the sub-fund mentioned below.

Prudential International Investments Advisers, LLC (until June 30, 2021)
655, Broad Street
Newark, NJ 07102 USA

For the following sub-fund:
Eurizon AM Sicav - High Yield Bond

PGIM, Inc. (since July 1, 2021)
Prudential Plaza
Newark, NJ 07101 USA

For the following sub-funds:
Eurizon AM Sicav - High Yield Bond
Eurizon AM Sicav - High Yield 1-5 Years Euro Hedged

Jennison Associates LLC (since July 1, 2021)
466 Lexington Avenue
New York, NY 10017 USA

For the following sub-fund:
Eurizon AM Sicav - Global Infrastructure

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Management and Administration (continued)

Sub-Investment Manager:

Prudential International Investments Advisers, LLC (until June 30, 2021)
655, Broad Street
Newark, NJ 07102 USA

- Eurizon AM Sicav – USA Equity
- Eurizon AM Sicav – Asia Pacific Equity
- Eurizon AM Sicav – Emerging Markets Equity
- Eurizon AM Sicav – Global Equity
- Eurizon AM Sicav – Global Corporate Bond
- Eurizon AM Sicav – Emerging Markets Bond
- Eurizon AM Sicav – High Yield 1-5 years Euro Hedged
- Eurizon AM Sicav – Globo (Global Bond)
- Eurizon AM Sicav – US Core Equity
- Eurizon AM Sicav – Global Infrastructure
- Eurizon AM Sicav – Emerging Markets Small Cap
- Eurizon AM Sicav – Global Absolute Bond Euro Hedged
- Eurizon AM Sicav – Dynamic Bond Euro Hedged
- Eurizon AM Sicav – Global Multistrategy

Sub-Investment Managers/Sub-Sub Investments Managers:

PGIM Limited
Grand Buildings,
1-3 Strand,
Trafalgar Square
London WC2N 5HR UK

For the following sub-funds:

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

Depositary Bank, Domiciliary and Paying Agent:

RBC Investor Services Bank S.A.
14, Porte de France
L-4360 Esch-sur-Alzette

Administrative, Registrar and Transfer Agent:

RBC Investor Services Bank S.A.
14, Porte de France
L-4360 Esch-sur-Alzette

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statement of Net Assets as at June 30, 2021

		Euro Fixed Income	Euro Equity	USA Equity	Asia Pacific Equity
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	46,690,491.60	431,414,619.02	253,950,051.29	255,574,806.45
Options contracts (purchased) at market value	(2)(11)	5,928.54	691,404.40	-	-
Cash at bank and brokers	(2)	3,663,110.96	8,144,379.78	6,481,229.39	7,929,743.93
Amounts receivable on sale of investments		-	-	-	-
Amounts receivable on subscriptions		35,695.87	79,717.78	18,645.60	89,093.00
Interest and dividends receivable		71,038.17	235,761.80	34,247.91	765,111.40
Interest receivable on contracts for differences		-	-	-	-
Interest receivable on swaps		-	-	-	-
Capitalized start-up fees	(2)	-	-	-	-
Capitalized placement fees	(2)	335,790.46	256,546.92	54,517.26	263,344.15
Receivable on currencies purchased		-	-	-	-
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	-	-
Net unrealised profit on futures contracts	(2)(8)	-	231,090.00	-	-
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	-
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	-
Other assets		16,783.08	941,236.92	56.44	810.42
TOTAL ASSETS		50,818,838.68	441,994,756.62	260,538,747.89	264,622,909.35
LIABILITIES					
Bank overdraft and amounts due to brokers		54,953.04	231,090.00	-	38,897.65
Options contracts (written) at market value	(2)(11)	-	92,414.00	-	-
Amounts payable on purchase of investments		-	1,976,780.00	-	-
Amounts payable on redemptions		100,084.19	4,517,749.58	25,496.99	2,230,623.80
Net unrealised loss on forward foreign exchange contracts	(2)(10)	10,539.44	85,367.57	-	-
Net unrealised loss on futures contracts	(2)(8)	102,896.65	-	-	56,382.45
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	-
Management and distribution fees payable	(3)	20,500.56	91,099.46	25,779.99	68,623.39
Performance fees payable	(4)	-	52,019.65	1,240,950.65	1,552,494.76
Unrealised capital gain tax on investments	(2)	-	-	-	2,149.76
Taxes and expenses payable		9,569.75	40,101.76	37,042.71	62,159.48
Interest and dividends payables		60.27	126.45	6.26	141.29
Interest payable on contracts for differences		-	-	-	-
Interest payable on swaps		-	-	-	-
Payable on currencies sold		-	-	-	-
Other liabilities		9,808.50	-	-	-
TOTAL LIABILITIES		308,412.40	7,086,748.47	1,329,276.60	4,011,472.58
TOTAL NET ASSETS		50,510,426.28	434,908,008.15	259,209,471.29	260,611,436.77
Net asset value per share					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		5.068	-	-	-
Class D		-	7.455	10.695	7.439
Class F		-	7.175	7.861	7.095
Class I		12.475	9.345	16.662	10.361
Class M		-	7.669	9.759	8.251
Class Primaclasse		5.086	6.002	6.887	6.026
Class R		11.411	7.400	14.257	8.388
Class U		5.144	6.838	8.641	7.419
Number of shares outstanding					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		97,610.924	-	-	-
Class D		-	57,340.113	79,134.377	23,976.196
Class F		-	30,181.201	4,296.485	48,178.954
Class I		1,563,368.241	6,501,379.455	1,500.360	3,419,047.991
Class M		-	43,666,676.348	24,828,339.997	23,170,688.768
Class Primaclasse		3,674,654.693	3,729,968.269	794,378.550	2,263,932.305
Class R		527,682.094	1,317,054.117	592,208.807	1,554,481.758
Class U		1,127,807.935	950,278.070	240,703.275	918,788.865

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statement of Net Assets as at June 30, 2021 (continued)

		Emerging Markets Equity	Global Equity	Euro Corporate Bond	High Yield Bond
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	425,942,259.11	851,708,852.35	398,084,361.56	265,920,510.26
Options contracts (purchased) at market value	(2)(11)	-	-	-	-
Cash at bank and brokers	(2)	10,071,781.36	28,058,878.02	16,887,134.34	23,261,703.58
Amounts receivable on sale of investments		-	-	3,000,760.09	1,239,225.19
Amounts receivable on subscriptions		97,545.83	274,979.64	162,615.97	206,094.48
Interest and dividends receivable		1,988,738.15	1,019,848.74	2,247,829.15	3,990,555.38
Interest receivable on contracts for differences		-	-	-	-
Interest receivable on swaps		-	-	-	-
Capitalized start-up fees	(2)	-	-	-	-
Capitalized placement fees	(2)	497,996.38	2,065,277.13	772,059.39	952,213.19
Receivable on currencies purchased		-	-	-	-
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	-	-
Net unrealised profit on futures contracts	(2)(8)	71,582.00	110,965.43	-	-
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	-
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	-
Other assets		3,164.56	341,684.61	7,656.66	3,175.40
TOTAL ASSETS		438,673,067.39	883,580,485.92	421,162,417.16	295,573,477.48
LIABILITIES					
Bank overdraft and amounts due to brokers		150,523.79	142,172.88	58,304.23	368,748.96
Options contracts (written) at market value	(2)(11)	-	-	-	-
Amounts payable on purchase of investments		-	-	2,310,994.87	3,551,966.15
Amounts payable on redemptions		405,968.74	898,302.65	957,948.29	646,140.97
Net unrealised loss on forward foreign exchange contracts	(2)(10)	-	-	903.53	6,286,356.61
Net unrealised loss on futures contracts	(2)(8)	-	-	7,800.00	66,851.80
Net unrealised loss on swaps contracts	(2)(13)	-	-	1,566,510.10	-
Management and distribution fees payable	(3)	110,581.35	349,655.52	163,662.21	137,660.48
Performance fees payable	(4)	2,596,261.42	4,568,825.41	-	257,608.93
Unrealised capital gain tax on investments	(2)	105,191.10	-	-	-
Taxes and expenses payable		100,036.28	98,745.42	41,396.31	61,356.34
Interest and dividends payables		134.07	493.64	274.13	260.73
Interest payable on contracts for differences		-	-	-	-
Interest payable on swaps		-	-	206,833.33	-
Payable on currencies sold		-	-	-	-
Other liabilities		-	-	-	-
TOTAL LIABILITIES		3,468,696.75	6,058,195.52	5,314,627.00	11,376,950.97
TOTAL NET ASSETS		435,204,370.64	877,522,290.40	415,847,790.16	284,196,526.51
Net asset value per share					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	6.605	5.096	5.674
Class D		6.918	9.804	5.404	6.133
Class F		7.458	7.803	5.102	5.927
Class I		9.163	14.155	8.633	13.319
Class M		8.441	9.088	-	-
Class Primaclasse		6.290	6.627	5.195	5.370
Class R		7.474	11.605	7.654	11.726
Class U		7.889	8.229	5.284	6.209
Number of shares outstanding					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	452,343.854	245,130.780	8,099,277.595
Class D		49,921.561	236,415.344	502,086.551	646,155.664
Class F		40,893.505	95,412.269	283,469.359	449,473.012
Class I		7,408,740.566	5,627,618.352	38,072,085.477	3,224,051.970
Class M		36,998,003.888	61,673,268.234	-	-
Class Primaclasse		4,719,799.069	28,286,936.889	7,166,480.165	12,377,397.015
Class R		1,239,367.104	1,572,435.990	3,428,321.509	9,218,297.575
Class U		1,956,227.984	3,116,040.301	3,461,397.464	2,272,317.600

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Net Assets
as at June 30, 2021 (continued)

		Short Term EUR	Saving Opportunity	Active Beta	Global Corporate Bond
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	65,695,234.02	162,890,883.11	86,823,488.04	201,681,125.25
Options contracts (purchased) at market value	(2)(11)	15,150.72	30,301.43	41,672.85	-
Cash at bank and brokers	(2)	10,876,230.58	31,661,810.53	16,662,508.95	11,694,493.59
Amounts receivable on sale of investments		-	-	-	-
Amounts receivable on subscriptions		11,363.00	46,761.00	32.00	291,205.74
Interest and dividends receivable		65,079.19	155,286.97	327,110.57	1,375,068.10
Interest receivable on contracts for differences		-	-	-	-
Interest receivable on swaps		-	-	3,715.67	-
Capitalized start-up fees	(2)	-	-	-	-
Capitalized placement fees	(2)	-	-	7,671.25	1,873,942.22
Receivable on currencies purchased		-	-	-	-
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	-	-
Net unrealised profit on futures contracts	(2)(8)	-	-	-	31,064.49
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	-
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	-
Other assets		-	-	541.64	23,077.83
TOTAL ASSETS		76,663,057.51	194,785,043.04	103,866,740.97	216,969,977.22
LIABILITIES					
Bank overdraft and amounts due to brokers		36,842.89	102,322.70	80,120.51	151,239.25
Options contracts (written) at market value	(2)(11)	-	-	17,119.73	-
Amounts payable on purchase of investments		-	-	-	-
Amounts payable on redemptions		59,130.19	923,693.96	34,706.75	872,307.02
Net unrealised loss on forward foreign exchange contracts	(2)(10)	-	-	11,202.74	1,002,217.46
Net unrealised loss on futures contracts	(2)(8)	40,120.00	157,350.00	60,178.91	-
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	-
Management and distribution fees payable	(3)	15,247.22	33,300.59	26,650.41	152,225.08
Performance fees payable	(4)	-	-	-	4,196.90
Unrealised capital gain tax on investments	(2)	-	-	-	-
Taxes and expenses payable		6,799.44	13,091.14	13,069.50	43,690.04
Interest and dividends payables		195.64	567.56	298.91	171.20
Interest payable on contracts for differences		-	-	-	-
Interest payable on swaps		-	-	3,998.29	-
Payable on currencies sold		-	-	-	-
Other liabilities		983.45	2,077.32	666.57	-
TOTAL LIABILITIES		159,318.83	1,232,403.27	248,012.32	2,226,046.95
TOTAL NET ASSETS		76,503,738.68	193,552,639.77	103,618,728.65	214,743,930.27
Net asset value per share					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	5.489
Class D		-	-	-	5.575
Class F		-	-	-	5.293
Class I		3.761	5.113	5.425	7.273
Class M		-	-	-	-
Class Primaclasse		-	-	-	5.509
Class R		3.582	4.874	5.019	6.723
Class U		-	-	4.928	5.544
Number of shares outstanding					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	442,054.145
Class D		-	-	-	519,726.437
Class F		-	-	-	408,700.307
Class I		19,910,261.762	37,525,866.429	18,917,335.484	2,427,714.574
Class M		-	-	-	-
Class Primaclasse		-	-	-	17,827,941.059
Class R		450,276.647	343,642.836	48,791.269	9,853,927.060
Class U		-	-	152,889.792	4,533,209.406

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statement of Net Assets as at June 30, 2021 (continued)

		Euro Corporate Short Term	Euro Equity High Dividend	Emerging Markets Bond	Global Dynamic Allocation
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	473,047,816.39	102,105,891.70	121,957,812.01	1,242,267,096.20
Options contracts (purchased) at market value	(2)(11)	-	3,630.00	-	517,156.57
Cash at bank and brokers	(2)	15,557,723.03	2,984,256.01	12,166,763.39	79,798,896.85
Amounts receivable on sale of investments		2,023,099.31	535,122.40	-	50,712,742.74
Amounts receivable on subscriptions		141,191.00	138,906.51	-	779,998.52
Interest and dividends receivable		4,017,588.73	92,689.05	1,842,185.28	620,316.83
Interest receivable on contracts for differences		-	-	-	160,961.39
Interest receivable on swaps		-	-	-	-
Capitalized start-up fees	(2)	-	-	-	2,484,395.19
Capitalized placement fees	(2)	907,233.20	337,471.51	835,857.10	7,823,693.29
Receivable on currencies purchased		-	917,868.94	-	23,605,508.53
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	43,744.79	-
Net unrealised profit on futures contracts	(2)(8)	10,900.00	-	-	2,119,243.14
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	30,044.62
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	-
Other assets		2,376.17	260,701.34	4,413.40	3,147,321.92
TOTAL ASSETS		495,707,927.83	107,376,537.46	136,850,775.97	1,414,067,375.79
LIABILITIES					
Bank overdraft and amounts due to brokers		24,304.56	-	300.39	4,746,728.62
Options contracts (written) at market value	(2)(11)	-	-	-	244,492.31
Amounts payable on purchase of investments		2,077,525.59	1,080,046.10	-	67,640,058.61
Amounts payable on redemptions		2,574,095.40	254,449.55	229,931.09	3,414,270.53
Net unrealised loss on forward foreign exchange contracts	(2)(10)	-	-	-	3,563,976.94
Net unrealised loss on futures contracts	(2)(8)	-	-	-	-
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	-
Management and distribution fees payable	(3)	139,095.44	105,871.96	138,206.22	1,397,039.26
Performance fees payable	(4)	-	153,158.27	1,836.14	-
Unrealised capital gain tax on investments	(2)	-	-	-	-
Taxes and expenses payable		54,180.30	15,698.61	72,357.24	319,312.42
Interest and dividends payables		263.61	64.89	6.37	1,458.13
Interest payable on contracts for differences		-	-	-	-
Interest payable on swaps		1,280,531.73	-	-	-
Payable on currencies sold		-	917,887.03	-	23,552,299.43
Other liabilities		-	534.45	-	15,961.86
TOTAL LIABILITIES		6,149,996.63	2,527,710.86	442,637.45	104,895,598.11
TOTAL NET ASSETS		489,557,931.20	104,848,826.60	136,408,138.52	1,309,171,777.68
Net asset value per share					
Class 1		-	-	-	5.490
Class 2		-	-	-	5.332
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	4.861	4.801	5.413
Class D		4.806	5.633	4.389	6.232
Class F		-	6.164	5.055	6.068
Class I		5.926	7.696	5.917	8.478
Class M		-	-	-	-
Class Primaclasse		4.903	5.581	5.253	5.667
Class R		5.455	6.055	5.275	7.394
Class U		-	5.932	5.263	6.417
Number of shares outstanding					
Class 1		-	-	-	36,153,629.183
Class 2		-	-	-	18,226,520.430
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	192,388.263	123,257.162	800,588.193
Class D		36,799.364	162,278.434	452,941.667	1,808,085.226
Class F		-	49,056.690	264,956.362	1,351,629.735
Class I		64,293,902.888	6,784,157.848	1,646,189.430	2,540,515.467
Class M		-	-	-	-
Class Primaclasse		13,631,853.085	4,008,851.776	7,732,926.705	115,843,772.397
Class R		7,614,357.195	3,511,348.908	12,591,568.745	28,168,510.386
Class U		-	1,155,799.143	2,986,029.637	16,118,783.089

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Net Assets
as at June 30, 2021 (continued)

		Beta Neutral	Long/Short Euro	Focus Italia	Protezione Mercati Emergenti
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	15,710,740.03	50,024,789.70	3,166,049.89	11,020,157.25
Options contracts (purchased) at market value	(2)(11)	-	3,660.00	-	-
Cash at bank and brokers	(2)	1,094,580.14	4,326,646.50	98,685.46	2,367,459.04
Amounts receivable on sale of investments		-	-	-	-
Amounts receivable on subscriptions		-	4,451.88	-	-
Interest and dividends receivable		11,913.08	29,865.00	9,897.11	-
Interest receivable on contracts for differences		-	-	-	-
Interest receivable on swaps		-	-	-	-
Capitalized start-up fees	(2)	-	-	-	-
Capitalized placement fees	(2)	-	21,576.32	-	-
Receivable on currencies purchased		-	-	-	-
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	-	-
Net unrealised profit on futures contracts	(2)(8)	251,630.00	858,390.00	-	-
Net unrealised profit on contracts for differences	(2)(12)	35,160.00	-	-	-
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	13,334.00
Other assets		37,213.37	55,885.38	918.72	-
TOTAL ASSETS		17,141,236.62	55,325,264.78	3,275,551.18	13,400,950.29
LIABILITIES					
Bank overdraft and amounts due to brokers		251,630.00	858,390.00	1,093.33	23,930.30
Options contracts (written) at market value	(2)(11)	-	-	-	-
Amounts payable on purchase of investments		-	-	-	-
Amounts payable on redemptions		10,084.85	203,534.04	-	-
Net unrealised loss on forward foreign exchange contracts	(2)(10)	-	-	466.71	-
Net unrealised loss on futures contracts	(2)(8)	-	-	197.77	-
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	-
Management and distribution fees payable	(3)	5,683.40	35,602.62	2,319.52	15,594.48
Performance fees payable	(4)	-	-	-	-
Unrealised capital gain tax on investments	(2)	-	-	-	-
Taxes and expenses payable		22,699.40	11,939.92	2,607.07	10,530.09
Interest and dividends payables		16.10	13.22	0.76	19.36
Interest payable on contracts for differences		35.63	-	-	-
Interest payable on swaps		-	-	-	-
Payable on currencies sold		-	-	-	-
Other liabilities		481.52	-	-	-
TOTAL LIABILITIES		290,630.90	1,109,479.80	6,685.16	50,074.23
TOTAL NET ASSETS		16,850,605.72	54,215,784.98	3,268,866.02	13,350,876.06
Net asset value per share					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	-
Class D		-	4.257	-	-
Class F		-	4.264	-	-
Class I		4.240	5.027	-	-
Class M		-	-	-	-
Class Primaclasse		-	-	-	-
Class R		-	4.309	6.076	4.504
Class U		-	4.339	-	-
Number of shares outstanding					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	-
Class D		-	134,070.296	-	-
Class F		-	60,913.748	-	-
Class I		3,974,213.840	9,785,824.435	-	-
Class M		-	-	-	-
Class Primaclasse		-	-	-	-
Class R		-	516,123.138	537,958.140	2,964,125.343
Class U		-	453,452.669	-	-

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statement of Net Assets as at June 30, 2021 (continued)

		High Yield 1-5 years Euro Hedged	Global Multiasset 30	Italian Equity	Income Opportunities
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	921,687,163.38	537,384,478.21	304,139,904.16	118,125,596.65
Options contracts (purchased) at market value	(2)(11)	-	205,998.93	-	62,509.27
Cash at bank and brokers	(2)	47,800,951.60	39,419,612.33	9,722,261.53	24,192,619.68
Amounts receivable on sale of investments		4,431,301.69	12,755,354.51	-	-
Amounts receivable on subscriptions		104,970.78	428,911.11	115,547.16	9,833.50
Interest and dividends receivable		13,056,661.21	278,093.29	26,415.18	141,641.64
Interest receivable on contracts for differences		-	43,076.57	-	-
Interest receivable on swaps		-	-	-	96,781.37
Capitalized start-up fees	(2)	-	-	-	-
Capitalized placement fees	(2)	5,569,979.27	2,940,387.90	215,510.96	20,737.10
Receivable on currencies purchased		-	18,294,291.86	-	-
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	-	-
Net unrealised profit on futures contracts	(2)(8)	-	476,543.38	-	682,838.18
Net unrealised profit on contracts for differences	(2)(12)	-	8,040.56	-	-
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	106,271.90
Other assets		3,688.20	841,780.61	113,209.41	361,185.71
TOTAL ASSETS		992,654,716.13	613,076,569.26	314,332,848.40	143,800,015.00
LIABILITIES					
Bank overdraft and amounts due to brokers		1,165,004.43	1,036,135.46	-	855,959.50
Options contracts (written) at market value	(2)(11)	-	97,445.39	-	25,679.60
Amounts payable on purchase of investments		9,451,191.18	18,143,463.31	1,976,780.00	-
Amounts payable on redemptions		1,674,864.21	21,125,852.82	103,275.50	1,248,847.42
Net unrealised loss on forward foreign exchange contracts	(2)(10)	20,326,846.93	1,637,735.94	-	61,109.96
Net unrealised loss on futures contracts	(2)(8)	314,698.32	-	-	-
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	-
Management and distribution fees payable	(3)	673,463.67	477,139.78	91,600.33	181,164.53
Performance fees payable	(4)	224,069.61	-	1,118.32	-
Unrealised capital gain tax on investments	(2)	-	-	-	-
Taxes and expenses payable		147,196.48	132,651.86	30,934.91	55,166.73
Interest and dividends payables		305.39	699.98	173.21	436.88
Interest payable on contracts for differences		-	-	-	-
Interest payable on swaps		-	-	-	20,315.01
Payable on currencies sold		-	18,260,091.31	-	-
Other liabilities		-	13,829.81	11,393.76	-
TOTAL LIABILITIES		33,977,640.22	60,925,045.66	2,215,276.03	2,448,679.63
TOTAL NET ASSETS		958,677,075.91	552,151,523.60	312,117,572.37	141,351,335.37
Net asset value per share					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		5.226	5.173	-	4.430
Class D		5.496	5.791	6.401	4.882
Class F		5.317	5.686	7.419	4.854
Class I		6.257	5.919	7.205	-
Class M		-	-	8.206	-
Class Primaclasse		5.257	5.519	5.618	-
Class R		5.810	5.710	6.290	4.725
Class U		5.682	5.837	7.358	5.030
Number of shares outstanding					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		2,410,949.666	557,394.601	-	31,037,423.486
Class D		1,976,702.331	518,601.191	95,011.108	89,401.181
Class F		1,985,425.620	696,188.109	30,725.688	250,771.477
Class I		35,871,233.022	12,685,195.581	15,401,399.811	-
Class M		-	-	21,854,227.002	-
Class Primaclasse		71,307,469.761	35,682,068.478	2,729,092.974	-
Class R		36,496,285.357	41,401,851.717	342,182.807	238,474.227
Class U		19,941,125.054	5,808,162.359	473,258.749	216,718.385

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Net Assets
as at June 30, 2021 (continued)

		European Equity	Global Stars	Social 4 Future	Global Multiasset 15
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	101,886,142.40	1,523,339,875.76	981,986,999.56	756,101,363.15
Options contracts (purchased) at market value	(2)(11)	120,930.00	619,883.64	462,377.78	299,359.34
Cash at bank and brokers	(2)	4,543,914.05	61,231,147.60	82,688,318.65	60,491,466.36
Amounts receivable on sale of investments		-	37,368,504.65	-	9,990,449.55
Amounts receivable on subscriptions		16,688.75	366,286.89	571,852.86	563,882.37
Interest and dividends receivable		103,999.16	-	4,824,871.98	405,179.25
Interest receivable on contracts for differences		-	-	-	27,703.90
Interest receivable on swaps		-	-	-	-
Capitalized start-up fees	(2)	-	857,201.20	156,001.95	1,098,669.57
Capitalized placement fees	(2)	52,743.67	12,609,742.48	13,785,889.41	3,558,861.39
Receivable on currencies purchased		106,987.66	35,987,914.39	40,494,097.81	14,536,179.59
Net unrealised profit on forward foreign exchange contracts	(2)(10)	8,126.23	-	-	-
Net unrealised profit on futures contracts	(2)(8)	38,367.76	-	233,132.91	740,570.25
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	6,852.90
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	-
Other assets		152,192.39	2,876,113.91	3,439,261.38	17,364.28
TOTAL ASSETS		107,030,092.07	1,675,256,670.52	1,128,642,804.29	847,837,901.90
LIABILITIES					
Bank overdraft and amounts due to brokers		111,967.41	225,705.50	359,647.08	1,155,670.92
Options contracts (written) at market value	(2)(11)	16,100.00	254,655.99	-	141,613.12
Amounts payable on purchase of investments		988,390.00	38,579,068.20	-	13,516,483.43
Amounts payable on redemptions		604,079.45	3,135,020.91	1,317,070.59	2,227,928.90
Net unrealised loss on forward foreign exchange contracts	(2)(10)	-	312,413.83	1,233,836.44	2,525,217.08
Net unrealised loss on futures contracts	(2)(8)	-	1,642,430.70	-	-
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	-
Management and distribution fees payable	(3)	21,807.97	1,334,644.32	740,540.26	599,616.67
Performance fees payable	(4)	2,627.27	53,297.46	-	-
Unrealised capital gain tax on investments	(2)	-	-	-	-
Taxes and expenses payable		16,860.71	252,797.36	200,293.04	209,686.76
Interest and dividends payables		72.34	25,923.44	-	908.22
Interest payable on contracts for differences		-	-	10,198.65	-
Interest payable on swaps		-	-	-	-
Payable on currencies sold		107,020.80	36,154,806.07	40,337,270.57	14,513,487.05
Other liabilities		-	-	7,182.63	-
TOTAL LIABILITIES		1,868,925.95	81,970,763.78	44,206,039.26	34,890,612.15
TOTAL NET ASSETS		105,161,166.12	1,593,285,906.74	1,084,436,765.03	812,947,289.75
Net asset value per share					
Class 1		-	5.250	5.055	5.109
Class 2		-	5.240	-	5.109
Class A		-	-	-	5.039
Class B		-	-	-	-
Class C		5.107	5.661	5.594	5.093
Class D		6.106	-	-	5.117
Class F		6.063	-	-	5.167
Class I		5.967	-	5.772	5.493
Class M		7.207	-	-	-
Class Primaclasse		6.113	5.678	5.451	5.170
Class R		6.139	5.995	5.799	5.301
Class U		6.497	5.857	5.552	5.382
Number of shares outstanding					
Class 1		-	7,100,190.052	13,572,167.572	11,003,237.614
Class 2		-	42,892,415.578	-	53,547,721.073
Class A		-	-	-	17,707,324.831
Class B		-	-	-	-
Class C		5,683.030	90,048.128	217,269.849	232,415.016
Class D		39,500.259	-	-	1,077,598.577
Class F		15,869.241	-	-	954,372.885
Class I		3,348,280.000	-	641,068.474	1,739,346.474
Class M		10,743,447.958	-	-	-
Class Primaclasse		431,310.258	166,435,456.118	149,671,573.987	48,418,904.171
Class R		276,242.433	55,889,063.404	22,692,480.264	15,206,056.725
Class U		470,384.575	8,638,737.003	11,429,168.513	7,768,377.589

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statement of Net Assets as at June 30, 2021 (continued)

		Euro Corporate Bond High Potential	Obiettivo Stabilità	Obiettivo Controllo	Obiettivo Equilibrio
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	1,564,901,168.34	456,385,563.08	431,196,356.27	435,609,959.49
Options contracts (purchased) at market value	(2)(11)	-	607,753.02	565,146.26	523,378.97
Cash at bank and brokers	(2)	32,771,405.40	37,706,139.25	28,370,773.49	42,169,464.55
Amounts receivable on sale of investments		-	42,132,457.32	33,396,515.33	21,958,122.32
Amounts receivable on subscriptions		229,576.61	-	-	994.75
Interest and dividends receivable		15,427,858.79	852,433.38	706,706.92	399,064.10
Interest receivable on contracts for differences		-	-	-	-
Interest receivable on swaps		-	-	-	-
Capitalized start-up fees	(2)	2,512,154.18	1,067,220.83	1,497,705.72	2,048,541.71
Capitalized placement fees	(2)	3,379,675.20	871,657.16	736,672.82	1,210,881.57
Receivable on currencies purchased		-	29,350,758.85	27,360,876.90	24,376,053.96
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	-	244,355.70
Net unrealised profit on futures contracts	(2)(8)	-	381,047.29	430,333.18	634,594.63
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	-
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	-
Other assets		-	93,743.10	256,568.18	429,723.82
TOTAL ASSETS		1,619,221,838.52	569,448,773.28	524,517,655.07	529,605,135.57
LIABILITIES					
Bank overdraft and amounts due to brokers		16.16	686,855.88	754,532.79	924,216.39
Options contracts (written) at market value	(2)(11)	-	4,031,747.68	3,631,631.90	3,393,172.44
Amounts payable on purchase of investments		-	16,603,882.05	17,117,516.49	26,618,288.80
Amounts payable on redemptions		4,747,137.86	1,169,088.50	760,253.61	924,486.71
Net unrealised loss on forward foreign exchange contracts	(2)(10)	-	3,934,839.19	905,444.43	-
Net unrealised loss on futures contracts	(2)(8)	-	-	-	-
Net unrealised loss on swaps contracts	(2)(13)	3,716,449.20	-	-	-
Management and distribution fees payable	(3)	1,291,161.23	297,571.18	391,286.05	507,610.55
Performance fees payable	(4)	409,491.25	-	-	-
Unrealised capital gain tax on investments	(2)	-	-	-	-
Taxes and expenses payable		322,565.02	103,991.24	112,489.56	97,596.49
Interest and dividends payables		20,197,502.36	376.72	332.67	562.12
Interest payable on contracts for differences		-	-	-	-
Interest payable on swaps		37,500.00	-	-	-
Payable on currencies sold		-	29,237,084.82	27,254,907.60	24,281,650.10
Other liabilities		18,131,970.24	146,945.47	-	-
TOTAL LIABILITIES		48,853,793.32	56,212,382.73	50,928,395.10	56,747,583.60
TOTAL NET ASSETS		1,570,368,045.20	513,236,390.55	473,589,259.97	472,857,551.97
Net asset value per share					
Class 1		5.088	5.049	5.179	-
Class 2		5.087	5.049	5.248	-
Class A		5.025	4.951	5.050	5.447
Class B		-	-	-	5.587
Class C		5.404	-	-	-
Class D		-	-	-	-
Class F		-	-	-	-
Class I		5.724	-	-	-
Class M		-	-	-	-
Class Primaclasse		5.229	5.238	5.474	5.884
Class R		5.644	5.250	5.440	6.049
Class U		5.644	5.116	5.198	5.409
Number of shares outstanding					
Class 1		57,940,771.360	12,725,327.597	33,590,318.084	-
Class 2		62,785,083.369	10,258,635.039	14,000,901.542	-
Class A		117,152,389.475	70,224,439.062	35,256,391.830	12,084,704.025
Class B		-	-	-	37,964,048.748
Class C		1,337,969.876	-	-	-
Class D		-	-	-	-
Class F		-	-	-	-
Class I		5,792,926.390	-	-	-
Class M		-	-	-	-
Class Primaclasse		44,731,016.644	9,336,315.821	8,736,022.245	17,998,749.496
Class R		9,022,913.897	79,115.235	11,611.602	14,671,689.622
Class U		7,500,503.634	42,290.699	48,247.723	50,777.288

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statement of Net Assets as at June 30, 2021 (continued)

		Obiettivo Sviluppo	Globo (Global Bond)	US Core Equity	Global Inflation Linked
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	21,581,447.61	151,194,332.88	48,688,003.48	506,975,881.45
Options contracts (purchased) at market value	(2)(11)	22,114.34	-	-	79,047.22
Cash at bank and brokers	(2)	1,197,169.19	2,781,878.49	167,289.57	6,568,925.82
Amounts receivable on sale of investments		-	33,197.68	-	-
Amounts receivable on subscriptions		570.00	80,301.05	15,175.52	64,973.14
Interest and dividends receivable		20,035.03	832,627.80	14,573.15	1,773,267.41
Interest receivable on contracts for differences		-	-	-	-
Interest receivable on swaps		-	-	-	-
Capitalized start-up fees	(2)	-	173,328.57	-	-
Capitalized placement fees	(2)	222,830.58	804,184.79	320,858.92	4,990,645.46
Receivable on currencies purchased		895,446.88	-	126,085.39	-
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	257,356.99	-	627,134.89
Net unrealised profit on futures contracts	(2)(8)	12,697.97	159,697.45	-	-
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	-
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	-
Other assets		11,475.91	1,959.43	1,010.19	-
TOTAL ASSETS		23,963,787.51	156,318,865.13	49,332,996.22	521,079,875.39
LIABILITIES					
Bank overdraft and amounts due to brokers		39,047.98	1,051,383.50	51,779.13	240,876.58
Options contracts (written) at market value	(2)(11)	161,656.30	-	-	-
Amounts payable on purchase of investments		-	-	-	-
Amounts payable on redemptions		328,021.67	591,807.36	46,319.46	372,830.63
Net unrealised loss on forward foreign exchange contracts	(2)(10)	44,769.65	-	-	-
Net unrealised loss on futures contracts	(2)(8)	-	-	-	354,650.59
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	-
Management and distribution fees payable	(3)	24,665.34	102,810.48	46,740.95	270,477.66
Performance fees payable	(4)	1,005.30	103,496.42	59,212.19	-
Unrealised capital gain tax on investments	(2)	-	-	-	-
Taxes and expenses payable		15,040.17	75,783.01	22,676.40	80,175.95
Interest and dividends payables		12.78	11.90	3.24	82.24
Interest payable on contracts for differences		-	-	-	-
Interest payable on swaps		-	-	-	-
Payable on currencies sold		891,978.91	-	126,475.55	-
Other liabilities		-	-	-	25,756.10
TOTAL LIABILITIES		1,506,198.10	1,925,292.67	353,206.92	1,344,849.75
TOTAL NET ASSETS		22,457,589.41	154,393,572.46	48,979,789.30	519,735,025.64
Net asset value per share					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	4.973	-	-
Class B		-	-	-	-
Class C		-	-	-	5.145
Class D		-	-	-	-
Class F		-	4.735	-	-
Class I		6.545	-	9.013	5.315
Class M		-	-	-	-
Class Primaclasse		6.243	4.834	6.608	5.181
Class R		-	5.449	7.074	5.216
Class U		-	5.474	7.425	5.255
Number of shares outstanding					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	20,470,024.917	-	-
Class B		-	-	-	-
Class C		-	-	-	19,207.243
Class D		-	-	-	-
Class F		-	2,037.120	-	-
Class I		154,984.680	-	2,195,523.042	10,223,883.722
Class M		-	-	-	-
Class Primaclasse		3,434,673.519	7,110,364.702	2,876,948.179	79,697,161.454
Class R		-	958,515.246	406,773.180	884,731.132
Class U		-	2,373,497.712	983,493.629	9,085,392.128

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statement of Net Assets as at June 30, 2021 (continued)

		Strategic Bond	Euro High Yield	Italian Mid Cap Equity	Social 4 Planet
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	344,633,872.90	555,673,561.00	32,051,992.20	1,522,952,053.59
Options contracts (purchased) at market value	(2)(11)	84,053.54	-	-	718,595.24
Cash at bank and brokers	(2)	4,727,810.84	13,408,516.55	1,132,564.91	182,225,397.90
Amounts receivable on sale of investments		6,161,820.00	2,471,113.70	-	-
Amounts receivable on subscriptions		820,345.83	80,525.00	-	361,263.91
Interest and dividends receivable		1,911,748.10	6,401,683.11	-	6,143,543.83
Interest receivable on contracts for differences		-	-	-	-
Interest receivable on swaps		86,944.44	-	-	-
Capitalized start-up fees	(2)	352,295.69	3,444,908.12	-	-
Capitalized placement fees	(2)	1,922,623.68	877,115.13	-	23,606,458.74
Receivable on currencies purchased		-	-	-	62,880,269.81
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	-	-
Net unrealised profit on futures contracts	(2)(8)	-	-	-	359,999.01
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	-
Net unrealised profit on swaps contracts	(2)(13)	808,420.03	-	-	-
Other assets		1,784.64	5,482.31	-	5,810,937.38
TOTAL ASSETS		361,511,719.69	582,362,904.92	33,184,557.11	1,805,058,519.41
LIABILITIES					
Bank overdraft and amounts due to brokers		472,815.41	5.18	-	576,507.79
Options contracts (written) at market value	(2)(11)	-	-	-	-
Amounts payable on purchase of investments		-	2,250,000.00	-	-
Amounts payable on redemptions		1,995,123.19	621,813.45	-	2,444,739.68
Net unrealised loss on forward foreign exchange contracts	(2)(10)	1,843,782.63	-	-	943,294.74
Net unrealised loss on futures contracts	(2)(8)	943,234.87	-	-	-
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	-
Management and distribution fees payable	(3)	138,677.65	343,167.57	18,158.11	1,182,907.28
Performance fees payable	(4)	-	142,453.43	-	-
Unrealised capital gain tax on investments	(2)	-	-	-	-
Taxes and expenses payable		60,414.14	104,113.32	8,164.60	312,335.79
Interest and dividends payables		2.51	248.18	21.07	2,504.12
Interest payable on contracts for differences		-	-	-	19,608.37
Interest payable on swaps		-	-	-	-
Payable on currencies sold		-	-	-	62,636,743.46
Other liabilities		5,416.42	-	-	19,585.34
TOTAL LIABILITIES		5,459,466.82	3,461,801.13	26,343.78	68,138,226.57
TOTAL NET ASSETS		356,052,252.87	578,901,103.79	33,158,213.33	1,736,920,292.84
Net asset value per share					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		4.785	5.174	-	-
Class B		-	5.112	-	-
Class C		-	-	-	-
Class D		-	-	-	5.429
Class F		-	-	-	5.475
Class I		4.980	5.595	6.441	-
Class M		-	-	-	-
Class Primaclasse		4.808	5.216	-	6.037
Class R		4.841	5.350	-	6.138
Class U		4.841	5.955	-	6.143
Number of shares outstanding					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		14,351,580.452	22,558,808.373	-	-
Class B		-	61,821,617.554	-	-
Class C		-	-	-	-
Class D		-	-	-	82,834.564
Class F		-	-	-	375,411.958
Class I		9,874,572.241	12,737,749.625	5,147,840.298	-
Class M		-	-	-	-
Class Primaclasse		31,014,064.288	14,297,664.302	-	273,656,933.280
Class R		6,928,981.377	42,715.002	-	1,966,957.697
Class U		11,471,818.801	6,289.523	-	11,457,940.862

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statement of Net Assets as at June 30, 2021 (continued)

		Absolute Return Solution	Global Infrastructure	Emerging Markets Small Cap	Inflation Linked Euro Hedged
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	1,831,285,564.50	124,981,857.96	18,330,499.09	132,472,845.52
Options contracts (purchased) at market value	(2)(11)	7,953,650.53	-	-	21,737.98
Cash at bank and brokers	(2)	368,319,256.39	1,517,904.47	2,684,766.82	3,170,190.10
Amounts receivable on sale of investments		-	2,714,212.92	-	-
Amounts receivable on subscriptions		899,349.97	158,194.12	9,282.00	9,282.88
Interest and dividends receivable		6,282,078.90	112,664.93	68,077.58	474,989.26
Interest receivable on contracts for differences		-	-	-	-
Interest receivable on swaps		-	-	-	-
Capitalized start-up fees	(2)	-	-	-	-
Capitalized placement fees	(2)	32,898,775.45	1,894,224.68	9,967.45	1,444,920.10
Receivable on currencies purchased		168,553,586.01	2,713,389.05	-	-
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	-	-
Net unrealised profit on futures contracts	(2)(8)	6,733,579.94	-	20,871.63	-
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	-
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	-
Other assets		253,219.17	9,811.61	-	0.02
TOTAL ASSETS		2,423,179,060.86	134,102,259.74	21,123,464.57	137,593,965.86
LIABILITIES					
Bank overdraft and amounts due to brokers		33,597,959.60	-	29,281.07	63,947.66
Options contracts (written) at market value	(2)(11)	31,325,946.14	-	-	-
Amounts payable on purchase of investments		4,941,950.00	-	-	-
Amounts payable on redemptions		4,752,715.72	93,284.84	30,329.11	189,039.62
Net unrealised loss on forward foreign exchange contracts	(2)(10)	20,803,724.35	-	-	1,226,548.37
Net unrealised loss on futures contracts	(2)(8)	-	-	-	84,536.21
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	-
Management and distribution fees payable	(3)	1,861,014.44	156,994.00	18,264.43	66,049.68
Performance fees payable	(4)	928,849.25	-	3,662.76	-
Unrealised capital gain tax on investments	(2)	-	-	19,485.45	-
Taxes and expenses payable		370,420.81	34,368.75	25,708.56	23,136.94
Interest and dividends payables		5,738.70	5.71	-	31.10
Interest payable on contracts for differences		-	-	-	-
Interest payable on swaps		-	-	-	-
Payable on currencies sold		167,852,809.24	2,714,212.92	-	-
Other liabilities		-	20,096.01	-	17,201.29
TOTAL LIABILITIES		266,441,128.25	3,018,962.23	126,731.38	1,670,490.87
TOTAL NET ASSETS		2,156,737,932.61	131,083,297.51	20,996,733.19	135,923,474.99
Net asset value per share					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	-
Class D		5.091	5.957	-	-
Class F		5.029	5.812	5.865	-
Class I		5.266	6.366	6.558	5.425
Class M		-	-	-	-
Class Primaclasse		4.939	4.591	-	5.232
Class R		5.026	5.272	8.126	5.297
Class U		5.028	5.898	5.904	5.291
Number of shares outstanding					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	-
Class D		1,193,255.350	85,283.801	-	-
Class F		4,048,017.076	168,047.585	398.750	-
Class I		1,243,405.550	3,075,100.551	3,080,755.834	5,927,854.233
Class M		-	-	-	-
Class Primaclasse		312,023,066.728	15,751,281.502	-	16,989,532.687
Class R		31,285,620.136	595,670.460	7,201.758	285,473.453
Class U		84,613,322.905	5,860,829.750	124,075.788	2,524,496.020

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Net Assets
as at June 30, 2021 (continued)

		Smart Factor Euro	Global Absolute Bond Euro Hedged	Dynamic Bond Euro Hedged	Clean Water
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	46,460,826.12	110,229,004.81	282,119,853.19	218,050,151.50
Options contracts (purchased) at market value	(2)(11)	-	-	-	-
Cash at bank and brokers	(2)	865,151.83	2,925,910.50	14,254,438.72	7,388,401.35
Amounts receivable on sale of investments		-	53,960.41	84,921.31	1,400,637.42
Amounts receivable on subscriptions		-	39,455.50	-	71,551.42
Interest and dividends receivable		27,618.00	445,900.07	1,668,710.03	720,930.25
Interest receivable on contracts for differences		-	-	-	-
Interest receivable on swaps		-	-	-	-
Capitalized start-up fees	(2)	-	-	-	-
Capitalized placement fees	(2)	-	1,994,012.57	5,137,128.53	3,464,138.88
Receivable on currencies purchased		-	-	-	-
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	-	-
Net unrealised profit on futures contracts	(2)(8)	-	-	694,499.49	-
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	-
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	-
Other assets		48,787.38	2,064.21	5,571.85	6,783.62
TOTAL ASSETS		47,402,383.33	115,690,308.07	303,965,123.12	231,102,594.44
LIABILITIES					
Bank overdraft and amounts due to brokers		-	866,503.03	2,138,818.31	-
Options contracts (written) at market value	(2)(11)	-	-	-	-
Amounts payable on purchase of investments		-	-	-	102,808.49
Amounts payable on redemptions		58,924.22	118,535.16	208,978.83	325,728.97
Net unrealised loss on forward foreign exchange contracts	(2)(10)	-	173,479.39	1,219,803.20	-
Net unrealised loss on futures contracts	(2)(8)	-	-	-	-
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	-
Management and distribution fees payable	(3)	14,598.21	77,838.35	213,412.32	305,501.02
Performance fees payable	(4)	-	-	906,430.36	-
Unrealised capital gain tax on investments	(2)	-	-	-	-
Taxes and expenses payable		13,514.47	24,995.73	55,527.01	303,175.15
Interest and dividends payables		15.10	-	-	48.70
Interest payable on contracts for differences		-	-	-	-
Interest payable on swaps		-	-	-	-
Payable on currencies sold		-	-	-	-
Other liabilities		-	-	-	12,327.64
TOTAL LIABILITIES		87,052.00	1,261,351.66	4,742,970.03	1,049,589.97
TOTAL NET ASSETS		47,315,331.33	114,428,956.41	299,222,153.09	230,053,004.47
Net asset value per share					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	-
Class D		-	5.027	5.031	6.067
Class F		-	4.921	5.063	6.046
Class I		6.282	-	-	-
Class M		-	-	-	-
Class Primaclasse		-	4.932	4.976	5.987
Class R		-	4.958	5.070	6.067
Class U		-	4.957	5.058	6.078
Number of shares outstanding					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	-
Class D		-	2,878.800	2,011.164	40,318.120
Class F		-	5,196.400	20,818.255	87,175.032
Class I		7,531,416.066	-	-	-
Class M		-	-	-	-
Class Primaclasse		-	21,654,527.804	53,504,121.779	34,201,504.008
Class R		-	185,894.348	461,139.611	328,925.726
Class U		-	1,344,798.757	6,037,166.195	3,707,612.173

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statement of Net Assets as at June 30, 2021 (continued)

		Low Carbon Euro	Cedola	Absolute Return Moderate ESG	Flexible Credit
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	540,275,196.88	135,002,765.55	568,097,248.48	7,455,940.63
Options contracts (purchased) at market value	(2)(11)	245,397.01	-	2,091,344.90	-
Cash at bank and brokers	(2)	9,073,513.02	6,639,465.76	58,911,123.05	1,302,485.39
Amounts receivable on sale of investments		16,581,473.07	-	-	102,157.25
Amounts receivable on subscriptions		76,814.70	-	148,815.16	-
Interest and dividends receivable		1,663,685.79	1,292,212.79	1,472,224.41	93,081.70
Interest receivable on contracts for differences		-	-	-	-
Interest receivable on swaps		-	-	-	-
Capitalized start-up fees	(2)	-	-	-	-
Capitalized placement fees	(2)	8,929,345.74	2,538,506.63	12,340,141.32	124,509.62
Receivable on currencies purchased		22,351,958.38	-	15,361,045.53	-
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	-	-
Net unrealised profit on futures contracts	(2)(8)	1,027,488.18	-	915,765.21	-
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	-
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	-
Other assets		114,570.22	2,369.65	44,345.81	-
TOTAL ASSETS		600,339,442.99	145,475,320.38	659,382,053.87	9,078,174.59
LIABILITIES					
Bank overdraft and amounts due to brokers		1,027,921.45	445.54	1,746,624.19	-
Options contracts (written) at market value	(2)(11)	-	-	8,472,405.59	-
Amounts payable on purchase of investments		12,851,555.83	-	-	-
Amounts payable on redemptions		338,158.13	112,328.32	925,935.45	-
Net unrealised loss on forward foreign exchange contracts	(2)(10)	896,237.72	10,842.37	5,948,150.04	-
Net unrealised loss on futures contracts	(2)(8)	-	-	-	-
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	-
Management and distribution fees payable	(3)	428,918.14	82,421.55	418,714.54	4,692.39
Performance fees payable	(4)	-	-	-	15,995.96
Unrealised capital gain tax on investments	(2)	-	-	-	-
Taxes and expenses payable		859,411.65	34,668.02	684,556.57	2,609.22
Interest and dividends payables		49.02	14.84	250.24	0.93
Interest payable on contracts for differences		-	-	-	-
Interest payable on swaps		-	-	-	-
Payable on currencies sold		22,268,451.94	-	15,290,465.45	-
Other liabilities		13,694.12	2,027,791.85	-	1,190.85
TOTAL LIABILITIES		38,684,398.00	2,268,512.49	33,487,102.07	24,489.35
TOTAL NET ASSETS		561,655,044.99	143,206,807.89	625,894,951.80	9,053,685.24
Net asset value per share					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	-
Class D		5.272	-	4.891	-
Class F		5.289	-	4.859	5.006
Class I		-	-	4.848	5.273
Class M		-	-	-	-
Class Primaclasse		5.382	5.298	5.029	-
Class R		5.438	-	5.020	5.609
Class U		5.500	-	5.022	5.610
Number of shares outstanding					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	-
Class D		25,939.725	-	50,728.502	-
Class F		155,660.565	-	93,460.067	998.750
Class I		-	-	602,912.097	240,000.000
Class M		-	-	-	-
Class Primaclasse		96,823,353.530	27,031,226.821	99,488,839.391	-
Class R		441,326.537	-	1,746,650.145	2,864.607
Class U		6,763,132.074	-	22,537,478.688	1,384,531.617

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statement of Net Assets as at June 30, 2021 (continued)

		Emerging Stars	Global Multistrategy	Social 4 Children ESG	Consolidated
	Notes	EUR	EUR	EUR	EUR
ASSETS					
Investments in securities at market value	(2)	95,228,561.11	142,577,323.59	116,042,656.01	21,150,783,045.73
Options contracts (purchased) at market value	(2)(11)	41,672.85	-	-	16,033,855.33
Cash at bank and brokers	(2)	16,444,448.77	782,704.13	7,094,180.48	1,478,479,583.97
Amounts receivable on sale of investments		6,391,120.27	-	-	255,538,269.13
Amounts receivable on subscriptions		14,993.75	12,731.31	29,909.25	7,680,377.11
Interest and dividends receivable		-	-	408,175.88	86,950,883.53
Interest receivable on contracts for differences		-	-	-	231,741.86
Interest receivable on swaps		-	-	-	187,441.48
Capitalized start-up fees	(2)	-	-	-	15,692,422.73
Capitalized placement fees	(2)	2,409,572.85	2,828,323.80	2,592,791.45	173,309,005.07
Receivable on currencies purchased		5,997,985.73	-	10,022.13	493,920,327.40
Net unrealised profit on forward foreign exchange contracts	(2)(10)	-	-	-	1,180,718.60
Net unrealised profit on futures contracts	(2)(8)	-	-	78,139.90	17,305,031.42
Net unrealised profit on contracts for differences	(2)(12)	-	-	-	80,098.08
Net unrealised profit on swaps contracts	(2)(13)	-	-	-	928,025.93
Other assets		37,979.31	10,369.66	10,659.83	19,811,031.05
TOTAL ASSETS		126,566,334.64	146,211,452.49	126,266,534.93	23,718,111,858.42
LIABILITIES					
Bank overdraft and amounts due to brokers		24,237.07	-	78,142.26	56,603,600.37
Options contracts (written) at market value	(2)(11)	17,119.73	-	-	51,923,199.92
Amounts payable on purchase of investments		6,389,369.59	-	-	248,168,118.69
Amounts payable on redemptions		37,992.40	116,959.63	10,031.01	71,116,021.92
Net unrealised loss on forward foreign exchange contracts	(2)(10)	48,456.02	-	297,539.33	75,355,102.61
Net unrealised loss on futures contracts	(2)(8)	129,288.26	-	-	3,960,616.53
Net unrealised loss on swaps contracts	(2)(13)	-	-	-	5,282,959.30
Management and distribution fees payable	(3)	94,988.68	118,156.20	106,458.01	15,737,632.70
Performance fees payable	(4)	329,242.13	1,325,994.60	-	14,934,298.44
Unrealised capital gain tax on investments	(2)	-	-	-	126,826.31
Taxes and expenses payable		24,207.74	49,504.83	101,986.08	6,005,108.29
Interest and dividends payables		253.59	0.14	149.82	20,241,309.85
Interest payable on contracts for differences		-	-	-	29,842.65
Interest payable on swaps		-	-	-	1,549,178.36
Payable on currencies sold		6,025,801.01	-	10,033.81	492,433,477.07
Other liabilities		656.42	10,526.79	2,282.27	20,498,360.68
TOTAL LIABILITIES		13,121,612.64	1,621,142.19	606,622.59	1,083,965,653.69
TOTAL NET ASSETS		113,444,722.00	144,590,310.30	125,659,912.34	22,634,146,204.73
Net asset value per share					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	-
Class D		5.093	-	5.083	-
Class F		5.074	5.402	5.093	-
Class I		-	-	-	-
Class M		-	-	-	-
Class Primaclasse		5.087	5.429	5.168	-
Class R		5.090	5.429	5.168	-
Class U		5.088	5.430	5.168	-
Number of shares outstanding					
Class 1		-	-	-	-
Class 2		-	-	-	-
Class A		-	-	-	-
Class B		-	-	-	-
Class C		-	-	-	-
Class D		2,981.401	-	59,093.098	-
Class F		32,129.174	84,181.121	15,091.482	-
Class I		-	-	-	-
Class M		-	-	-	-
Class Primaclasse		20,724,771.614	22,195,026.519	24,076,778.842	-
Class R		184,412.149	40,156.527	38,919.975	-
Class U		1,357,490.557	4,311,819.338	124,437.172	-

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021

		Euro Fixed Income	Euro Equity	USA Equity	Asia Pacific Equity
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		65,318,652.52	428,352,833.86	243,692,919.45	270,045,641.03
INCOME					
Dividends, net	(2)	12,702.97	9,054,082.18	608,313.44	3,824,604.73
Interest on bonds, net	(2)	177,208.81	-	-	-
Bank interest	(2)	-	-	-	346.17
Interest received on contracts for difference	(12)	-	-	-	-
Interest on swaps contracts	(13)	-	-	-	-
Income from securities lending	(2)(9)	1,643.71	27,603.25	7,563.17	22,591.36
Other income		4.66	26.38	14.85	17.45
TOTAL INCOME		191,560.15	9,081,711.81	615,891.46	3,847,559.71
EXPENSES					
Management fees	(3)	77,864.52	481,000.07	144,096.67	434,069.26
Performance fees	(4)	-	52,129.11	1,256,938.10	1,592,115.54
Depository bank fees	(7)	533.66	3,985.88	2,223.20	2,487.50
Domiciliary, paying agent and transfer agent fees	(7)	2,158.56	15,327.17	8,644.75	9,624.79
Central administration services fees	(5)	6,077.85	27,565.21	14,332.35	16,975.68
Audit fees, printing and publication expenses		3,460.24	8,733.06	4,869.83	5,447.06
Subscription tax	(6)	8,096.06	29,349.99	15,881.74	20,788.29
Bank charges and correspondent fees		4,074.45	125,389.03	11,165.35	16,820.77
Bank interest		8,588.75	16,583.82	1,497.51	12,707.02
Interest paid on contracts for difference		-	-	-	-
Interest paid on swaps contracts		-	-	-	-
Start-up fees amortization	(2)	-	-	-	-
Legal fees		299.05	6,159.01	1,247.61	1,395.43
Distribution fees	(3)	-	2,094.67	3,233.61	1,256.75
Placement fees amortization	(2)	64,696.33	76,577.28	18,494.39	54,220.62
Other charges		608.60	4,366.17	2,466.08	2,754.22
TOTAL EXPENSES		176,458.07	849,260.47	1,485,091.19	2,170,662.93
NET INCOME/(LOSS) FROM INVESTMENTS		15,102.08	8,232,451.34	(869,199.73)	1,676,896.78
Net realised profit/(loss) on sale of investments	(2)	2,479,979.22	19,139,826.94	22,188,475.56	22,951,185.04
Net realised profit/(loss) on sale of options contracts	(2)	(1,566.46)	(39,251.58)	-	-
Net realised profit/(loss) on futures contracts	(2)	556,563.79	(2,011,969.68)	-	628,953.15
Net realised profit/(loss) on forward foreign exchange contracts	(2)	(119,890.52)	(515,804.76)	-	(11,045.45)
Net realised profit/(loss) on foreign exchange	(2)	20,493.72	169,066.35	64,453.99	(106,172.56)
Net realised profit/(loss) on contracts for difference	(2)	-	-	-	-
Net realised profit/(loss) on swaps contracts	(2)	-	-	-	-
NET REALISED PROFIT/(LOSS)		2,950,681.83	24,974,318.61	21,383,729.82	25,139,816.96
Change in net unrealised appreciation/ (depreciation) on:					
- investments		(4,438,305.01)	35,056,123.95	18,140,295.48	508,371.07
- unrealised capital gain tax on investments	(2)	-	-	-	9,999.06
- options contracts	(2)	(5,089.76)	(900,659.43)	-	-
- futures contrac	(2)	85,166.12	212,753.22	-	(200,714.55)
- forward foreign exchange contracts		(12,119.02)	(105,495.95)	-	-
- contracts for difference	(2)	-	-	-	-
- swaps contracts	(2)	-	-	-	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		(1,419,665.84)	59,237,040.40	39,524,025.30	25,457,472.54
EVOLUTION OF THE CAPITAL					
Issue of shares		5,416,743.91	7,535,187.10	2,653,612.37	11,373,016.86
Redemption of shares		(18,753,477.47)	(60,217,053.21)	(26,661,085.83)	(46,264,693.66)
Dividend paid	(14)	(51,826.84)	-	-	-
NET ASSETS AT THE END OF THE PERIOD		50,510,426.28	434,908,008.15	259,209,471.29	260,611,436.77

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		Emerging Markets Equity	Global Equity	Euro Corporate Bond	High Yield Bond
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		430,175,386.88	843,943,303.38	505,820,528.50	292,997,049.00
INCOME					
Dividends, net	(2)	6,835,553.80	9,002,053.56	-	-
Interest on bonds, net	(2)	-	-	3,058,890.23	7,714,858.70
Bank interest	(2)	430.25	0.15	-	2,948.16
Interest received on contracts for difference	(12)	-	-	-	-
Interest on swaps contracts	(13)	-	-	61,755.19	-
Income from securities lending	(2)(9)	29,214.74	71,932.80	35,397.46	12,762.29
Other income		27.05	51.66	31.46	18.60
TOTAL INCOME		6,865,225.84	9,074,038.17	3,156,074.34	7,730,587.75
EXPENSES					
Management fees	(3)	668,637.38	2,089,965.42	1,078,748.91	1,588,566.66
Performance fees	(4)	2,690,602.71	4,995,731.30	620.93	458,859.23
Depository bank fees	(7)	4,018.63	7,788.61	4,140.75	2,557.12
Domiciliary, paying agent and transfer agent fees	(7)	15,553.10	30,098.28	16,562.84	5,146.40
Central administration services fees	(5)	28,517.51	73,784.65	30,648.03	25,195.28
Audit fees, printing and publication expenses		8,801.04	17,242.97	13,908.47	16,286.16
Subscription tax	(6)	33,649.38	93,199.65	43,042.95	63,013.54
Bank charges and correspondent fees		28,637.67	15,171.26	4,322.77	9,430.46
Bank interest		24,839.21	31,484.26	76,586.36	14,199.19
Interest paid on contracts for difference		-	-	-	-
Interest paid on swaps contracts		-	-	618,428.89	-
Start-up fees amortization	(2)	-	-	-	-
Legal fees		7,463.37	4,990.95	2,322.46	1,435.77
Distribution fees	(3)	2,562.56	12,640.20	11,378.74	16,313.86
Placement fees amortization	(2)	113,422.47	468,844.86	166,090.36	220,262.54
Other charges		5,139.75	8,599.52	4,139.04	2,773.12
TOTAL EXPENSES		3,631,844.78	7,849,541.93	2,070,941.50	2,424,039.33
NET INCOME/(LOSS) FROM INVESTMENTS		3,233,381.06	1,224,496.24	1,085,132.84	5,306,548.42
Net realised profit/(loss) on sale of investments	(2)	44,322,771.60	75,103,090.26	7,765,809.03	(2,058,762.60)
Net realised profit/(loss) on sale of options contracts	(2)	-	-	-	-
Net realised profit/(loss) on futures contracts	(2)	195,807.06	2,405,179.87	89,000.00	101,685.44
Net realised profit/(loss) on forward foreign exchange contracts	(2)	(30,759.51)	(988.52)	(5,225.55)	4,136,831.30
Net realised profit/(loss) on foreign exchange	(2)	(234,456.39)	65,351.34	15,202.34	266,292.85
Net realised profit/(loss) on contracts for difference	(2)	-	-	-	-
Net realised profit/(loss) on swaps contracts	(2)	-	-	(1,474,074.24)	-
NET REALISED PROFIT/(LOSS)		47,486,743.82	78,797,129.19	7,475,844.42	7,752,595.41
Change in net unrealised appreciation/ (depreciation) on:					
- investments		5,335,370.97	61,428,689.79	(10,762,306.27)	12,582,704.39
- unrealised capital gain tax on investments	(2)	(83,398.99)	-	-	-
- options contracts	(2)	-	-	-	-
- futures contrac	(2)	(125,320.84)	(334,292.80)	(10,800.00)	(9,284.92)
- forward foreign exchange contracts		-	-	(1,239.70)	(12,359,994.16)
- contracts for difference	(2)	-	-	-	-
- swaps contracts	(2)	-	-	1,175,004.20	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		52,613,394.96	139,891,526.18	(2,123,497.35)	7,966,020.72
EVOLUTION OF THE CAPITAL					
Issue of shares		15,119,875.10	32,463,586.77	45,827,694.48	25,232,401.63
Redemption of shares		(62,704,286.30)	(138,763,321.42)	(133,541,493.78)	(40,873,153.14)
Dividend paid	(14)	-	(12,804.51)	(135,441.69)	(1,125,791.70)
NET ASSETS AT THE END OF THE PERIOD		435,204,370.64	877,522,290.40	415,847,790.16	284,196,526.51

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		Short Term EUR	Saving Opportunity	Active Beta	Global Corporate Bond
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		48,558,233.48	178,246,239.06	106,975,072.60	215,742,100.33
INCOME					
Dividends, net	(2)	-	-	3,066.45	-
Interest on bonds, net	(2)	152,088.24	521,397.75	426,491.84	2,666,944.13
Bank interest	(2)	-	-	4.14	1,783.78
Interest received on contracts for difference	(12)	-	-	-	-
Interest on swaps contracts	(13)	-	-	-	-
Income from securities lending	(2)(9)	97.86	4,195.12	513.42	3,097.03
Other income		3.57	13.05	6.48	13.28
TOTAL INCOME		152,189.67	525,605.92	430,082.33	2,671,838.22
EXPENSES					
Management fees	(3)	64,403.16	161,454.34	157,685.00	904,940.72
Performance fees	(4)	-	-	-	52,953.37
Depository bank fees	(7)	455.36	1,577.59	947.89	1,890.21
Domiciliary, paying agent and transfer agent fees	(7)	1,763.63	6,207.74	3,722.93	7,484.55
Central administration services fees	(5)	2,772.43	9,605.88	5,772.03	25,494.86
Audit fees, printing and publication expenses		998.65	3,456.86	2,076.27	16,155.81
Subscription tax	(6)	3,227.03	8,672.67	5,179.00	51,723.02
Bank charges and correspondent fees		2,008.45	6,351.94	18,854.40	8,487.48
Bank interest		9,778.60	28,221.94	44,921.97	10,191.35
Interest paid on contracts for difference		-	-	-	-
Interest paid on swaps contracts		-	-	1,108.72	-
Start-up fees amortization	(2)	-	-	-	-
Legal fees		255.80	885.60	531.95	1,061.08
Distribution fees	(3)	-	-	-	11,495.35
Placement fees amortization	(2)	-	-	3,126.30	332,040.19
Other charges		470.28	1,676.58	1,032.57	2,061.46
TOTAL EXPENSES		86,133.39	228,111.14	244,959.03	1,425,979.45
NET INCOME/(LOSS) FROM INVESTMENTS		66,056.28	297,494.78	185,123.30	1,245,858.77
Net realised profit/(loss) on sale of investments	(2)	(184,528.53)	(169,411.96)	357,120.32	1,501,582.54
Net realised profit/(loss) on sale of options contracts	(2)	15,659.03	40,711.01	(215,994.03)	-
Net realised profit/(loss) on futures contracts	(2)	56,900.42	248,318.00	(183,482.05)	(217,671.40)
Net realised profit/(loss) on forward foreign exchange contracts	(2)	-	-	(314,421.69)	(591,070.18)
Net realised profit/(loss) on foreign exchange	(2)	2,147.18	3,686.29	17,792.03	46,516.30
Net realised profit/(loss) on contracts for difference	(2)	-	-	-	-
Net realised profit/(loss) on swaps contracts	(2)	-	-	11,839.84	-
NET REALISED PROFIT/(LOSS)		(43,765.62)	420,798.12	(142,022.28)	1,985,216.03
Change in net unrealised appreciation/ (depreciation) on:					
- investments		(147,690.36)	(985,758.07)	(539,571.28)	(785,119.33)
- unrealised capital gain tax on investments	(2)	-	-	-	-
- options contracts	(2)	(6,463.34)	(12,926.69)	9,846.97	-
- futures contrac	(2)	17,836.72	54,333.43	(68,979.86)	96,882.65
- forward foreign exchange contracts		-	-	(23,016.93)	(4,754,347.96)
- contracts for difference	(2)	-	-	-	-
- swaps contracts	(2)	-	-	(7,589.37)	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		(180,082.60)	(523,553.21)	(771,332.75)	(3,457,368.61)
EVOLUTION OF THE CAPITAL					
Issue of shares		43,594,102.29	63,715,531.64	868,129.62	34,654,857.66
Redemption of shares		(15,468,514.49)	(47,885,577.72)	(3,453,140.82)	(31,932,090.40)
Dividend paid	(14)	-	-	-	(263,568.71)
NET ASSETS AT THE END OF THE PERIOD		76,503,738.68	193,552,639.77	103,618,728.65	214,743,930.27

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		Euro Corporate Short Term	Euro Equity High Dividend	Emerging Markets Bond	Global Dynamic Allocation
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		537,659,900.40	97,352,569.55	152,000,478.15	1,404,137,454.40
INCOME					
Dividends, net	(2)	-	2,554,951.48	-	2,305,433.84
Interest on bonds, net	(2)	4,687,008.20	-	3,665,052.50	1,040,160.71
Bank interest	(2)	-	-	1,343.84	17,348.69
Interest received on contracts for difference	(12)	-	-	-	534,410.47
Interest on swaps contracts	(13)	50,073.77	-	403,859.08	71,260.60
Income from securities lending	(2)(9)	28,213.76	15,122.50	400.29	177,988.62
Other income		38.75	6.09	10.29	641.61
TOTAL INCOME		4,765,334.48	2,570,080.07	4,070,666.00	4,147,244.54
EXPENSES					
Management fees	(3)	858,453.46	610,638.10	848,348.57	8,411,129.55
Performance fees	(4)	-	153,158.27	248,192.11	382,582.80
Depository bank fees	(7)	4,648.59	936.41	1,284.38	12,355.17
Domiciliary, paying agent and transfer agent fees	(7)	18,463.46	3,608.75	5,076.48	51,539.63
Central administration services fees	(5)	38,718.84	8,811.18	13,820.05	170,652.85
Audit fees, printing and publication expenses		17,679.83	2,292.06	11,668.77	27,076.20
Subscription tax	(6)	48,014.69	16,137.34	32,759.47	190,943.30
Bank charges and correspondent fees		2,830.05	10,084.34	51,384.08	75,523.47
Bank interest		39,952.84	12,573.95	7,658.97	155,266.08
Interest paid on contracts for difference		-	-	-	-
Interest paid on swaps contracts		460,554.48	-	409,905.46	154,702.97
Start-up fees amortization	(2)	-	-	-	745,712.98
Legal fees		2,608.27	525.96	1,230.82	6,935.30
Distribution fees	(3)	1,023.51	4,315.36	8,447.13	59,669.32
Placement fees amortization	(2)	170,997.21	81,971.71	178,044.76	1,853,085.35
Other charges		5,100.77	1,027.23	1,400.86	26,625.48
TOTAL EXPENSES		1,669,046.00	906,080.66	1,819,221.91	12,323,800.45
NET INCOME/(LOSS) FROM INVESTMENTS		3,096,288.48	1,663,999.41	2,251,444.09	(8,176,555.91)
Net realised profit/(loss) on sale of investments	(2)	(3,137,406.63)	2,601,936.60	(2,231,056.82)	75,343,894.01
Net realised profit/(loss) on sale of options contracts	(2)	-	126,389.47	411,466.65	1,924,405.30
Net realised profit/(loss) on futures contracts	(2)	(116,450.00)	-	57,433.61	(36,018,250.85)
Net realised profit/(loss) on forward foreign exchange contracts	(2)	-	-	607,359.63	2,329,771.46
Net realised profit/(loss) on foreign exchange	(2)	731.93	3,420.68	65,659.37	42,256.90
Net realised profit/(loss) on contracts for difference	(2)	-	-	-	27,117,682.20
Net realised profit/(loss) on swaps contracts	(2)	(1,922,607.60)	-	(451,368.79)	76,064.91
NET REALISED PROFIT/(LOSS)		(2,079,443.82)	4,395,746.16	710,937.74	62,639,268.02
Change in net unrealised appreciation/ (depreciation) on:					
- investments		633,103.36	9,180,146.38	(1,869,425.87)	3,927,915.94
- unrealised capital gain tax on investments	(2)	-	-	-	-
- options contracts	(2)	-	(10,579.00)	(4,695.43)	(1,852,260.89)
- futures contrac	(2)	10,900.00	-	13,639.15	3,113,224.44
- forward foreign exchange contracts		-	-	(987,027.20)	(6,575,088.39)
- contracts for difference	(2)	-	-	-	(5,835,705.43)
- swaps contracts	(2)	1,659,090.52	-	(128,967.67)	(43,850.40)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		223,650.06	13,565,313.54	(2,265,539.28)	55,373,503.29
EVOLUTION OF THE CAPITAL					
Issue of shares		51,222,372.65	10,368,844.38	8,069,368.71	39,942,771.28
Redemption of shares		(99,370,599.38)	(16,432,594.06)	(20,954,927.08)	(176,164,841.96)
Dividend paid	(14)	(177,392.53)	(5,306.81)	(441,241.98)	(14,117,109.33)
NET ASSETS AT THE END OF THE PERIOD		489,557,931.20	104,848,826.60	136,408,138.52	1,309,171,777.68

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		Beta Neutral	Long/Short Euro	Focus Italia	Protezione Mercati Emergenti
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		17,182,686.18	53,531,529.49	3,677,301.88	15,546,276.55
INCOME					
Dividends, net	(2)	233,724.49	1,085,230.36	-	-
Interest on bonds, net	(2)	11,875.65	8,182.99	24,145.87	3,382.42
Bank interest	(2)	25.11	-	0.01	15.29
Interest received on contracts for difference	(12)	-	-	-	-
Interest on swaps contracts	(13)	-	-	-	-
Income from securities lending	(2)(9)	479.03	2,727.96	5.34	-
Other income		1.20	2.67	0.27	6,698.94
TOTAL INCOME		246,105.48	1,096,143.98	24,151.49	10,096.65
EXPENSES					
Management fees	(3)	33,925.77	217,968.63	14,615.25	99,987.05
Performance fees	(4)	-	-	-	-
Depository bank fees	(7)	153.74	530.59	31.02	130.24
Domiciliary, paying agent and transfer agent fees	(7)	606.07	2,070.17	379.17	2,067.63
Central administration services fees	(5)	935.33	3,232.17	190.31	792.24
Audit fees, printing and publication expenses		336.70	1,163.29	614.20	285.21
Subscription tax	(6)	840.06	4,099.37	838.86	3,458.46
Bank charges and correspondent fees		5,313.71	27,901.79	687.42	99.19
Bank interest		3,310.81	18,806.59	497.61	6,281.70
Interest paid on contracts for difference		5,208.68	-	-	-
Interest paid on swaps contracts		11,251.20	-	-	-
Start-up fees amortization	(2)	-	-	-	-
Legal fees		86.11	412.28	17.57	73.07
Distribution fees	(3)	-	3,001.62	-	-
Placement fees amortization	(2)	-	9,249.91	-	-
Other charges		164.14	619.79	49.62	140.48
TOTAL EXPENSES		62,132.32	289,056.20	17,921.03	113,315.27
NET INCOME/(LOSS) FROM INVESTMENTS		183,973.16	807,087.78	6,230.46	(103,218.62)
Net realised profit/(loss) on sale of investments	(2)	758,996.67	3,976,599.49	31,083.06	(31,463.11)
Net realised profit/(loss) on sale of options contracts	(2)	-	80,675.99	(1,755.38)	-
Net realised profit/(loss) on futures contracts	(2)	(2,596,491.16)	(8,600,320.11)	9,723.50	-
Net realised profit/(loss) on forward foreign exchange contracts	(2)	-	-	2,481.62	-
Net realised profit/(loss) on foreign exchange	(2)	2,208.53	(1,551.93)	1,870.78	(111.63)
Net realised profit/(loss) on contracts for difference	(2)	(25,292.90)	-	-	-
Net realised profit/(loss) on swaps contracts	(2)	-	-	-	579,406.82
NET REALISED PROFIT/(LOSS)		(1,676,605.70)	(3,737,508.78)	49,634.04	444,613.46
Change in net unrealised appreciation/ (depreciation) on:					
- investments		1,126,137.90	3,123,522.83	(55,323.21)	536.58
- unrealised capital gain tax on investments	(2)	-	-	-	-
- options contracts	(2)	-	(54,744.53)	-	-
- futures contrac	(2)	436,265.00	800,581.79	574.29	-
- forward foreign exchange contracts		-	-	(3,247.17)	-
- contracts for difference	(2)	59,640.00	-	-	-
- swaps contracts	(2)	-	-	-	(51,644.88)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		(54,562.80)	131,851.31	(8,362.05)	393,505.16
EVOLUTION OF THE CAPITAL					
Issue of shares		72,613.75	30,580,353.73	119,497.00	-
Redemption of shares		(350,131.41)	(30,027,949.55)	(477,917.16)	(2,588,905.65)
Dividend paid	(14)	-	-	(41,653.65)	-
NET ASSETS AT THE END OF THE PERIOD		16,850,605.72	54,215,784.98	3,268,866.02	13,350,876.06

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

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		High Yield 1-5 years Euro Hedged	Global Multiasset 30	Italian Equity	Income Opportunities
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		1,038,898,658.75	606,071,216.08	290,800,173.00	187,784,139.72
INCOME					
Dividends, net	(2)	361,278.11	2,194,231.21	6,251,416.89	24,989.56
Interest on bonds, net	(2)	27,103,177.54	575,056.64	-	120,364.55
Bank interest	(2)	8,095.29	4,991.92	129.02	2,511.15
Interest received on contracts for difference	(12)	-	143,723.59	-	-
Interest on swaps contracts	(13)	-	-	-	60,584.57
Income from securities lending	(2)(9)	52,948.22	158,629.77	17,530.32	10,390.33
Other income		68.14	44.36	17.83	18.33
TOTAL INCOME		27,525,567.30	3,076,677.49	6,269,094.06	218,858.49
EXPENSES					
Management fees	(3)	3,995,177.29	2,847,583.68	497,085.23	1,100,713.70
Performance fees	(4)	480,193.28	6,747.44	1,118.53	-
Depositary bank fees	(7)	9,048.39	5,318.35	2,744.91	1,483.91
Domiciliary, paying agent and transfer agent fees	(7)	35,705.54	10,642.71	10,508.69	2,933.55
Central administration services fees	(5)	109,529.14	60,370.00	18,955.16	9,027.00
Audit fees, printing and publication expenses		85,351.15	11,652.00	6,015.44	14,659.83
Subscription tax	(6)	199,120.36	87,872.20	20,176.54	10,395.55
Bank charges and correspondent fees		18,177.96	18,512.23	372,715.48	30,284.89
Bank interest		51,980.32	90,352.61	37,954.20	31,846.91
Interest paid on contracts for difference		-	-	-	-
Interest paid on swaps contracts		-	-	1,618.72	22,619.80
Start-up fees amortization	(2)	-	-	-	-
Legal fees		5,078.27	2,985.07	1,541.08	832.40
Distribution fees	(3)	39,218.45	10,602.23	4,111.47	1,520.66
Placement fees amortization	(2)	1,413,030.98	611,391.34	45,391.90	12,013.66
Other charges		9,907.53	5,832.89	2,999.47	1,622.09
TOTAL EXPENSES		6,451,518.66	3,769,862.75	1,022,936.82	1,239,953.95
NET INCOME/(LOSS) FROM INVESTMENTS		21,074,048.64	(693,185.26)	5,246,157.24	(1,021,095.46)
Net realised profit/(loss) on sale of investments	(2)	(17,534,567.00)	19,428,734.90	15,218,794.44	7,994,138.09
Net realised profit/(loss) on sale of options contracts	(2)	-	679,279.00	(15,563.38)	(545,817.18)
Net realised profit/(loss) on futures contracts	(2)	229,165.27	(11,444,455.17)	(2,025,157.09)	(9,135,928.44)
Net realised profit/(loss) on forward foreign exchange contracts	(2)	13,343,838.32	692,735.42	-	(758,869.92)
Net realised profit/(loss) on foreign exchange	(2)	627,666.42	5,751.24	12,949.13	63,276.52
Net realised profit/(loss) on contracts for difference	(2)	-	7,257,247.62	-	-
Net realised profit/(loss) on swaps contracts	(2)	-	-	(28,136.22)	4,564,316.46
NET REALISED PROFIT/(LOSS)		17,740,151.65	15,926,107.75	18,409,044.12	1,160,020.07
Change in net unrealised appreciation/ (depreciation) on:					
- investments		50,382,479.01	6,220,626.06	14,983,929.87	(4,009,393.71)
- unrealised capital gain tax on investments	(2)	-	-	-	-
- options contracts	(2)	-	(740,203.07)	(280,275.50)	27,743.41
- futures contrac	(2)	(99,358.72)	965,334.17	192,904.36	1,356,814.37
- forward foreign exchange contracts		(40,316,928.90)	(2,446,057.90)	-	(130,416.50)
- contracts for difference	(2)	-	(1,561,754.39)	-	-
- swaps contracts	(2)	-	-	(309,253.54)	(7,598.36)
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		27,706,343.04	18,364,052.62	32,996,349.31	(1,602,830.72)
EVOLUTION OF THE CAPITAL					
Issue of shares		103,796,254.49	35,000,969.49	14,623,020.64	1,051,905.56
Redemption of shares		(207,806,282.26)	(107,277,060.92)	(26,301,970.58)	(45,441,253.72)
Dividend paid	(14)	(3,917,898.11)	(7,653.67)	-	(440,625.47)
NET ASSETS AT THE END OF THE PERIOD		958,677,075.91	552,151,523.60	312,117,572.37	141,351,335.37

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		European Equity	Global Stars	Social 4 Future	Global Multiasset 15
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		101,422,761.57	1,751,913,379.63	1,068,582,758.05	908,658,720.16
INCOME					
Dividends, net	(2)	2,182,071.00	530,921.78	862,374.36	1,911,666.24
Interest on bonds, net	(2)	-	-	5,844,284.70	983,707.91
Bank interest	(2)	-	305.23	4,173.25	4,447.40
Interest received on contracts for difference	(12)	-	-	-	112,884.14
Interest on swaps contracts	(13)	-	-	449,029.42	-
Income from securities lending	(2)(9)	15,554.26	4,845.57	-	189,924.27
Other income		6.30	55,895.91	15,018.75	8,125.44
TOTAL INCOME		2,197,631.56	591,968.49	7,174,880.48	3,210,755.40
EXPENSES					
Management fees	(3)	116,039.35	7,370,001.63	4,405,829.78	3,393,782.52
Performance fees	(4)	2,627.30	134,211.93	-	4,522.49
Depository bank fees	(7)	940.98	15,119.21	9,908.01	7,796.84
Domiciliary, paying agent and transfer agent fees	(7)	3,624.08	171,550.27	74,333.39	36,750.88
Central administration services fees	(5)	6,109.92	225,824.90	170,261.11	83,691.24
Audit fees, printing and publication expenses		2,075.82	49,261.24	32,705.84	41,775.35
Subscription tax	(6)	6,910.10	84,211.13	280,132.92	143,392.44
Bank charges and correspondent fees		19,972.39	100,182.45	18,524.78	12,070.44
Bank interest		12,392.02	134,404.63	221,709.80	154,529.32
Interest paid on contracts for difference		-	-	11,317.46	-
Interest paid on swaps contracts		-	-	-	-
Start-up fees amortization	(2)	-	1,014,458.05	246,251.48	1,211,943.89
Legal fees		1,511.97	8,484.21	5,562.22	4,375.20
Distribution fees	(3)	694.33	-	-	24,072.84
Placement fees amortization	(2)	18,405.15	2,273,129.54	2,055,177.92	850,010.52
Other charges		784.93	46,543.09	22,598.93	44,700.67
TOTAL EXPENSES		192,088.34	11,627,382.28	7,554,313.64	6,013,414.64
NET INCOME/(LOSS) FROM INVESTMENTS		2,005,543.22	(11,035,413.79)	(379,433.16)	(2,802,659.24)
Net realised profit/(loss) on sale of investments	(2)	3,554,281.39	147,276,205.96	11,810,204.43	8,384,449.28
Net realised profit/(loss) on sale of options contracts	(2)	88,430.78	(4,541,543.42)	-	980,790.80
Net realised profit/(loss) on futures contracts	(2)	(774,846.30)	(9,201,253.88)	(3,139,060.68)	(10,956,162.77)
Net realised profit/(loss) on forward foreign exchange contracts	(2)	145,950.30	(646,423.28)	(4,683,052.17)	1,901,875.45
Net realised profit/(loss) on foreign exchange	(2)	(3,878.89)	215,815.73	2,161,973.55	15,197.82
Net realised profit/(loss) on contracts for difference	(2)	-	-	6,310,397.33	6,185,289.03
Net realised profit/(loss) on swaps contracts	(2)	-	-	-	-
NET REALISED PROFIT/(LOSS)		5,015,480.50	122,067,387.32	12,081,029.30	3,708,780.37
Change in net unrealised appreciation/ (depreciation) on:					
- investments		8,301,441.46	(73,139,353.71)	(9,217,694.65)	7,674,424.79
- unrealised capital gain tax on investments	(2)	-	-	-	-
- options contracts	(2)	(137,965.63)	171,530.95	(2,092,885.49)	(890,970.60)
- futures contracts	(2)	94,361.00	(802,486.51)	16,796.07	1,228,176.41
- forward foreign exchange contracts		(88,855.57)	(329,447.41)	(2,451,681.51)	(4,366,189.60)
- contracts for difference	(2)	-	-	(52,671.00)	(1,331,069.68)
- swaps contracts	(2)	-	-	-	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		13,184,461.76	47,967,630.64	(1,717,107.28)	6,023,151.69
EVOLUTION OF THE CAPITAL					
Issue of shares		1,804,682.19	386,167,529.46	233,929,237.42	78,376,934.15
Redemption of shares		(11,250,541.94)	(561,907,613.75)	(210,269,092.61)	(180,107,389.44)
Dividend paid	(14)	(197.46)	(30,855,019.24)	(6,089,030.55)	(4,126.81)
NET ASSETS AT THE END OF THE PERIOD		105,161,166.12	1,593,285,906.74	1,084,436,765.03	812,947,289.75

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

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		Euro Corporate Bond High Potential	Obiettivo Stabilità	Obiettivo Controllo	Obiettivo Equilibrio
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		1,917,099,710.88	593,596,287.76	539,119,941.51	510,814,444.83
INCOME					
Dividends, net	(2)	-	1,393,828.53	2,649,954.30	3,748,804.45
Interest on bonds, net	(2)	21,797,970.13	1,839,173.02	1,468,849.27	756,673.29
Bank interest	(2)	361.98	4,169.01	2,134.60	2,219.51
Interest received on contracts for difference	(12)	-	-	-	-
Interest on swaps contracts	(13)	27,777.78	-	-	-
Income from securities lending	(2)(9)	228,413.82	65,404.50	50,699.99	49,060.59
Other income		44,852.29	1,204.13	1,085.12	622.58
TOTAL INCOME		22,099,376.00	3,303,779.19	4,172,723.28	4,557,380.42
EXPENSES					
Management fees	(3)	6,965,623.74	1,709,988.69	2,329,948.12	2,993,882.63
Performance fees	(4)	2,605,566.23	109,218.33	61,043.73	81,664.56
Depositary bank fees	(7)	16,189.02	4,998.36	4,584.11	4,452.22
Domiciliary, paying agent and transfer agent fees	(7)	168,412.01	66,301.03	57,128.15	80,738.66
Central administration services fees	(5)	133,076.40	36,978.96	34,542.87	42,687.53
Audit fees, printing and publication expenses		74,914.07	10,946.12	10,560.72	32,047.13
Subscription tax	(6)	417,676.62	113,902.51	105,043.11	103,096.45
Bank charges and correspondent fees		4,622.85	37,686.46	40,839.07	43,464.34
Bank interest		301,795.67	84,463.54	56,778.92	60,467.85
Interest paid on contracts for difference		-	-	-	-
Interest paid on swaps contracts		2,480,271.39	-	-	-
Start-up fees amortization	(2)	3,137,974.29	1,296,273.36	1,148,863.98	684,367.65
Legal fees		9,082.79	2,804.29	2,572.33	2,498.97
Distribution fees	(3)	-	-	-	-
Placement fees amortization	(2)	726,174.12	116,602.53	109,883.96	235,192.11
Other charges		61,512.02	12,399.15	16,210.12	4,473.71
TOTAL EXPENSES		17,102,891.22	3,602,563.33	3,977,999.19	4,369,033.81
NET INCOME/(LOSS) FROM INVESTMENTS		4,996,484.78	(298,784.14)	194,724.09	188,346.61
Net realised profit/(loss) on sale of investments	(2)	32,420,634.37	7,087,846.70	16,727,197.02	20,159,439.21
Net realised profit/(loss) on sale of options contracts	(2)	-	4,232,049.76	4,907,360.27	4,196,160.99
Net realised profit/(loss) on futures contracts	(2)	231,480.08	(12,883,525.99)	(14,947,951.93)	(14,636,106.83)
Net realised profit/(loss) on forward foreign exchange contracts	(2)	(1,790,026.87)	(1,541,884.47)	(5,693,965.79)	(5,745,221.24)
Net realised profit/(loss) on foreign exchange	(2)	1,245,596.92	1,974,262.99	2,247,776.31	1,840,163.60
Net realised profit/(loss) on contracts for difference	(2)	-	-	-	-
Net realised profit/(loss) on swaps contracts	(2)	(9,349,446.86)	-	-	-
NET REALISED PROFIT/(LOSS)		27,754,722.42	(1,430,035.15)	3,435,139.97	6,002,782.34
Change in net unrealised appreciation/ (depreciation) on:					
- investments		(12,665,360.49)	(2,214,595.40)	(400,640.31)	16,084,452.40
- unrealised capital gain tax on investments	(2)	-	-	-	-
- options contracts	(2)	-	(6,610,505.37)	(6,478,877.34)	(5,857,305.28)
- futures contrac	(2)	-	1,837,676.29	2,128,439.23	2,024,332.09
- forward foreign exchange contracts		(199,962.63)	(6,933,558.64)	(1,499,025.77)	199,419.37
- contracts for difference	(2)	-	-	-	-
- swaps contracts	(2)	8,185,865.37	-	-	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		23,075,264.67	(15,351,018.27)	(2,814,964.22)	18,453,680.92
EVOLUTION OF THE CAPITAL					
Issue of shares		34,892,309.07	8,075,984.02	4,041,006.45	3,900,396.56
Redemption of shares		(364,525,366.17)	(73,084,862.96)	(63,023,647.33)	(54,236,122.96)
Dividend paid	(14)	(40,173,873.25)	-	(3,733,076.44)	(6,074,847.38)
NET ASSETS AT THE END OF THE PERIOD		1,570,368,045.20	513,236,390.55	473,589,259.97	472,857,551.97

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		Obiettivo Sviluppo	Globo (Global Bond)	US Core Equity	Global Inflation Linked
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		23,291,906.26	174,850,713.35	55,183,063.65	514,648,517.95
INCOME					
Dividends, net	(2)	257,800.31	-	287,987.56	185,063.22
Interest on bonds, net	(2)	20,308.37	2,581,717.60	-	1,915,757.19
Bank interest	(2)	24.88	2,304.11	-	1,241.68
Interest received on contracts for difference	(12)	-	-	-	-
Interest on swaps contracts	(13)	-	248.78	-	-
Income from securities lending	(2)(9)	2,091.32	6,148.41	426.96	47,304.45
Other income		1.42	252.59	3.56	35.26
TOTAL INCOME		280,226.30	2,590,671.49	288,418.08	2,149,401.80
EXPENSES					
Management fees	(3)	149,304.26	640,768.85	284,898.56	1,610,862.11
Performance fees	(4)	1,936.37	347,677.52	131,947.52	9,260.58
Depository bank fees	(7)	213.36	1,478.44	452.59	4,655.48
Domiciliary, paying agent and transfer agent fees	(7)	427.97	16,772.94	1,768.62	18,306.17
Central administration services fees	(5)	4,450.06	13,892.30	5,255.75	87,677.30
Audit fees, printing and publication expenses		467.53	27,097.08	991.38	65,391.58
Subscription tax	(6)	5,343.68	39,934.24	8,540.07	119,984.29
Bank charges and correspondent fees		6,467.92	26,562.53	10,934.86	23,423.87
Bank interest		1,846.25	21,330.11	1,646.03	15,690.98
Interest paid on contracts for difference		-	-	-	-
Interest paid on swaps contracts		-	23,927.46	-	-
Start-up fees amortization	(2)	-	288,069.90	-	-
Legal fees		119.74	829.59	253.98	2,613.32
Distribution fees	(3)	-	-	-	-
Placement fees amortization	(2)	45,874.13	135,194.78	59,283.30	1,117,875.56
Other charges		233.18	1,631.12	496.12	5,103.28
TOTAL EXPENSES		216,684.45	1,585,166.86	506,468.78	3,080,844.52
NET INCOME/(LOSS) FROM INVESTMENTS		63,541.85	1,005,504.63	(218,050.70)	(931,442.72)
Net realised profit/(loss) on sale of investments	(2)	1,254,820.62	(1,395,289.72)	5,275,327.53	4,198,233.66
Net realised profit/(loss) on sale of options contracts	(2)	183,566.88	-	-	167,078.85
Net realised profit/(loss) on futures contracts	(2)	(327,708.72)	(3,070,000.94)	100,367.48	2,170,973.75
Net realised profit/(loss) on forward foreign exchange contracts	(2)	(207,750.18)	(84,171.22)	-	(508,229.60)
Net realised profit/(loss) on foreign exchange	(2)	92,047.96	149,768.49	(6,846.45)	(55,875.55)
Net realised profit/(loss) on contracts for difference	(2)	-	-	-	-
Net realised profit/(loss) on swaps contracts	(2)	-	26,336.27	-	-
NET REALISED PROFIT/(LOSS)		1,058,518.41	(3,367,852.49)	5,150,797.86	5,040,738.39
Change in net unrealised appreciation/ (depreciation) on:					
- investments		1,149,109.74	582,223.37	3,701,145.30	11,740,688.84
- unrealised capital gain tax on investments	(2)	-	-	-	-
- options contracts	(2)	(256,326.72)	-	-	(67,863.46)
- futures contrac	(2)	36,456.64	524,600.67	(11,553.08)	(93,322.78)
- forward foreign exchange contracts		(75,129.87)	559,919.13	-	383,211.95
- contracts for difference	(2)	-	-	-	-
- swaps contracts	(2)	-	-	-	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		1,912,628.20	(1,701,109.32)	8,840,390.08	17,003,452.94
EVOLUTION OF THE CAPITAL					
Issue of shares		709,445.27	6,651,285.73	3,425,553.83	20,603,391.20
Redemption of shares		(3,456,390.32)	(25,224,769.79)	(18,469,218.26)	(31,456,213.55)
Dividend paid	(14)	-	(182,547.51)	-	(1,064,122.90)
NET ASSETS AT THE END OF THE PERIOD		22,457,589.41	154,393,572.46	48,979,789.30	519,735,025.64

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		Strategic Bond	Euro High Yield	Italian Mid Cap Equity	Social 4 Planet
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		404,930,381.25	639,705,479.16	26,833,363.13	1,657,292,161.00
INCOME					
Dividends, net	(2)	238,180.69	-	365,885.15	3,913,988.43
Interest on bonds, net	(2)	2,781,966.97	10,376,620.34	-	7,152,070.56
Bank interest	(2)	329.18	156.67	-	6,557.46
Interest received on contracts for difference	(12)	-	-	-	-
Interest on swaps contracts	(13)	86,944.44	13,888.89	-	729,567.33
Income from securities lending	(2)(9)	34,250.10	99,012.10	13,339.96	-
Other income		146.45	512.14	1.59	97.73
TOTAL INCOME		3,141,817.83	10,490,190.14	379,226.70	11,802,281.51
EXPENSES					
Management fees	(3)	859,780.64	2,115,131.66	96,396.53	7,032,412.55
Performance fees	(4)	-	1,184,041.19	-	-
Depository bank fees	(7)	3,450.54	5,548.38	268.81	15,629.24
Domiciliary, paying agent and transfer agent fees	(7)	16,004.16	130,686.93	1,013.73	60,512.19
Central administration services fees	(5)	44,253.64	44,707.17	1,639.09	323,118.34
Audit fees, printing and publication expenses		40,235.57	58,968.72	589.42	34,252.57
Subscription tax	(6)	82,147.21	132,876.70	1,547.53	448,857.50
Bank charges and correspondent fees		16,438.77	854.80	11,043.58	24,730.01
Bank interest		41,412.46	52,950.08	3,803.17	471,856.96
Interest paid on contracts for difference		-	-	-	23,613.82
Interest paid on swaps contracts		-	1,297,774.58	83.96	-
Start-up fees amortization	(2)	198,991.14	1,140,072.62	-	-
Legal fees		1,935.95	3,113.55	151.03	8,775.21
Distribution fees	(3)	-	-	-	1,058.60
Placement fees amortization	(2)	589,993.70	174,851.29	-	3,748,349.76
Other charges		3,517.23	6,056.50	297.13	41,611.21
TOTAL EXPENSES		1,898,161.01	6,347,634.17	116,833.98	12,234,777.96
NET INCOME/(LOSS) FROM INVESTMENTS		1,243,656.82	4,142,555.97	262,392.72	(432,496.45)
Net realised profit/(loss) on sale of investments	(2)	(584,611.78)	16,831,521.86	1,005,243.20	32,581,400.74
Net realised profit/(loss) on sale of options contracts	(2)	(51,844.62)	-	99,341.50	-
Net realised profit/(loss) on futures contracts	(2)	3,918,152.05	-	(22,923.42)	(4,592,496.32)
Net realised profit/(loss) on forward foreign exchange contracts	(2)	138,672.75	(598,173.67)	-	(12,591,830.42)
Net realised profit/(loss) on foreign exchange	(2)	659,448.49	162,852.88	19.88	4,214,027.43
Net realised profit/(loss) on contracts for difference	(2)	-	-	-	12,187,092.82
Net realised profit/(loss) on swaps contracts	(2)	(866,362.43)	(10,462,115.12)	-	-
NET REALISED PROFIT/(LOSS)		4,457,111.28	10,076,641.92	1,344,073.88	31,365,697.80
Change in net unrealised appreciation/ (depreciation) on:					
- investments		(2,322,515.02)	(3,648,668.72)	4,947,288.59	32,947,125.66
- unrealised capital gain tax on investments	(2)	-	-	-	-
- options contracts	(2)	42,948.59	-	28,137.09	(3,246,253.60)
- futures contrac	(2)	(570,168.32)	-	5,350.64	89,598.36
- forward foreign exchange contracts		(3,587,916.15)	(62,242.94)	-	(1,902,694.64)
- contracts for difference	(2)	-	-	-	(104,227.62)
- swaps contracts	(2)	808,420.03	10,116,967.38	-	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		(1,172,119.59)	16,482,697.64	6,324,850.20	59,149,245.96
EVOLUTION OF THE CAPITAL					
Issue of shares		7,766,034.22	7,741,527.68	-	129,007,182.57
Redemption of shares		(55,072,202.47)	(74,506,553.98)	-	(108,528,296.69)
Dividend paid	(14)	(399,840.54)	(10,522,046.71)	-	-
NET ASSETS AT THE END OF THE PERIOD		356,052,252.87	578,901,103.79	33,158,213.33	1,736,920,292.84

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		Absolute Return Solution	Global Infrastructure	Emerging Markets Small Cap	Inflation Linked Euro Hedged
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		2,331,744,768.63	117,363,803.90	22,667,694.46	129,597,140.38
INCOME					
Dividends, net	(2)	12,925,018.91	1,495,159.22	404,522.26	49,008.35
Interest on bonds, net	(2)	8,083,844.08	-	-	485,050.44
Bank interest	(2)	28,290.40	0.04	63.44	1,047.23
Interest received on contracts for difference	(12)	-	-	-	-
Interest on swaps contracts	(13)	-	-	-	-
Income from securities lending	(2)(9)	387,273.74	1,089.21	7,344.43	12,531.48
Other income		125.27	6.61	1.43	7.33
TOTAL INCOME		21,424,552.40	1,496,255.08	411,931.56	547,644.83
EXPENSES					
Management fees	(3)	11,537,571.91	896,216.21	116,212.33	386,132.17
Performance fees	(4)	928,849.31	-	3,662.76	-
Depository bank fees	(7)	20,679.53	1,129.72	217.12	1,197.88
Domiciliary, paying agent and transfer agent fees	(7)	81,051.50	4,342.75	837.64	4,661.73
Central administration services fees	(5)	357,216.53	16,180.83	1,321.93	19,454.43
Audit fees, printing and publication expenses		45,304.19	2,477.26	475.60	2,624.97
Subscription tax	(6)	556,472.84	28,984.97	1,314.98	27,937.27
Bank charges and correspondent fees		705,361.61	6,363.57	20,427.96	7,597.61
Bank interest		475,302.22	2,651.95	2,680.42	6,732.39
Interest paid on contracts for difference		-	-	-	-
Interest paid on swaps contracts		-	-	-	-
Start-up fees amortization	(2)	-	-	-	-
Legal fees		11,606.58	3,440.62	6,833.24	672.50
Distribution fees	(3)	26,801.34	2,273.76	-	-
Placement fees amortization	(2)	5,464,901.26	283,628.86	1,991.86	243,098.94
Other charges		22,740.41	1,241.38	1,299.89	1,317.16
TOTAL EXPENSES		20,233,859.23	1,248,931.88	157,275.73	701,427.05
NET INCOME/(LOSS) FROM INVESTMENTS		1,190,693.17	247,323.20	254,655.83	(153,782.22)
Net realised profit/(loss) on sale of investments	(2)	46,525,613.95	343,143.32	3,691,524.14	750,621.88
Net realised profit/(loss) on sale of options contracts	(2)	16,225,704.02	-	-	8,300.03
Net realised profit/(loss) on futures contracts	(2)	(130,176,473.85)	-	4,790.46	547,576.73
Net realised profit/(loss) on forward foreign exchange contracts	(2)	(13,507,320.84)	0.02	2,306.66	110,709.76
Net realised profit/(loss) on foreign exchange	(2)	10,033,845.74	99,338.25	(26,429.94)	378,965.54
Net realised profit/(loss) on contracts for difference	(2)	-	-	-	-
Net realised profit/(loss) on swaps contracts	(2)	-	-	-	-
NET REALISED PROFIT/(LOSS)		(69,707,937.81)	689,804.79	3,926,847.15	1,642,391.72
Change in net unrealised appreciation/ (depreciation) on:					
- investments		22,999,559.86	7,151,408.22	1,251,993.87	3,263,173.51
- unrealised capital gain tax on investments	(2)	-	-	(11,704.33)	-
- options contracts	(2)	(49,493,047.29)	-	-	(18,662.46)
- futures contrac	(2)	22,039,203.30	-	20,871.63	(20,437.62)
- forward foreign exchange contracts		(40,115,945.80)	-	-	(2,295,704.15)
- contracts for difference	(2)	-	-	-	-
- swaps contracts	(2)	-	-	-	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		(114,278,167.74)	7,841,213.01	5,188,008.32	2,570,761.00
EVOLUTION OF THE CAPITAL					
Issue of shares		132,491,944.55	13,860,540.83	1,027,915.07	16,513,767.12
Redemption of shares		(193,220,612.83)	(7,982,260.23)	(7,886,884.66)	(12,537,569.72)
Dividend paid	(14)	-	-	-	(220,623.79)
NET ASSETS AT THE END OF THE PERIOD		2,156,737,932.61	131,083,297.51	20,996,733.19	135,923,474.99

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

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		Smart Factor Euro	Global Absolute Bond Euro Hedged	Dynamic Bond Euro Hedged	Clean Water
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		50,332,789.65	116,021,226.30	315,574,737.59	204,998,828.62
INCOME					
Dividends, net	(2)	876,209.99	-	-	2,108,213.47
Interest on bonds, net	(2)	-	1,563,388.28	4,221,389.41	-
Bank interest	(2)	-	1,650.04	3,920.44	0.16
Interest received on contracts for difference	(12)	-	-	-	-
Interest on swaps contracts	(13)	-	52,401.20	57.63	-
Income from securities lending	(2)(9)	1,956.29	344.86	-	16,133.91
Other income		2.96	6.98	401,271.95	11.53
TOTAL INCOME		878,169.24	1,617,791.36	4,626,639.43	2,124,359.07
EXPENSES					
Management fees	(3)	90,110.14	470,845.46	1,300,521.99	1,778,908.53
Performance fees	(4)	-	-	-	-
Depositary bank fees	(7)	466.87	1,051.11	2,761.24	2,011.12
Domiciliary, paying agent and transfer agent fees	(7)	1,796.47	4,110.18	10,839.97	7,703.10
Central administration services fees	(5)	2,845.91	21,729.55	55,696.57	159,237.16
Audit fees, printing and publication expenses		1,022.83	2,303.43	53,099.51	4,409.85
Subscription tax	(6)	2,496.40	29,558.51	76,807.11	57,870.88
Bank charges and correspondent fees		7,158.64	14,295.32	23,748.11	5,810.75
Bank interest		5,580.85	39,129.17	114,689.83	20,924.67
Interest paid on contracts for difference		-	-	-	-
Interest paid on swaps contracts		-	105.43	920.37	-
Start-up fees amortization	(2)	-	-	-	-
Legal fees		261.99	590.13	1,549.82	1,129.73
Distribution fees	(3)	-	71.84	33.84	929.96
Placement fees amortization	(2)	-	282,534.56	756,610.90	495,508.35
Other charges		518.67	1,159.54	3,016.54	3,382.66
TOTAL EXPENSES		112,258.77	867,484.23	2,400,295.80	2,537,826.76
NET INCOME/(LOSS) FROM INVESTMENTS		765,910.47	750,307.13	2,226,343.63	(413,467.69)
Net realised profit/(loss) on sale of investments	(2)	4,033,362.29	(2,538,984.44)	(5,722,154.17)	4,113,469.95
Net realised profit/(loss) on sale of options contracts	(2)	-	-	-	-
Net realised profit/(loss) on futures contracts	(2)	232,367.50	406,639.34	(3,758,222.12)	-
Net realised profit/(loss) on forward foreign exchange contracts	(2)	-	6,450.52	(1,024,474.38)	(699.29)
Net realised profit/(loss) on foreign exchange	(2)	1,522.68	1,032,561.02	1,740,799.80	120,447.78
Net realised profit/(loss) on contracts for difference	(2)	-	-	-	-
Net realised profit/(loss) on swaps contracts	(2)	-	239,270.84	(5,939.38)	-
NET REALISED PROFIT/(LOSS)		5,033,162.94	(103,755.59)	(6,543,646.62)	3,819,750.75
Change in net unrealised appreciation/ (depreciation) on:					
- investments		1,948,547.57	2,086,457.01	5,144,182.48	26,704,517.82
- unrealised capital gain tax on investments	(2)	-	-	-	-
- options contracts	(2)	-	-	-	-
- futures contrac	(2)	(20,457.50)	140,411.80	1,124,381.62	-
- forward foreign exchange contracts		-	(2,673,928.64)	(7,984,790.15)	-
- contracts for difference	(2)	-	-	-	-
- swaps contracts	(2)	-	(228,644.00)	11,685.76	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		6,961,253.01	(779,459.42)	(8,248,186.91)	30,524,268.57
EVOLUTION OF THE CAPITAL					
Issue of shares		579,324.14	5,063,512.49	13,120,072.64	15,848,864.89
Redemption of shares		(10,558,035.47)	(5,876,322.96)	(18,359,580.79)	(21,318,957.61)
Dividend paid	(14)	-	-	(2,864,889.44)	-
NET ASSETS AT THE END OF THE PERIOD		47,315,331.33	114,428,956.41	299,222,153.09	230,053,004.47

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		Low Carbon Euro	Cedola	Absolute Return Moderate ESG	Flexible Credit
	Notes	EUR	EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE PERIOD		552,658,677.91	152,452,127.81	640,821,386.39	9,348,934.85
INCOME					
Dividends, net	(2)	4,449,595.71	-	2,264,089.61	-
Interest on bonds, net	(2)	1,877,669.74	1,941,749.82	2,830,511.91	130,447.10
Bank interest	(2)	581.16	395.76	5,125.27	-
Interest received on contracts for difference	(12)	-	-	-	-
Interest on swaps contracts	(13)	-	-	-	-
Income from securities lending	(2)(9)	-	-	-	45.42
Other income		723,294.92	4.80	23.32	0.57
TOTAL INCOME		7,051,141.53	1,942,150.38	5,099,750.11	130,493.09
EXPENSES					
Management fees	(3)	2,551,031.85	498,215.31	2,571,241.75	28,076.26
Performance fees	(4)	-	-	-	15,995.92
Depository bank fees	(7)	5,082.44	1,350.81	5,879.98	82.24
Domiciliary, paying agent and transfer agent fees	(7)	19,730.19	2,875.53	22,801.97	320.42
Central administration services fees	(5)	407,118.81	29,681.94	457,745.63	502.19
Audit fees, printing and publication expenses		11,138.53	2,959.06	12,882.77	180.34
Subscription tax	(6)	143,986.67	37,338.37	167,978.73	2,026.93
Bank charges and correspondent fees		22,574.67	1,420.73	104,002.19	193.72
Bank interest		47,983.17	13,377.05	130,666.85	1,172.60
Interest paid on contracts for difference		-	-	-	-
Interest paid on swaps contracts		-	-	-	-
Start-up fees amortization	(2)	-	-	-	-
Legal fees		2,853.62	758.02	3,300.45	46.29
Distribution fees	(3)	523.72	-	1,527.21	-
Placement fees amortization	(2)	1,302,467.34	333,284.99	1,651,099.98	22,871.78
Other charges		8,784.44	1,486.42	10,119.64	93.32
TOTAL EXPENSES		4,523,275.45	922,748.23	5,139,247.15	71,562.01
NET INCOME/(LOSS) FROM INVESTMENTS		2,527,866.08	1,019,402.15	(39,497.04)	58,931.08
Net realised profit/(loss) on sale of investments	(2)	3,595,860.39	3,394,158.40	7,138,293.61	313,785.01
Net realised profit/(loss) on sale of options contracts	(2)	-	-	(1,038,562.09)	-
Net realised profit/(loss) on futures contracts	(2)	(9,635,921.65)	-	(16,062,322.53)	-
Net realised profit/(loss) on forward foreign exchange contracts	(2)	(3,103,333.06)	(74,328.47)	276,199.95	-
Net realised profit/(loss) on foreign exchange	(2)	1,139,536.06	34,734.01	1,910,631.91	-
Net realised profit/(loss) on contracts for difference	(2)	-	-	-	-
Net realised profit/(loss) on swaps contracts	(2)	-	-	-	-
NET REALISED PROFIT/(LOSS)		(5,475,992.18)	4,373,966.09	(7,815,256.19)	372,716.09
Change in net unrealised appreciation/ (depreciation) on:					
- investments		20,520,286.06	(2,496,182.65)	637,806.50	(279,055.79)
- unrealised capital gain tax on investments	(2)	-	-	-	-
- options contracts	(2)	(1,109,547.22)	-	(8,322,380.90)	-
- futures contrac	(2)	1,399,313.80	-	3,244,099.15	-
- forward foreign exchange contracts		(1,572,545.38)	(3,249.08)	(10,506,721.77)	-
- contracts for difference	(2)	-	-	-	-
- swaps contracts	(2)	-	-	-	-
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		13,761,515.08	1,874,534.36	(22,762,453.21)	93,660.30
EVOLUTION OF THE CAPITAL					
Issue of shares		24,785,374.13	-	50,404,532.51	293,814.00
Redemption of shares		(29,550,522.13)	(9,092,062.43)	(42,568,513.89)	(682,723.91)
Dividend paid	(14)	-	(2,027,791.85)	-	-
NET ASSETS AT THE END OF THE PERIOD		561,655,044.99	143,206,807.89	625,894,951.80	9,053,685.24

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Statement of Operations and Changes in Net Assets
for the period ended June 30, 2021 (continued)

		Emerging Stars	Global Multistrategy	Social 4 Children ESG	Consolidated
	Notes	EUR	EUR	EUR	
NET ASSETS AT THE BEGINNING OF THE PERIOD		45,222,220.98	110,499,765.77	88,240,267.32	23,809,998,304.94
INCOME					
Dividends, net	(2)	91,633.37	115,018.82	689,409.00	88,348,037.80
Interest on bonds, net	(2)	-	-	356,210.31	130,965,647.21
Bank interest	(2)	12.86	-	1.07	109,485.80
Interest received on contracts for difference	(12)	-	-	-	791,018.20
Interest on swaps contracts	(13)	-	-	-	2,007,448.68
Income from securities lending	(2)(9)	-	-	-	1,914,243.99
Other income		1.42	3.48	2.77	1,260,403.57
TOTAL INCOME		91,647.65	115,022.30	1,045,623.15	225,396,285.25
EXPENSES					
Management fees	(3)	469,771.29	595,590.09	599,370.02	93,351,525.32
Performance fees	(4)	279,562.94	1,325,994.64	-	19,599,726.04
Depository bank fees	(7)	897.92	1,219.01	1,061.96	212,046.64
Domiciliary, paying agent and transfer agent fees	(7)	3,073.33	4,555.37	3,721.16	1,342,649.08
Central administration services fees	(5)	13,958.24	21,296.32	78,130.63	3,602,059.28
Audit fees, printing and publication expenses		1,971.23	2,673.14	2,329.13	908,363.08
Subscription tax	(6)	19,990.05	36,839.41	35,361.63	4,309,040.77
Bank charges and correspondent fees		13,647.08	24,299.86	10,422.59	2,229,372.17
Bank interest		43,454.24	2,200.42	30,710.89	3,310,417.08
Interest paid on contracts for difference		-	-	-	40,139.96
Interest paid on swaps contracts		-	-	-	5,483,273.43
Start-up fees amortization	(2)	-	-	-	11,112,979.34
Legal fees		504.98	684.89	596.67	139,888.16
Distribution fees	(3)	115.36	-	1,276.52	252,264.81
Placement fees amortization	(2)	241,359.62	328,524.90	278,279.97	29,835,113.84
Other charges		1,020.19	1,354.29	1,585.46	418,866.14
TOTAL EXPENSES		1,089,326.47	2,345,232.34	1,042,846.63	176,147,725.14
NET INCOME/(LOSS) FROM INVESTMENTS		(997,678.82)	(2,230,210.04)	2,776.52	49,248,560.11
Net realised profit/(loss) on sale of investments	(2)	1,120,902.46	1,560,856.40	10,838.87	670,735,017.65
Net realised profit/(loss) on sale of options contracts	(2)	-	-	-	27,915,472.19
Net realised profit/(loss) on futures contracts	(2)	(340,569.21)	(1,056.96)	(660,951.08)	(295,346,653.63)
Net realised profit/(loss) on forward foreign exchange contracts	(2)	38,782.10	2,144.43	(590,689.21)	(31,003,540.57)
Net realised profit/(loss) on foreign exchange	(2)	(9,357.05)	(1,751.54)	234,092.18	32,755,788.98
Net realised profit/(loss) on contracts for difference	(2)	-	-	-	59,032,416.10
Net realised profit/(loss) on swaps contracts	(2)	-	-	-	(19,062,815.50)
NET REALISED PROFIT/(LOSS)		(187,920.52)	(670,017.71)	(1,003,932.72)	494,274,245.33
Change in net unrealised appreciation/ (depreciation) on:					
- investments		852,680.00	8,217,523.10	4,117,633.66	284,676,663.54
- unrealised capital gain tax on investments	(2)	-	-	-	(85,104.26)
- options contracts	(2)	(25,284.91)	-	-	(88,195,566.90)
- futures contrac	(2)	(83,386.48)	(206.13)	113,391.81	40,973,900.11
- forward foreign exchange contracts		(48,456.02)	-	(533,131.00)	(153,803,606.05)
- contracts for difference	(2)	-	-	-	(8,825,788.12)
- swaps contracts	(2)	-	-	-	21,179,485.04
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		507,632.07	7,547,299.26	2,693,961.75	590,194,228.69
EVOLUTION OF THE CAPITAL					
Issue of shares		70,824,745.03	31,308,776.43	37,580,603.87	1,924,098,998.63
Redemption of shares		(3,109,876.08)	(4,765,531.16)	(2,854,920.60)	(3,565,194,978.66)
Dividend paid	(14)	-	-	-	(124,950,348.87)
NET ASSETS AT THE END OF THE PERIOD		113,444,722.00	144,590,310.30	125,659,912.34	22,634,146,204.73

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Changes in the Number of Shares for the period ended June 30, 2021

	Euro Fixed Income	Euro Equity	USA Equity
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	113,119.395	-	-
Number of shares issued	-	-	-
Number of shares redeemed	(15,508.471)	-	-
Number of shares outstanding at the end of the period	97,610.924	-	-
Class D			
Number of shares outstanding at the beginning of the period	-	46,432.192	47,076.703
Number of shares issued	-	24,069.327	34,666.882
Number of shares redeemed	-	(13,161.406)	(2,609.208)
Number of shares outstanding at the end of the period	-	57,340.113	79,134.377
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	-	42,445.628	59,107.248
Number of shares issued	-	18,430.470	-
Number of shares redeemed	-	(30,694.897)	(54,810.763)
Number of shares outstanding at the end of the period	-	30,181.201	4,296.485
Class I			
Number of shares outstanding at the beginning of the period	2,374,493.814	8,257,402.403	1,508.270
Number of shares issued	183,017.445	231,475.574	-
Number of shares redeemed	(994,143.018)	(1,987,498.522)	(7.910)
Number of shares outstanding at the end of the period	1,563,368.241	6,501,379.455	1,500.360

Eurizon AM Sicav
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Changes in the Number of Shares
for the period ended June 30, 2021 (continued)

	Euro Fixed Income	Euro Equity	USA Equity
Class M			
Number of shares outstanding at the beginning of the period	-	47,856,800.000	26,908,339.997
Number of shares issued	-	-	-
Number of shares redeemed	-	(4,190,123.652)	(2,080,000.000)
Number of shares outstanding at the end of the period	-	43,666,676.348	24,828,339.997
Class Primaclasse			
Number of shares outstanding at the beginning of the period	3,846,019.247	4,391,452.126	967,366.291
Number of shares issued	150,237.648	63,803.357	-
Number of shares redeemed	(321,602.202)	(725,287.214)	(172,987.741)
Number of shares outstanding at the end of the period	3,674,654.693	3,729,968.269	794,378.550
Class R			
Number of shares outstanding at the beginning of the period	671,778.741	866,157.555	710,019.979
Number of shares issued	121,485.782	646,543.217	182,271.661
Number of shares redeemed	(265,582.429)	(195,646.655)	(300,082.833)
Number of shares outstanding at the end of the period	527,682.094	1,317,054.117	592,208.807
Class U			
Number of shares outstanding at the beginning of the period	1,241,825.768	1,762,272.249	587,752.471
Number of shares issued	182,120.284	38,634.861	-
Number of shares redeemed	(296,138.117)	(850,629.040)	(347,049.196)
Number of shares outstanding at the end of the period	1,127,807.935	950,278.070	240,703.275

Eurizon AM Sicav
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**Changes in the Number of Shares
for the period ended June 30, 2021 (continued)**

	Asia Pacific Equity	Emerging Markets Equity	Global Equity
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	-	-	3,020,000.882
Number of shares issued	-	-	388.552
Number of shares redeemed	-	-	(2,568,045.580)
Number of shares outstanding at the end of the period	-	-	452,343.854
Class D			
Number of shares outstanding at the beginning of the period	79,540.560	154,443.794	250,652.367
Number of shares issued	3,989.386	9,745.830	57,098.662
Number of shares redeemed	(59,553.750)	(114,268.063)	(71,335.685)
Number of shares outstanding at the end of the period	23,976.196	49,921.561	236,415.344
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	60,362.065	41,808.503	204,393.639
Number of shares issued	2,851.684	12,977.909	5,834.391
Number of shares redeemed	(15,034.795)	(13,892.907)	(114,815.761)
Number of shares outstanding at the end of the period	48,178.954	40,893.505	95,412.269
Class I			
Number of shares outstanding at the beginning of the period	4,988,770.603	9,307,935.758	7,060,888.692
Number of shares issued	521,516.404	884,816.164	1,179,475.641
Number of shares redeemed	(2,091,239.016)	(2,784,011.356)	(2,612,745.981)
Number of shares outstanding at the end of the period	3,419,047.991	7,408,740.566	5,627,618.352

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Asia Pacific Equity	Emerging Markets Equity	Global Equity
Class M			
Number of shares outstanding at the beginning of the period	25,120,688.768	40,289,003.888	66,543,268.234
Number of shares issued	-	-	350,000.000
Number of shares redeemed	(1,950,000.000)	(3,291,000.000)	(5,220,000.000)
Number of shares outstanding at the end of the period	23,170,688.768	36,998,003.888	61,673,268.234
Class Primaclasse			
Number of shares outstanding at the beginning of the period	2,228,690.013	4,894,059.763	32,409,844.857
Number of shares issued	327,481.683	439,296.637	573,530.398
Number of shares redeemed	(292,239.391)	(613,557.331)	(4,696,438.366)
Number of shares outstanding at the end of the period	2,263,932.305	4,719,799.069	28,286,936.889
Class R			
Number of shares outstanding at the beginning of the period	1,517,472.984	1,039,984.839	1,085,110.825
Number of shares issued	392,097.402	442,142.237	804,792.385
Number of shares redeemed	(355,088.628)	(242,759.972)	(317,467.220)
Number of shares outstanding at the end of the period	1,554,481.758	1,239,367.104	1,572,435.990
Class U			
Number of shares outstanding at the beginning of the period	1,340,744.457	2,388,833.298	4,447,400.965
Number of shares issued	106,491.146	148,226.738	109,016.941
Number of shares redeemed	(528,446.738)	(580,832.052)	(1,440,377.605)
Number of shares outstanding at the end of the period	918,788.865	1,956,227.984	3,116,040.301

Eurizon AM Sicav
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**Changes in the Number of Shares
for the period ended June 30, 2021 (continued)**

	Euro Corporate Bond	High Yield Bond	Short Term EUR
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	6,168,794.964	8,153,597.163	-
Number of shares issued	-	-	-
Number of shares redeemed	(5,923,664.184)	(54,319.568)	-
Number of shares outstanding at the end of the period	245,130.780	8,099,277.595	-
Class D			
Number of shares outstanding at the beginning of the period	507,185.393	455,916.305	-
Number of shares issued	170,728.522	326,348.506	-
Number of shares redeemed	(175,827.364)	(136,109.147)	-
Number of shares outstanding at the end of the period	502,086.551	646,155.664	-
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	525,873.013	816,366.816	-
Number of shares issued	7,689.227	41,911.443	-
Number of shares redeemed	(250,092.881)	(408,805.247)	-
Number of shares outstanding at the end of the period	283,469.359	449,473.012	-
Class I			
Number of shares outstanding at the beginning of the period	43,659,529.846	2,479,100.389	12,215,450.429
Number of shares issued	4,518,742.290	1,201,335.960	11,584,723.346
Number of shares redeemed	(10,106,186.659)	(456,384.379)	(3,889,912.013)
Number of shares outstanding at the end of the period	38,072,085.477	3,224,051.970	19,910,261.762

Eurizon AM Sicav

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Euro Corporate Bond	High Yield Bond	Short Term EUR
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	7,224,905.012	12,955,948.696	-
Number of shares issued	444,283.021	294,853.776	-
Number of shares redeemed	(502,707.868)	(873,405.457)	-
Number of shares outstanding at the end of the period	7,166,480.165	12,377,397.015	-
Class R			
Number of shares outstanding at the beginning of the period	3,832,460.299	10,507,961.694	682,059.017
Number of shares issued	418,163.517	432,824.458	-
Number of shares redeemed	(822,302.307)	(1,722,488.577)	(231,782.370)
Number of shares outstanding at the end of the period	3,428,321.509	9,218,297.575	450,276.647
Class U			
Number of shares outstanding at the beginning of the period	4,350,325.872	3,308,587.845	-
Number of shares issued	60,544.485	101,946.048	-
Number of shares redeemed	(949,472.893)	(1,138,216.293)	-
Number of shares outstanding at the end of the period	3,461,397.464	2,272,317.600	-

Eurizon AM Sicav

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Saving Opportunity	Active Beta	Global Corporate Bond
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	-	-	496,688.325
Number of shares issued	-	-	-
Number of shares redeemed	-	-	(54,634.180)
Number of shares outstanding at the end of the period	-	-	442,054.145
Class D			
Number of shares outstanding at the beginning of the period	-	-	453,019.610
Number of shares issued	-	-	247,184.603
Number of shares redeemed	-	-	(180,477.776)
Number of shares outstanding at the end of the period	-	-	519,726.437
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	-	-	662,799.439
Number of shares issued	-	-	44,523.595
Number of shares redeemed	-	-	(298,622.727)
Number of shares outstanding at the end of the period	-	-	408,700.307
Class I			
Number of shares outstanding at the beginning of the period	34,423,368.409	19,327,721.889	95,009.253
Number of shares issued	12,441,955.324	129,061.991	2,522,882.594
Number of shares redeemed	(9,339,457.304)	(539,448.396)	(190,177.273)
Number of shares outstanding at the end of the period	37,525,866.429	18,917,335.484	2,427,714.574

Eurizon AM Sicav
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Changes in the Number of Shares
for the period ended June 30, 2021 (continued)

	Saving Opportunity	Active Beta	Global Corporate Bond
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	-	-	17,604,117.777
Number of shares issued	-	-	1,514,200.868
Number of shares redeemed	-	-	(1,290,377.586)
Number of shares outstanding at the end of the period	-	-	17,827,941.059
Class R			
Number of shares outstanding at the beginning of the period	349,037.676	45,499.842	10,672,938.613
Number of shares issued	9,124.963	32,983.501	900,649.422
Number of shares redeemed	(14,519.803)	(29,692.074)	(1,719,660.975)
Number of shares outstanding at the end of the period	343,642.836	48,791.269	9,853,927.060
Class U			
Number of shares outstanding at the beginning of the period	-	226,573.169	6,105,703.619
Number of shares issued	-	-	90,535.792
Number of shares redeemed	-	(73,683.377)	(1,663,030.005)
Number of shares outstanding at the end of the period	-	152,889.792	4,533,209.406

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Euro Corporate Short Term	Euro Equity High Dividend	Emerging Markets Bond
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	-	235,954.111	177,481.737
Number of shares issued	-	-	-
Number of shares redeemed	-	(43,565.848)	(54,224.575)
Number of shares outstanding at the end of the period	-	192,388.263	123,257.162
Class D			
Number of shares outstanding at the beginning of the period	87,344.131	131,308.860	375,058.395
Number of shares issued	-	51,117.710	159,527.529
Number of shares redeemed	(50,544.767)	(20,148.136)	(81,644.257)
Number of shares outstanding at the end of the period	36,799.364	162,278.434	452,941.667
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	-	113,828.104	486,909.542
Number of shares issued	-	8,591.461	9,630.851
Number of shares redeemed	-	(73,362.875)	(231,584.031)
Number of shares outstanding at the end of the period	-	49,056.690	264,956.362
Class I			
Number of shares outstanding at the beginning of the period	68,618,785.204	6,574,755.453	1,471,026.786
Number of shares issued	8,235,169.588	627,049.371	338,404.508
Number of shares redeemed	(12,560,051.904)	(417,646.976)	(163,241.864)
Number of shares outstanding at the end of the period	64,293,902.888	6,784,157.848	1,646,189.430

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Euro Corporate Short Term	Euro Equity High Dividend	Emerging Markets Bond
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	15,037,661.868	4,456,835.690	8,070,441.798
Number of shares issued	278,048.140	96,418.614	255,404.715
Number of shares redeemed	(1,683,856.923)	(544,402.528)	(592,919.808)
Number of shares outstanding at the end of the period	13,631,853.085	4,008,851.776	7,732,926.705
Class R			
Number of shares outstanding at the beginning of the period	10,432,967.080	3,381,288.197	13,686,215.105
Number of shares issued	198,618.316	869,090.190	728,167.811
Number of shares redeemed	(3,017,228.201)	(739,029.479)	(1,822,814.171)
Number of shares outstanding at the end of the period	7,614,357.195	3,511,348.908	12,591,568.745
Class U			
Number of shares outstanding at the beginning of the period	-	2,100,237.057	4,016,867.631
Number of shares issued	-	8,303.498	34,002.145
Number of shares redeemed	-	(952,741.412)	(1,064,840.139)
Number of shares outstanding at the end of the period	-	1,155,799.143	2,986,029.637

Eurizon AM Sicav

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Global Dynamic Allocation	Beta Neutral	Long/Short Euro
Class 1			
Number of shares outstanding at the beginning of the period	40,682,989.892	-	-
Number of shares issued	-	-	-
Number of shares redeemed	(4,529,360.709)	-	-
Number of shares outstanding at the end of the period	36,153,629.183	-	-
Class 2			
Number of shares outstanding at the beginning of the period	20,331,664.756	-	-
Number of shares issued	-	-	-
Number of shares redeemed	(2,105,144.326)	-	-
Number of shares outstanding at the end of the period	18,226,520.430	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	855,413.634	-	-
Number of shares issued	11,148.963	-	-
Number of shares redeemed	(65,974.404)	-	-
Number of shares outstanding at the end of the period	800,588.193	-	-
Class D			
Number of shares outstanding at the beginning of the period	1,854,297.024	-	119,827.625
Number of shares issued	343,084.245	-	48,122.383
Number of shares redeemed	(389,296.043)	-	(33,879.712)
Number of shares outstanding at the end of the period	1,808,085.226	-	134,070.296
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	2,555,850.921	-	110,674.962
Number of shares issued	102,984.561	-	4,894.702
Number of shares redeemed	(1,307,205.747)	-	(54,655.916)
Number of shares outstanding at the end of the period	1,351,629.735	-	60,913.748
Class I			
Number of shares outstanding at the beginning of the period	3,217,233.444	4,039,619.545	9,483,761.593
Number of shares issued	241,484.365	17,105.609	5,979,797.424
Number of shares redeemed	(918,202.342)	(82,511.314)	(5,677,734.582)
Number of shares outstanding at the end of the period	2,540,515.467	3,974,213.840	9,785,824.435

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Global Dynamic Allocation	Beta Neutral	Long/Short Euro
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	124,501,349.030	-	-
Number of shares issued	2,269,988.821	-	-
Number of shares redeemed	(10,927,565.454)	-	-
Number of shares outstanding at the end of the period	115,843,772.397	-	-
Class R			
Number of shares outstanding at the beginning of the period	30,056,399.283	-	512,532.385
Number of shares issued	2,587,187.979	-	114,420.061
Number of shares redeemed	(4,475,076.876)	-	(110,829.308)
Number of shares outstanding at the end of the period	28,168,510.386	-	516,123.138
Class U			
Number of shares outstanding at the beginning of the period	19,982,452.207	-	612,149.939
Number of shares issued	612,222.271	-	-
Number of shares redeemed	(4,475,891.389)	-	(158,697.270)
Number of shares outstanding at the end of the period	16,118,783.089	-	453,452.669

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Changes in the Number of Shares
for the period ended June 30, 2021 (continued)

	Focus Italia	Protezione Mercati Emergenti	High Yield 1-5 years Euro Hedged
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	-	-	2,668,462.923
Number of shares issued	-	-	48,636.916
Number of shares redeemed	-	-	(306,150.173)
Number of shares outstanding at the end of the period	-	-	2,410,949.666
Class D			
Number of shares outstanding at the beginning of the period	-	-	916,084.693
Number of shares issued	-	-	1,620,052.703
Number of shares redeemed	-	-	(559,435.065)
Number of shares outstanding at the end of the period	-	-	1,976,702.331
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	-	-	4,274,398.909
Number of shares issued	-	-	13,106.653
Number of shares redeemed	-	-	(2,302,079.942)
Number of shares outstanding at the end of the period	-	-	1,985,425.620
Class I			
Number of shares outstanding at the beginning of the period	-	-	42,424,960.222
Number of shares issued	-	-	1,873,556.579
Number of shares redeemed	-	-	(8,427,283.779)
Number of shares outstanding at the end of the period	-	-	35,871,233.022

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Focus Italia	Protezione Mercati Emergenti	High Yield 1-5 years Euro Hedged
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	-	-	74,529,982.154
Number of shares issued	-	-	758,679.506
Number of shares redeemed	-	-	(3,981,191.899)
Number of shares outstanding at the end of the period	-	-	71,307,469.761
Class R			
Number of shares outstanding at the beginning of the period	597,051.103	3,541,360.657	28,401,094.470
Number of shares issued	19,599.429	-	13,656,337.078
Number of shares redeemed	(78,692.392)	(577,235.314)	(5,561,146.191)
Number of shares outstanding at the end of the period	537,958.140	2,964,125.343	36,496,285.357
Class U			
Number of shares outstanding at the beginning of the period	-	-	35,206,798.447
Number of shares issued	-	-	182,413.657
Number of shares redeemed	-	-	(15,448,087.050)
Number of shares outstanding at the end of the period	-	-	19,941,125.054

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Global Multiasset 30	Italian Equity	Income Opportunities
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	711,483.476	-	40,822,308.074
Number of shares issued	-	-	1,078.273
Number of shares redeemed	(154,088.875)	-	(9,785,962.861)
Number of shares outstanding at the end of the period	557,394.601	-	31,037,423.486
Class D			
Number of shares outstanding at the beginning of the period	180,368.541	108,391.103	55,700.665
Number of shares issued	518,153.327	79,058.374	59,383.463
Number of shares redeemed	(179,920.677)	(92,438.369)	(25,682.947)
Number of shares outstanding at the end of the period	518,601.191	95,011.108	89,401.181
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	1,403,000.294	134,996.892	322,036.211
Number of shares issued	95,217.678	5,343.884	1,023.399
Number of shares redeemed	(802,029.863)	(109,615.088)	(72,288.133)
Number of shares outstanding at the end of the period	696,188.109	30,725.688	250,771.477
Class I			
Number of shares outstanding at the beginning of the period	15,977,586.348	14,488,767.089	-
Number of shares issued	367,216.626	1,589,821.855	-
Number of shares redeemed	(3,659,607.393)	(677,189.133)	-
Number of shares outstanding at the end of the period	12,685,195.581	15,401,399.811	-

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**Changes in the Number of Shares
for the period ended June 30, 2021 (continued)**

	Global Multiasset 30	Italian Equity	Income Opportunities
Class M			
Number of shares outstanding at the beginning of the period	-	23,787,227.002	-
Number of shares issued	-	-	-
Number of shares redeemed	-	(1,933,000.000)	-
Number of shares outstanding at the end of the period	-	21,854,227.002	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	36,676,573.577	3,129,361.402	-
Number of shares issued	1,146,932.301	196,785.065	-
Number of shares redeemed	(2,141,437.400)	(597,053.493)	-
Number of shares outstanding at the end of the period	35,682,068.478	2,729,092.974	-
Class R			
Number of shares outstanding at the beginning of the period	45,375,732.697	215,536.841	166,569.896
Number of shares issued	3,775,973.137	208,022.265	158,168.517
Number of shares redeemed	(7,749,854.117)	(81,376.299)	(86,264.186)
Number of shares outstanding at the end of the period	41,401,851.717	342,182.807	238,474.227
Class U			
Number of shares outstanding at the beginning of the period	9,694,042.141	538,098.473	405,132.795
Number of shares issued	345,872.669	143,787.234	-
Number of shares redeemed	(4,231,752.451)	(208,626.958)	(188,414.410)
Number of shares outstanding at the end of the period	5,808,162.359	473,258.749	216,718.385

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	European Equity	Global Stars	Social 4 Future
Class 1			
Number of shares outstanding at the beginning of the period	-	8,041,586.049	15,062,261.144
Number of shares issued	-	-	-
Number of shares redeemed	-	(941,395.997)	(1,490,093.572)
Number of shares outstanding at the end of the period	-	7,100,190.052	13,572,167.572
Class 2			
Number of shares outstanding at the beginning of the period	-	48,050,633.335	-
Number of shares issued	-	-	-
Number of shares redeemed	-	(5,158,217.757)	-
Number of shares outstanding at the end of the period	-	42,892,415.578	-
Class A			
Number of shares outstanding at the beginning of the period	-	69,129,672.200	30,452,796.842
Number of shares issued	-	-	-
Number of shares redeemed	-	(69,129,672.200)	(30,452,796.842)
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	15,155,352.008	-
Number of shares issued	-	-	-
Number of shares redeemed	-	(15,155,352.008)	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	12,268.478	98,389.596	215,573.455
Number of shares issued	-	-	7,147.388
Number of shares redeemed	(6,585.448)	(8,341.468)	(5,450.994)
Number of shares outstanding at the end of the period	5,683.030	90,048.128	217,269.849
Class D			
Number of shares outstanding at the beginning of the period	20,152.671	-	-
Number of shares issued	24,985.856	-	-
Number of shares redeemed	(5,638.268)	-	-
Number of shares outstanding at the end of the period	39,500.259	-	-
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	45,740.439	-	-
Number of shares issued	1,028.970	-	-
Number of shares redeemed	(30,900.168)	-	-
Number of shares outstanding at the end of the period	15,869.241	-	-
Class I			
Number of shares outstanding at the beginning of the period	3,345,812.849	-	678,699.654
Number of shares issued	14,260.233	-	148,255.510
Number of shares redeemed	(11,793.082)	-	(185,886.690)
Number of shares outstanding at the end of the period	3,348,280.000	-	641,068.474

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Changes in the Number of Shares
for the period ended June 30, 2021 (continued)

	European Equity	Global Stars	Social 4 Future
Class M			
Number of shares outstanding at the beginning of the period	11,931,341.891	-	-
Number of shares issued	-	-	-
Number of shares redeemed	(1,187,893.933)	-	-
Number of shares outstanding at the end of the period	10,743,447.958	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	490,896.433	170,056,751.907	137,639,920.415
Number of shares issued	42,499.616	6,941,235.770	17,815,512.077
Number of shares redeemed	(102,085.791)	(10,562,531.559)	(5,783,858.505)
Number of shares outstanding at the end of the period	431,310.258	166,435,456.118	149,671,573.987
Class R			
Number of shares outstanding at the beginning of the period	104,570.248	469,981.929	914,690.092
Number of shares issued	218,910.525	57,929,753.362	22,672,325.106
Number of shares redeemed	(47,238.340)	(2,510,671.887)	(894,534.934)
Number of shares outstanding at the end of the period	276,242.433	55,889,063.404	22,692,480.264
Class U			
Number of shares outstanding at the beginning of the period	772,718.770	11,233,487.108	12,463,872.548
Number of shares issued	7,828.567	520,083.562	879,873.926
Number of shares redeemed	(310,162.762)	(3,114,833.667)	(1,914,577.961)
Number of shares outstanding at the end of the period	470,384.575	8,638,737.003	11,429,168.513

**Changes in the Number of Shares
for the period ended June 30, 2021 (continued)**

	Global Multiasset 15	Euro Corporate Bond High Potential	Obiettivo Stabilità
Class 1			
Number of shares outstanding at the beginning of the period	12,575,223.312	66,059,084.979	14,169,629.268
Number of shares issued	-	-	-
Number of shares redeemed	(1,571,985.698)	(8,118,313.619)	(1,444,301.671)
Number of shares outstanding at the end of the period	11,003,237.614	57,940,771.360	12,725,327.597
Class 2			
Number of shares outstanding at the beginning of the period	60,291,947.113	70,776,050.846	11,339,562.412
Number of shares issued	-	-	-
Number of shares redeemed	(6,744,226.040)	(7,990,967.477)	(1,080,927.373)
Number of shares outstanding at the end of the period	53,547,721.073	62,785,083.369	10,258,635.039
Class A			
Number of shares outstanding at the beginning of the period	24,057,151.110	158,342,617.693	81,712,996.160
Number of shares issued	-	-	-
Number of shares redeemed	(6,349,826.279)	(41,190,228.218)	(11,488,557.098)
Number of shares outstanding at the end of the period	17,707,324.831	117,152,389.475	70,224,439.062
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	266,423.097	1,346,529.668	-
Number of shares issued	-	-	-
Number of shares redeemed	(34,008.081)	(8,559.792)	-
Number of shares outstanding at the end of the period	232,415.016	1,337,969.876	-
Class D			
Number of shares outstanding at the beginning of the period	650,725.474	-	-
Number of shares issued	773,817.649	-	-
Number of shares redeemed	(346,944.546)	-	-
Number of shares outstanding at the end of the period	1,077,598.577	-	-
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	1,823,816.487	-	-
Number of shares issued	40,424.760	-	-
Number of shares redeemed	(909,868.362)	-	-
Number of shares outstanding at the end of the period	954,372.885	-	-
Class I			
Number of shares outstanding at the beginning of the period	434,320.588	7,303,777.029	-
Number of shares issued	1,497,555.808	1,028,765.492	-
Number of shares redeemed	(192,529.922)	(2,539,616.131)	-
Number of shares outstanding at the end of the period	1,739,346.474	5,792,926.390	-

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Global Multiasset 15	Euro Corporate Bond High Potential	Obiettivo Stabilità
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	49,606,798.579	46,963,212.165	8,377,665.435
Number of shares issued	1,455,830.044	793,196.758	1,486,092.788
Number of shares redeemed	(2,643,724.452)	(3,025,392.279)	(527,442.402)
Number of shares outstanding at the end of the period	48,418,904.171	44,731,016.644	9,336,315.821
Class R			
Number of shares outstanding at the beginning of the period	7,895,818.658	6,217,161.932	83,159.622
Number of shares issued	10,974,544.509	4,225,270.415	14,270.490
Number of shares redeemed	(3,664,306.442)	(1,419,518.450)	(18,314.877)
Number of shares outstanding at the end of the period	15,206,056.725	9,022,913.897	79,115.235
Class U			
Number of shares outstanding at the beginning of the period	19,887,461.045	12,513,321.789	45,926.422
Number of shares issued	157,296.506	210,249.930	15,388.403
Number of shares redeemed	(12,276,379.962)	(5,223,068.085)	(19,024.126)
Number of shares outstanding at the end of the period	7,768,377.589	7,500,503.634	42,290.699

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Obiettivo Controllo	Obiettivo Equilibrio	Obiettivo Sviluppo
Class 1			
Number of shares outstanding at the beginning of the period	37,179,850.733	-	-
Number of shares issued	-	-	-
Number of shares redeemed	(3,589,532.649)	-	-
Number of shares outstanding at the end of the period	33,590,318.084	-	-
Class 2			
Number of shares outstanding at the beginning of the period	15,282,633.675	-	-
Number of shares issued	-	-	-
Number of shares redeemed	(1,281,732.133)	-	-
Number of shares outstanding at the end of the period	14,000,901.542	-	-
Class A			
Number of shares outstanding at the beginning of the period	42,245,167.104	13,674,479.190	-
Number of shares issued	-	-	-
Number of shares redeemed	(6,988,775.274)	(1,589,775.165)	-
Number of shares outstanding at the end of the period	35,256,391.830	12,084,704.025	-
Class B			
Number of shares outstanding at the beginning of the period	-	42,100,505.497	-
Number of shares issued	-	-	-
Number of shares redeemed	-	(4,136,456.749)	-
Number of shares outstanding at the end of the period	-	37,964,048.748	-
Class C			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class D			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class I			
Number of shares outstanding at the beginning of the period	-	-	168,694.020
Number of shares issued	-	-	3,535.907
Number of shares redeemed	-	-	(17,245.247)
Number of shares outstanding at the end of the period	-	-	154,984.680

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Obiettivo Controllo	Obiettivo Equilibrio	Obiettivo Sviluppo
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	8,379,107.143	19,493,882.425	3,869,301.580
Number of shares issued	732,011.287	670,654.057	116,171.354
Number of shares redeemed	(375,096.185)	(2,165,786.986)	(550,799.415)
Number of shares outstanding at the end of the period	8,736,022.245	17,998,749.496	3,434,673.519
Class R			
Number of shares outstanding at the beginning of the period	7,195.537	16,415,498.549	-
Number of shares issued	4,606.670	1,992.560	-
Number of shares redeemed	(190.605)	(1,745,801.487)	-
Number of shares outstanding at the end of the period	11,611.602	14,671,689.622	-
Class U			
Number of shares outstanding at the beginning of the period	47,773.192	43,204.148	-
Number of shares issued	474.531	7,573.140	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	48,247.723	50,777.288	-

Eurizon AM Sicav

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Globo (Global Bond)	US Core Equity	Global Inflation Linked
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	23,810,217.277	-	-
Number of shares issued	-	-	-
Number of shares redeemed	(3,340,192.360)	-	-
Number of shares outstanding at the end of the period	20,470,024.917	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	-	-	12,489.113
Number of shares issued	-	-	6,718.130
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	19,207.243
Class D			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	2,037.120	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	2,037.120	-	-
Class I			
Number of shares outstanding at the beginning of the period	-	3,861,826.970	9,460,947.495
Number of shares issued	-	50,127.861	1,222,477.946
Number of shares redeemed	-	(1,716,431.789)	(459,541.719)
Number of shares outstanding at the end of the period	-	2,195,523.042	10,223,883.722

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Changes in the Number of Shares
for the period ended June 30, 2021 (continued)

	Globo (Global Bond)	US Core Equity	Global Inflation Linked
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	7,022,384.931	3,009,340.403	82,597,687.357
Number of shares issued	545,675.932	314,314.750	1,830,941.113
Number of shares redeemed	(457,696.161)	(446,706.974)	(4,731,467.016)
Number of shares outstanding at the end of the period	7,110,364.702	2,876,948.179	79,697,161.454
Class R			
Number of shares outstanding at the beginning of the period	466,519.368	355,376.394	674,116.931
Number of shares issued	721,358.491	135,749.007	325,375.716
Number of shares redeemed	(229,362.613)	(84,352.221)	(114,761.515)
Number of shares outstanding at the end of the period	958,515.246	406,773.180	884,731.132
Class U			
Number of shares outstanding at the beginning of the period	3,346,579.996	1,179,526.943	9,316,401.345
Number of shares issued	28,382.949	35,543.227	604,671.916
Number of shares redeemed	(1,001,465.233)	(231,576.541)	(835,681.133)
Number of shares outstanding at the end of the period	2,373,497.712	983,493.629	9,085,392.128

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Changes in the Number of Shares
for the period ended June 30, 2021 (continued)

	Strategic Bond	Euro High Yield	Italian Mid Cap Equity
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	16,400,033.914	24,855,672.898	-
Number of shares issued	-	-	-
Number of shares redeemed	(2,048,453.462)	(2,296,864.525)	-
Number of shares outstanding at the end of the period	14,351,580.452	22,558,808.373	-
Class B			
Number of shares outstanding at the beginning of the period	-	67,797,600.543	-
Number of shares issued	-	-	-
Number of shares redeemed	-	(5,975,982.989)	-
Number of shares outstanding at the end of the period	-	61,821,617.554	-
Class C			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class D			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class I			
Number of shares outstanding at the beginning of the period	11,424,110.133	16,395,972.595	5,147,840.298
Number of shares issued	644,428.395	1,159,495.201	-
Number of shares redeemed	(2,193,966.287)	(4,817,718.171)	-
Number of shares outstanding at the end of the period	9,874,572.241	12,737,749.625	5,147,840.298

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Strategic Bond	Euro High Yield	Italian Mid Cap Equity
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	34,297,613.025	15,069,276.345	-
Number of shares issued	198,550.743	255,946.093	-
Number of shares redeemed	(3,482,099.480)	(1,027,558.136)	-
Number of shares outstanding at the end of the period	31,014,064.288	14,297,664.302	-
Class R			
Number of shares outstanding at the beginning of the period	7,501,175.628	50,864.552	-
Number of shares issued	733,376.505	90.107	-
Number of shares redeemed	(1,305,570.756)	(8,239.657)	-
Number of shares outstanding at the end of the period	6,928,981.377	42,715.002	-
Class U			
Number of shares outstanding at the beginning of the period	13,783,968.991	1,998.750	-
Number of shares issued	10,327.153	4,290.773	-
Number of shares redeemed	(2,322,477.343)	-	-
Number of shares outstanding at the end of the period	11,471,818.801	6,289.523	-

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Social 4 Planet	Absolute Return Solution	Global Infrastructure
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class D			
Number of shares outstanding at the beginning of the period	4,474.446	734,106.993	65,574.136
Number of shares issued	82,002.243	754,160.769	23,231.907
Number of shares redeemed	(3,642.125)	(295,012.412)	(3,522.242)
Number of shares outstanding at the end of the period	82,834.564	1,193,255.350	85,283.801
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	93,893.871	3,773,179.368	107,196.985
Number of shares issued	289,300.868	867,196.994	76,053.105
Number of shares redeemed	(7,782.781)	(592,359.286)	(15,202.505)
Number of shares outstanding at the end of the period	375,411.958	4,048,017.076	168,047.585
Class I			
Number of shares outstanding at the beginning of the period	-	1,250,282.621	3,031,677.751
Number of shares issued	-	-	221,032.218
Number of shares redeemed	-	(6,877.071)	(177,609.418)
Number of shares outstanding at the end of the period	-	1,243,405.550	3,075,100.551

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Changes in the Number of Shares
for the period ended June 30, 2021 (continued)

	Social 4 Planet	Absolute Return Solution	Global Infrastructure
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	271,411,496.606	315,942,113.423	14,696,854.956
Number of shares issued	19,338,609.081	15,752,649.069	1,791,883.263
Number of shares redeemed	(17,093,172.407)	(19,671,695.764)	(737,456.717)
Number of shares outstanding at the end of the period	273,656,933.280	312,023,066.728	15,751,281.502
Class R			
Number of shares outstanding at the beginning of the period	1,512,796.828	31,002,862.649	456,768.899
Number of shares issued	654,268.590	6,138,998.935	205,131.932
Number of shares redeemed	(200,107.721)	(5,856,241.448)	(66,230.371)
Number of shares outstanding at the end of the period	1,966,957.697	31,285,620.136	595,670.460
Class U			
Number of shares outstanding at the beginning of the period	10,803,987.633	94,188,021.689	5,874,497.351
Number of shares issued	1,598,480.872	2,156,042.619	539,346.588
Number of shares redeemed	(944,527.643)	(11,730,741.403)	(553,014.189)
Number of shares outstanding at the end of the period	11,457,940.862	84,613,322.905	5,860,829.750

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Emerging Markets Small Cap	Inflation Linked Euro Hedged	Smart Factor Euro
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class D			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	398.750	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	398.750	-	-
Class I			
Number of shares outstanding at the beginning of the period	4,154,189.357	6,013,091.801	9,142,596.987
Number of shares issued	163,387.659	1,252,100.924	98,088.773
Number of shares redeemed	(1,236,821.182)	(1,337,338.492)	(1,709,269.694)
Number of shares outstanding at the end of the period	3,080,755.834	5,927,854.233	7,531,416.066

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Changes in the Number of Shares
for the period ended June 30, 2021 (continued)

	Emerging Markets Small Cap	Inflation Linked Euro Hedged	Smart Factor Euro
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	-	16,241,211.397	-
Number of shares issued	-	1,464,463.604	-
Number of shares redeemed	-	(716,142.314)	-
Number of shares outstanding at the end of the period	-	16,989,532.687	-
Class R			
Number of shares outstanding at the beginning of the period	6,102.955	176,862.613	-
Number of shares issued	3,098.803	165,285.387	-
Number of shares redeemed	(2,000.000)	(56,674.547)	-
Number of shares outstanding at the end of the period	7,201.758	285,473.453	-
Class U			
Number of shares outstanding at the beginning of the period	142,138.507	2,534,070.280	-
Number of shares issued	8,638.143	250,752.304	-
Number of shares redeemed	(26,700.862)	(260,326.564)	-
Number of shares outstanding at the end of the period	124,075.788	2,524,496.020	-

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Changes in the Number of Shares
for the period ended June 30, 2021 (continued)

	Global Absolute Bond Euro Hedged	Dynamic Bond Euro Hedged	Clean Water
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class D			
Number of shares outstanding at the beginning of the period	2,878.800	-	13,823.284
Number of shares issued	-	2,011.164	30,798.732
Number of shares redeemed	-	-	(4,303.896)
Number of shares outstanding at the end of the period	2,878.800	2,011.164	40,318.120
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	5,196.400	22,840.872	44,656.602
Number of shares issued	-	-	44,992.689
Number of shares redeemed	-	(2,022.617)	(2,474.259)
Number of shares outstanding at the end of the period	5,196.400	20,818.255	87,175.032
Class I			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Global Absolute Bond Euro Hedged	Dynamic Bond Euro Hedged	Clean Water
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	21,776,906.985	54,251,120.772	35,176,353.106
Number of shares issued	927,686.378	2,124,584.367	2,370,164.268
Number of shares redeemed	(1,050,065.559)	(2,871,583.360)	(3,345,013.366)
Number of shares outstanding at the end of the period	21,654,527.804	53,504,121.779	34,201,504.008
Class R			
Number of shares outstanding at the beginning of the period	159,025.603	332,168.706	197,554.208
Number of shares issued	32,727.935	279,555.107	151,154.063
Number of shares redeemed	(5,859.190)	(150,584.202)	(19,782.545)
Number of shares outstanding at the end of the period	185,894.348	461,139.611	328,925.726
Class U			
Number of shares outstanding at the beginning of the period	1,418,094.744	6,507,083.203	3,798,661.414
Number of shares issued	64,391.454	188,998.833	273,794.189
Number of shares redeemed	(137,687.441)	(658,915.841)	(364,843.430)
Number of shares outstanding at the end of the period	1,344,798.757	6,037,166.195	3,707,612.173

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Low Carbon Euro	Cedola	Absolute Return Moderate ESG
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class D			
Number of shares outstanding at the beginning of the period	17,019.899	-	71,977.507
Number of shares issued	14,934.109	-	6,755.235
Number of shares redeemed	(6,014.283)	-	(28,004.240)
Number of shares outstanding at the end of the period	25,939.725	-	50,728.502
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	125,951.622	-	178,074.173
Number of shares issued	46,814.133	-	13,010.550
Number of shares redeemed	(17,105.190)	-	(97,624.656)
Number of shares outstanding at the end of the period	155,660.565	-	93,460.067
Class I			
Number of shares outstanding at the beginning of the period	-	-	710,152.717
Number of shares issued	-	-	28,022.603
Number of shares redeemed	-	-	(135,263.223)
Number of shares outstanding at the end of the period	-	-	602,912.097

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

	Low Carbon Euro	Cedola	Absolute Return Moderate ESG
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	97,427,556.294	28,731,874.320	95,944,046.817
Number of shares issued	4,280,403.774	-	8,730,495.694
Number of shares redeemed	(4,884,606.538)	(1,700,647.499)	(5,185,703.120)
Number of shares outstanding at the end of the period	96,823,353.530	27,031,226.821	99,488,839.391
Class R			
Number of shares outstanding at the beginning of the period	383,603.132	-	1,906,964.502
Number of shares issued	132,334.939	-	557,141.494
Number of shares redeemed	(74,611.534)	-	(717,455.851)
Number of shares outstanding at the end of the period	441,326.537	-	1,746,650.145
Class U			
Number of shares outstanding at the beginning of the period	7,094,711.161	-	24,340,594.743
Number of shares issued	224,776.062	-	427,142.409
Number of shares redeemed	(556,355.149)	-	(2,230,258.464)
Number of shares outstanding at the end of the period	6,763,132.074	-	22,537,478.688

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Changes in the Number of Shares
for the period ended June 30, 2021 (continued)

	Flexible Credit	Emerging Stars	Global Multistrategy
Class 1			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class 2			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class A			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class B			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class C			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class D			
Number of shares outstanding at the beginning of the period	-	4,980.151	-
Number of shares issued	-	-	-
Number of shares redeemed	-	(1,998.750)	-
Number of shares outstanding at the end of the period	-	2,981.401	-
Class E			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class F			
Number of shares outstanding at the beginning of the period	-	11,986.094	65,772.496
Number of shares issued	998.750	20,143.080	18,975.411
Number of shares redeemed	-	-	(566.786)
Number of shares outstanding at the end of the period	998.750	32,129.174	84,181.121
Class I			
Number of shares outstanding at the beginning of the period	240,000.000	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	240,000.000	-	-

Eurizon AM Sicav
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**Changes in the Number of Shares
for the period ended June 30, 2021 (continued)**

	Flexible Credit	Emerging Stars	Global Multistrategy
Class M			
Number of shares outstanding at the beginning of the period	-	-	-
Number of shares issued	-	-	-
Number of shares redeemed	-	-	-
Number of shares outstanding at the end of the period	-	-	-
Class Primaclasse			
Number of shares outstanding at the beginning of the period	-	8,228,072.701	17,443,498.050
Number of shares issued	-	13,087,195.057	5,475,678.621
Number of shares redeemed	-	(590,496.144)	(724,150.152)
Number of shares outstanding at the end of the period	-	20,724,771.614	22,195,026.519
Class R			
Number of shares outstanding at the beginning of the period	1,030.746	100,250.281	36,645.109
Number of shares issued	1,833.861	85,357.321	16,902.106
Number of shares redeemed	-	(1,195.453)	(13,390.688)
Number of shares outstanding at the end of the period	2,864.607	184,412.149	40,156.527
Class U			
Number of shares outstanding at the beginning of the period	1,456,868.073	641,790.203	3,973,569.443
Number of shares issued	49,959.002	740,018.109	502,187.776
Number of shares redeemed	(122,295.458)	(24,317.755)	(163,937.881)
Number of shares outstanding at the end of the period	1,384,531.617	1,357,490.557	4,311,819.338

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

**Social 4 Children
ESG**

Class 1	
Number of shares outstanding at the beginning of the period	-
Number of shares issued	-
Number of shares redeemed	-
Number of shares outstanding at the end of the period	-
Class 2	
Number of shares outstanding at the beginning of the period	-
Number of shares issued	-
Number of shares redeemed	-
Number of shares outstanding at the end of the period	-
Class A	
Number of shares outstanding at the beginning of the period	-
Number of shares issued	-
Number of shares redeemed	-
Number of shares outstanding at the end of the period	-
Class B	
Number of shares outstanding at the beginning of the period	-
Number of shares issued	-
Number of shares redeemed	-
Number of shares outstanding at the end of the period	-
Class C	
Number of shares outstanding at the beginning of the period	-
Number of shares issued	-
Number of shares redeemed	-
Number of shares outstanding at the end of the period	-
Class D	
Number of shares outstanding at the beginning of the period	31,997.500
Number of shares issued	27,095.598
Number of shares redeemed	-
Number of shares outstanding at the end of the period	59,093.098
Class E	
Number of shares outstanding at the beginning of the period	-
Number of shares issued	-
Number of shares redeemed	-
Number of shares outstanding at the end of the period	-
Class F	
Number of shares outstanding at the beginning of the period	-
Number of shares issued	15,091.482
Number of shares redeemed	-
Number of shares outstanding at the end of the period	15,091.482
Class I	
Number of shares outstanding at the beginning of the period	-
Number of shares issued	-
Number of shares redeemed	-
Number of shares outstanding at the end of the period	-

Eurizon AM Sicav

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Changes in the Number of Shares for the period ended June 30, 2021 (continued)

**Social 4 Children
ESG**

Class M	
Number of shares outstanding at the beginning of the period	-
Number of shares issued	-
Number of shares redeemed	-
Number of shares outstanding at the end of the period	-
Class Primaclasse	
Number of shares outstanding at the beginning of the period	17,238,179.824
Number of shares issued	7,323,689.332
Number of shares redeemed	(485,090.314)
Number of shares outstanding at the end of the period	24,076,778.842
Class R	
Number of shares outstanding at the beginning of the period	29,958.596
Number of shares issued	8,961.379
Number of shares redeemed	-
Number of shares outstanding at the end of the period	38,919.975
Class U	
Number of shares outstanding at the beginning of the period	131,895.209
Number of shares issued	67,724.065
Number of shares redeemed	(75,182.102)
Number of shares outstanding at the end of the period	124,437.172

Eurizon AM Sicav

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Statistics

	Euro Fixed Income	Euro Equity	USA Equity
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	50,510,426.28	434,908,008.15	259,209,471.29
December 31, 2020	65,318,652.52	428,352,833.86	243,692,919.45
December 31, 2019	76,265,783.99	487,504,630.99	269,021,553.32
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	5.068	-	-
Class D	-	7.455	10.695
Class E	-	-	-
Class F	-	7.175	7.861
Class I	12.475	9.345	16.662
Class M	-	7.669	9.759
Class Primaclasse	5.086	6.002	6.887
Class R	11.411	7.400	14.257
Class U	5.144	6.838	8.641
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	5.199	-	-
Class D	-	6.602	9.211
Class F	-	6.351	6.761
Class I	12.735	8.189	14.191
Class M	-	6.699	8.327
Class Primaclasse	5.225	5.300	5.912
Class R	11.691	6.536	12.244
Class U	5.270	6.037	7.415
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	5.027	-	-
Class D	-	6.539	8.104
Class E	-	5.415	-
Class F	-	6.293	5.946
Class I	12.177	7.886	12.117
Class M	-	6.470	7.106
Class Primaclasse	5.051	5.315	5.249
Class R	11.262	6.440	10.716
Class U	5.076	5.950	6.486

Eurizon AM Sicav

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Statistics (continued)

	Asia Pacific Equity	Emerging Markets Equity	Global Equity
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	260,611,436.77	435,204,370.64	877,522,290.40
December 31, 2020	270,045,641.03	430,175,386.88	843,943,303.38
December 31, 2019	305,773,706.75	494,010,324.06	863,662,272.75
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	6.605
Class D	7.439	6.918	9.804
Class E	-	-	-
Class F	7.095	7.458	7.803
Class I	10.361	9.163	14.155
Class M	8.251	8.441	9.088
Class Primaclasse	6.026	6.290	6.627
Class R	8.388	7.474	11.605
Class U	7.419	7.889	8.229
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	5.671
Class D	6.851	6.207	8.404
Class F	6.532	6.691	6.684
Class I	9.412	8.107	11.965
Class M	7.523	7.498	7.713
Class Primaclasse	5.535	5.629	5.665
Class R	7.707	6.691	9.923
Class U	6.813	7.059	7.033
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	5.730
Class D	6.646	6.177	8.408
Class E	-	-	-
Class F	6.336	6.660	6.683
Class I	8.937	7.892	11.728
Class M	7.098	7.250	7.514
Class Primaclasse	5.423	5.661	5.729
Class R	7.434	6.619	9.879
Class U	6.572	6.985	6.994

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statistics (continued)

	Euro Corporate Bond	High Yield Bond	Short Term EUR
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	415,847,790.16	284,196,526.51	76,503,738.68
December 31, 2020	505,820,528.50	292,997,049.00	48,558,233.48
December 31, 2019	419,558,170.75	325,669,965.00	58,885,541.67
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	5.096	5.674	-
Class D	5.404	6.133	-
Class E	-	-	-
Class F	5.102	5.927	-
Class I	8.633	13.319	3.761
Class M	-	-	-
Class Primaclasse	5.195	5.370	-
Class R	7.654	11.726	3.582
Class U	5.284	6.209	-
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	5.143	5.553	-
Class D	5.460	5.987	-
Class F	5.155	5.784	-
Class I	8.658	12.869	3.774
Class M	-	-	-
Class Primaclasse	5.247	5.290	-
Class R	7.710	11.406	3.605
Class U	5.322	6.038	-
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	5.082	5.487	-
Class D	5.393	5.884	-
Class E	-	-	-
Class F	5.091	5.685	-
Class I	8.421	12.363	3.747
Class M	-	-	-
Class Primaclasse	5.180	5.228	-
Class R	7.572	11.126	3.602
Class U	5.225	5.890	-

Eurizon AM Sicav

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Statistics (continued)

	Saving Opportunity	Active Beta	Global Corporate Bond
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	193,552,639.77	103,618,728.65	214,743,930.27
December 31, 2020	178,246,239.06	106,975,072.60	215,742,100.33
December 31, 2019	229,670,801.39	83,448,877.93	176,360,941.33
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	5.489
Class D	-	-	5.575
Class E	-	-	-
Class F	-	-	5.293
Class I	5.113	5.425	7.273
Class M	-	-	-
Class Primaclasse	-	-	5.509
Class R	4.874	5.019	6.723
Class U	-	4.928	5.544
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	5.588
Class D	-	-	5.689
Class F	-	-	5.400
Class I	5.128	5.464	7.359
Class M	-	-	-
Class Primaclasse	-	-	5.613
Class R	4.895	5.073	6.831
Class U	-	4.981	5.633
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	5.253
Class D	-	-	5.365
Class E	-	-	-
Class F	-	-	5.090
Class I	5.105	5.389	6.819
Class M	-	-	-
Class Primaclasse	-	-	5.275
Class R	4.885	5.018	6.390
Class U	-	4.946	5.266

Eurizon AM Sicav

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Statistics (continued)

	Euro Corporate Short Term	Euro Equity High Dividend	Emerging Markets Bond
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	489,557,931.20	104,848,826.60	136,408,138.52
December 31, 2020	537,659,900.40	97,352,569.55	152,000,478.15
December 31, 2019	680,344,707.06	114,775,379.72	175,135,147.28
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	4.861	4.801
Class D	4.806	5.633	4.389
Class E	-	-	-
Class F	-	6.164	5.055
Class I	5.926	7.696	5.917
Class M	-	-	-
Class Primaclasse	4.903	5.581	5.253
Class R	5.455	6.055	5.275
Class U	-	5.932	5.263
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	4.306	4.896
Class D	4.828	4.976	4.469
Class F	-	5.444	5.148
Class I	5.919	6.714	5.962
Class M	-	-	-
Class Primaclasse	4.926	4.916	5.387
Class R	5.466	5.334	5.352
Class U	-	5.224	5.341
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	4.752	5.383
Class D	4.866	5.390	4.865
Class E	-	-	-
Class F	-	5.904	5.606
Class I	5.894	7.067	6.365
Class M	-	-	-
Class Primaclasse	4.959	5.438	5.918
Class R	5.481	5.748	5.785
Class U	-	5.634	5.774

Eurizon AM Sicav

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Statistics (continued)

	Global Dynamic Allocation	Beta Neutral	Long/Short Euro
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	1,309,171,777.68	16,850,605.72	54,215,784.98
December 31, 2020	1,404,137,454.40	17,182,686.18	53,531,529.49
December 31, 2019	1,489,399,472.90	18,095,180.70	27,411,383.58
NAV per share of the end of the period			
June 30, 2021			
Class 1	5.490	-	-
Class 2	5.332	-	-
Class A	-	-	-
Class B	-	-	-
Class C	5.413	-	-
Class D	6.232	-	4.257
Class E	-	-	-
Class F	6.068	-	4.264
Class I	8.478	4.240	5.027
Class M	-	-	-
Class Primaclasse	5.667	-	-
Class R	7.394	-	4.309
Class U	6.417	-	4.339
December 31, 2020			
Class 1	5.517	-	-
Class 2	5.365	-	-
Class A	-	-	-
Class B	-	-	-
Class C	5.224	-	-
Class D	6.009	-	4.296
Class F	5.847	-	4.305
Class I	8.093	4.254	5.024
Class M	-	-	-
Class Primaclasse	5.442	-	-
Class R	7.101	-	4.336
Class U	6.161	-	4.367
December 31, 2019			
Class 1	5.361	-	-
Class 2	5.215	-	-
Class A	-	-	-
Class B	-	-	-
Class C	5.145	-	-
Class D	5.882	-	4.270
Class E	-	-	-
Class F	5.724	-	4.282
Class I	7.748	4.397	4.894
Class M	-	-	-
Class Primaclasse	5.359	-	-
Class R	6.900	-	4.284
Class U	5.986	-	4.316

Eurizon AM Sicav

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Statistics (continued)

	Focus Italia	Protezione Mercati Emergenti	High Yield 1-5 years Euro Hedged
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	3,268,866.02	13,350,876.06	958,677,075.91
December 31, 2020	3,677,301.88	15,546,276.55	1,038,898,658.75
December 31, 2019	4,572,979.61	26,311,023.16	1,116,140,345.98
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	5.226
Class D	-	-	5.496
Class E	-	-	-
Class F	-	-	5.317
Class I	-	-	6.257
Class M	-	-	-
Class Primaclasse	-	-	5.257
Class R	6.076	4.504	5.810
Class U	-	-	5.682
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	5.115
Class D	-	-	5.373
Class F	-	-	5.197
Class I	-	-	6.062
Class M	-	-	-
Class Primaclasse	-	-	5.172
Class R	6.159	4.390	5.658
Class U	-	-	5.532
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	5.088
Class D	-	-	5.332
Class E	-	-	-
Class F	-	-	5.157
Class I	-	-	5.904
Class M	-	-	-
Class Primaclasse	-	-	5.144
Class R	5.983	4.572	5.569
Class U	-	-	5.445

Eurizon AM Sicav

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Statistics (continued)

	Global Multiasset 30	Italian Equity	Income Opportunities
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	552,151,523.60	312,117,572.37	141,351,335.37
December 31, 2020	606,071,216.08	290,800,173.00	187,784,139.72
December 31, 2019	811,740,659.95	330,224,455.13	401,167,669.02
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	5.173	-	4.430
Class D	5.791	6.401	4.882
Class E	-	-	-
Class F	5.686	7.419	4.854
Class I	5.919	7.205	-
Class M	-	8.206	-
Class Primaclasse	5.519	5.618	-
Class R	5.710	6.290	4.725
Class U	5.837	7.358	5.030
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	5.029	-	4.485
Class D	5.635	5.806	4.948
Class F	5.530	6.726	4.919
Class I	5.714	6.472	-
Class M	-	7.348	-
Class Primaclasse	5.352	5.081	-
Class R	5.537	5.689	4.771
Class U	5.659	6.652	5.079
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	5.384	-	4.462
Class B	-	-	-
Class C	5.034	-	4.380
Class D	5.613	5.899	4.847
Class E	-	-	-
Class F	5.508	6.834	4.818
Class I	5.595	6.393	-
Class M	-	7.316	-
Class Primaclasse	5.356	5.229	-
Class R	5.483	5.751	4.638
Class U	5.602	6.722	4.938

Eurizon AM Sicav

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Statistics (continued)

	European Equity	Global Stars	Social 4 Future
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	105,161,166.12	1,593,285,906.74	1,084,436,765.03
December 31, 2020	101,422,761.57	1,751,913,379.63	1,068,582,758.05
December 31, 2019	117,496,114.98	1,823,529,847.75	811,793,342.56
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	5.250	5.055
Class 2	-	5.240	-
Class A	-	-	-
Class B	-	-	-
Class C	5.107	5.661	5.594
Class D	6.106	-	-
Class E	-	-	-
Class F	6.063	-	-
Class I	5.967	-	5.772
Class M	7.207	-	-
Class Primaclasse	6.113	5.678	5.451
Class R	6.139	5.995	5.799
Class U	6.497	5.857	5.552
December 31, 2020			
Class 1	-	5.348	5.224
Class 2	-	5.338	-
Class A	-	5.303	5.215
Class B	-	5.302	-
Class C	4.562	5.519	5.621
Class D	5.447	-	-
Class F	5.405	-	-
Class I	5.269	-	5.756
Class M	6.343	-	-
Class Primaclasse	5.436	5.517	5.459
Class R	5.460	5.824	5.808
Class U	5.776	5.689	5.559
December 31, 2019			
Class 1	-	5.423	5.274
Class 2	-	5.413	-
Class A	-	5.379	5.265
Class B	-	5.378	-
Class C	4.695	5.367	5.422
Class D	5.541	-	-
Class E	-	-	-
Class F	5.503	-	-
Class I	5.207	-	5.460
Class M	6.280	-	-
Class Primaclasse	5.598	5.368	5.267
Class R	5.527	5.607	5.558
Class U	5.848	5.476	5.319

Eurizon AM Sicav

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Statistics (continued)

	Global Multiasset 15	Euro Corporate Bond High Potential	Obiettivo Stabilità
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	812,947,289.75	1,570,368,045.20	513,236,390.55
December 31, 2020	908,658,720.16	1,917,099,710.88	593,596,287.76
December 31, 2019	997,714,723.79	2,287,688,227.63	691,068,072.66
NAV per share of the end of the period			
June 30, 2021			
Class 1	5.109	5.088	5.049
Class 2	5.109	5.087	5.049
Class A	5.039	5.025	4.951
Class B	-	-	-
Class C	5.093	5.404	-
Class D	5.117	-	-
Class E	-	-	-
Class F	5.167	-	-
Class I	5.493	5.724	-
Class M	-	-	-
Class Primaclasse	5.170	5.229	5.238
Class R	5.301	5.644	5.250
Class U	5.382	5.644	5.116
December 31, 2020			
Class 1	5.072	5.172	5.187
Class 2	5.071	5.171	5.186
Class A	5.002	5.131	5.085
Class B	-	-	-
Class C	5.072	5.356	-
Class D	5.095	-	-
Class F	5.143	-	-
Class I	5.429	5.619	-
Class M	-	-	-
Class Primaclasse	5.132	5.202	5.381
Class R	5.262	5.573	5.392
Class U	5.341	5.572	5.254
December 31, 2019			
Class 1	5.032	5.107	5.045
Class 2	5.031	5.107	5.031
Class A	5.013	5.172	4.833
Class B	-	-	-
Class C	5.073	5.328	-
Class D	5.082	-	-
Class E	-	-	-
Class F	5.129	-	-
Class I	5.326	5.474	-
Class M	-	-	-
Class Primaclasse	5.133	5.177	5.148
Class R	5.220	5.502	5.124
Class U	5.297	5.500	-

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statistics (continued)

	Obiettivo Controllo	Obiettivo Equilibrio	Obiettivo Sviluppo
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	473,589,259.97	472,857,551.97	22,457,589.41
December 31, 2020	539,119,941.51	510,814,444.83	23,291,906.26
December 31, 2019	649,552,104.59	597,802,366.88	22,235,379.52
NAV per share of the end of the period			
June 30, 2021			
Class 1	5.179	-	-
Class 2	5.248	-	-
Class A	5.050	5.447	-
Class B	-	5.587	-
Class C	-	-	-
Class D	-	-	-
Class E	-	-	-
Class F	-	-	-
Class I	-	-	6.545
Class M	-	-	-
Class Primaclasse	5.474	5.884	6.243
Class R	5.440	6.049	-
Class U	5.198	5.409	-
December 31, 2020			
Class 1	5.203	-	-
Class 2	5.273	-	-
Class A	5.177	5.246	-
Class B	-	5.529	-
Class C	-	-	-
Class D	-	-	-
Class F	-	-	-
Class I	-	-	6.000
Class M	-	-	-
Class Primaclasse	5.500	5.666	5.758
Class R	5.465	5.826	-
Class U	5.223	5.209	-
December 31, 2019			
Class 1	5.100	-	-
Class 2	5.166	-	-
Class A	5.028	5.125	-
Class B	-	5.421	-
Class C	-	-	-
Class D	-	-	-
Class E	-	-	-
Class F	-	-	-
Class I	-	-	5.483
Class M	-	-	-
Class Primaclasse	5.277	5.429	5.453
Class R	5.201	5.531	-
Class U	-	-	-

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statistics (continued)

	Globo (Global Bond)	US Core Equity	Global Inflation Linked
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	154,393,572.46	48,979,789.30	519,735,025.64
December 31, 2020	174,850,713.35	55,183,063.65	514,648,517.95
December 31, 2019	174,218,941.62	57,994,785.38	513,312,500.23
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	4.973	-	-
Class B	-	-	-
Class C	-	-	5.145
Class D	-	-	-
Class E	-	-	-
Class F	4.735	-	-
Class I	-	9.013	5.315
Class M	-	-	-
Class Primaclasse	4.834	6.608	5.181
Class R	5.449	7.074	5.216
Class U	5.474	7.425	5.255
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	5.015	-	-
Class B	-	-	-
Class C	-	-	4.986
Class D	-	-	-
Class F	4.790	-	-
Class I	-	7.500	5.123
Class M	-	-	-
Class Primaclasse	4.900	5.561	5.028
Class R	5.494	5.954	5.049
Class U	5.519	6.247	5.086
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	5.157	-	-
Class B	-	-	-
Class C	-	-	5.023
Class D	-	-	-
Class E	-	-	-
Class F	-	-	-
Class I	-	7.389	5.083
Class M	-	-	-
Class Primaclasse	-	5.662	5.069
Class R	5.514	5.964	5.063
Class U	5.538	6.256	5.100

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statistics (continued)

	Strategic Bond	Euro High Yield	Italian Mid Cap Equity
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	356,052,252.87	578,901,103.79	33,158,213.33
December 31, 2020	404,930,381.25	639,705,479.16	26,833,363.13
December 31, 2019	531,608,401.45	694,096,747.25	27,698,571.00
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	4.785	5.174	-
Class B	-	5.112	-
Class C	-	-	-
Class D	-	-	-
Class E	-	-	-
Class F	-	-	-
Class I	4.980	5.595	6.441
Class M	-	-	-
Class Primaclasse	4.808	5.216	-
Class R	4.841	5.350	-
Class U	4.841	5.955	-
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	4.802	5.043	-
Class B	-	5.131	-
Class C	-	-	-
Class D	-	-	-
Class F	-	-	-
Class I	4.980	5.418	5.213
Class M	-	-	-
Class Primaclasse	4.837	5.134	-
Class R	4.857	5.214	-
Class U	4.857	5.807	-
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	4.784	5.054	-
Class B	-	5.083	-
Class C	-	-	-
Class D	-	-	-
Class E	-	-	-
Class F	-	-	-
Class I	4.925	5.290	5.318
Class M	-	-	-
Class Primaclasse	4.838	5.137	-
Class R	4.837	5.162	-
Class U	4.838	-	-

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statistics (continued)

	Social 4 Planet	Absolute Return Solution	Global Infrastructure
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	1,736,920,292.84	2,156,737,932.61	131,083,297.51
December 31, 2020	1,657,292,161.00	2,331,744,768.63	117,363,803.90
December 31, 2019	1,192,139,959.94	1,234,489,828.69	40,675,997.77
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	5.429	5.091	5.957
Class E	-	-	-
Class F	5.475	5.029	5.812
Class I	-	5.266	6.366
Class M	-	-	-
Class Primaclasse	6.037	4.939	4.591
Class R	6.138	5.026	5.272
Class U	6.143	5.028	5.898
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	5.267	5.366	5.620
Class F	5.311	5.302	5.483
Class I	-	5.500	5.946
Class M	-	-	-
Class Primaclasse	5.835	5.190	4.322
Class R	5.934	5.281	4.961
Class U	5.936	5.282	5.550
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	-	5.208	6.275
Class E	-	-	-
Class F	5.005	5.147	6.011
Class I	-	5.213	6.311
Class M	-	-	-
Class Primaclasse	5.515	5.055	-
Class R	5.553	5.093	5.511
Class U	5.552	5.094	6.125

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statistics (continued)

	Emerging Markets Small Cap	Inflation Linked Euro Hedged	Smart Factor Euro
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	20,996,733.19	135,923,474.99	47,315,331.33
December 31, 2020	22,667,694.46	129,597,140.38	50,332,789.65
December 31, 2019	22,297,345.82	81,640,192.35	54,008,237.52
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	-	-	-
Class E	-	-	-
Class F	5.865	-	-
Class I	6.558	5.425	6.282
Class M	-	-	-
Class Primaclasse	-	5.232	-
Class R	8.126	5.297	-
Class U	5.904	5.291	-
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	-	-	-
Class F	-	-	-
Class I	5.282	5.303	5.505
Class M	-	-	-
Class Primaclasse	-	5.149	-
Class R	6.628	5.200	-
Class U	4.808	5.193	-
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	-	-	-
Class E	-	-	-
Class F	-	-	-
Class I	5.190	5.127	5.762
Class M	-	-	-
Class Primaclasse	-	5.043	-
Class R	-	5.076	-
Class U	-	5.063	-

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statistics (continued)

	Global Absolute Bond Euro Hedged	Dynamic Bond Euro Hedged	Clean Water
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	114,428,956.41	299,222,153.09	230,053,004.47
December 31, 2020	116,021,226.30	315,574,737.59	204,998,828.62
December 31, 2019	27,668,153.41	166,706,554.52	45,546,042.23
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	5.027	5.031	6.067
Class E	-	-	-
Class F	4.921	5.063	6.046
Class I	-	-	-
Class M	-	-	-
Class Primaclasse	4.932	4.976	5.987
Class R	4.958	5.070	6.067
Class U	4.957	5.058	6.078
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	5.074	-	5.301
Class F	4.967	5.206	5.281
Class I	-	-	-
Class M	-	-	-
Class Primaclasse	4.965	5.160	5.217
Class R	4.990	5.206	5.288
Class U	4.989	5.191	5.296
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	-	-	5.093
Class E	-	-	-
Class F	4.993	4.987	5.074
Class I	-	-	-
Class M	-	-	-
Class Primaclasse	4.987	4.967	5.068
Class R	4.986	4.965	5.061
Class U	4.985	4.949	5.066

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statistics (continued)

	Low Carbon Euro	Cedola	Absolute Return Moderate ESG
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	561,655,044.99	143,206,807.89	625,894,951.80
December 31, 2020	552,658,677.91	152,452,127.81	640,821,386.39
December 31, 2019	299,293,049.52	-	-
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	5.272	-	4.891
Class E	-	-	-
Class F	5.289	-	4.859
Class I	-	-	4.848
Class M	-	-	-
Class Primaclasse	5.382	5.298	5.029
Class R	5.438	-	5.020
Class U	5.500	-	5.022
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	5.174	-	5.078
Class F	5.189	-	5.046
Class I	-	-	4.996
Class M	-	-	-
Class Primaclasse	5.253	5.306	5.207
Class R	5.308	-	5.197
Class U	5.367	-	5.199
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	5.023	-	-
Class E	-	-	-
Class F	5.029	-	-
Class I	-	-	-
Class M	-	-	-
Class Primaclasse	5.115	-	-
Class R	5.115	-	-
Class U	5.173	-	-

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statistics (continued)

	Flexible Credit	Emerging Stars	Global Multistrategy
	EUR	EUR	EUR
Net Asset Value			
June 30, 2021	9,053,685.24	113,444,722.00	144,590,310.30
December 31, 2020	9,348,934.85	45,222,220.98	110,499,765.77
December 31, 2019	-	-	-
NAV per share of the end of the period			
June 30, 2021			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	-	5.093	-
Class E	-	-	-
Class F	5.006	5.074	5.402
Class I	5.273	-	-
Class M	-	-	-
Class Primaclasse	-	5.087	5.429
Class R	5.609	5.090	5.429
Class U	5.610	5.088	5.430
December 31, 2020			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	-	5.042	-
Class F	-	5.029	5.125
Class I	5.191	-	-
Class M	-	-	-
Class Primaclasse	-	5.032	5.135
Class R	5.558	5.031	5.134
Class U	5.558	5.031	5.135
December 31, 2019			
Class 1	-	-	-
Class 2	-	-	-
Class A	-	-	-
Class B	-	-	-
Class C	-	-	-
Class D	-	-	-
Class E	-	-	-
Class F	-	-	-
Class I	-	-	-
Class M	-	-	-
Class Primaclasse	-	-	-
Class R	-	-	-
Class U	-	-	-

Eurizon AM Sicav

(formerly Pramerica Sicav)

Statistics (continued)

	Social 4 Children ESG
	EUR
Net Asset Value	
June 30, 2021	125,659,912.34
December 31, 2020	88,240,267.32
December 31, 2019	-
NAV per share of the end of the period	
June 30, 2021	
Class 1	-
Class 2	-
Class A	-
Class B	-
Class C	-
Class D	5.083
Class E	-
Class F	5.093
Class I	-
Class M	-
Class Primaclasse	5.168
Class R	5.168
Class U	5.168
December 31, 2020	
Class 1	-
Class 2	-
Class A	-
Class B	-
Class C	-
Class D	5.000
Class F	-
Class I	-
Class M	-
Class Primaclasse	5.062
Class R	5.062
Class U	5.061
December 31, 2019	
Class 1	-
Class 2	-
Class A	-
Class B	-
Class C	-
Class D	-
Class E	-
Class F	-
Class I	-
Class M	-
Class Primaclasse	-
Class R	-
Class U	-

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Fixed Income

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Bei 5.625% 98-15.02.28	90,200	EUR	88,627.79	124,760.31	0.25
Belgium 0.0% 20-22.10.31	700,000	EUR	716,471.00	692,517.00	1.37
Belgium 0.40% 20-22.06.40	900,000	EUR	894,762.00	865,575.00	1.71
Btpts 1.3% 16-15.05.28 /Infl	1,500,000	EUR	1,608,171.49	1,816,837.86	3.60
Bundesobl-1 0.0% 20-10.10.25	4,000,000	EUR	4,130,652.22	4,113,556.40	8.14
Bundesobl-1 0.0% 20-15.08.30	3,000,000	EUR	3,173,874.52	3,096,774.00	6.13
Cassa Depo 1.0% 20-11.02.30	300,000	EUR	297,546.52	305,368.20	0.60
Cassa Depo 1.50% 20-20.04.23	600,000	EUR	599,214.00	618,708.00	1.23
Cassa Depo 2.125% 19-21.03.26	500,000	EUR	496,440.00	545,305.00	1.08
Eib 0.01% 20-15.11.35 Regs	1,000,000	EUR	986,117.50	957,376.00	1.89
EU 0.0% 20-04.07.35	750,000	EUR	734,200.00	716,266.50	1.42
EU 0.0% 20-04.11.25	250,000	EUR	256,415.00	254,804.50	0.50
Eu 0.0% 21-02.06.28	2,000,000	EUR	2,040,804.00	2,030,370.00	4.02
EU 0.0% 21-04.07.31	530,000	EUR	525,447.30	528,810.68	1.05
EU 0.10% 20-04.10.40	600,000	EUR	583,720.00	554,906.40	1.10
Eu 0.20% 21-04.06.36	600,000	EUR	593,379.00	584,877.60	1.16
France 1.85% 25.07.27 Oat/Infl	500,000	EUR	697,837.65	698,059.77	1.38
France O.A. 0.50% 25.06.44 /Oat	2,500,000	EUR	2,472,792.75	2,387,340.00	4.73
Germany 0% 16-08.10.21	50,000	EUR	50,972.00	50,085.00	0.10
Germany 0.1% 15-15.04.26 /Infl	2,000,000	EUR	2,353,780.36	2,348,081.56	4.65
Italy 0.0% 21-01.04.26 /Btp	2,000,000	EUR	2,000,060.00	1,990,979.52	3.94
Italy 0.000% 20-26.05.25 /Infl	1,000,000	EUR	1,001,661.36	1,084,996.27	2.15
Italy 0.15% 20-15.05.51 /Infl	550,000	EUR	546,336.97	521,282.09	1.03
Italy 0.95% 21-01.03.37 /Btp	900,000	EUR	886,977.80	856,866.60	1.70
Italy 0.95% 21-01.12.31 /Btp	400,000	EUR	399,692.00	403,356.00	0.80
Italy 1.45% 20-10.30.36/ Btp Regs	800,000	EUR	796,104.00	824,416.00	1.63
Italy 1.50% 20-30.04.45 /Btp	700,000	EUR	694,176.00	679,770.00	1.35
Italy 2.15% 21-01.03.72 /Btp	270,000	EUR	268,560.90	263,858.04	0.52
Italy 2.95% 17-01.09.38 /Btp	1,500,000	EUR	1,571,841.45	1,857,591.00	3.68
Italy 3.1% 19-01.03.40 /Btp	800,000	EUR	946,800.00	1,011,963.20	2.00
Italy 4.75% 13-01.09.44 Btp	400,000	EUR	473,640.00	639,764.00	1.26
Kfw 0.0% 20-15.09.28	600,000	EUR	618,057.00	608,080.80	1.21
Portugal 1.0% 21-12.04.52	300,000	EUR	298,242.00	273,038.40	0.54
Spain 2.9% 16-31.10.46	150,000	EUR	156,261.94	202,366.20	0.40
Spanish Gov 0.10% 21-30.04.31	1,100,000	EUR	1,096,865.00	1,066,311.40	2.11
Spanish Gov 0.85% 21-30.07.37	350,000	EUR	348,047.00	344,447.60	0.68
Spanish Gov 1.0% 20-31.10.50 144a	550,000	EUR	539,847.00	496,624.70	0.99
			35,944,395.52	36,416,091.60	72.10
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			35,944,395.52	36,416,091.60	72.10
Investment Funds					
Eurizon AM Sicav Euro Corp Bond I*	300,000	EUR	2,367,955.58	2,586,900.00	5.12
Eurizon Euro Corpo /Accum	750,000	EUR	7,250,250.00	7,687,500.00	15.22
Total - Investment Funds			9,618,205.58	10,274,400.00	20.34

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Euro Fixed Income

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Financial Instruments					
Options Contracts					
Put Fut-5Y Treasury Notes Usa 27/08/21 123	30	USD	(914,797.39)	5,928.54	0.01
			(914,797.39)	5,928.54	0.01
Total - Financial Instruments			(914,797.39)	5,928.54	0.01
TOTAL INVESTMENT PORTFOLIO			44,647,803.71	46,696,420.14	92.45

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Fixed Income

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
States, Provinces and Municipalities	56.59
Investment funds	20.34
Supranational	11.39
Holding and Finance Companies	2.91
Banks and financial institutions	1.21
Miscellaneous	0.01
Cash and Other Assets / (Liabilities)	7.55
	100.00

Geographical breakdown	%
Italy	41.79
Germany	20.23
Luxembourg	16.51
France	6.11
Spain	4.18
Belgium	3.08
Portugal	0.54
United States of America	0.01
Cash and Other Assets / (Liabilities)	7.55
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Equity

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
A2a Spa	591,407	EUR	884,256.59	1,019,585.67	0.23
Adidas Ag	19,902	EUR	4,339,753.63	6,247,237.80	1.44
Air Liquide	48,256	EUR	4,871,153.08	7,125,480.96	1.64
Airbus Se	73,971	EUR	7,807,953.90	8,021,415.24	1.84
Akzo Nobel	19,716	EUR	1,434,400.92	2,054,407.20	0.47
Allianz Se /Nam. Vinkuliert	43,036	EUR	8,401,363.61	9,050,470.80	2.08
Alstom	62,773	EUR	2,563,502.09	2,673,502.07	0.61
Amadeus It Holding Sr. A	15,377	EUR	910,016.34	912,163.64	0.21
Amplifon Spa/After Split	22,190	EUR	442,684.30	923,991.60	0.21
Anglo American Plc	103,165	GBP	3,653,971.22	3,451,048.76	0.79
Anheuser-Busch Inbev Sa /Nv	58,318	EUR	4,243,589.69	3,546,317.58	0.82
Arcelormittal Sa	128,360	EUR	1,811,101.59	3,318,106.00	0.76
Argen-X N.V.	2,003	EUR	587,498.34	510,965.30	0.12
Asm International Reg Nv	3,533	EUR	794,844.43	978,641.00	0.23
Asml Holding Nv	37,095	EUR	8,325,287.80	21,492,843.00	4.94
Astrazeneca Plc	26,948	GBP	2,146,860.47	2,724,927.89	0.63
Axa	253,734	EUR	5,094,178.69	5,426,101.59	1.25
Banco Bilbao Vizcaya Argentaria Sa	458,085	EUR	2,133,117.66	2,394,868.38	0.55
Basf Namen-Akt.	99,851	EUR	6,467,133.88	6,634,100.44	1.53
Bayer	37,384	EUR	1,869,200.00	1,914,434.64	0.44
Bnp Paribas	123,925	EUR	4,792,890.87	6,551,914.75	1.51
Cap Gemini Sa	23,832	EUR	2,506,303.68	3,860,784.00	0.89
Cnh Industrial Reg Shs	183,975	EUR	1,618,380.31	2,561,851.88	0.59
Cond Hldgs Rg-Unty	51,243	GBP	289,771.58	313,294.32	0.07
Credit Agricole Sa. Paris	96,925	EUR	1,204,206.68	1,145,071.95	0.26
Crh Plc	73,571	EUR	2,230,652.63	3,126,767.50	0.72
Daimler Ag /Namen-Akt.	63,880	EUR	3,999,804.37	4,810,164.00	1.11
Dassault Systemes Sa	12,352	EUR	1,762,283.78	2,525,984.00	0.58
Deutsche Boerse Ag /Nam.	31,226	EUR	4,201,861.74	4,596,467.20	1.06
Deutsche Post Ag. Bonn	69,910	EUR	2,415,118.03	4,010,037.60	0.92
Deutsche Telekom /Nam.	529,444	EUR	7,655,854.64	9,430,456.53	2.17
Diageo Plc	46,274	GBP	1,708,424.66	1,865,079.36	0.43
E. On-Namen Akt.	136,987	EUR	1,189,118.24	1,336,171.20	0.31
Edp Renovaveis Sa	294,661	EUR	5,455,824.43	5,757,675.94	1.32
Elisa Corporation A	13,231	EUR	657,592.63	665,783.92	0.15
Enel	722,303	EUR	5,668,473.89	5,657,077.10	1.30
Ericsson Tel. B	181,612	SEK	1,506,443.88	1,925,896.22	0.44
Essilor International	7,917	EUR	858,438.40	1,232,201.88	0.28
Faurecia Sa	18,941	EUR	718,094.27	783,589.17	0.18
Fe New Nv	20,820	EUR	2,394,513.84	3,622,680.00	0.83
Fortum Corporation	97,634	EUR	2,187,458.67	2,270,966.84	0.52
Fresenius Se & Co Kga	33,484	EUR	1,378,365.05	1,473,128.58	0.34
Gaz De France	199,301	EUR	2,612,363.05	2,302,723.75	0.53
Groupe Danone	17,545	EUR	1,136,722.98	1,041,646.65	0.24
Groupe Eurotunnel Regroupem	136,545	EUR	2,150,302.84	1,795,566.75	0.41
Hannover Rueckve /Namen Akt	10,628	EUR	1,478,568.64	1,499,610.80	0.34
Iberdrola Sa	423,185	EUR	4,491,625.76	4,350,341.80	1.00
Inditex	121,408	EUR	2,620,721.43	3,607,031.68	0.83
Infineon Technologies /Nam.	200,391	EUR	3,913,296.69	6,777,223.62	1.56

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Ing Group Nv	467,860	EUR	4,306,612.99	5,211,960.40	1.20
Intesa Sanpaolo	3,285,725	EUR	6,055,750.14	7,654,096.39	1.76
Inwit	236,440	EUR	2,204,143.40	2,249,017.28	0.52
Jeronimo Martins Sgps Sa	107,917	EUR	1,536,533.16	1,659,763.46	0.38
Kbc Groupe Sa	40,818	EUR	2,378,737.12	2,624,597.40	0.60
Kering Act.	9,100	EUR	4,943,810.64	6,706,700.00	1.54
Kerry Group A	12,645	EUR	1,380,515.11	1,489,581.00	0.34
Koninklijke Ahold Delhaize N.V.	121,077	EUR	2,919,344.60	3,035,400.39	0.70
Koninklijke Dsm Nv	18,980	EUR	2,680,266.01	2,987,452.00	0.69
L Oreal	22,360	EUR	5,705,319.21	8,402,888.00	1.93
Lafargeholcim N Namen-Akt.	28,556	CHF	1,203,958.07	1,445,378.47	0.33
Linde Plc	48,313	EUR	8,710,241.49	11,756,968.55	2.70
Lvmh Moet Hennessy Eur 0.3	22,962	EUR	6,956,553.46	15,184,770.60	3.49
Muenchener Rueckvers /Namensakt	5,257	EUR	1,346,907.87	1,214,104.15	0.28
Nestle Sa	12,536	CHF	1,239,624.56	1,317,279.94	0.31
Nexi S.P.A.	233,408	EUR	2,836,359.33	4,320,382.08	1.00
Nordea Bank Abp	209,866	EUR	1,716,968.34	1,972,320.67	0.46
Omv Ag	35,485	EUR	1,376,857.50	1,702,215.45	0.39
Pernod-Ricard	25,792	EUR	3,029,838.12	4,828,262.40	1.11
Poste Italiane Spa	103,701	EUR	894,661.61	1,156,266.15	0.27
Prosus Bearer Rg Shs -N-	59,803	EUR	4,318,429.55	4,931,953.41	1.13
Prysmian Spa	114,150	EUR	1,836,526.37	3,450,754.50	0.79
Puma Se	17,286	EUR	1,020,616.53	1,738,107.30	0.40
Repsol Ypf Sa. Madrid	39,036	EUR	411,016.24	411,985.94	0.10
Roy. Philips Electr. /Eur 0.2	123,309	EUR	4,672,773.58	5,153,083.11	1.18
Rwe Ag (Neu). Essen A	302,692	EUR	8,351,436.89	9,250,267.52	2.12
Ryanair Holdings Plc	106,143	EUR	1,198,231.83	1,694,042.28	0.39
Saint-Gobain	91,555	EUR	3,125,934.79	5,084,964.70	1.17
Sampo Plc A	185,894	EUR	6,208,570.54	7,205,251.44	1.66
Sanofi-Aventis	166,141	EUR	12,825,383.71	14,680,218.76	3.38
Sap Ag	115,991	EUR	10,818,137.45	13,784,370.44	3.17
Sartorius Ag /Vorzug.	1,454	EUR	659,403.60	638,306.00	0.15
Schneider Electric Sa	52,716	EUR	4,187,071.75	6,994,358.88	1.61
Scor Se	98,944	EUR	2,661,441.05	2,653,678.08	0.61
Siemens Ag /Nam.	83,563	EUR	8,166,696.22	11,165,688.06	2.57
Siemens Healthineers Ag	54,603	EUR	2,194,163.92	2,821,883.04	0.65
Stellantis Br Rg	466,227	EUR	4,630,627.82	7,717,921.76	1.77
Stmicroelectronics Nv	113,380	EUR	2,400,360.89	3,469,994.90	0.80
Teamviewer --- Bearer Shs	10,311	EUR	376,753.40	327,064.92	0.07
Teleperformance	5,784	EUR	1,297,949.60	1,979,863.20	0.46
Terna - Rete Elettrica Nazionale	329,895	EUR	2,151,347.50	2,073,060.18	0.48
Total Sa	309,856	EUR	11,326,518.02	11,822,555.68	2.72
Unicredit Spa	249,844	EUR	2,168,358.19	2,485,947.80	0.57
Unilever Plc	20,628	EUR	520,978.12	1,018,301.23	0.24
Vinci	77,746	EUR	6,729,958.33	6,996,362.54	1.61
Volkswagen Ag /Vorzug.	14,325	EUR	2,494,638.26	3,025,440.00	0.69
Worldline Sa	69,107	EUR	4,442,577.88	5,455,306.58	1.25
Zalando Se	19,461	EUR	1,296,185.79	1,984,048.95	0.45
			319,500,436.44	408,251,984.53	93.87
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			319,500,436.44	408,251,984.53	93.87

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Investment Funds					
Eurizon AM Sicav Euro Eq. High Div. I*	1,000,000	EUR	6,308,000.00	7,771,000.00	1.79
Eurizon AM Sicav L/S Eur -I- /Cap*	771,903	EUR	4,170,591.91	3,880,356.38	0.89
Eurizon It Mc Eq -I- Cap*	400,000	EUR	2,000,000.00	2,593,600.00	0.60
Eurizon Iter Fia Class A	2	EUR	2,000,000.00	1,990,063.11	0.46
Fondo It Per Leff En Sgr S.P.A	7,500	EUR	6,491,160.38	6,927,615.00	1.59
Total - Investment Funds			20,969,752.29	23,162,634.49	5.33
Financial Instruments					
Options Contracts					
Call Capgemini Se 16/07/21 168	212	EUR	662,839.20	14,840.00	-
Call Dj Euro Stoxx/Banks/Price Ind 16/07/21 100	798	EUR	590,451.37	11,970.00	-
Call Djs 600 Oil & Gas Stoxx 600 16/07/21 265	600	EUR	2,588,902.80	78,000.00	0.02
Call Nexi S.P.A. 16/07/21 17	347	EUR	2,899,970.96	268,994.40	0.06
Put Euro Stoxx 50 Pr 17/09/21 3650	(287)	EUR	1,446,403.08	(92,414.00)	(0.02)
Put Euro Stoxx 50 Pr 17/09/21 3950	400	EUR	(5,820,077.60)	317,600.00	0.08
			2,368,489.81	598,990.40	0.14
Total - Financial Instruments			2,368,489.81	598,990.40	0.14
TOTAL INVESTMENT PORTFOLIO			342,838,678.54	432,013,609.42	99.33

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Equity

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Electronic semiconductor	8.71	France	29.26
Pharmaceuticals and Cosmetics	7.42	Germany	23.85
Internet Software	7.30	Netherlands	15.66
Banks and financial institutions	6.91	Italy	10.07
Insurance	6.56	Great Britain	4.78
Public services	5.96	Luxembourg	4.04
Textile	5.78	Spain	4.01
Investment funds	5.33	Finland	2.79
Electronics and Electrical Equipment	4.79	Ireland	1.45
Chemicals	4.77	Belgium	1.42
Automobile industry	4.58	Switzerland	0.70
Communication Services	4.53	Sweden	0.44
Construction, building materials	3.83	Austria	0.39
Petrol	3.73	Portugal	0.38
Retail	3.45	Bermuda Islands	0.07
Mechanics, machinery	3.44	United States of America	0.02
Holding and Finance Companies	2.48	Cash and Other Assets / (Liabilities)	0.67
Tobacco and spirits	2.36		
Aerospace technology	1.84		
Transportation	1.72		
Environmental services & recycling	1.32		
Food and Distilleries	0.79		
Non-ferrous metals	0.79		
Mines, heavy industries	0.76		
Biotechnology	0.12		
Miscellaneous	0.06		
Cash and Other Assets / (Liabilities)	0.67		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

USA Equity

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
3m Co	5,367	USD	882,031.26	898,859.37	0.35
Abbott Laboratories Inc	9,090	USD	906,790.46	888,536.00	0.34
Accenture Plc	2,486	USD	523,666.62	617,915.63	0.24
Activision Blizzard Inc	26,116	USD	2,082,731.21	2,101,611.33	0.81
Adobe Systems Inc	16,857	USD	6,122,957.62	8,323,889.95	3.21
Advanced Micro Devices Inc	9,009	USD	628,305.92	713,503.68	0.27
Adyen B.V.	1,416	EUR	1,723,478.05	2,917,668.00	1.13
Align Technology Inc	3,404	USD	1,639,775.16	1,753,662.73	0.68
Alphabet Inc -A-	4,150	USD	6,302,519.17	8,544,206.16	3.30
Alphabet Inc -C-	2,488	USD	1,928,537.37	5,257,777.54	2.03
Altice Usa Inc	51,993	USD	1,540,386.89	1,496,661.91	0.58
Amazon Com Inc	5,131	USD	10,976,359.54	14,883,187.99	5.74
Amgen Inc	2,958	USD	578,039.21	607,936.34	0.23
Aon Plc -A-	3,031	USD	600,715.34	610,186.81	0.23
Apple Inc	131,910	USD	10,122,358.97	15,233,046.88	5.87
Aspen Technology Inc	5,024	USD	634,614.27	582,631.50	0.22
Automatic Data Proces.	4,545	USD	732,124.15	761,153.37	0.29
Avantor Inc	23,559	USD	570,405.91	705,379.50	0.27
Avery Dennison Corp	3,472	USD	445,539.71	615,474.94	0.24
Best Buy Co Inc	13,165	USD	1,284,179.42	1,276,316.78	0.49
Boston Beer Inc A	1,525	USD	1,361,241.16	1,312,580.10	0.51
Brdrdg Fncl Solutions /Wh.Iss.	4,718	USD	563,671.12	642,578.87	0.25
Broadcom Inc	5,723	USD	2,041,442.20	2,300,974.13	0.89
Copart Inc	5,516	USD	581,491.18	613,131.77	0.24
Crowdstrike Holdings Inc	9,944	USD	1,682,185.55	2,107,105.09	0.81
Danaher Corp	15,380	USD	3,038,065.70	3,480,081.62	1.34
Dell Technologies Inc	21,472	USD	1,770,863.00	1,804,480.81	0.70
Dollar General Corporation	14,132	USD	2,400,624.79	2,578,434.64	1.00
Dollar Tree Inc	6,814	USD	567,267.53	571,663.58	0.22
Ebay Inc	43,013	USD	2,026,329.95	2,546,326.08	0.98
Epam Systems	1,477	USD	570,831.64	636,330.46	0.25
Estee Lauder Cos A	6,193	USD	1,536,972.28	1,660,935.45	0.64
Facebook Inc -A-	36,003	USD	6,938,234.64	10,555,314.61	4.07
Five Below Shs	3,801	USD	577,602.49	619,409.17	0.24
Gartner Inc. *Opa*	3,041	USD	580,520.75	621,020.40	0.24
Hca Holdings Inc	8,999	USD	1,240,999.89	1,568,678.97	0.61
Herbalife Ltd	20,686	USD	788,958.33	919,707.23	0.35
Home Depot Inc.	15,797	USD	3,613,914.75	4,247,474.98	1.64
Hunt J.B..Transp.Serv.	7,802	USD	1,107,084.58	1,071,952.70	0.41
Kering Act.	3,441	EUR	1,838,685.73	2,536,017.00	0.98
Landstar Systems Inc.	4,208	USD	584,286.48	560,664.55	0.22
Lilly (Eli) & Co	7,243	USD	1,187,589.48	1,401,697.61	0.54
Lowe S Companies Inc	7,274	USD	866,227.01	1,189,660.86	0.46
Lvmh Moet Hennessy Eur 0.3	4,933	EUR	2,356,482.20	3,262,192.90	1.26
Mastercard Inc. Shs -A-	3,291	USD	929,334.58	1,013,078.58	0.39
Match Group Rg	5,773	USD	685,805.38	784,904.09	0.30
Mcdonald S Corp.	3,038	USD	579,801.42	591,692.77	0.23
Microsoft Corp	78,297	USD	8,445,317.71	17,884,196.71	6.90
Moderna Inc	7,615	USD	1,100,575.61	1,508,745.95	0.58

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

USA Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Msci Inc -A-	1,517	USD	578,174.91	681,856.96	0.26
Netflix Inc	13,554	USD	5,351,401.29	6,036,558.47	2.33
Nexstar Media Group Inc -A-	14,426	USD	1,761,394.50	1,798,749.48	0.69
Nike Inc B	5,655	USD	612,977.07	736,628.12	0.28
Nortonlifelock Rg	73,106	USD	1,663,597.34	1,677,862.83	0.65
Nvidia Corp	16,055	USD	3,379,380.23	10,831,033.31	4.18
Old Dominion Freight Lines	2,957	USD	643,866.82	632,788.03	0.25
Oracle Corp	50,166	USD	2,420,056.62	3,292,513.86	1.27
O'Reilly Automotive Inc	4,356	USD	1,735,881.77	2,079,604.35	0.80
Paypal Holdings Inc	33,070	USD	5,026,661.89	8,127,524.11	3.13
Perkinelmer Inc	15,040	USD	1,781,811.71	1,958,116.69	0.75
Pinterest Inc -A-	20,447	USD	1,142,106.26	1,361,121.96	0.53
Primerica - Shs	13,442	USD	1,527,667.29	1,735,672.75	0.67
Procter & Gamble Co	31,085	USD	3,519,315.37	3,536,508.47	1.36
Qualcomm Inc	14,336	USD	1,388,101.70	1,727,693.49	0.67
Rockwell Automation	7,428	USD	1,646,512.87	1,791,363.04	0.69
Safran Sa	11,718	EUR	1,421,937.18	1,370,068.56	0.53
Sage Therapeutics Inc	10,150	USD	597,586.55	486,190.13	0.19
Salesforce Com Inc	12,956	USD	2,128,621.67	2,668,433.49	1.03
Shopify Inc	7,837	USD	6,724,914.85	9,654,047.44	3.72
Snap Inc -A-	48,030	USD	2,333,532.52	2,759,497.64	1.07
Square Inc	13,615	USD	2,030,313.84	2,798,766.44	1.08
T Rowe Price Group Inc.	4,019	USD	482,905.63	670,861.24	0.26
Taiwan Semiconduct. Manuf /Sadr	36,805	USD	3,241,790.01	3,728,911.30	1.44
Target Corp	19,219	USD	3,274,539.37	3,917,370.20	1.51
Teradata	17,305	USD	567,150.03	729,115.39	0.28
Tesla Mtrs	17,408	USD	1,609,189.78	9,976,574.71	3.85
Texas Instruments Inc	14,881	USD	2,069,370.24	2,412,829.93	0.93
The Hershey Co	4,053	USD	577,228.17	595,237.39	0.23
The Trade Desk Inc	32,493	USD	1,939,356.26	2,119,442.23	0.82
Thermo Fisher Scientific Inc	7,959	USD	2,990,683.65	3,385,393.53	1.31
Twilio Inc -A-	8,445	USD	2,262,394.79	2,806,645.19	1.08
Uber Tech - Registered Shs	34,620	USD	1,543,278.23	1,463,030.69	0.56
Unitedhealth Group Inc	7,762	USD	2,264,490.07	2,620,754.87	1.01
Utd Parcel Service Inc B	16,740	USD	2,776,200.41	2,935,428.16	1.13
Visa Inc -A-	15,087	USD	2,751,157.85	2,974,403.32	1.15
Waters Corporation	2,208	USD	548,661.48	643,429.07	0.25
West Pharmaceutical Services	2,048	USD	578,831.80	620,098.48	0.24
Western Union Company	75,642	USD	1,584,712.42	1,465,005.68	0.57
Yum Brands Shs	14,420	USD	1,375,709.83	1,398,594.10	0.54
Zebra Technologies A	1,454	USD	603,811.76	649,138.67	0.25
Zoom Video Communctins Inc -A-	5,254	USD	1,367,231.45	1,714,549.43	0.66
			185,612,430.86	253,950,051.29	97.97
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			185,612,430.86	253,950,051.29	97.97
TOTAL INVESTMENT PORTFOLIO			185,612,430.86	253,950,051.29	97.97

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

USA Equity

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
Internet Software	34.40
Retail	13.02
Electronic semiconductor	9.38
Office equipment, computers	7.00
Other Services	5.86
Automobile industry	4.09
Pharmaceuticals and Cosmetics	2.44
Communication Services	2.21
Banks and financial institutions	2.09
Transportation	2.01
Holding and Finance Companies	2.01
Healthcare Education and Social Services	1.97
Graphic art, publishing	1.76
Consumer goods	1.71
Textile	1.54
Mechanics, machinery	1.34
Biotechnology	1.00
Insurance	0.90
Leisure	0.77
Electronics and Electrical Equipment	0.69
Aerospace technology	0.53
Tobacco and spirits	0.51
Chemicals	0.27
Business Houses	0.24
Food and Distilleries	0.23
Cash and Other Assets / (Liabilities)	2.03
	100.00

Geographical breakdown	%
United States of America	88.09
Canada	3.72
France	2.77
Taiwan	1.44
Netherlands	1.13
Ireland	0.47
Cayman Islands	0.35
Cash and Other Assets / (Liabilities)	2.03
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Asia Pacific Equity

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
Acer Inc	1,713,000	TWD	1,497,749.97	1,518,719.08	0.58
Agile Property Holdings Ltd	640,000	HKD	708,647.47	699,022.41	0.27
Aia Group	156,126	HKD	706,150.81	1,635,745.33	0.63
Airtac International Group	4,000	TWD	68,150.86	130,113.07	0.05
Aisin Registered Shs	4,400	JPY	144,714.46	158,744.66	0.06
Alibaba Group Holding Ltd /Adr	42,900	USD	5,844,173.77	8,203,087.69	3.15
A-Living Smart-Reg-H-Unitary/S144a	13,750	HKD	53,833.88	57,698.61	0.02
Anz Banking Group	61,683	AUD	1,106,237.68	1,098,902.29	0.42
Apeloa Pharmaceutical Co Ltd	39,200	CNH	90,997.23	150,383.68	0.06
Asahi Glass Co. Ltd	5,300	JPY	193,567.01	187,592.14	0.07
Asahi Kasei Corp	13,500	JPY	125,619.91	125,148.14	0.05
Ase Technology Holding Co Ltd	90,000	TWD	245,591.83	305,009.24	0.12
Asustek Computer Inc	147,000	TWD	1,142,510.40	1,652,451.11	0.63
Au Optronics Corp	234,000	TWD	130,672.32	160,374.95	0.06
Baidu Inc -A- /Adr	7,300	USD	1,212,354.46	1,255,033.73	0.48
Bank of China Ltd -H-	2,006,000	HKD	625,696.98	607,642.69	0.23
Bank of Communications Co -H-	1,752,000	HKD	915,061.70	992,927.98	0.38
Baoshan Iron & Steel Co -A-	434,021	CNH	374,717.00	432,684.55	0.17
Beijing Enterprises Hld Ltd	468,600	HKD	1,376,011.08	1,401,641.77	0.54
Bgi Genomics-A Rg	24,000	CNH	388,171.68	371,418.25	0.14
Bhp Billiton Ltd	73,591	AUD	1,589,237.07	2,262,080.21	0.87
Bluescope Steel Ltd	14,615	AUD	204,292.78	203,117.03	0.08
Boe Technology Group Co Ltd	526,800	CNH	458,872.91	428,941.13	0.17
Brambles Ltd	42,003	AUD	278,656.71	304,103.58	0.12
Brother Industries Ltd	75,500	JPY	1,372,955.93	1,271,351.07	0.49
Bs Finl Shs	139,465	KRW	569,963.75	807,184.85	0.31
Byd Company Limited -H-	6,500	HKD	140,336.09	163,865.95	0.06
Canon Inc.	28,200	JPY	556,415.13	538,262.90	0.21
Capcom Co Ltd	16,600	JPY	381,291.61	409,773.90	0.16
Cathay Financial Holding	213,000	TWD	290,132.76	347,392.82	0.14
Charoen Pok /Foreign Reg	1,416,900	THB	1,118,408.33	987,736.40	0.38
Cheil Worldwide Inc	22,908	KRW	421,243.01	431,373.48	0.17
Cheng Shin Rubber Industry Co	532,000	TWD	788,729.62	752,567.94	0.29
Chiba Bank	14,700	JPY	70,137.32	74,695.82	0.03
China Citic Bk -H-	255,000	HKD	128,091.58	101,882.86	0.04
China Construction Bank Corp	5,040,462	HKD	3,424,820.23	3,343,679.93	1.28
China Cosco Holdings -H-	1,037,000	HKD	1,094,180.31	2,202,220.24	0.84
China Galaxy Securities -H-	1,441,000	HKD	779,418.51	724,366.10	0.28
China Hongqiao Group	1,462,000	HKD	1,230,938.94	1,669,845.37	0.64
China Int Travel Serv Corp	13,200	CNH	439,766.46	516,900.84	0.20
China Life Insurance Co Ltd	119,720	TWD	85,730.46	95,455.24	0.04
China Medical System Holdings	904,700	HKD	965,926.22	2,008,681.34	0.77
China Merchants Bank -H-	59,500	HKD	408,498.71	427,972.63	0.17
China Natl Blding Material -H-	724,000	HKD	523,068.41	716,880.14	0.28
China Overseas Land+Investment	107,500	HKD	226,818.34	205,882.86	0.08
China Overseas Property Hld Ltd	375,000	HKD	333,007.17	337,926.70	0.13
China Petroleum&Chem Corp -H-	1,622,000	HKD	739,133.32	692,080.39	0.27
Chinatrust Financial Hldg Co	504,000	TWD	287,025.27	346,185.49	0.13
Chubu Electric Power C. Jpy 500	132,200	JPY	1,601,003.39	1,363,590.84	0.52

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Asia Pacific Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Chugai Pharmaceut. Co. Ltd	47,400	JPY	1,153,912.26	1,584,824.69	0.61
Citic Pacific Ltd	1,666,000	HKD	1,396,829.99	1,513,957.20	0.58
Ck Asset Hldgs	70,000	HKD	344,686.20	407,357.74	0.16
Ck Hutchison Holdings Ltd	69,000	HKD	442,127.61	453,228.91	0.17
Ck Infrastructure Holdings Ltd	17,000	HKD	90,070.78	85,456.10	0.03
Clp Holdings Ltd	30,500	HKD	250,382.76	254,316.30	0.10
Cn Feihe Rg	84,000	HKD	182,716.88	152,850.35	0.06
Cn Intl Cap /H	38,400	HKD	77,014.79	87,134.60	0.04
Cn Meidong Auto	16,000	HKD	51,894.11	73,567.59	0.03
Cn Res	1,589,500	HKD	859,488.78	835,254.91	0.32
Cn Sanjiu	33,000	CNH	111,504.44	115,187.42	0.04
Coles Group Ltd	17,414	AUD	162,778.12	188,345.74	0.07
Commonwealth Bank of Australia	73,384	AUD	3,837,110.46	4,638,222.97	1.78
Compal Electronics Inc	120,000	TWD	76,639.52	81,154.24	0.03
Contemp	4,400	CNH	87,009.28	307,051.62	0.12
Csl Ltd	3,094	AUD	507,622.65	558,431.35	0.21
Cspc Pharmaceut --- Shs	1,253,600	HKD	1,537,110.63	1,529,813.32	0.59
Cz Xingyu	16,000	CNH	375,330.18	471,256.48	0.18
Dai-Ichi Life Hldgs Shs	62,100	JPY	1,048,282.21	959,390.46	0.37
Daito Trust Construct.	18,300	JPY	1,600,404.89	1,688,807.76	0.65
Daiwa H. Industr.Co. Ltd	14,400	JPY	341,797.98	364,763.34	0.14
Daiwa Securities Group Inc	361,900	JPY	1,708,689.49	1,677,036.28	0.64
Daqo New Energy/Sadr	1,200	USD	73,429.27	65,787.52	0.02
Dbx Group Holdings Ltd	150,100	SGD	2,338,469.79	2,806,020.23	1.08
Delta Electronic Industrial	49,000	TWD	429,487.83	449,253.19	0.17
Dongbu Insurance Co Ltd	1,727	KRW	56,691.09	70,860.00	0.03
Dongfeng Motor -H-	78,000	HKD	58,613.56	59,110.30	0.02
Doosan Bobcat Inc.	1,278	KRW	48,087.58	45,930.41	0.02
Eclat Textile Co Ltd	14,000	TWD	173,722.00	277,897.31	0.11
Ecovacs Roboti-A Rg	16,400	CNH	370,501.45	488,088.27	0.19
E-Mart Co Ltd	4,762	KRW	422,208.17	570,476.36	0.22
Endeavour Grp Rg	32,144	AUD	101,333.00	127,957.50	0.05
Evergreen Marine Corp (Taiwan)	70,000	TWD	49,852.98	417,269.59	0.16
Fanuc Ltd Jpy 50	4,800	JPY	963,308.38	976,894.91	0.37
Far Eastone Telecom. Co Ltd	44,000	TWD	83,339.71	86,007.76	0.03
Feng Tay Enterprise Co Ltd	11,000	TWD	67,288.37	81,381.19	0.03
Focus Media Info Tech Co -A-	337,300	CNH	438,711.89	414,164.89	0.16
Fortescue Metals Group Ltd	161,148	AUD	843,071.32	2,380,350.79	0.91
Fubon Financial Holding Co Ltd	687,000	TWD	1,082,186.72	1,536,220.80	0.59
Fujitsu Ltd	16,600	JPY	1,797,694.68	2,622,552.99	1.01
Fuyao Gr Gl	108,000	HKD	560,688.13	641,393.01	0.25
Gd Wen S Fd	12,960	CNH	53,865.23	24,301.28	0.01
Gf Securities Co Ltd	382,000	HKD	485,531.32	417,229.00	0.16
Giant Manufacture Co Ltd	94,000	TWD	864,056.60	905,919.81	0.35
Goodman Group	185,951	AUD	1,756,662.14	2,491,348.99	0.96
Great Wall Motor Co Ltd -H-	43,500	HKD	41,008.05	118,543.06	0.04
Greentwn /Reit	40,000	HKD	48,932.79	52,374.57	0.02
Gs Holdings Corp	1,152	KRW	40,583.80	39,892.61	0.01
H.K.Exchanges and Clearing Ltd	2,700	HKD	106,467.87	135,665.76	0.05
Hana Financial Group Inc	63,530	KRW	1,703,029.33	2,190,467.26	0.84
Hankook Tire Co Ltd	49,590	KRW	1,691,187.50	1,919,609.67	0.74
Hartalega Holdings Bhd	58,200	MYR	131,704.47	86,848.13	0.03

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Asia Pacific Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Henderson Land Dev.	37,000	HKD	152,222.95	147,830.04	0.05
Hitachi Ltd	26,200	JPY	1,100,124.60	1,265,842.10	0.49
Hkt Ltd - Stapled	108,000	HKD	128,161.36	124,057.37	0.05
Hon Hai Precision Ind. Co Ltd	325,000	TWD	1,095,740.99	1,101,422.26	0.42
Honda Motor Co.Ltd	42,400	JPY	971,217.61	1,143,265.40	0.44
Hoya Corp	10,500	JPY	995,724.33	1,174,748.49	0.45
Hulic Co Ltd --- Shs	8,500	JPY	81,491.54	80,701.53	0.03
Hyundai Motor /Pfd Issued 99	1,276	KRW	56,787.51	109,869.41	0.04
Hyundai Motor /Pref.Non-Vot.	729	KRW	45,323.58	63,043.13	0.03
Ibiden Co Ltd	3,000	JPY	115,305.85	136,490.03	0.05
Iida Grp Hldgs /Reit	26,500	JPY	462,758.09	575,658.28	0.22
Ind & Com Boc -H-	3,304,000	HKD	1,887,265.39	1,635,754.13	0.63
Industrial Bank Co Ltd -A-	163,100	CNH	432,857.51	437,354.00	0.16
Inner Mongolia Yi Li Ind. -A-	9,900	CNH	50,541.86	47,577.79	0.02
Innolux Corporation	231,000	TWD	170,146.18	145,038.25	0.06
Intco Med Tech Rg-A	22,700	CNH	460,929.26	369,664.51	0.14
Isuzu Motors Ltd	110,400	JPY	1,234,083.36	1,230,132.91	0.47
Itochu Corp	104,600	JPY	2,437,654.81	2,542,345.16	0.98
Japan Post Holdings Co. Ltd.	55,300	JPY	393,154.29	382,351.26	0.15
Japan Post Insurance Co. Ltd.	5,700	JPY	92,616.16	88,925.87	0.03
Japan Real Estate Inv / Reit	36	JPY	199,847.92	186,756.64	0.07
Japan Retail Fund Investment	192	JPY	123,801.13	175,582.23	0.07
Japan Tobacco Inc	137,700	JPY	2,876,196.20	2,194,804.10	0.84
Jd Health Intl	143,850	HKD	1,694,960.13	1,738,273.76	0.67
Jiumaojiu Intl Rg	17,000	HKD	56,487.13	58,601.10	0.02
Js Hengli	36,320	CNH	319,814.82	407,199.67	0.16
Jx Holdings	82,600	JPY	314,630.36	291,670.46	0.11
Kakao	750	KRW	50,338.59	91,532.88	0.04
Kansai Electr. Power C. Jpy 500	38,500	JPY	453,534.49	309,823.63	0.12
Kb Financial Group Inc	21,793	KRW	631,111.86	910,499.04	0.35
Kddi Corp	41,300	JPY	925,825.90	1,086,941.42	0.42
Ke Holdings Inc /Sadr	3,700	USD	189,520.79	148,748.74	0.06
Keyence Corp	800	JPY	249,289.37	340,700.99	0.13
Kinlong Hardware -A	15,870	CNH	296,355.99	401,844.37	0.15
Konami Hlds Shs	21,900	JPY	1,137,633.51	1,109,488.48	0.42
Korea Electric Power Corp.	7,199	KRW	125,407.74	133,945.10	0.05
Korea Kuhmo Petrochemical	4,962	KRW	687,829.22	813,634.12	0.31
Kossan Rubber Industries Bhd	352,700	MYR	290,947.91	230,574.61	0.09
Kt&G Corporation	4,981	KRW	377,141.41	314,765.60	0.12
Kuala Lumpur Kepong Bhd	12,100	MYR	54,003.81	50,016.50	0.02
Kweichow Moutai Co Ltd -A-	600	CNH	102,142.50	161,023.59	0.06
Kwg Property Holding Ltd	35,000	HKD	46,595.74	39,519.78	0.01
Lenovo Group Ltd	1,252,000	HKD	1,239,938.69	1,213,860.92	0.46
Lg Chem Ltd /Pfd Shas /I01	214	KRW	31,804.53	61,447.95	0.02
Lg Corp	2,383	KRW	132,332.98	182,884.20	0.07
Lg Display Co Ltd	5,757	KRW	97,807.89	105,606.49	0.04
Lg Electronics Inc	4,611	KRW	271,668.74	564,470.38	0.22
Lg Household & Healthcare Pref	109	KRW	46,557.22	62,433.29	0.02
Lg Innotek Co Ltd	8,540	KRW	1,002,894.62	1,425,906.37	0.55
Li Ning Company Ltd	58,000	HKD	393,111.81	596,965.83	0.23
Lite-on Technology Corpor.	61,000	TWD	90,169.97	106,317.51	0.04
Longford Ppt	50,000	HKD	271,436.34	236,141.55	0.09

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Asia Pacific Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Lotte Chemical Shs	475	KRW	98,387.58	93,357.93	0.04
Macquarie Group Ltd	10,404	AUD	1,015,748.28	1,029,996.10	0.39
Makita Corp	6,600	JPY	271,144.10	262,179.34	0.10
Marubeni Corp	50,000	JPY	247,525.91	366,897.65	0.14
Mcdonald S Holdings Co (Japan)	41,200	JPY	1,694,018.20	1,533,367.11	0.59
Media Tek Incorporated	49,000	TWD	811,826.87	1,426,341.83	0.55
Medibank Private Ltd	811,741	AUD	1,505,220.98	1,623,378.38	0.62
Mediceo Paltac Holdings Co Ltd	77,600	JPY	1,379,797.56	1,250,719.58	0.48
Meituan Dianping	42,900	HKD	873,770.90	1,492,323.38	0.57
Meritz Securities Co Ltd	112,032	KRW	362,252.90	397,182.72	0.15
Micro-Star Intl	28,000	TWD	143,543.58	133,441.54	0.05
Mirae Asset Dae Registered Shs	8,327	KRW	60,250.28	58,793.39	0.02
Mitsubishi Corp	28,400	JPY	585,953.87	653,171.25	0.25
Mitsubishi Electric Corp	46,600	JPY	613,347.54	570,740.23	0.22
Mitsubishi Estate Co.	31,800	JPY	442,273.85	433,917.52	0.17
Mitsubishi Gas Chemical	4,200	JPY	82,057.46	75,158.38	0.03
Mitsubishi Ufj Financial Group	252,800	JPY	1,182,822.80	1,152,268.12	0.44
Mitsui & Co Ltd	136,000	JPY	2,028,676.74	2,582,965.56	0.99
Mitsui Chemicals Inc.	8,900	JPY	222,756.05	259,243.71	0.10
Mizuho Financial Group Inc	64,800	JPY	752,285.89	781,342.75	0.30
Monotaro Co Ltd	3,400	JPY	49,266.37	67,918.41	0.03
Nan Ya Pcb	7,000	TWD	69,332.50	82,500.76	0.03
Nan Ya Plastics Corp	132,000	TWD	327,799.73	332,314.83	0.13
Naver Corp - Shs	3,121	KRW	891,341.31	975,615.13	0.37
New China Life Insurance Co -H-	547,400	HKD	1,838,916.18	1,574,939.26	0.61
Ngk Spark Plug Co Ltd	22,300	JPY	337,044.96	278,796.64	0.11
Nintendo Co.Ltd	6,700	JPY	2,141,593.78	3,288,475.46	1.26
Nio Inc	34,800	USD	1,250,998.69	1,561,011.80	0.60
Nippon Express Co.Ltd	1,900	JPY	116,896.33	122,089.08	0.05
Nippon Meat Packers	2,100	JPY	80,132.67	68,905.82	0.03
Nippon Tel&Tel	62,304	JPY	1,384,132.95	1,369,753.23	0.53
Nippon Yusen K K	42,300	JPY	625,546.68	1,808,846.07	0.69
Nomura Real Estate Hdgs Inc	3,200	JPY	60,523.91	68,492.63	0.03
Nomura Research Inst Ltd	8,900	JPY	227,266.09	248,427.80	0.10
Novatek Microelectronics Corp	18,000	TWD	145,615.67	271,785.02	0.10
Ntt Data Corp	29,200	JPY	390,390.53	384,356.53	0.15
Ono Pharmaceutical Co	18,400	JPY	447,177.33	346,455.29	0.13
Oracle Corp Japan Toky	900	JPY	67,607.44	58,105.10	0.02
Osaka Gas Co Ltd	10,500	JPY	172,051.57	165,007.10	0.07
Otsuka Holdings Co Ltd	59,200	JPY	2,166,517.96	2,071,537.35	0.80
Oversea - Chinese Bk Corp	92,100	SGD	566,396.40	690,201.13	0.26
Panasonic Corp	60,200	JPY	668,354.33	587,788.95	0.23
Persol Holdings Co. Ltd	5,400	JPY	74,883.48	90,028.73	0.03
Petronas Gas Bhd	19,500	MYR	62,896.53	61,364.40	0.03
Picc Property & Casualty -H-	120,000	HKD	99,531.74	88,593.79	0.03
Ping An Insur. (Grp) Co -H-	9,400	HKD	82,716.57	77,614.03	0.03
Pldt Inc	3,570	PHP	72,444.90	79,705.96	0.03
Posco	6,935	KRW	1,654,812.30	1,806,982.66	0.69
Power Assets Holdings Ltd	37,000	HKD	172,926.80	191,415.80	0.07
Pt Indofood Sukses	658,200	IDR	300,210.83	236,255.23	0.09
Pt Kalbe Farma Tbk	1,147,700	IDR	102,381.26	93,399.17	0.04
Ptt Expl. Prod. Public /For. Reg	535,900	THB	1,704,662.96	1,649,398.53	0.63

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Asia Pacific Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Quanta Computer Inc.	68,000	TWD	131,236.99	180,040.18	0.07
Rea Group Ltd	1,500	AUD	126,981.78	160,461.28	0.06
Realtek Semiconductor Corp	11,000	TWD	170,908.56	168,087.93	0.07
Recruit Holdings Co.Ltd.	36,700	JPY	1,552,245.78	1,524,776.67	0.58
Rhb Capital Bhd	47,000	MYR	52,928.33	51,527.82	0.02
Ricoh Co.Ltd	17,500	JPY	176,536.85	165,751.46	0.06
Rio Tinto Limited	9,971	AUD	611,447.30	799,143.57	0.31
S-1 --- Shs *Opa*	1,992	KRW	120,417.40	122,152.26	0.05
Sailun Jinyu -A- Shs -A-	319,200	CNH	404,116.37	416,098.06	0.16
Samsung Electr. /Pfd N - Vot.	21,018	KRW	482,090.71	1,159,810.81	0.44
Samsung Electro-Mechanics Co	8,663	KRW	1,231,236.57	1,148,073.94	0.44
Samsung Electronics Co Ltd	113,954	KRW	3,625,915.99	6,885,435.04	2.64
Samsung Fire&Marine Insur.	608	KRW	95,577.35	100,378.44	0.04
Samsung Life Insurance Co Ltd	1,764	KRW	105,940.35	105,397.36	0.04
Samsung Securities Co Ltd	20,071	KRW	668,129.32	675,502.54	0.26
Sany Heavy Ind Co Ltd Shs -A-	108,815	CNH	346,772.26	412,763.33	0.16
Sbi Holdings Inc	6,800	JPY	158,333.31	135,733.52	0.05
Scsk --- Shs	9,700	JPY	480,681.33	487,733.48	0.19
Sd Buchang	41,100	CNH	113,867.21	120,614.24	0.05
Seven & I Holdings Co Ltd	42,700	JPY	1,290,847.41	1,717,950.70	0.66
Sg Holdings Co. Ltd.	61,600	JPY	631,105.46	1,362,931.55	0.52
Shanghai Fosun Pharma -H-	14,000	HKD	52,563.21	95,303.47	0.04
Shanghai M&G Stationery -A-	34,300	CNH	383,559.20	378,465.60	0.14
Shanghai Pharmaceuticals-H-	48,100	HKD	71,792.48	88,569.47	0.03
Shanghai Pudong Devel. Bk. -A-	18,700	CNH	25,324.49	24,401.07	0.01
Shenzhen Investment Ltd	194,000	HKD	56,320.70	50,339.95	0.02
Shimadzu Corp	6,300	JPY	199,568.28	205,521.17	0.08
Shimamura Corp.	20,200	JPY	1,754,703.99	1,635,540.95	0.63
Shimano Inc	2,100	JPY	380,244.44	420,293.59	0.16
Shin-Etsu Chemical Co	9,100	JPY	1,081,374.57	1,284,221.54	0.49
Shionogi & Co Ltd	12,000	JPY	530,788.87	527,822.21	0.20
Siam Cement Pub Co/Foreign	21,200	THB	242,155.53	240,921.52	0.09
Sime Darby Bhd	128,900	MYR	62,865.60	57,050.51	0.02
Sime Darby Plantation Bhd	58,000	MYR	53,658.34	46,866.36	0.02
Singapore Exchange Ltd	22,400	SGD	147,738.81	157,050.00	0.06
Sinopac Holdings	285,000	TWD	93,955.87	118,576.88	0.05
Sinopharm Group Co -H-	38,400	HKD	74,072.30	96,306.67	0.04
Sinotruk (Hong Kong) Ltd	664,300	HKD	1,275,352.35	1,200,136.70	0.46
Sjz Yiling	99,200	CNH	336,473.96	377,456.15	0.14
Sk Hynix Inc	15,254	KRW	1,560,200.13	1,456,203.95	0.56
Sk Telecom Co Ltd	1,073	KRW	200,670.59	257,085.73	0.10
Smc Corp	3,200	JPY	1,515,650.18	1,595,649.71	0.61
Softbank	29,700	JPY	1,504,848.35	1,753,919.66	0.67
Softbank Corp.	92,800	JPY	1,032,647.88	1,024,509.20	0.39
Sohgo Security Services Co	2,000	JPY	75,446.04	76,865.84	0.03
Sonic Healthcare	13,600	AUD	266,767.12	330,510.55	0.13
Sony Corp Jpy 50	47,500	JPY	1,321,589.26	3,901,871.68	1.50
Sri Trang Glov-F Rg	348,300	THB	421,927.37	382,530.39	0.15
Stanley Electric Co Ltd	3,800	JPY	98,208.17	92,793.47	0.04
Start Today	48,700	JPY	1,233,580.12	1,396,364.39	0.53
Stockland /Units	681,235	AUD	1,742,544.01	2,009,083.84	0.77
Sumi Dai Pharma Shs	5,100	JPY	75,333.32	90,179.12	0.03

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Asia Pacific Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Sumitomo Chemical Co.Ltd	42,000	JPY	183,358.02	187,895.96	0.07
Sumitomo Electric Industries	20,800	JPY	248,027.55	258,937.61	0.10
Sumitomo Metal Mining Co.Ltd	6,500	JPY	163,565.43	213,526.76	0.08
Sumitomo Mitsui Financial Gr.	35,400	JPY	1,041,015.08	1,029,804.74	0.40
Sun Hung Kai Properties Ltd	140,500	HKD	1,740,969.29	1,764,911.07	0.68
Sunac China Holdings Ltd	72,000	HKD	242,386.80	208,325.70	0.08
Supermax	1,914,202	MYR	2,590,642.66	1,282,483.71	0.49
Sz Inovance	8,400	CNH	58,098.05	81,395.72	0.03
Sz Mindray	1,700	CNH	42,413.77	106,488.50	0.04
T&D Holdings Inc Tokyo	45,600	JPY	374,094.81	497,361.46	0.19
Tabcorp Holdings Ltd	573,963	AUD	1,698,345.95	1,881,606.69	0.72
Taiwan Semiconduct. Manuf /Sadr	4,761	USD	125,943.10	482,362.36	0.18
Taiwan Semiconductor Manufact.	648,037	TWD	4,108,007.34	11,667,269.62	4.48
Takeda Pharmaceutical Co Ltd	45,200	JPY	1,305,142.76	1,276,784.09	0.49
Techtronic Industries Co Ltd	159,500	HKD	1,690,194.38	2,348,191.55	0.90
Telekom Malaysia Bhd	1,143,500	MYR	1,272,696.86	1,409,207.71	0.54
Telkom Rg-B	2,997,300	IDR	552,610.09	548,816.75	0.21
Tencent Holdings Ltd	124,700	HKD	3,027,883.96	7,906,648.71	3.04
Tingyi Hld Corp. (Cayman Isl.)	52,000	HKD	78,097.72	87,508.09	0.03
Tis Inc	6,300	JPY	108,050.43	135,754.03	0.05
Tokyo Electron Co Ltd	7,600	JPY	1,426,307.07	2,775,433.97	1.06
Top Glove	1,315,900	MYR	1,453,053.37	1,114,061.31	0.43
Topsports	36,000	HKD	48,711.75	49,716.75	0.02
Tosoh Corp	118,400	JPY	1,506,857.44	1,723,058.63	0.66
Toyo Suisan Kaisha	2,400	JPY	80,545.77	77,929.20	0.03
Toyota Industries Corp	4,300	JPY	250,850.03	313,866.30	0.12
Toyota Motor Corp	31,633	JPY	1,417,241.42	2,332,987.76	0.89
Toyota Tsusho Corp.	5,600	JPY	205,478.71	223,305.89	0.08
Trend Micro Inc Tokyo	3,400	JPY	147,667.40	150,298.54	0.06
Uni-President China Hldgs Ltd	53,000	HKD	51,409.02	49,313.96	0.02
Uni-President Enterprises Corp	134,000	TWD	298,963.45	296,803.04	0.11
United Microelectronic Corp	887,000	TWD	398,357.77	1,425,182.92	0.55
Uss Co Ltd Tokai	6,300	JPY	105,513.72	92,735.75	0.04
Utd Overseas Bk /Local	31,800	SGD	494,164.69	514,910.19	0.20
Vanguard Intl.Semiconduct	25,000	TWD	84,358.27	89,263.62	0.03
Vinda Intl Hldg	297,000	HKD	828,002.95	770,668.30	0.29
Vipshop Hldg Sp Adrrepr1/5th	84,500	USD	2,239,526.28	1,430,657.67	0.55
Wanhua Chemical Group Co -A-	5,400	CNH	76,652.99	76,677.83	0.03
Want Want China Holdings Ltd	1,114,000	HKD	717,991.41	665,213.45	0.26
Weibo Corp /Sadr -A-	40,000	USD	1,661,395.68	1,774,704.89	0.68
Wesfarmers Ltd	80,990	AUD	2,161,441.10	3,029,242.71	1.16
Wh Group Ltd	1,987,600	HKD	1,647,636.82	1,506,251.71	0.58
Wilmar International Ltd	378,900	SGD	971,627.54	1,069,264.75	0.41
Wisetech Global Ltd	3,584	AUD	70,990.88	72,423.93	0.03
Woolworths	32,144	AUD	635,435.31	775,678.79	0.30
Woong Jin Coway Co Ltd	1,360	KRW	79,940.82	80,138.63	0.03
Woori Investment&Securit.Co	23,364	KRW	220,734.30	225,665.51	0.09
Xiaomi Corporation	371,200	HKD	1,123,990.89	1,088,140.25	0.42
Xinyi Glass Holding Co Ltd	52,000	HKD	97,961.21	178,685.87	0.07
Yageo Corp	11,000	TWD	189,728.75	184,730.30	0.07
Yamada Denki Co Ltd	18,900	JPY	79,465.30	73,643.09	0.03
Yamaha Motor Co Ltd	68,400	JPY	1,625,018.57	1,568,974.53	0.60

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Asia Pacific Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Yamato Holdings Co Ltd	82,000	JPY	1,668,323.60	1,968,130.01	0.76
Yuanta Financial Holding Co	306,000	TWD	162,207.47	248,609.76	0.09
Yum China Holdings Inc	15,900	USD	747,800.85	888,174.54	0.34
Zhongsheng Grp	266,000	HKD	1,350,790.95	1,865,637.65	0.71
Zhuzhou Kibing Group Co Ltd	173,800	CNH	389,577.82	420,915.64	0.16
Zoomlion Heavy Shares A	75,305	CNH	103,294.72	90,795.25	0.03
Zoomlion Heavy Shs H	38,400	HKD	42,449.47	33,894.94	0.01
			208,417,380.27	254,900,331.51	97.81
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			208,417,380.27	254,900,331.51	97.81
Other transferable securities and money market instruments					
Shares					
Bgp Holdings	1,169,623	EUR	3,381.74	-	-
			3,381.74	-	-
Total - Other transferable securities and money market instruments			3,381.74	-	-
Financial Instruments					
Treasury Bills					
USA 0% 21-16.09.21 Tb	800,000	USD	671,770.12	674,474.94	0.26
			671,770.12	674,474.94	0.26
Total - Financial Instruments			671,770.12	674,474.94	0.26
TOTAL INVESTMENT PORTFOLIO			209,092,532.13	255,574,806.45	98.07

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Asia Pacific Equity

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Electronic semiconductor	17.85	Japan	32.07
Holding and Finance Companies	9.72	Cayman Islands	14.95
Internet Software	7.37	Taiwan	10.54
Banks and financial institutions	6.02	South Korea	10.16
Pharmaceuticals and Cosmetics	5.07	Australia	9.96
Automobile industry	4.84	China	8.86
Real estate companies	4.61	Hong Kong	5.58
Other Services	3.25	Singapore	2.01
Transportation	2.96	Malaysia	1.69
Electronics and Electrical Equipment	2.91	Thailand	1.25
Business Houses	2.90	United States of America	0.60
Retail	2.60	Indonesia	0.34
Insurance	2.47	Bermuda Islands	0.03
Office equipment, computers	2.45	Philippines	0.03
Communication Services	2.30	Malta	0.00
Consumer goods	2.01	Cash and Other Assets / (Liabilities)	1.93
Chemicals	1.93		
Confeder. Helvet. Bonds	1.78		100.00
Mines, heavy industries	1.64		
Food and Distilleries	1.62		
Tyres and Rubber	1.22		
Construction, building materials	1.20		
Tobacco and spirits	1.07		
Leisure	1.06		
Mechanics, machinery	1.04		
Public services	0.93		
Precious metals	0.91		
Petrol	0.91		
Non-ferrous metals	0.89		
Graphic art, publishing	0.81		
Healthcare Education and Social Services	0.80		
Biotechnology	0.35		
States, Provinces and Municipalities	0.31		
Packaging and Container Industry	0.12		
Textile	0.11		
Agriculture and fishing	0.04		
Cash and Other Assets / (Liabilities)	1.93		
	100.00		

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Equity

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
Abu Dhabi Islamic Bank	426,134	AED	503,373.19	535,992.72	0.12
Acc Ltd /Dematerialised	4,596	INR	99,403.44	105,037.99	0.02
Acer Inc	192,000	TWD	128,846.60	170,224.21	0.04
Adani Port - Shs	17,017	INR	71,893.45	135,832.91	0.03
African Rainbow Minerals Ltd	14,236	ZAR	211,829.40	214,581.87	0.05
Agile Property Holdings Ltd	1,322,000	HKD	1,498,666.60	1,443,918.16	0.33
Agricult Bk China /H-Shares	1,725,000	HKD	579,863.27	505,668.62	0.12
Airtac International Group	7,000	TWD	162,928.33	227,697.87	0.05
Al Rajhi Bank	213,125	SAR	3,223,177.30	5,318,428.53	1.22
Aldar Properties Pjsc	265,240	AED	168,235.31	232,559.74	0.05
Alibaba Group Holding Ltd /Adr	101,320	USD	11,446,268.00	19,373,819.22	4.45
Alinma Bank	97,450	SAR	422,272.83	460,949.69	0.10
Alrosa	153,560	RUB	185,340.36	236,974.56	0.06
Ambev Sa	291,000	BRL	790,394.98	834,543.29	0.19
Anglo Platinum Ltd	3,282	ZAR	404,303.29	319,548.21	0.07
Ao Tatneft	86,768	RUB	492,837.08	531,919.65	0.12
Apeloa Pharmaceutical Co Ltd	72,900	CNH	218,843.74	279,667.61	0.06
Arca Continental Sab De Cv	25,200	MXN	112,336.97	123,369.62	0.03
Ase Technology Holding Co Ltd	208,000	TWD	663,792.62	704,910.25	0.16
Asustek Computer Inc	164,000	TWD	1,147,625.40	1,843,550.90	0.42
Au Optronics Corp	1,176,000	TWD	709,178.67	805,986.92	0.19
Aurobindo Pharma	289,472	INR	2,680,270.55	3,169,263.35	0.73
B3 Sa - Brasil Bolsa Balcao	374,100	BRL	1,122,000.43	1,057,148.65	0.24
Baidu Inc -A- /Adr	30,000	USD	3,648,335.52	5,157,672.85	1.19
Bajaj Auto Ltd	4,224	INR	193,190.94	198,067.43	0.05
Balkrishna Industries Ltd	29,838	INR	699,914.56	757,874.07	0.17
Banco Bradesco Sa	95,190	BRL	531,935.50	349,593.90	0.08
Banco Btg Pactual Sa /Unit	14,000	BRL	230,819.33	287,093.77	0.07
Banco De Chile	2,690,852	CLP	251,614.79	225,815.51	0.05
Banco Do Brasil Sa	52,500	BRL	264,231.43	283,395.13	0.06
Bancolumbia Sa (Dematerialized)	19,994	COP	177,976.15	119,276.18	0.03
Bank Albilad	22,660	SAR	186,122.80	186,961.39	0.05
Bank of China Ltd -H-	12,997,000	HKD	4,066,909.29	3,936,955.13	0.91
Bank of Communications Co -H-	1,556,000	HKD	874,634.32	881,846.99	0.20
Baoshan Iron & Steel Co -A-	635,200	CNH	493,842.75	633,244.07	0.14
Beijing Enterprises Hld Ltd	339,000	HKD	1,178,311.88	1,013,991.80	0.23
Bgi Genomics-A Rg	12,800	CNH	233,265.76	198,089.74	0.05
Bim Birlesik Magazalar As	31,010	TRY	247,555.07	186,945.34	0.04
Boe Technology Group Co Ltd	792,100	CNH	717,648.94	644,958.75	0.15
Bradespar Sa Brasil/Pref.	6,400	BRL	64,479.48	79,922.02	0.02
Braskem Sa -A-/Pref.	10,000	BRL	86,848.22	100,047.01	0.02
Bs Finl Shs	475,794	KRW	2,141,635.96	2,753,764.08	0.63
Bsantander	31,716,394	CLP	1,451,499.38	1,333,201.83	0.31
Byd Company Limited -H-	49,000	HKD	1,096,865.32	1,235,297.15	0.28
By-Health Co Ltd	127,800	CNH	590,414.06	548,648.33	0.13
C&S Paper -A-	136,800	CNH	554,063.77	491,784.70	0.11
Cathay Financial Holding	494,000	TWD	630,195.56	805,690.38	0.18
Charoen Pok /Foreign Reg	3,719,400	THB	3,027,501.15	2,592,834.20	0.60
Cheil Worldwide Inc	23,307	KRW	434,052.71	438,886.92	0.10

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Cheng Shin Rubber Industry Co	522,000	TWD	721,166.79	738,421.93	0.17
China Citic Bk -H-	2,905,000	HKD	1,421,968.18	1,160,665.56	0.26
China Construction Bank Corp	9,896,000	HKD	6,442,324.99	6,564,687.24	1.51
China Cosco Holdings -H-	1,900,500	HKD	1,510,738.04	4,035,988.01	0.93
China Galaxy Securities -H-	3,758,500	HKD	1,881,863.42	1,889,333.78	0.44
China Hongqiao Group	2,122,500	HKD	1,805,122.29	2,424,245.41	0.56
China Int Travel Serv Corp	22,110	CNH	600,415.49	865,808.91	0.20
China Life Insurance Co Ltd	175,880	TWD	108,332.58	140,232.78	0.03
China Life Insurance Co Ltd -H-	136,000	HKD	271,392.13	227,390.74	0.05
China Medical System Holdings	1,652,000	HKD	2,374,698.56	3,667,891.65	0.84
China Merchants Bank /-H-	250,000	HKD	1,573,752.61	1,798,204.31	0.41
China Natl Blding Material -H-	2,856,000	HKD	2,172,552.58	2,827,913.91	0.65
China Overseas Land+Investment	335,000	HKD	715,471.71	641,588.44	0.15
China Overseas Property Hld Ltd	340,000	HKD	296,172.96	306,386.87	0.07
China Petroleum&Chem Corp -H-	7,348,000	HKD	3,255,430.77	3,135,269.24	0.72
China Resources Land	198,000	HKD	778,243.61	676,081.39	0.16
China Yuhua Education Corp Ltd	374,000	HKD	281,757.27	285,456.59	0.07
Chinatrust Financial Hldg Co	1,118,000	TWD	728,861.72	767,927.33	0.18
Chunghwa Telecom Co Ltd	240,000	TWD	791,739.99	827,882.23	0.19
Cia Energ Minas Gerais/Pref	73,922	BRL	146,988.56	150,646.65	0.03
Cipla Ltd /Demat.	28,186	INR	279,302.47	310,734.51	0.07
Citic Pacific Ltd	2,668,000	HKD	2,394,310.80	2,424,512.49	0.56
Clicks Grp	15,288	ZAR	230,041.96	221,721.26	0.05
Cn Meidong Auto	156,000	HKD	535,004.86	717,284.02	0.16
Cn Merchant Pt	42,000	HKD	51,621.99	51,710.11	0.01
Cn Res	617,000	HKD	313,076.21	324,222.89	0.07
Cn Reso Cement	72,000	HKD	78,432.32	57,690.19	0.01
Cn Sanjiu	24,500	CNH	94,745.79	85,517.93	0.02
Cn Zheshang Rg -A	88,400	CNH	46,216.17	45,794.16	0.01
Colgate-Palmolive (India) Ltd	62,115	INR	1,092,124.19	1,187,782.69	0.28
Compal Electronics Inc	247,000	TWD	158,558.07	167,042.49	0.04
Contemp	21,200	CNH	825,663.57	1,479,430.52	0.34
Copel. Cia Paran. En. Pref. B	2,796,200	BRL	2,717,962.79	2,785,770.17	0.64
Cosco Shipping	602,000	HKD	375,070.16	396,079.40	0.09
Cq	5,800	CNH	148,811.36	141,321.88	0.03
Cspc Pharmaceut --- Shs	1,966,000	HKD	2,419,526.82	2,399,180.75	0.55
Cyfrowy Polsat Sa	17,374	PLN	122,001.53	115,193.01	0.03
Cz Xingyu	26,900	CNH	611,670.06	792,299.96	0.18
Delta Electronic Industrial	122,000	TWD	975,992.48	1,118,548.77	0.26
Delta Electronics Pub. /For. Rg	19,400	THB	335,091.03	294,975.23	0.07
Dongbu Insurance Co Ltd	3,168	KRW	105,233.54	129,985.23	0.03
Dongfeng Motor -H-	170,000	HKD	133,653.18	128,830.14	0.03
Doosan Bobcat Inc.	3,105	KRW	81,272.31	111,591.50	0.02
Eclat Textile Co Ltd	56,000	TWD	670,221.01	1,111,589.23	0.26
Ecovacs Roboti-A Rg	30,300	CNH	663,317.96	901,772.83	0.21
Eletrobras. Centr. Eletr. Bras	29,900	BRL	164,725.23	216,858.07	0.05
E-Mart Co Ltd	19,863	KRW	2,024,320.58	2,379,540.51	0.55
Embotelladora Andina -B- /Pref	24,339	CLP	73,972.55	47,908.67	0.01
Empresas Copec Sa	24,630	CLP	256,190.47	206,152.48	0.05
Eregli Demir Celik	59,683	TRY	109,853.02	104,206.52	0.02
Evergreen Marine Corp (Taiwan)	666,000	TWD	1,114,851.17	3,970,022.07	0.91
Falabella Sa Comerc.E Indust.	498,205	CLP	1,805,886.85	1,885,365.54	0.43

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Far Eastone Telecom. Co Ltd	76,000	TWD	142,669.72	148,558.87	0.04
Feng Tay Enterprise Co Ltd	26,000	TWD	153,126.14	192,355.53	0.04
Focus Media Info Tech Co -A-	507,700	CNH	557,795.83	623,396.14	0.14
Ford Otomotiv Sanayi As	126,125	TRY	1,294,832.35	2,082,248.08	0.48
Fubon Financial Holding Co Ltd	1,673,000	TWD	2,482,500.45	3,741,044.25	0.86
Fuyao Gr Gl	30,000	HKD	159,793.65	178,164.73	0.04
Gail (India) Ltd /Demat.	103,428	INR	158,484.65	175,569.59	0.04
G-Bits Network-A Rg	10,200	CNH	693,837.10	705,412.83	0.16
Gerdau /Pref.	67,200	BRL	260,926.22	334,295.12	0.08
Gf Securities Co Ltd	1,115,600	HKD	1,341,003.85	1,218,483.44	0.28
Giant Manufacture Co Ltd	20,000	TWD	165,308.28	192,748.90	0.05
Greenland H	926,500	CNH	678,775.20	658,884.40	0.15
Grupo Aval Shs/Pfd	1,358,136	COP	277,422.91	332,370.00	0.07
Grupo Bimbo Sab De Cv A	94,000	MXN	170,575.90	174,690.05	0.04
Grupo Mexico Sab De Cv /-B-	934,000	MXN	3,042,547.60	3,707,995.50	0.85
Gs Holdings Corp	2,651	KRW	93,773.87	91,801.49	0.02
Hana Financial Group Inc	110,071	KRW	3,141,327.05	3,795,166.41	0.87
Hankook Tire Co Ltd	38,144	KRW	1,330,786.19	1,476,539.45	0.34
Happigo Home Shopping -A-	31,500	CNH	262,753.80	281,969.40	0.07
Hartalega Holdings Bhd	505,800	MYR	812,248.00	754,772.93	0.17
Hellenic Telecom	19,310	EUR	236,722.63	273,236.50	0.06
Hero Motocorp Ltd	7,786	INR	287,104.74	256,351.61	0.06
Hindalco Industries / Demat.	96,650	INR	429,045.01	407,884.89	0.09
Hindustan Petr./Dematerialised	43,736	INR	124,517.93	145,457.96	0.03
Hon Hai Precision Ind. Co Ltd	1,101,000	TWD	3,043,001.85	3,731,279.72	0.86
Housing Devt Fin Corp	33,159	INR	864,669.50	931,011.29	0.21
Hyundai Motor /Pfd Issued 99	3,043	KRW	137,041.98	262,016.16	0.06
Hyundai Motor /Pref.Non-Vot.	1,650	KRW	93,004.36	142,690.22	0.03
Icici Bank Ltd	335,643	INR	2,356,049.56	2,401,997.63	0.55
Impala Platinum Holdings Ltd	249,758	ZAR	1,957,102.43	3,471,850.88	0.80
Ind & Com Boc -H-	8,729,000	HKD	4,930,831.89	4,321,579.23	0.99
Indus Towers Rg Registered Shs	43,960	INR	120,298.69	119,001.81	0.03
Industrial Bank Co Ltd -A-	297,200	CNH	780,161.73	796,944.26	0.18
Infosys --- Shs	409,863	INR	3,905,504.76	7,349,369.71	1.69
Inner Mongolia Yi Li Ind. -A-	22,200	CNH	113,291.23	106,689.58	0.02
Intco Med Tech Rg-A	36,400	CNH	658,152.21	592,766.00	0.14
Inter Rao Ues Jsc	35,207,400	RUB	2,151,747.77	1,912,818.01	0.44
Intl Container Terminal Serv.	68,820	PHP	133,804.73	194,530.37	0.05
Investimentos Itau /Pref	1,905,700	BRL	2,665,914.89	3,569,864.74	0.82
Ipca Labs	4,732	INR	118,538.47	108,768.81	0.02
Itc Ltd /Demat	1,308,803	INR	3,308,232.70	3,009,279.21	0.69
Jarir Marketing Company	16,615	SAR	605,186.91	788,896.83	0.18
Jd Health Intl	249,650	HKD	3,091,399.70	3,016,753.87	0.69
Jd. Com Inc /Adr	29,100	USD	749,435.92	1,958,238.62	0.45
Jinke Properties Group Co -A-	846,400	CNH	746,913.52	639,472.05	0.15
Jiumaojiu Intl Rg	40,000	HKD	143,947.72	137,884.95	0.03
Js Hengli	65,974	CNH	616,215.35	739,663.85	0.17
Jsc Surgutneftegaz /Pref.	548,700	RUB	245,387.76	293,234.65	0.07
Jsc Surgutneftegaz /Sadr	42,595	USD	223,919.38	177,940.08	0.04
Kaisa Grp/Reit	159,000	HKD	69,653.54	50,752.52	0.01
Kakao	18,390	KRW	990,244.21	2,244,386.31	0.52
Kb Financial Group Inc	65,068	KRW	2,289,158.04	2,718,503.73	0.63

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Ke Holdings Inc /Sadr	24,000	USD	1,209,245.69	964,856.66	0.22
Kimberly-Clark Mex. Sab De Cv A	513,800	MXN	909,696.20	769,491.60	0.18
Kinlong Hardware -A	12,800	CNH	227,925.04	324,108.88	0.08
Koc Hld As	49,082	TRY	93,211.59	87,268.29	0.02
Korea Kuhmo Petrochemical	17,291	KRW	1,246,674.86	2,835,257.46	0.65
Kossan Rubber Industries Bhd	576,400	MYR	696,603.18	376,816.57	0.09
Kt&G Corporation	37,878	KRW	2,903,741.95	2,393,634.10	0.55
Kumba Iron Ore Ltd	72,611	ZAR	1,540,880.56	2,745,691.62	0.63
Kweichow Moutai Co Ltd -A-	2,351	CNH	372,386.67	630,944.11	0.14
Larsen & Toubro Infotech Ltd	3,303	INR	145,871.28	152,537.33	0.04
Lenovo Group Ltd	1,690,000	HKD	1,788,333.16	1,638,518.34	0.38
Lg Chem Ltd /Pfd Shas /I01	559	KRW	85,836.44	160,511.24	0.04
Lg Chemical Ltd	1,204	KRW	721,848.74	766,255.65	0.17
Lg Corp	5,762	KRW	341,676.81	442,206.78	0.10
Lg Electronics Inc	25,359	KRW	1,359,029.56	3,104,403.45	0.72
Lg Household & Healthcare Pref	142	KRW	64,588.61	81,335.11	0.02
Lg Innotek Co Ltd	864	KRW	137,013.37	144,260.32	0.03
Li Ning Company Ltd	133,000	HKD	935,843.29	1,368,904.41	0.31
Lite-on Technology Corpor.	1,653,000	TWD	2,519,816.01	2,881,030.15	0.66
Logan Property Holdings Co Ltd	481,000	HKD	623,309.14	606,826.23	0.14
Longford Ppt	645,000	HKD	3,396,895.04	3,046,225.96	0.70
Lotte Chemical Shs	1,025	KRW	211,300.14	201,456.58	0.05
Lukoil Holding	42,616	RUB	2,756,214.56	3,318,496.42	0.76
Luzhou Old Cellar Co Ltd -A-	5,400	CNH	169,823.79	166,250.38	0.04
Maccura Biotech-A Rg	78,000	CNH	469,702.71	428,391.50	0.10
Magnit Ojsc - Sgdr	121,668	USD	1,446,353.76	1,488,973.19	0.34
Masraf Al Rayan	284,960	QAR	288,567.06	294,169.52	0.07
Media Tek Incorporated	198,000	TWD	2,914,981.66	5,763,585.34	1.32
Meituan Dianping	124,200	HKD	2,412,582.20	4,320,432.72	0.99
Meritz Securities Co Ltd	409,638	KRW	1,097,952.90	1,452,273.78	0.33
Micro-Star Intl	43,000	TWD	207,178.23	204,928.08	0.05
Midea Group Co Ltd -A-	4,000	CNH	40,517.02	37,251.43	0.01
Mirae Asset Dae Registered Shs	18,989	KRW	144,472.93	134,073.23	0.03
Mmc Norilsk Nickel	3,947	RUB	1,168,540.16	1,127,320.96	0.26
Mobile Telesystems Ojs /Sadr	26,400	USD	187,184.94	206,124.79	0.05
Motherson Sumi Systems /Demat.	1,032,977	INR	2,587,122.77	2,836,742.36	0.65
Mr. Price group limited	258,130	ZAR	2,443,714.77	3,207,753.80	0.74
Mrf Ltd	1,017	INR	950,521.54	923,797.45	0.21
Multichoice Grp -Registered Shs	248,475	ZAR	1,841,450.02	1,721,067.76	0.40
Muyuan Foodstuff Co Ltd	9,900	CNH	98,154.34	78,568.58	0.02
Nan Ya Pcb	14,000	TWD	128,435.51	165,001.53	0.04
Nan Ya Plastics Corp	333,000	TWD	782,088.97	838,339.69	0.19
Naspers Ltd N	12,258	ZAR	1,369,377.10	2,169,441.55	0.50
National Bank of Abu Dhabi	776,199	AED	2,482,401.55	2,975,237.92	0.69
Naver Corp - Shs	7,874	KRW	2,220,525.93	2,461,388.50	0.56
Netease Inc /Adr	1,400	USD	132,338.19	136,045.53	0.03
New China Life Insurance Co -H-	900,000	HKD	3,158,145.66	2,589,414.21	0.60
Nien Made Enterprise Co Ltd	135,000	TWD	1,251,882.38	1,689,124.84	0.39
Nio Inc	61,200	USD	2,462,491.70	2,745,227.66	0.63
Novatek Microelectronics Corp	37,000	TWD	346,566.89	558,669.20	0.13
Novolipetsk Steel Ojsc Nlmc	71,250	RUB	208,767.82	189,428.50	0.04
Oil&Natural Gas Corp Ltd	2,500,110	INR	3,171,137.23	3,337,874.73	0.77

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Old Mutual Limited	293,618	ZAR	399,861.70	233,983.71	0.05
Ooredoo Q.S.C.	132,993	QAR	231,808.32	224,610.67	0.05
Otp Bank Ltd	26,782	HUF	1,085,486.00	1,217,017.35	0.28
Page Industries	1,284	INR	419,501.81	429,977.03	0.10
Petrobras. Petr. Brasileiro	218,700	BRL	977,932.65	1,112,936.58	0.25
Petroleo Brasileiro/Prf.Shs	294,600	BRL	978,684.76	1,456,616.97	0.34
Phosagro Ojsc /Sgdr Regs	8,208	USD	138,058.27	140,500.27	0.03
Picc Grp Cn -H-	496,000	HKD	135,289.73	139,474.43	0.03
Ping An Insur. (Grp) Co -H-	373,000	HKD	3,163,279.63	3,079,790.63	0.71
Pldt Inc	39,700	PHP	835,415.67	886,366.00	0.20
Polish Oil & Gas Co	1,488,992	PLN	1,756,174.98	2,200,001.26	0.50
Posco	4,605	KRW	1,063,754.47	1,199,878.18	0.28
Power Grid Corp of India Ltd	1,329,367	INR	3,061,027.77	3,504,414.52	0.81
Powszechny Zaklad Ubezpieczen	36,828	PLN	311,878.08	299,308.28	0.07
Pt Indofood Sukses	2,337,200	IDR	1,040,658.74	838,917.84	0.19
Pt Kalbe Farma Tbk	1,553,400	IDR	144,074.05	126,414.80	0.03
Ptt Expl. Prod. Public /For. Reg	347,200	THB	1,073,948.80	1,068,615.73	0.25
Ptzehuang	2,200	CNH	94,093.12	128,694.13	0.03
Qatar Gas Trans Company Ltd	919,339	QAR	684,843.17	638,518.14	0.14
Qatar Islamic Bank	151,352	QAR	591,815.63	605,842.12	0.14
Reliance Indus. /Demat	65,779	INR	1,180,751.12	1,574,845.46	0.36
Rhb Capital Bhd	109,200	MYR	122,645.32	119,719.96	0.03
Richter Gedeon	76,870	HUF	1,417,445.56	1,727,391.75	0.40
Riyad Bank	15,454	SAR	66,266.55	92,068.85	0.02
Sabanci Holding	832,054	TRY	689,214.69	717,505.13	0.17
Samsung Card Co Ltd	15,982	KRW	453,234.33	410,443.63	0.10
Samsung Electr. /Pfd N - Vot.	49,754	KRW	1,130,736.26	2,745,514.66	0.63
Samsung Electro-Mechanics Co	16,822	KRW	2,392,884.22	2,229,354.70	0.51
Samsung Electronics Co Ltd	301,175	KRW	8,945,365.64	18,197,877.22	4.18
Samsung Securities Co Ltd	36,766	KRW	1,046,607.67	1,237,383.60	0.29
Santander Br/Units (55Sh+50Pfd)	446,900	BRL	2,468,654.90	3,040,799.17	0.70
Sany Heavy Ind Co Ltd Shs -A-	176,100	CNH	380,232.61	667,992.66	0.15
Saudi Rg-144a Reg S	71,299	SAR	543,517.24	562,621.74	0.13
Saudi Telecom Company	24,429	SAR	627,736.38	722,749.05	0.17
Sd Buchang	63,700	CNH	171,326.77	186,937.40	0.04
Severstal Cherepovets Metal F.	12,250	RUB	219,383.16	222,492.85	0.05
Shanghai M&G Stationery -A-	28,000	CNH	305,327.22	308,951.51	0.07
Shanghai Pharmaceuticals-H-	152,500	HKD	226,467.42	280,807.59	0.06
Shanghai Pudong Devel. Bk. -A-	595,600	CNH	877,388.08	777,180.69	0.18
Shinsegae Co Ltd	432	KRW	101,675.90	92,346.01	0.02
Shoprite Holdings Ltd	120,016	ZAR	828,062.26	1,101,212.47	0.25
Siam Cement Pub Co/Forein	51,100	THB	601,681.37	580,711.77	0.13
Sibanye Stillwater Limited	173,712	ZAR	683,728.67	611,761.66	0.14
Sid Nacional	29,000	BRL	91,559.19	214,325.73	0.05
Sinopac Holdings	675,000	TWD	220,099.47	280,839.98	0.06
Sinopharm Group Co -H-	84,000	HKD	230,285.18	210,670.83	0.05
Sinotruk (Hong Kong) Ltd	1,035,000	HKD	2,265,202.16	1,869,850.20	0.43
Sjz Yiling	11,300	CNH	39,333.02	42,996.52	0.01
Sk Hynix Inc	32,650	KRW	3,147,718.50	3,116,891.23	0.72
Sk Telecom Co Ltd	2,500	KRW	474,351.73	598,988.20	0.14
Spar Group Ltd	18,515	ZAR	193,834.25	197,700.36	0.04
State Bank Of India	113,732	INR	362,158.96	540,802.14	0.13

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Sun Pharmaceutical --- Shs	21,673	INR	151,351.36	166,052.99	0.04
Sunac China Holdings Ltd	160,000	HKD	497,481.86	462,946.00	0.11
Supermax	1,630,933	MYR	1,662,443.63	1,092,698.16	0.25
Sz Inovance	39,900	CNH	284,685.79	386,629.65	0.09
Sz Mindray	5,500	CNH	154,678.49	344,521.62	0.08
Taiwan Semiconduct. Manuf /Sadr	105,351	USD	2,839,830.92	10,673,672.98	2.45
Taiwan Semiconductor Manufact.	1,026,000	TWD	6,369,652.63	18,472,122.17	4.24
Tata Consultancy Serv /Demat.	15,320	INR	510,094.01	581,415.63	0.13
Tata Steel Ltd /Dematerial.	41,210	INR	545,746.06	545,329.56	0.13
Telefonica Brasil Sa	31,200	BRL	210,976.82	220,153.83	0.05
Telekom Malaysia Bhd	1,833,300	MYR	2,021,053.19	2,259,292.08	0.52
Telkom Rg-B	3,122,000	IDR	568,477.04	571,649.78	0.13
Tencent Holdings Ltd	314,700	HKD	10,784,609.51	19,953,667.60	4.59
Thai Union-Foreign Registered	5,382,500	THB	2,217,355.38	2,803,530.04	0.64
Tiger Brands Ltd	10,288	ZAR	139,642.88	126,924.78	0.03
Tim Rg	58,800	BRL	124,387.02	113,901.38	0.03
Top Glove	2,392,800	MYR	3,035,154.82	2,025,781.52	0.46
Topsports	90,000	HKD	115,470.10	124,291.88	0.03
Turkcell Iletisim Hizmet	1,383,541	TRY	2,581,870.04	2,160,675.98	0.50
Unimicron Technology Corp	78,000	TWD	224,036.08	304,464.58	0.07
Uni-President China Hldgs Ltd	153,000	HKD	145,288.46	142,359.15	0.04
Uni-President Enterprises Corp	320,000	TWD	615,639.99	708,783.38	0.16
United Microelectronic Corp	773,000	TWD	479,499.59	1,242,013.96	0.29
Upl Ltd /Demat.	29,357	INR	253,104.48	264,020.20	0.06
Vale Sa	201,437	BRL	1,802,723.77	3,832,655.77	0.88
Vanguard Intl.Semiconduct	16,000	TWD	55,155.25	57,128.72	0.01
Vinda Intl Hldg	123,000	HKD	325,418.46	319,165.66	0.07
Vipshop Hldg Sp Adrrepr1/5th	158,100	USD	3,648,515.84	2,676,768.97	0.62
Vodacom	148,210	ZAR	1,058,837.53	1,126,578.32	0.26
Wanhua Chemical Group Co -A-	11,400	CNH	153,055.63	161,875.41	0.04
Want Want China Holdings Ltd	1,753,000	HKD	1,051,513.17	1,046,785.62	0.24
Weg	443,200	BRL	1,526,705.58	2,508,552.08	0.58
Weibo Corp /Sadr -A-	64,700	USD	2,720,693.25	2,870,585.16	0.66
Wipro Ltd /Dematerialised	394,826	INR	1,959,980.90	2,443,736.39	0.56
Woolworths Hld Ltd	340,156	ZAR	952,672.37	1,082,471.95	0.25
Woori Investment&Securit.Co	68,847	KRW	453,999.54	664,971.46	0.15
Wpg Holding Co Ltd	96,000	TWD	134,133.20	148,437.83	0.03
Xiaomi Corporation	390,000	HKD	1,206,599.12	1,143,250.80	0.26
Yageo Corp	24,000	TWD	397,822.42	403,047.93	0.09
Yuanta Financial Holding Co	735,000	TWD	391,975.49	597,150.90	0.14
Yum China Holdings Inc	77,000	USD	3,723,894.32	4,301,222.60	0.99
Zhongsheng Grp	482,000	HKD	2,415,121.83	3,380,591.53	0.78
Zhuzhou Kibing Group Co Ltd	159,600	CNH	355,945.43	386,525.52	0.09
Zoomlion Heavy Shares A	350,700	CNH	299,035.59	422,839.03	0.10
Zoomlion Heavy Shs H	96,800	HKD	87,447.78	85,443.50	0.02
			327,829,114.46	424,761,927.96	97.60
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			327,829,114.46	424,761,927.96	97.60

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Emerging Markets Equity

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Other transferable securities and money market instruments					
Rights					
Rights Legend Hlgs Corp Ass Ent	3,200	HKD	-	-	-
			-	-	-
Total - Other transferable securities and money market instruments			-	-	-
Financial Instruments					
Treasury Bills					
USA 0% 21-16.09.21 Tb	1,400,000	USD	1,172,864.17	1,180,331.15	0.27
			1,172,864.17	1,180,331.15	0.27
Total - Financial Instruments			1,172,864.17	1,180,331.15	0.27
TOTAL INVESTMENT PORTFOLIO			329,001,978.63	425,942,259.11	97.87

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Equity

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Electronic semiconductor	15.69	Cayman Islands	19.49
Internet Software	11.65	Taiwan	15.20
Banks and financial institutions	10.30	South Korea	14.07
Holding and Finance Companies	8.39	China	13.37
Other Services	4.52	India	8.75
Petrol	4.21	Brazil	5.18
Pharmaceuticals and Cosmetics	3.77	South Africa	4.26
Retail	3.27	Hong Kong	2.38
Mines, heavy industries	3.07	Russia	2.26
Automobile industry	2.62	Saudi Arabia	1.87
Communication Services	2.45	Thailand	1.69
Transportation	2.27	Malaysia	1.52
Electronics and Electrical Equipment	2.17	United States of America	1.26
Public services	1.98	Turkey	1.23
Real estate companies	1.79	Mexico	1.10
Food and Distilleries	1.73	United Arab Emirates	0.86
Office equipment, computers	1.69	Chile	0.85
Tobacco and spirits	1.61	Hungary	0.68
Chemicals	1.59	Poland	0.60
Insurance	1.57	Qatar	0.40
Mechanics, machinery	1.40	Indonesia	0.35
Construction, building materials	1.36	Philippines	0.25
Non-ferrous metals	1.28	Colombia	0.10
Business Houses	1.10	Bermuda Islands	0.09
Leisure	0.99	Greece	0.06
Tyres and Rubber	0.89	Cash and Other Assets / (Liabilities)	2.13
Precious metals	0.87		
Healthcare Education and Social Services	0.76		
Agriculture and fishing	0.64		
Graphic art, publishing	0.60		
Textile	0.51		
Forest Products and Paper Industry	0.46		
States, Provinces and Municipalities	0.27		
Consumer goods	0.21		
Investment funds	0.10		
Biotechnology	0.05		
Packaging and Container Industry	0.04		
Cash and Other Assets / (Liabilities)	2.13		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Equity

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
3m Co	10,500	USD	1,436,669.74	1,758,528.67	0.20
A.P. Moeller - Maersk A /SA	66	DKK	87,236.20	154,607.29	0.02
A.P. Moeller - Maersk A /S B	2,626	DKK	4,219,288.05	6,365,138.70	0.72
Ab Industrivaerden /-C-	26,622	SEK	812,503.16	822,053.30	0.09
Abb Ltd Zuerich /Namen.	33,543	CHF	735,535.67	960,250.28	0.11
Accenture Plc	34,200	USD	7,898,237.51	8,500,689.71	0.97
Activision Blizzard Inc	13,600	USD	730,950.87	1,094,421.59	0.13
Adecco /Act .Nom.	2,574	CHF	151,902.38	147,561.87	0.02
Adobe Systems Inc	21,700	USD	8,687,657.87	10,715,335.58	1.22
Advance Auto Parts Inc	1,200	USD	196,434.23	207,561.55	0.02
Aflac Inc	11,300	USD	417,466.72	511,263.07	0.06
Ageas Nv	83,460	EUR	3,760,548.37	3,905,928.00	0.45
Agilent Technologies	5,700	USD	635,792.54	710,385.33	0.08
Agnc Investment Corp /Reit	8,800	USD	125,974.67	125,322.09	0.01
Allegion Plc	1,900	USD	173,425.94	223,161.89	0.03
Allstate Corp	5,700	USD	550,618.06	626,903.88	0.07
Ally Financial Inc	63,400	USD	2,363,170.83	2,664,296.80	0.30
Alphabet Inc -A-	5,600	USD	7,251,215.83	11,529,531.20	1.31
Alphabet Inc -C-	5,282	USD	4,544,751.79	11,162,210.99	1.27
Altagas	34,000	CAD	541,710.58	602,273.88	0.07
Altria Group	87,763	USD	3,270,011.81	3,528,279.80	0.40
Amazon Com Inc	6,000	USD	9,622,196.76	17,403,844.86	1.98
Amundi Act.	950	EUR	69,768.62	70,632.50	0.01
Anthem Inc	18,156	USD	4,248,418.33	5,844,823.61	0.67
Apple Inc	317,356	USD	16,334,978.90	36,648,463.54	4.18
Applied Materials Inc	71,400	USD	5,182,453.68	8,572,816.19	0.98
Arcelormittal Sa	33,270	EUR	865,754.90	860,029.50	0.10
Archer-Daniels Midland Co	17,405	USD	669,073.85	889,327.99	0.10
Arrow Electronics Inc	65,700	USD	4,328,971.13	6,305,759.70	0.72
Asm International Reg Nv	832	EUR	223,166.90	230,464.00	0.02
Asml Holding Nv	420	EUR	244,755.32	243,348.00	0.03
At&t	129,092	USD	3,815,650.27	3,132,603.51	0.36
Atco Ltd Cl. 1 Non-Vot.	48,000	CAD	1,290,394.22	1,436,503.68	0.16
Atlas Copco Ab	5,855	SEK	129,698.31	259,762.80	0.03
Atlas Copco Ab	12,543	SEK	630,898.38	647,992.91	0.08
Automatic Data Proces.	43,800	USD	6,184,624.81	7,335,207.42	0.84
Autozone Inc	500	USD	543,724.87	629,097.81	0.07
Avery Dennison Corp	1,600	USD	244,140.55	283,629.01	0.03
B2gold Corp	18,700	CAD	105,734.58	66,199.20	0.01
Bank Leumi Le-Israel	23,202	ILS	152,935.34	148,625.54	0.02
Bank of America Corp	157,900	USD	4,212,624.99	5,489,221.75	0.63
Bank of Montreal	12,600	CAD	796,179.53	1,089,901.42	0.12
Bank Of Nova Scotia	21,900	CAD	1,114,494.98	1,201,973.05	0.14
Barratt Devel.Plc	18,423	GBP	145,235.36	149,151.90	0.02
Berkshire Hathaway -B	45,800	USD	10,611,278.21	10,732,492.41	1.22
Best Buy Co Inc	4,100	USD	382,340.89	397,485.67	0.04
Bhp Billiton Ltd	51,604	AUD	1,112,256.67	1,586,231.84	0.18
Bhp Group Plc	217,903	GBP	5,110,823.18	5,405,072.05	0.62
Bluescope Steel Ltd	8,463	AUD	117,871.72	117,617.48	0.01

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Bmw-Bayer. Motorenwerke	39,610	EUR	3,393,090.69	3,537,569.10	0.40
Bnp Paribas	51,194	EUR	2,593,819.25	2,706,626.78	0.31
Boliden Rg	5,131	SEK	121,712.25	166,431.47	0.02
Brenntag	8,751	EUR	467,817.95	686,253.42	0.08
British American Tobacco (25p)	213,906	GBP	7,689,770.47	6,974,927.09	0.79
Broadcom Inc	8,000	USD	2,675,864.16	3,216,458.68	0.37
Bunge Ltd	58,300	USD	4,013,533.54	3,841,606.24	0.44
Burlington Stores Inc	1,100	USD	277,348.57	298,641.65	0.04
Canad.Imper.Bk Of Commerce	50,400	CAD	4,075,278.68	4,841,680.75	0.55
Canadian Natural Resour.	226,000	CAD	5,359,515.30	6,923,549.06	0.79
Canon Inc.	18,400	JPY	364,880.57	351,207.00	0.04
Cbre Group -A-	69,400	USD	5,048,338.85	5,016,578.41	0.57
Cdw Corp	2,800	USD	304,075.94	412,327.15	0.05
Celanese Rg	38,300	USD	4,845,034.70	4,895,682.97	0.56
Cerner Corp	5,400	USD	357,433.43	355,871.84	0.04
Cheniere Energy	4,200	USD	238,694.30	307,173.69	0.03
Chiba Bank	291,400	JPY	1,369,060.12	1,480,704.90	0.17
Chipotle Mexican Grill Inc	500	USD	644,323.80	653,600.34	0.08
Chubu Electric Power C. Jpy 500	438,700	JPY	5,451,961.09	4,525,017.39	0.51
Ci Financial Corp	120,800	CAD	1,315,350.40	1,870,924.05	0.21
Cincinnati Financial Corp	2,700	USD	271,227.11	265,492.41	0.03
Cintas	5,600	USD	1,497,494.57	1,803,709.95	0.21
Citigroup Inc	40,800	USD	2,285,566.88	2,433,895.45	0.28
Citizens Financial Group Inc	7,900	USD	170,337.86	305,542.16	0.04
Ck Asset Hldgs	48,000	HKD	250,246.65	279,331.02	0.03
Ck Infrastructure Holdings Ltd	187,500	HKD	897,422.82	942,530.49	0.10
Comcast Corp -A-	40,800	USD	1,929,270.12	1,961,564.92	0.22
Commonwealth Bank of Australia	13,965	AUD	907,467.53	882,655.40	0.10
Constellation Software Inc	400	CAD	492,076.36	511,242.49	0.06
Copart Inc	3,700	USD	372,349.32	411,274.03	0.05
Covestro Ag	22,827	EUR	1,230,831.27	1,243,158.42	0.14
Credit Agricole Sa. Paris	20,790	EUR	255,520.02	245,613.06	0.03
Crown Castle Intl Shs	9,300	USD	1,423,519.34	1,529,873.52	0.18
Cummins Inc	2,700	USD	397,449.62	555,048.06	0.06
Dai-Ichi Life Hldgs Shs	234,000	JPY	3,851,621.25	3,615,094.50	0.41
Daimler Ag /Namen-Akt.	94,393	EUR	5,253,320.49	7,107,792.90	0.81
Daito Trust Construct.	1,100	JPY	98,488.65	101,513.03	0.01
Daiwa H. Industr.Co. Ltd	9,600	JPY	237,347.79	243,175.56	0.03
Daiwa Securities Group Inc	398,300	JPY	1,874,642.61	1,845,713.04	0.21
Danaher Corp	11,800	USD	2,524,029.08	2,670,023.61	0.30
Darden Restaurants	6,400	USD	772,388.93	787,804.38	0.09
Davita Inc - Shs	58,500	USD	4,070,085.22	5,940,265.60	0.68
Dbs Group Holdings Ltd	101,000	SGD	1,397,756.43	1,888,128.20	0.22
Dcc	1,925	GBP	121,123.30	132,667.45	0.01
Deere & Co.	25,000	USD	5,049,099.67	7,434,865.09	0.85
Deutsche Post Ag. Bonn	94,752	EUR	4,030,054.01	5,434,974.72	0.62
Dexus Property Group	17,269	AUD	118,906.03	116,612.96	0.02
Discover Fin Svc	5,600	USD	499,242.11	558,536.26	0.06
Discovery Com Inc /-C-	5,600	USD	102,248.56	136,836.43	0.02
Dover Corp.	3,100	USD	266,850.76	393,642.50	0.05
Dow Inc	105,300	USD	5,839,842.96	5,618,367.62	0.64
Dr Horton Inc	11,300	USD	710,563.20	861,029.51	0.10

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Eurizon AM Sicav

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Global Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Dropbox Inc -A- Shs	5,600	USD	111,573.28	143,116.36	0.02
E. On-Namen Akt.	38,019	EUR	388,655.53	370,837.33	0.04
Eaton Corporation Public Ltd	7,500	USD	880,785.61	937,057.34	0.11
Electrolux Ab B	4,560	SEK	104,353.79	106,684.21	0.01
Electronic Arts	5,000	USD	582,539.82	606,365.94	0.07
Emerson Electric Co	83,200	USD	4,460,098.80	6,751,406.41	0.77
Empire Co Ltd -A-/Non Voting	3,600	CAD	90,627.25	95,826.82	0.01
Enagas	13,059	EUR	247,892.26	254,454.62	0.03
Endesa Sa	86,882	EUR	1,929,092.18	1,777,605.72	0.20
Enel	41,039	EUR	334,587.63	321,417.45	0.04
Eog Resources Inc	2,200	USD	157,338.99	154,779.09	0.02
Epiroc Rg-B	8,706	SEK	91,259.76	144,157.16	0.01
Equity Residential Sbi	6,200	USD	408,204.67	402,529.51	0.05
Estee Lauder Cos A	4,000	USD	1,000,555.41	1,072,782.46	0.12
Etab Colruyt	9,410	EUR	472,389.11	443,775.60	0.05
Eurofins Scientific	23,220	EUR	1,983,640.20	2,238,408.00	0.25
Evolution Gaming Group Ab	42,708	SEK	2,345,864.68	5,694,452.08	0.65
Evraz	13,705	GBP	80,381.56	94,484.25	0.01
Extra Space Storage Inc	2,600	USD	258,287.75	359,133.22	0.04
Facebook Inc -A-	61,756	USD	12,001,357.27	18,105,547.02	2.06
Fedex Corp	2,300	USD	567,698.33	578,548.90	0.06
Ferguson Newco Plc	4,172	GBP	335,665.45	488,280.11	0.06
Fid Nat Fin -A- Fnf Group	70,400	USD	2,547,365.69	2,579,750.42	0.29
Fifth Third Bancorp	14,400	USD	277,585.21	464,175.38	0.05
Firstservice --- Registered Shs	800	CAD	102,083.52	115,792.78	0.01
Fortescue Metals Group Ltd	429,463	AUD	3,087,363.06	6,343,687.74	0.72
Fortum Corporation	200,501	EUR	3,351,775.16	4,663,653.26	0.53
Fox - Registered Shs -A-	7,200	USD	172,965.59	225,409.78	0.03
Fr Brnd Hom Sec	67,600	USD	4,896,988.31	5,677,602.02	0.65
Fujitsu Ltd	38,300	JPY	4,473,102.52	6,050,830.09	0.69
Gartner Inc. *Opa*	15,700	USD	2,872,174.41	3,206,188.87	0.36
General Hldg	1,300	USD	226,537.78	455,054.81	0.05
Glaxosmithkline Plc	52,047	GBP	974,662.12	860,318.33	0.10
Goldman Sachs Group Inc	26,200	USD	5,966,427.62	8,384,220.91	0.95
Goodman Group	33,620	AUD	296,297.92	450,436.69	0.05
Great West Lifeco Inc	4,900	CAD	116,239.26	122,825.26	0.01
Hca Holdings Inc	18,200	USD	2,688,428.95	3,172,569.98	0.36
Heico Corp. A	1,600	USD	149,312.04	167,527.82	0.02
Henderson Land Dev.	28,000	HKD	103,297.68	111,871.38	0.02
Henkel Ag & Co Kgaa	1,658	EUR	165,826.19	128,743.70	0.01
Hermes International	576	EUR	607,036.65	707,616.00	0.08
Hologic Inc	82,500	USD	4,619,465.37	4,641,146.71	0.53
Home Depot Inc.	22,400	USD	4,879,471.47	6,022,880.27	0.69
Hoya Corp	7,100	JPY	775,526.78	794,353.74	0.09
Husqvarna Ab -B-	15,554	SEK	140,692.23	174,357.29	0.02
Hydro One Ltd	5,600	CAD	111,649.34	114,218.82	0.01
Iberdrola Sa	25,381	EUR	213,916.10	260,916.68	0.03
Idexx Laboratories Inc.	1,600	USD	696,769.33	852,006.75	0.10
Iida Grp Hldgs /Reit	15,000	JPY	254,077.66	325,844.31	0.04
Illinois Tool Works	17,400	USD	3,181,111.59	3,279,885.33	0.37
Imperial Oil Ltd	4,200	CAD	117,991.33	108,023.70	0.01
Interpublic Group	236,100	USD	4,103,265.60	6,467,865.94	0.74

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Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Intuit	4,800	USD	1,863,108.44	1,983,824.62	0.23
Ipsen	26,556	EUR	2,235,559.27	2,329,492.32	0.26
Iron Mountain Reit Inc /Reit	174,100	USD	4,744,793.06	6,212,404.72	0.71
Isuzu Motors Ltd	8,400	JPY	98,686.12	93,597.07	0.01
Itochu Corp	235,200	JPY	5,686,423.65	5,716,630.79	0.65
Jacobs Engineer.Group	2,200	USD	251,454.30	247,490.73	0.03
Japan Post Holdings Co. Ltd.	110,400	JPY	769,864.21	763,319.69	0.09
Japan Real Estate Inv / Reit	28	JPY	171,313.77	145,255.16	0.02
Japan Tobacco Inc	193,300	JPY	3,296,476.81	3,081,014.03	0.35
Jazz Pharmaceuticals Plc	1,000	USD	152,292.22	149,780.78	0.02
Jm Smucker Co	2,400	USD	242,307.08	262,198.99	0.03
Johnson & Johnson	88,731	USD	11,153,463.10	12,325,080.05	1.40
Johnson Ctr Int Shs	13,500	USD	696,904.24	781,201.52	0.09
Jpmorgan Chase & Co	102,258	USD	9,824,610.66	13,410,800.44	1.53
Julius Baer Grp *Opr*	16,158	CHF	834,293.41	889,758.07	0.10
Jx Holdings	58,800	JPY	227,009.44	207,629.82	0.02
Kansai Electr. Power C. Jpy 500	269,800	JPY	2,868,701.56	2,171,179.63	0.25
Keycorp	19,600	USD	211,543.39	341,264.76	0.04
Keyera	3,500	CAD	79,647.09	79,368.93	0.01
Keysight Technologies Inc	3,700	USD	327,540.22	481,717.54	0.05
Kingfisher Plc	758,228	GBP	2,995,826.69	3,218,518.61	0.37
Kkr & Co Inc -A-	9,000	USD	412,702.84	449,544.69	0.05
Kla Tencor Corporation	22,100	USD	2,630,767.29	6,041,349.92	0.69
Knight Swift Transn Hldgs -A-	2,800	USD	95,456.43	107,325.46	0.01
Konami Hlds Shs	1,500	JPY	79,669.60	75,992.36	0.01
Koninklijke Ahold Delhaize N.V.	232,536	EUR	5,198,082.58	5,829,677.52	0.66
Kroger Co	211,300	USD	5,118,425.56	6,825,381.96	0.78
Kuehne +Nagel International	2,355	CHF	565,196.67	679,975.16	0.08
L Brands Inc	4,200	USD	227,286.92	255,187.18	0.03
La Francaise Des Jeux Saem	6,530	EUR	237,835.99	323,757.40	0.04
Laboratory Corp of Amer. Hld	1,900	USD	325,326.02	441,918.21	0.05
Lafargeholdcim N Namen-Akt.	28,152	CHF	1,288,524.36	1,424,929.78	0.16
Lam Research Corp	11,100	USD	5,236,366.21	6,090,025.30	0.69
Lennar Corp. -A-	39,800	USD	2,736,592.09	3,334,005.06	0.38
Lennox International Inc.	700	USD	159,808.94	207,048.90	0.02
Liberty Global Plc -C-	7,000	USD	152,008.19	159,595.28	0.02
Lindt & Spruengli /Reg	1	CHF	60,378.33	88,372.06	0.01
Lkq	5,600	USD	226,370.20	232,404.72	0.02
Loblaw Companies Ltd	1,800	CAD	91,243.64	93,486.29	0.01
Logitech Intl Sa	39,754	CHF	2,304,082.82	4,064,224.32	0.46
Lowe S Companies Inc	26,000	USD	2,970,145.95	4,252,293.42	0.48
Lumen Tech Rg	304,100	USD	2,891,640.14	3,484,586.00	0.39
Lundin Ener Rg Shs	3,255	SEK	86,964.88	97,172.73	0.01
Lvmh Moet Hennessy Eur 0.3	567	EUR	359,960.64	374,957.10	0.04
Lyondellbasell Ind Nv -A-	4,800	USD	444,291.04	416,337.27	0.05
M&G Plc	47,546	GBP	101,405.37	126,741.38	0.01
Magna International Inc.	5,000	CAD	327,722.07	390,666.53	0.05
Manulife Financial Corp	234,900	CAD	3,802,250.64	3,901,940.70	0.45
Marubeni Corp	187,100	JPY	1,281,091.93	1,372,931.02	0.16
Masco Corp.	112,500	USD	4,880,354.85	5,588,005.90	0.64
Mcdonald S Holdings Co (Japan)	104,300	JPY	4,251,514.91	3,881,800.73	0.44
Mckesson Corp	9,300	USD	1,350,053.80	1,499,605.40	0.17

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Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Medibank Private Ltd	53,190	AUD	96,644.08	106,373.21	0.01
Mediceo Paltac Holdings Co Ltd	138,300	JPY	2,632,953.73	2,229,053.07	0.26
Merck	45,700	USD	2,832,621.71	2,996,702.36	0.34
Merck Kgaa	1,989	EUR	293,773.11	321,621.30	0.04
Metro Inc -A- /Sub Vtg	4,400	CAD	166,604.07	178,018.95	0.02
Mettler Toledo Intl Inc.	400	USD	432,123.26	467,231.03	0.06
Micron Technology Inc	19,600	USD	1,513,563.04	1,404,391.23	0.16
Microsoft Corp	155,974	USD	14,810,580.23	35,626,776.22	4.06
Mitsubishi Ufj Financial Group	212,000	JPY	981,893.35	966,300.79	0.11
Mitsui & Co Ltd	162,400	JPY	2,570,211.41	3,084,364.76	0.35
Mitsui Chemicals Inc.	4,200	JPY	96,409.17	122,339.73	0.02
Mohawk Industries	1,200	USD	131,087.38	194,458.68	0.02
Mondi Plc	8,228	GBP	188,526.73	182,152.47	0.02
National Bank of Canada	6,600	CAD	309,466.07	416,830.33	0.05
Nintendo Co.Ltd	10,900	JPY	4,522,659.49	5,349,907.83	0.61
Nippon Express Co.Ltd	1,400	JPY	91,015.30	89,960.37	0.01
Nippon Tel&Tel	85,700	JPY	1,633,127.60	1,884,114.21	0.21
Nippon Yusen K K	2,800	JPY	116,226.27	119,734.49	0.01
Nitto Denko Corp	3,000	JPY	197,529.14	188,898.55	0.02
Nn Group Nv	158,146	EUR	4,456,780.68	6,291,047.88	0.72
Nrg Energy Inc	146,000	USD	4,834,009.44	4,961,045.53	0.56
Nvidia Corp	5,300	USD	1,652,881.76	3,575,489.04	0.41
Oji Holdings Corporation	17,000	JPY	83,377.44	82,380.13	0.01
Old Dominion Freight Lines	1,900	USD	309,039.57	406,593.59	0.05
Omega Healthcare Investors	4,000	USD	126,091.39	122,394.60	0.01
Omnicom Group Inc.	4,200	USD	169,367.79	283,269.81	0.03
Omv Ag	81,636	EUR	3,410,073.99	3,916,078.92	0.45
Oneok Inc (New)	63,900	USD	2,919,360.86	2,997,804.38	0.34
Oracle Corp	96,800	USD	4,883,108.79	6,353,214.17	0.72
O'Reilly Automotive Inc	1,400	USD	626,904.35	668,376.05	0.08
Organon & Company Wi	4,730	USD	146,768.22	120,682.80	0.01
Orix Jreit Inc	600	JPY	766,499.27	974,342.84	0.11
Osaka Gas Co Ltd	7,000	JPY	112,017.70	110,004.74	0.01
Otsuka Holdings Co Ltd	85,200	JPY	2,833,468.95	2,981,334.16	0.34
Owens Corning Inc	6,800	USD	509,049.04	561,315.35	0.06
Panasonic Corp	21,600	JPY	253,219.34	210,901.02	0.02
Parker-Hannifin	2,300	USD	522,962.36	595,575.89	0.07
Paychex Inc.	75,800	USD	5,547,365.08	6,857,790.89	0.78
Pentair Plc	85,600	USD	3,158,197.16	4,871,116.36	0.55
Pepsico Inc	13,600	USD	1,617,982.37	1,699,082.63	0.19
Perkinelmer Inc	2,100	USD	241,122.92	273,407.25	0.03
Pfizer Inc Pfizer Inc	276,500	USD	9,038,466.03	9,129,629.01	1.04
Philip Morris Int.	103,800	USD	6,734,124.16	8,674,214.17	0.99
Pnc Financial Services Gp	7,400	USD	1,152,031.59	1,190,239.46	0.14
Pool Corp	11,400	USD	3,935,050.86	4,408,704.89	0.50
Poste Italiane Spa	10,292	EUR	90,275.04	114,755.80	0.01
Power Assets Holdings Ltd	24,500	HKD	106,527.52	126,748.30	0.01
Procter & Gamble Co	43,017	USD	4,141,864.98	4,893,999.84	0.56
Publicis Groupe Sa	3,388	EUR	185,467.10	182,748.72	0.02
Pultegroup Inc	125,300	USD	4,697,520.07	5,765,279.09	0.66
Qorvo Inc	2,500	USD	250,854.12	412,415.68	0.05
Qualcomm Inc	20,000	USD	2,140,429.68	2,410,286.68	0.27

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Quest Diagnostics Inc	53,000	USD	5,448,688.85	5,897,478.92	0.67
Randstad N.V. (Eur 0.1)	45,493	EUR	2,727,373.88	2,934,298.50	0.34
Raymond James Fin. Inc	2,300	USD	244,773.65	251,914.00	0.03
Red Electrica Corporacion. Sa	8,029	EUR	110,432.17	125,694.00	0.02
Regency Centers Corp.	2,700	USD	148,292.65	145,859.19	0.02
Regeneron Pharma. Inc.	1,800	USD	720,473.84	847,699.83	0.09
Regions Financial Corp	19,200	USD	250,856.68	326,691.40	0.04
Repsol Ypf Sa. Madrid	25,891	EUR	291,149.60	273,253.61	0.03
Rio Tinto Limited	7,528	AUD	354,502.15	603,344.98	0.07
Rio Tinto Plc /Reg.	103,681	GBP	4,575,105.68	7,182,933.08	0.82
Robert Half Intl Inc	69,700	USD	3,602,577.57	5,228,675.38	0.59
Rockwell Automation	2,400	USD	448,618.37	578,792.58	0.07
Rollins Inc	3,600	USD	100,016.66	103,811.13	0.01
Royal Bank Of Canada	84,300	CAD	6,647,389.64	7,207,596.34	0.82
Royal Dutch Shell Plc /-A-	75,544	GBP	1,722,942.38	1,272,820.47	0.14
Saint-Gobain	57,108	EUR	2,806,389.53	3,171,778.32	0.36
Sandvik Ab	5,446	SEK	117,080.57	117,372.23	0.01
Sanofi-Aventis	86,218	EUR	7,055,570.35	7,618,222.48	0.87
Sap Ag	19,922	EUR	2,356,793.38	2,367,530.48	0.27
Sartorius Stedim Biotech	540	EUR	159,730.06	215,406.00	0.03
Schindler Hld Sa /Nom.	370	CHF	86,741.26	91,243.02	0.01
Schroders Plc	2,490	GBP	100,876.81	101,867.62	0.01
Scottish & Southern Energy Plc	19,019	GBP	314,228.36	332,339.80	0.04
Scsk --- Shs	3,000	JPY	148,743.23	150,845.41	0.02
Seagate Hldgs Rg	15,200	USD	1,111,228.85	1,126,927.49	0.13
Sealed Air Corp (New)	2,700	USD	130,972.04	134,886.17	0.02
Sekisui House Ltd	10,000	JPY	167,899.49	173,062.07	0.02
Shimamura Corp.	24,400	JPY	2,116,627.14	1,975,603.92	0.23
Shimano Inc	1,500	JPY	294,806.02	300,209.70	0.03
Shionogi & Co Ltd	4,800	JPY	209,109.09	211,128.88	0.02
Skanska B	5,544	SEK	132,172.45	124,075.67	0.02
Smith Corp. A.O.	2,400	USD	121,022.75	145,821.25	0.02
Snam Rete Gas Spa	183,894	EUR	863,764.49	896,483.25	0.10
Snap-On Inc	25,100	USD	4,618,798.14	4,728,577.57	0.54
Sonova Holding Ag /Nom.	2,010	CHF	591,394.93	637,920.45	0.07
Sony Corp Jpy 50	21,800	JPY	1,180,195.72	1,790,753.74	0.20
Ss&C Technologies Holdings Inc	97,400	USD	5,355,014.04	5,917,912.31	0.68
Stanley Black & Decker Inc	3,200	USD	366,269.55	553,092.75	0.06
Starbucks Corp.	9,600	USD	891,547.71	905,038.79	0.10
Start Today	13,100	JPY	329,484.09	375,613.42	0.04
Statoilhydro Asa	17,062	NOK	322,619.21	304,550.66	0.03
Steel Dynamics Inc.	3,600	USD	186,971.44	180,910.62	0.02
Stockland /Units	1,553,010	AUD	3,789,143.79	4,580,104.22	0.52
Sumi Dai Pharma Shs	4,500	JPY	65,314.46	79,569.81	0.01
Sumitomo Electric Industries	14,300	JPY	178,719.44	178,019.61	0.02
Sumitomo Metal Mining Co.Ltd	4,500	JPY	129,642.82	147,826.22	0.02
Sun Hung Kai Properties Ltd	302,000	HKD	3,969,870.33	3,793,616.67	0.43
Svenska Handelsbanken Ab	27,885	SEK	264,024.54	265,463.89	0.03
Swedish Match Ab	28,680	SEK	203,131.05	206,357.64	0.03
Swiss Life Holding /Nam	420	CHF	170,939.01	172,213.35	0.02
Swisscom /Nam.	442	CHF	215,020.33	212,917.76	0.02
Tabcorp Holdings Ltd	47,101	AUD	146,797.87	154,409.88	0.02

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Target Corp	41,700	USD	3,065,123.53	8,499,627.32	0.97
Te Connectivity /Reg Shs	6,200	USD	678,411.94	706,831.37	0.08
Tenaris Sa	8,920	EUR	85,084.86	81,992.64	0.01
Tesla Mtrs	10,000	USD	734,206.52	5,731,028.67	0.65
Texas Instruments Inc	51,200	USD	6,638,070.49	8,301,652.61	0.94
The Blackstone Rg Registered Shs	66,200	USD	4,751,808.07	5,422,148.40	0.62
The Carlyle Grp	2,800	USD	102,535.92	109,733.56	0.01
The Hershey Co	2,500	USD	360,030.92	367,158.52	0.04
Thermo Fisher Scientific Inc	21,100	USD	8,258,461.02	8,974,972.18	1.02
Tokyo Electron Co Ltd	2,500	JPY	886,045.83	912,971.70	0.11
Toronto Dominion Bk	59,300	CAD	3,108,939.73	3,506,972.30	0.40
Tosoh Corp	188,500	JPY	2,703,197.92	2,743,214.12	0.31
Total Sa	44,259	EUR	1,619,526.94	1,688,702.15	0.19
Toyota Tsusho Corp.	4,000	JPY	143,885.71	159,504.21	0.02
Tractor Supply Co	2,400	USD	291,194.20	376,512.65	0.04
Tyson Foods Inc -A-	56,800	USD	3,187,481.18	3,532,519.39	0.40
Ubs Group Ag	485,355	CHF	5,422,895.18	6,267,783.49	0.72
Ugi Corp	4,000	USD	150,341.20	156,188.87	0.02
Unilever Plc	145,896	GBP	7,273,532.46	7,187,763.16	0.82
United Rentals Inc.	1,200	USD	306,102.70	322,775.72	0.04
Unitedhealth Group Inc	18,669	USD	2,788,036.46	6,303,384.79	0.72
Us Bancorp	25,400	USD	1,031,262.57	1,220,099.49	0.14
Uss Co Ltd Tokai	5,600	JPY	91,090.57	82,431.77	0.01
Utd Overseas Bk /Local	22,000	SGD	345,601.05	356,227.18	0.04
Utd Parcel Service Inc B	14,900	USD	2,006,605.19	2,612,776.56	0.30
Verizon Communications I.	72,900	USD	3,496,719.78	3,444,002.53	0.39
Vertex Pharmaceuticals	4,900	USD	835,202.72	833,041.32	0.10
Visa Inc -A-	2,300	USD	356,719.20	453,445.19	0.05
Vodafone Group Plc	1,621,642	GBP	2,348,194.54	2,291,488.32	0.26
Volkswagen Ag	451	EUR	58,615.24	124,836.80	0.02
Waters Corporation	19,300	USD	5,034,229.77	5,624,176.22	0.64
West Pharmaceutical Services	1,300	USD	172,609.86	393,617.20	0.05
Weyerhaeuser Co	16,100	USD	319,935.57	467,252.95	0.05
Whirlpool Corp.	27,600	USD	4,375,595.70	5,073,652.61	0.58
Williams Companies Inc	292,600	USD	4,949,967.91	6,550,193.93	0.75
Wilmar International Ltd	599,800	SGD	1,499,174.33	1,692,649.76	0.19
Xinyi Glass Holding Co Ltd	36,000	HKD	77,984.83	123,705.60	0.02
Yamada Denki Co Ltd	20,500	JPY	84,652.83	79,877.43	0.01
Yamaha Motor Co Ltd	76,200	JPY	1,862,067.91	1,747,892.68	0.20
Yamato Holdings Co Ltd	4,900	JPY	112,273.00	117,607.77	0.01
Zebra Technologies A	1,000	USD	399,305.93	446,450.25	0.05
Zillow Grp -A-	1,200	USD	122,456.48	123,976.39	0.01
Zoetis Inc -A-	22,600	USD	3,338,460.98	3,551,210.79	0.41
Zoom Video Communctins Inc -A-	3,700	USD	1,186,738.75	1,207,429.17	0.14
			667,105,938.45	849,432,499.42	96.80
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			667,105,938.45	849,432,499.42	96.80

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Global Equity

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Other transferable securities and money market instruments					
Shares					
Bgp Holdings	80,205	EUR	92.08	-	-
			92.08	-	-
Total - Other transferable securities and money market instruments			92.08	-	-
Financial Instruments					
Treasury Bills					
USA 0% 21-16.09.21 Tb	2,700,000	USD	2,267,224.16	2,276,352.93	0.26
			2,267,224.16	2,276,352.93	0.26
Total - Financial Instruments			2,267,224.16	2,276,352.93	0.26
TOTAL INVESTMENT PORTFOLIO			669,373,254.69	851,708,852.35	97.06

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Equity

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Internet Software	13.43	United States of America	63.85
Banks and financial institutions	7.95	Japan	7.57
Holding and Finance Companies	7.88	Great Britain	4.05
Electronic semiconductor	7.58	Canada	3.97
Pharmaceuticals and Cosmetics	6.79	Germany	2.43
Retail	6.57	France	2.24
Office equipment, computers	6.50	Ireland	1.91
Public services	2.96	Switzerland	1.86
Construction, building materials	2.83	Netherlands	1.82
Tobacco and spirits	2.56	Australia	1.70
Mechanics, machinery	2.52	Sweden	1.01
Petrol	2.31	Denmark	0.74
Real estate companies	2.19	Bermuda Islands	0.54
Consumer goods	2.18	Finland	0.53
Food and Distilleries	2.11	Belgium	0.50
Other Services	2.10	Hong Kong	0.46
Communication Services	2.08	Austria	0.45
Transportation	1.96	Singapore	0.45
Insurance	1.80	Luxembourg	0.36
Healthcare Education and Social Services	1.79	Spain	0.31
Graphic art, publishing	1.58	Italy	0.15
Automobile industry	1.46	Jersey	0.06
Business Houses	1.37	Cayman Islands	0.05
Chemicals	1.19	Norway	0.03
Electronics and Electrical Equipment	1.02	Israel	0.02
Mines, heavy industries	0.97	Malta	0.00
Non-ferrous metals	0.84	Cash and Other Assets / (Liabilities)	2.94
Leisure	0.75		100.00
Precious metals	0.73		
Biotechnology	0.37		
Textile	0.33		
States, Provinces and Municipalities	0.26		
Forest Products and Paper Industry	0.03		
Packaging and Container Industry	0.02		
Various capital goods	0.02		
Aerospace technology	0.02		
Environmental services & recycling	0.01		
Cash and Other Assets / (Liabilities)	2.94		
	100.00		

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Ab Inbev 1.65% 19-28.03.31	1,200,000	EUR	1,334,616.46	1,313,872.80	0.31
Abertis 1.125% 19-26.03.28	3,200,000	EUR	3,246,339.76	3,267,334.40	0.79
Abertis Fin 2.625% 21-Perp	1,900,000	EUR	1,873,917.50	1,882,900.00	0.45
Accor 1.25% 17-25.01.24	1,100,000	EUR	1,111,054.89	1,150,232.60	0.28
Achmea Bv 1.50% 20-26.05.27	1,100,000	EUR	1,113,273.13	1,175,196.00	0.28
Adler Group 1.875% 21-14.01.26	1,700,000	EUR	1,680,001.00	1,664,034.80	0.40
Aeroporto R 1.75% 21-30.07.31	1,100,000	EUR	1,092,048.26	1,145,236.51	0.28
Aib Grp 0.50% 21-17.11.27	1,500,000	EUR	1,498,973.00	1,503,343.35	0.36
Aib Grp 1.875% 19-19.11.29	1,100,000	EUR	1,114,830.54	1,127,409.80	0.27
Akelius Res 1.0% 20-17.01.28	1,100,000	EUR	1,100,467.50	1,122,677.60	0.27
Allianz 2.625% 20-Perp	2,600,000	EUR	2,625,921.00	2,620,956.00	0.63
Allianz Se 4.75% 13-Perp	1,200,000	EUR	1,345,404.46	1,321,500.00	0.32
Anglo Amer 1.625% 19-11.03.26	2,400,000	EUR	2,450,776.16	2,543,928.00	0.61
Apt Pipelin 0.75% 21-15.03.29	1,100,000	EUR	1,097,539.81	1,090,870.00	0.26
Aroundtown 1% 17-07.01.25 Regs	1,100,000	EUR	1,103,957.01	1,129,458.00	0.27
Asahi 0.541% 20-23.10.28	2,300,000	EUR	2,309,917.50	2,317,553.60	0.56
At&T Inc 1.60% 20-19.05.28	1,800,000	EUR	1,866,782.01	1,929,024.00	0.46
At&T Inc 3.375% 14-15.03.34	1,900,000	EUR	2,367,276.97	2,365,557.00	0.57
Aurizon Net 3.125% 16-01.06.26	1,400,000	EUR	1,597,000.12	1,589,425.60	0.38
Ausnet Svcs 0.625% 20-25.08.30	1,100,000	EUR	1,060,946.72	1,105,874.00	0.27
Axa 3.375% 16-06.07.47	1,100,000	EUR	1,277,980.00	1,258,369.20	0.30
Bac 0.694% 21-22.03.31	1,100,000	EUR	1,099,111.54	1,096,614.20	0.26
Bacardi Ltd 2.75% 13-03.07.23	1,000,000	EUR	1,028,500.00	1,049,538.00	0.25
Banco Bilba 2.575% 19-22.02.29	1,100,000	EUR	1,136,370.21	1,159,175.60	0.28
Bankia 0.875% 19-25.03.24	1,100,000	EUR	1,105,510.86	1,128,413.00	0.27
Bankinter 0.625% 20-06.10.27	1,100,000	EUR	1,087,209.54	1,107,381.00	0.26
Barclays 3.375% 20-02.04.25	1,100,000	EUR	1,124,233.97	1,198,021.00	0.29
Bayer Ag 1.125% 20-06.01.30	3,200,000	EUR	3,311,953.37	3,283,558.40	0.79
Bbva 0.125% 21-24.03.27	2,300,000	EUR	2,294,704.00	2,295,630.00	0.55
Bco Sab 0.625% 19-07.11.25	2,300,000	EUR	2,288,947.20	2,317,411.00	0.56
Belfius Bk 0% 19-28.08.26	1,100,000	EUR	1,088,464.51	1,094,493.08	0.27
Bfcm 0.01% 21-11.05.26	3,400,000	EUR	3,391,809.00	3,387,814.40	0.81
Bfcm 0.625% 21-03.11.28	1,900,000	EUR	1,892,530.74	1,903,750.60	0.46
Bk Ire 1.375% 21-11.08.31	1,100,000	EUR	1,098,377.00	1,094,077.60	0.26
Bnp Par 0.25% 21-13.04.27	2,300,000	EUR	2,286,622.50	2,284,051.80	0.55
Bnp par 0.375% 20-14.10.27	1,100,000	EUR	1,099,980.35	1,100,946.00	0.27
Bnp Par 0.50% 20-19.02.28 Regs	2,500,000	EUR	2,483,641.80	2,501,810.00	0.60
Bnp Par 1.125% 20-15.01.32 Regs	1,300,000	EUR	1,308,175.82	1,310,576.80	0.32
Boa 0.808% (Frn) 19-09.05.26	3,800,000	EUR	3,832,932.00	3,906,574.80	0.94
Booking Hld 2.375% 14-23.09.24	1,100,000	EUR	1,186,806.50	1,178,936.00	0.28
Bpce 0.25% 20-15.01.26 Regs	3,900,000	EUR	3,933,459.00	3,934,678.80	0.95
Bpcm 1.573% 15-16.02.27	3,000,000	EUR	3,158,706.85	3,222,576.00	0.77
Bpcm 2.519% 20-07.04.28	1,900,000	EUR	2,178,170.40	2,170,628.40	0.52
Bpcm 3.25% 20-Perp	2,400,000	EUR	2,465,564.31	2,563,200.00	0.62
Ca Ln 0.125% 20-09.12.27	1,100,000	EUR	1,095,287.20	1,079,892.00	0.26
Ca Ln 1.625% 20-05.06.30	3,000,000	EUR	3,065,670.46	3,115,866.30	0.75
Caixabank 0.75% 20-10.07.26	2,400,000	EUR	2,408,215.90	2,450,923.20	0.59
Caixabank 2.75% 17-14.07.28	2,100,000	EUR	2,219,748.30	2,192,388.66	0.53
Cattol Ass 4.25% 17-14.12.47	1,000,000	EUR	1,130,000.00	1,126,544.00	0.27

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Ccep Financ 0.50% 21-06.09.29	1,100,000	EUR	1,096,810.00	1,098,464.40	0.26
Cellnex Tel 1.875% 20-26.06.29	1,100,000	EUR	1,095,214.68	1,121,766.80	0.27
Cepsa Finan 0.75% 20-12.02.28	1,300,000	EUR	1,252,495.50	1,263,210.00	0.30
Cez 0.875% 19-02.12.26	2,400,000	EUR	2,412,468.26	2,458,598.40	0.59
Cfcm 0.875% 20-07.05.27	1,100,000	EUR	1,146,715.17	1,141,800.00	0.27
Cfcm 1.875% 17-25.10.29	1,900,000	EUR	1,943,287.22	1,982,994.85	0.48
Citigp 0.50% 19-08.10.27	1,100,000	EUR	1,094,025.61	1,108,465.60	0.27
Citigroup I 1.5% 18-24.07.26	5,000,000	EUR	5,199,509.23	5,262,000.00	1.27
Coca-Cola E 1.5% 18-08.11.27	2,100,000	EUR	2,237,215.62	2,252,434.80	0.54
Comzbnk 1% 19-04.03.26 Regs	1,100,000	EUR	1,145,056.00	1,143,527.00	0.27
Comzbnk 4% 16-23.03.26	1,100,000	EUR	1,235,451.04	1,241,779.00	0.30
Contourglob 2.75% 20-01.01.26	1,100,000	EUR	1,101,317.04	1,116,181.00	0.27
Cpi Prop Gr 1.625% 19-23.04.27	1,600,000	EUR	1,588,211.00	1,644,804.00	0.40
Crdt Agr As 2.0% 20-17.07.30	2,300,000	EUR	2,348,376.15	2,408,031.00	0.58
Cred Agric 0.375% 19-21.10.25	1,100,000	EUR	1,096,667.85	1,112,430.00	0.27
Credit Agri 1.375% 17-03.05.27	1,200,000	EUR	1,315,641.56	1,285,596.00	0.31
Credit Log 1.35% 17-28.11.29	1,200,000	EUR	1,236,000.00	1,236,552.00	0.30
Crh Smw Fin 1.25% 20-05.11.26	3,500,000	EUR	3,713,651.00	3,706,612.00	0.89
Daa Finance 1.601% 20-05.11.32	1,400,000	EUR	1,421,996.27	1,483,851.60	0.36
Daimler Int 0.875% 18-09.04.24	4,600,000	EUR	4,631,945.59	4,727,644.48	1.14
Danfoss I 0.375% 21-28.10.28	1,100,000	EUR	1,090,609.00	1,091,351.80	0.26
De Volksban 0.25% 21-22.06.26	1,400,000	EUR	1,391,894.00	1,392,420.40	0.33
Deut Bk 1.0% 20-19.11.25	1,100,000	EUR	1,104,980.69	1,122,641.08	0.27
Deut Bk 1.375% 20-10.06.26	3,200,000	EUR	3,277,400.47	3,359,923.20	0.81
Deut Tel If 1.5% 16-03.04.28	3,200,000	EUR	3,411,823.25	3,470,752.00	0.83
Dh Eur 0.45% 19-18.03.28	4,600,000	EUR	4,423,896.94	4,634,592.00	1.12
Digital Dut 1.50% 20-15.03.30 Regs	1,900,000	EUR	2,062,017.50	2,004,287.20	0.48
Dsk Bk 2.5% 19-21.06.29	1,200,000	EUR	1,265,364.00	1,264,356.00	0.30
Easyjet Fin 1.875% 21-03.03.28	1,000,000	EUR	990,537.00	1,000,100.00	0.24
Eaton Capit 0.128% 21-08.03.26	1,100,000	EUR	1,103,003.00	1,100,198.00	0.27
Edf 1% 16-13.10.26	1,900,000	EUR	1,930,199.90	1,987,164.40	0.48
Edf 1.875% 16-13.10.36	2,500,000	EUR	2,775,479.14	2,776,300.00	0.66
Elenia Fina 0.375% 20-06.02.27	1,500,000	EUR	1,478,750.10	1,503,636.00	0.36
Elm Bv 4.5% 16-Perp	1,300,000	EUR	1,498,918.29	1,525,875.00	0.37
Engie 2% 17-28.09.37	1,100,000	EUR	1,334,790.77	1,266,636.80	0.31
Eni 3.375% 20-Perp	1,100,000	EUR	1,163,206.00	1,167,749.00	0.28
Erste Bk 0.875% 20-13.05.27	2,400,000	EUR	2,437,346.88	2,502,110.40	0.60
Esb Fin 1.125% 19-11.06.30	2,300,000	EUR	2,386,266.30	2,432,590.40	0.59
Eurogrid 1.5% 16-18.04.28	2,100,000	EUR	2,178,511.57	2,268,009.45	0.54
Eutelsat 1.50% 20-13.10.28	1,100,000	EUR	1,118,458.00	1,147,872.00	0.28
Exxon Mobil 0.835% 20-26.06.32	1,700,000	EUR	1,687,554.00	1,696,001.60	0.41
Fedex Corp 0.45% 21-04.05.29	900,000	EUR	896,616.00	896,281.40	0.21
Fer Emission 0.54% 20-12.11.28	600,000	EUR	600,891.00	603,392.40	0.14
Fer Emsn 1.375% 17-31.03.25 Regs	1,100,000	EUR	1,109,638.02	1,153,655.80	0.28
Fiat 1.75% 19-25.03.27	2,600,000	EUR	2,789,651.00	2,776,992.40	0.67
Fidelity NI 1.5% 19-21.05.27	2,300,000	EUR	2,450,408.50	2,439,518.00	0.59
Firmenich 1.375% 20-30.10.26	1,100,000	EUR	1,140,855.57	1,172,800.20	0.28
Fortum 1.625% 19-27.02.26	1,900,000	EUR	2,024,214.76	2,022,534.80	0.49
Gas Nat Fen 4.125% 14-Perpetual	1,100,000	EUR	1,160,023.62	1,155,041.80	0.28
Gazprom Pjs 2.95% 20-15.04.25 Regs	1,700,000	EUR	1,794,520.00	1,804,210.00	0.44
Generali Fi 4.596% 14-Perp	2,600,000	EUR	2,670,195.95	2,925,000.00	0.70
Gldm Sachs 0.01% 21-30.04.24	1,100,000	EUR	1,099,890.00	1,100,488.40	0.27

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Glencore Fi 1.125% 20-10.03.28	1,900,000	EUR	1,905,058.52	1,931,433.60	0.46
Glencore Fn 1.5% 19-15.10.26	1,100,000	EUR	1,122,175.15	1,152,511.80	0.28
Gr City Pr 1.5% 18-22.02.27	2,400,000	EUR	2,555,156.31	2,544,672.00	0.61
Groupama 6.37500% (Frn) 14-Perp	1,100,000	EUR	1,264,109.46	1,268,624.50	0.31
Gs 1.375% 17-15.05.24	4,600,000	EUR	4,688,159.38	4,720,326.80	1.13
Heimstaden 1.375% 20-03.03.27	1,100,000	EUR	1,142,490.04	1,138,988.40	0.27
Heineken Nv 1.75% 20-07.05.40	1,100,000	EUR	1,196,470.00	1,175,840.60	0.28
Helvetia Eu 2.75% 20-30.09.41	1,400,000	EUR	1,484,769.00	1,509,994.64	0.36
Holcim Fin 0.5% 20-23.04.31 Regs	2,300,000	EUR	2,258,032.08	2,247,721.00	0.54
Iberdrola 1.874% 20-Perp	1,900,000	EUR	1,958,579.50	1,957,950.00	0.47
Ibm Corp 1.25% 19-29.01.27	3,700,000	EUR	3,801,800.75	3,922,725.20	0.94
Infineon Te 1.125% 20-24.06.26	1,100,000	EUR	1,143,429.10	1,149,271.20	0.28
Ing Groep 1.625% 17-26.09.29	3,400,000	EUR	3,515,048.00	3,525,460.00	0.85
Inmob Col 2% 18-17.04.26	2,300,000	EUR	2,343,764.77	2,478,098.20	0.60
Inpost 2.25% 21-15.07.27	600,000	EUR	600,000.00	603,900.00	0.14
Internation 1.8% 18-25.09.26	1,700,000	EUR	1,732,210.79	1,829,448.20	0.44
Intesa San 1.75% 18-20.03.28	1,100,000	EUR	1,179,244.00	1,174,133.40	0.28
Intesa San 2.855% 15-23.04.25	2,600,000	EUR	2,756,806.30	2,775,864.00	0.67
Isp 2.125% 20-26.05.25	2,600,000	EUR	2,676,308.73	2,790,652.80	0.67
Italy 0.25% 21-15.03.28 /Btp	5,000,000	EUR	4,988,470.67	4,948,885.10	1.19
Italy 1.45% 18-15.05.25 /Btp	800,000	EUR	835,946.70	846,752.00	0.21
Italy 1.50% 20-30.04.45 /Btp	2,400,000	EUR	2,380,032.00	2,330,640.00	0.56
Jc Decaux 2.625% 20-24.04.28	1,100,000	EUR	1,119,598.05	1,224,097.60	0.29
Jpm 1.09% 19-11.03.27	4,600,000	EUR	4,687,178.85	4,787,367.20	1.15
Kellogg Co 1% 16-17.05.24	1,000,000	EUR	1,006,968.20	1,030,664.00	0.25
Kon Ah Del 1.75% 20-02.04.27	1,100,000	EUR	1,202,660.46	1,196,648.20	0.29
Kon Friesld 2.85% 20-Perp Regs	1,100,000	EUR	1,119,740.76	1,119,866.00	0.27
La Mondiale 5.05% 14-Perp	1,100,000	EUR	1,247,714.87	1,278,750.00	0.31
La Poste 1.375% 20-21.04.32	2,200,000	EUR	2,424,718.35	2,374,688.80	0.57
Leaseplan 0.25% 21-23.02.26	2,500,000	EUR	2,491,785.58	2,491,570.50	0.60
Lloyds Bk 0.625% 18-15.01.24	1,100,000	EUR	1,091,242.09	1,112,656.60	0.27
Lyb Int Fin 0.875% 19-17.09.26	1,300,000	EUR	1,333,642.00	1,332,570.20	0.32
Mahle Gmbh 2.375% 21-14.05.28	1,600,000	EUR	1,600,762.00	1,594,000.00	0.38
Mediobanca 1.0% 20-08.09.27	1,000,000	EUR	1,008,679.73	1,029,785.60	0.25
Medtrnc 1.50% 19-02.07.39	2,300,000	EUR	2,356,319.82	2,409,811.20	0.58
Mizu Fin 0.184% 21-13.04.26	2,100,000	EUR	2,099,244.00	2,100,436.80	0.50
Mondelez 1.625% 15-08.03.27	1,100,000	EUR	1,184,428.28	1,183,727.60	0.28
Mondi 1.625% 18-27.04.26 Regs	1,100,000	EUR	1,171,720.00	1,172,932.20	0.28
Mor St 1.75% 15-30.01.25	2,600,000	EUR	2,765,100.00	2,764,034.00	0.67
Morgan Stan 0.495% 20-26.10.29	2,400,000	EUR	2,399,589.23	2,386,968.00	0.57
Nat Bui Soc 0.25% 20-22.07.25	2,100,000	EUR	2,101,502.50	2,119,546.80	0.51
Natl Grid P 0.163% 21-20.01.28	2,300,000	EUR	2,283,437.00	2,262,252.40	0.54
Natwest 0.78% 21-26.02.30	1,100,000	EUR	1,098,204.81	1,100,027.28	0.27
Newbelco 1.15% 18-22.01.27	5,300,000	EUR	5,411,634.71	5,597,202.80	1.35
Nexi 1.75% 19-31.10.24 Regs	1,100,000	EUR	1,121,651.81	1,121,766.80	0.27
Nordea 0.625% 21-18.08.31	1,800,000	EUR	1,796,304.50	1,795,568.40	0.43
Nortegas En 2.065% 17-28.09.27	1,100,000	EUR	1,199,500.92	1,188,299.20	0.28
Nykredit 0.375% 21-17.01.28	2,400,000	EUR	2,387,144.97	2,369,688.00	0.57
Omnicom Fin 0.8% 19-08.07.27	1,100,000	EUR	1,106,950.00	1,134,766.60	0.27
Omv 0.75% 20-16.06.30	1,100,000	EUR	1,131,649.54	1,129,176.40	0.27
Orange 0% 19-04.09.26 Regs	1,100,000	EUR	1,096,545.15	1,097,685.60	0.26
Ori Ene Fin 1% 19-17.09.29	1,400,000	EUR	1,379,769.12	1,383,743.20	0.33

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Pepsico 0.50% 20-06.05.28	2,500,000	EUR	2,569,589.00	2,564,615.00	0.62
Psa Banque 0.75% 18-19.04.23	1,000,000	EUR	1,021,776.00	1,014,894.00	0.24
Psa Banque 0.625% 19-21.06.24	2,000,000	EUR	2,016,228.40	2,033,912.00	0.49
Raiffeisen 0.375% 19-25.09.26	1,100,000	EUR	1,089,696.67	1,117,369.00	0.27
Raiffeisen 1.5% 19-12.03.30	1,100,000	EUR	972,578.31	1,123,269.40	0.27
Rbs Group 0.75% 19-15.11.25	1,100,000	EUR	1,112,229.00	1,121,879.00	0.27
Rci Banque 2.625% 19-18.02.30	1,300,000	EUR	1,305,482.32	1,308,346.00	0.31
Rci Bq 0.5% 16-15.09.23	3,100,000	EUR	3,051,549.73	3,130,783.00	0.75
Repsm 3.75% 20-Perp	1,600,000	EUR	1,638,070.50	1,711,699.20	0.41
Royal Mail 2.375% 14-29.07.24	1,100,000	EUR	1,154,101.54	1,177,974.60	0.28
Rte 1% 16-19.10.26	2,300,000	EUR	2,379,096.50	2,407,341.00	0.58
Saipem Fin 3.375% 20-15.07.26	1,400,000	EUR	1,404,377.62	1,456,980.00	0.35
Santan Cons 1% 19-27.02.24	1,000,000	EUR	1,020,736.00	1,028,800.00	0.25
Santander 0.20% 21-11.02.28	1,100,000	EUR	1,097,867.83	1,090,624.67	0.26
Santander 0.30% 19-04.10.26	1,700,000	EUR	1,701,872.50	1,712,223.00	0.41
Santander 1% 17-Perp	1,000,000	EUR	756,250.00	950,720.00	0.23
Santander 1.125% 18-17.01.25	1,100,000	EUR	1,138,819.00	1,137,395.60	0.28
Sbb Treasur 0.75% 20-14.12.28	2,300,000	EUR	2,266,175.00	2,252,284.38	0.54
Shell If Bv 0.875% 19-08.11.39	1,700,000	EUR	1,662,765.67	1,606,299.40	0.38
Signify N.V 2.375% 20-11.05.27	1,100,000	EUR	1,114,938.27	1,218,665.80	0.30
Socgen 0.75% 20-25.01.27	3,300,000	EUR	3,346,652.50	3,336,524.40	0.80
Socgen 0.875% 20-22.09.28	1,300,000	EUR	1,303,116.58	1,320,059.00	0.32
Sogecap Sa 4.125% /Frn 14-Perp	1,200,000	EUR	1,325,231.83	1,355,287.20	0.32
Sse 1.375% 18-04.09.27	1,200,000	EUR	1,287,581.50	1,279,814.40	0.31
Standard Frn 20-09.09.30	1,400,000	EUR	1,439,837.64	1,485,778.00	0.35
Std Chart 0.85% 20-27.01.28	1,900,000	EUR	1,951,849.50	1,946,759.00	0.47
Stedin Hold 1.50% 21-Perp	1,200,000	EUR	1,202,160.00	1,216,428.00	0.29
Swedbank 0.30% 21-20.05.27	1,400,000	EUR	1,397,825.50	1,400,190.40	0.34
Swiss Life 4.375% 15-Perp	700,000	EUR	796,683.00	790,370.00	0.19
Swiss Re Ad 1.375% 16-27.05.23	2,500,000	EUR	2,564,264.48	2,572,250.00	0.62
Takeda Phar 1.375% 20-09.07.32	2,700,000	EUR	2,861,942.00	2,811,812.40	0.68
Telecom It 1.625% 21-18.01.29	1,200,000	EUR	1,188,185.50	1,179,364.80	0.28
Telefonica 3.875% 18-Perp	1,300,000	EUR	1,415,555.36	1,398,277.40	0.34
Telenor 0.25% 20-14.02.28	1,100,000	EUR	1,101,430.00	1,101,423.40	0.26
Thermo Fish 0.5% 19-01.03.28	1,700,000	EUR	1,721,664.50	1,717,958.80	0.41
Thermo Fish 2.875% 17-24.07.37	1,100,000	EUR	1,362,900.00	1,359,237.00	0.33
Tigf 0.875% 20-17.09.30	1,100,000	EUR	1,116,323.08	1,107,572.40	0.27
Total Cap 0.696% 19-31.05.28	1,200,000	EUR	1,215,990.08	1,243,562.40	0.30
Total Sa 3.369% 16-Perp	3,600,000	EUR	3,821,158.62	3,991,406.40	0.96
Transurban 1.75% 17-29.03.28	2,300,000	EUR	2,494,547.00	2,476,709.00	0.60
Ubs Ag Lond 0.01% 21-31.03.26	2,300,000	EUR	2,296,795.64	2,296,297.00	0.55
Unibail Rod 0.625% 20-04.05.27	3,400,000	EUR	3,404,113.63	3,439,433.20	0.83
Unibail Rod 1.375% 20-04.12.31	1,100,000	EUR	1,123,408.00	1,130,153.20	0.27
Unibail Rod 2.125% 18-Perp	1,000,000	EUR	1,031,727.78	989,840.00	0.24
Unicredit 1.25% 20-16.06.26	3,900,000	EUR	3,903,093.67	4,031,422.98	0.97
Unicredit 2% 19-23.09.29	2,500,000	EUR	2,505,048.00	2,517,540.00	0.60
Upjohn Fina 1.908% 20-23.06.32	1,800,000	EUR	1,925,385.00	1,914,408.00	0.46
Upm Kymmene 0.50% 21-22.03.31	1,200,000	EUR	1,182,583.50	1,179,683.47	0.29
Verizon Com 0.875% 19-08.04.27	2,400,000	EUR	2,472,805.92	2,481,139.20	0.60
Verizon Com 1.30% 20-18.05.33	2,400,000	EUR	2,455,031.28	2,470,948.80	0.59
Vodafone 2.875% 17-20.11.37Regs	1,900,000	EUR	2,408,503.00	2,330,494.40	0.56
Vodafone 3.1% 18-03.01.79	1,700,000	EUR	1,724,927.69	1,770,125.00	0.43

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Euro Corporate Bond

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Vonovia 0.625% 19-07.10.27	1,100,000	EUR	1,121,450.00	1,117,545.00	0.27
Vonovia Fin 0.75% 18-15.01.24	2,400,000	EUR	2,381,100.78	2,449,804.80	0.59
Vw Intl Fin 0.875% 20-22.09.28	4,200,000	EUR	4,220,455.89	4,341,999.48	1.04
Vw Intl Fin 3.50% 20-Perp	1,100,000	EUR	1,107,224.04	1,187,582.00	0.29
Vw Intl Fin 4.625% 14-Perp	1,100,000	EUR	1,210,376.36	1,251,118.00	0.30
Wabtec Tran 1.25% 21-03.12.27	1,100,000	EUR	1,094,915.25	1,108,844.00	0.27
Winter 1.332% 19-25.09.28	1,200,000	EUR	1,210,071.94	1,230,693.60	0.30
Wpp Finance 2.375% 20-19.05.27	1,100,000	EUR	1,218,785.62	1,232,789.80	0.30
			393,570,043.21	398,084,361.56	95.73
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			393,570,043.21	398,084,361.56	95.73
TOTAL INVESTMENT PORTFOLIO			393,570,043.21	398,084,361.56	95.73

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Banks and financial institutions	30.67	France	15.98
Holding and Finance Companies	24.36	Netherlands	15.68
Communication Services	4.90	United States of America	13.51
Real estate companies	4.75	Great Britain	10.47
Public services	3.74	Spain	7.13
Insurance	3.74	Italy	6.78
Petrol	3.28	Luxembourg	5.36
Transportation	3.22	Germany	4.59
Tobacco and spirits	2.75	Ireland	3.72
States, Provinces and Municipalities	1.96	Finland	2.11
Other Services	1.93	Belgium	1.93
Pharmaceuticals and Cosmetics	1.70	Australia	1.84
Food and Distilleries	1.69	Japan	1.74
Chemicals	1.07	Austria	1.41
Electronic semiconductor	1.02	Jersey	0.90
Office equipment, computers	0.94	Denmark	0.87
Internet Software	0.87	Sweden	0.61
Electronics and Electrical Equipment	0.77	Czech Republic	0.59
Mortgage & funding institutions	0.57	Norway	0.26
Automobile industry	0.38	Bermuda Islands	0.25
Graphic art, publishing	0.29	Cash and Other Assets / (Liabilities)	4.27
Retail	0.29		
Forest Products and Paper Industry	0.29		
Leisure	0.28		
Agriculture and fishing	0.27		
Cash and Other Assets / (Liabilities)	4.27		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield Bond

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
1011778 BC 4.0% 20-15.10.30	225,000	USD	190,194.42	183,547.64	0.07
Acco Brands 4.25% 21-15.03.29	400,000	USD	331,405.30	333,794.27	0.12
Adapthealth 4.625% 21-01.08.29	75,000	USD	61,708.08	64,028.25	0.02
Adapthealth 6.125% 01.08.28 144a	290,000	USD	255,108.38	260,386.26	0.09
Adient Us L 9.0% 20-15.04.25	100,000	USD	91,886.43	92,854.13	0.03
Adler Group 1.875% 21-14.01.26	1,500,000	EUR	1,465,300.00	1,468,266.00	0.52
Aes Pana 4.375% 31.05.30/Pool	210,000	USD	178,450.03	185,061.17	0.06
Aethon Unit 8.25% 21-15.02.26	475,000	USD	390,368.18	433,627.74	0.15
Ai Cand 5.75%21-15.06.33/Pool	250,000	USD	205,575.20	217,051.01	0.07
Akbank 5.125% 15-31.03.25	500,000	USD	444,155.23	423,693.09	0.15
Albertsons 3.50% 20-15.03.29 144a	850,000	USD	715,017.57	708,631.96	0.25
Alfa Bk Frn 19-15.04.30 Regs	1,155,000	USD	985,548.41	1,020,797.96	0.36
Alliance 4.75% 19-15.12.24	550,000	USD	493,052.44	476,496.63	0.17
Allied Univ 3.625% 01.06.28 Regs	1,625,000	EUR	1,625,000.00	1,611,837.50	0.57
Allied Univ 6.0% 21-01.06.29 144a	250,000	USD	208,229.22	213,699.41	0.08
Allis Trans 5.875% 19-01.06.29 144a	250,000	USD	221,591.92	230,817.88	0.08
Alta Mesa 7.875% 17-15.12.24	1,305,000	USD	1,120,103.96	1,375.42	-
Altice Fran 4% 20-15.02.28	1,483,000	EUR	1,399,850.00	1,423,680.00	0.50
Altice France 8% 20-15.05.27	2,456,000	EUR	2,683,115.44	2,649,532.80	0.93
Am Axle & M 6.25% 18-15.03.26	975,000	USD	791,396.10	847,863.62	0.30
Amc Ent 10.0% 20-15.06.26 /Pik	285,792	USD	310,956.49	246,694.41	0.09
American Ai 5.75% 20.04.29 P 144a	725,000	USD	609,346.11	659,951.73	0.24
Amerigas 5.75% 17-20.05.27	550,000	USD	437,208.44	517,074.20	0.18
Amerigas Fi 5.875% 16-20.08.26	1,150,000	USD	1,014,288.24	1,085,120.99	0.38
Amn Health 4.0% 20-15.04.29 144a	150,000	USD	127,183.31	127,369.10	0.04
Amsted Ind 4.625% 19-15.05.30 144a	275,000	USD	248,396.71	237,668.63	0.08
Angola 8.25% 18-09.05.28 Regs	840,000	USD	760,106.19	738,590.89	0.26
Angola 9.375% 18-08.05.48	200,000	USD	200,332.05	176,013.49	0.06
Angola 9.5% 15-12.11.25	1,967,000	USD	1,901,443.14	1,814,035.07	0.64
Angola Rep 9.125% 19-26.11.49	200,000	USD	194,920.58	172,441.82	0.06
Antero 5.75% 19-15.01.28	1,225,000	USD	1,076,071.68	1,086,872.47	0.38
Antero 7.625% 21-01.02.29 144a	600,000	USD	493,745.89	561,551.43	0.20
Antero Mid 5.375% 21-15.06.29	475,000	USD	388,707.04	417,527.40	0.15
Antero Res 5.375% 21-01.03.30	400,000	USD	329,326.53	344,225.97	0.12
Antero Res 8.375% 21-15.07.26	49,000	USD	40,013.07	46,996.21	0.02
Arab Rep 4.75% 18-16.04.26 Regs	665,000	EUR	638,267.00	692,945.96	0.24
Arab Rep 5.625% 18-16.04.30 Regs	420,000	EUR	364,140.00	421,575.00	0.15
Arab Rep Eg 6.375% 19-11.04.31	935,000	EUR	935,000.00	973,709.00	0.34
Arabian Cen 5.375% 26.11.24 Regs	1,085,000	USD	983,796.36	956,922.43	0.34
Ard Fin 5% 19-30.06.27 /Pik	1,800,000	EUR	1,800,000.00	1,845,756.00	0.65
Ardagh Pck 5.25% 20-15.08.27 144a	525,000	USD	459,960.40	451,517.71	0.16
Ardent H S 5.75% 21-15.07.29	50,000	USD	41,844.50	42,738.20	0.01
Argent 0.125% 09.07.30 /Pool St-Up	4,749,413	USD	4,054,410.96	1,439,640.78	0.51
Argent 0.125% 09.07.35 /Pool St-Up	1,681,686	USD	1,335,070.05	448,794.64	0.16
Argent 1% 20-09.07.29 /Pool	798,391	USD	519,209.76	254,933.11	0.09
Argentina 0.125% 09.01.38	5,286,656	USD	2,463,058.81	1,684,954.44	0.59
Argentina 0.125%9.01.38 /Pool	1,110	USD	-	315.39	-
Argentina 1% 20-09.07.29 /Pool	24	USD	-	6.91	-
Argentina Frn 03-15.12.35 Gdp	2,352	USD	-	19.85	-

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Ascent Reso 7% 18-01.11.26	400,000	USD	337,853.43	352,853.29	0.12
Ascent Reso 9.0% 20-01.11.27 144a	987,000	USD	892,010.05	1,150,229.49	0.41
Ashton Wd 6.75% 17-01.08.25 144a	1,125,000	USD	966,590.51	982,952.15	0.35
At Home 4.875% 21-15.07.28	50,000	USD	41,918.18	42,316.61	0.02
At Home 7.125% 21-15.07.29	175,000	USD	146,713.62	148,845.91	0.05
Atalia 4% 17-15.05.24	1,200,000	EUR	898,000.00	1,191,585.60	0.42
Atalia 5.125% 18-15.05.25 Regs	1,100,000	EUR	848,750.00	1,105,500.00	0.39
Autopistas 7.375% 30.12.30 /Pool	170,398	USD	159,872.01	147,267.83	0.05
Axalta Coat 3.375% 20-15.02.29	250,000	USD	211,416.49	206,049.75	0.07
Bahrain 6.75% 17-20.09.29 Regs	777,000	USD	609,871.95	718,823.27	0.25
Bahrain 7% 15-26.01.26	510,000	USD	427,258.31	489,144.18	0.17
Bahrain 7% 16-12.10.28	362,000	USD	275,558.71	342,197.44	0.12
Bahrain 7.375% 20-14.05.30 Regs	200,000	USD	190,116.33	190,320.40	0.07
Bahrain 7.5% 17-20.09.47	520,000	USD	476,035.05	471,858.35	0.17
Banff Merge 8.375% 18-01.09.26	2,700,000	EUR	2,700,000.00	2,823,903.00	0.99
Bausch 4.875% 21-01.06.28	100,000	USD	81,833.06	86,108.77	0.03
Bausch 5.0% 19-30.01.28	1,875,000	USD	1,696,963.90	1,499,668.00	0.53
Bausch 5.25% 19-30.01.30	525,000	USD	469,431.94	411,677.91	0.15
Bausch 5.25% 20-15.02.31 144a	325,000	USD	252,889.87	255,793.63	0.09
Bausch 6.25% 20-15.02.29 144a	525,000	USD	482,149.40	437,817.24	0.15
Bausch 7% 19-15.01.28	425,000	USD	385,087.65	369,097.81	0.13
Bbltb 5.0% 20-Perp	1,100,000	USD	928,113.40	976,644.18	0.34
Bcpe Ulyss 6.25% 20-15.01.29	125,000	USD	104,795.44	106,207.84	0.04
Belarus 7.625% 17-29.06.27	370,000	USD	340,705.76	303,287.69	0.10
Bellis Acqu 3.25% 21-16.02.26	900,000	GBP	1,026,927.90	1,049,406.41	0.37
Bellis Finc 4% 21-16.02.27 Regs	1,700,000	GBP	1,939,752.70	1,979,737.44	0.70
Benin Int 4.875% 19.01.32 /Pool	420,000	EUR	418,299.00	419,949.60	0.15
Bombardier 7.125% 21-15.06.26 144a	400,000	USD	329,543.58	351,602.02	0.12
Bombardier 7.5% 17-01.12.24 144a	1,475,000	USD	1,255,319.14	1,299,641.65	0.46
Bombardier 7.875% 15.04.27 144a	975,000	USD	871,147.33	852,919.48	0.30
Boxer Paren 7.125% 20-02.10.25	200,000	USD	184,928.34	180,438.45	0.06
Boyd Gam 4.75% 20-01.12.27	25,000	USD	21,181.62	21,817.03	0.01
Boyd Gam 4.75% 21-15.06.31	325,000	USD	265,392.78	284,725.76	0.10
Boyd Gam 8.625% 20-01.06.25	225,000	USD	207,564.58	209,134.27	0.07
Bracken 8.875% 18-15.10.23 /Pik Regs	923,796	GBP	1,038,797.60	1,111,139.64	0.39
Braskem Ide 7.45% 19-15.11.29	450,000	USD	407,214.66	402,196.04	0.14
Brazil 5.625% 09-07.01.2014	750,000	USD	695,640.76	687,135.33	0.24
Brazil 8.25% 04-20.01.34	1,000,000	USD	987,917.87	1,166,104.55	0.41
Brinker Int 3.875% 13-15.05.23	700,000	USD	502,369.45	607,984.82	0.21
Brinks Co 5.50% 20-15.07.25 144a	135,000	USD	120,310.13	120,657.67	0.04
Brk Res Ppt 4.875% 20-15.02.30 144a	575,000	USD	519,303.84	480,120.15	0.17
Brk Res Ppt 5.0% 15.06.29 144a	200,000	USD	164,433.12	169,898.82	0.06
Brunello Bi 3.50% 15.02.28 Regs	350,000	EUR	350,000.00	349,972.00	0.12
Brunello Bi Frn 21-15.02.28 Regs	650,000	EUR	650,000.00	649,693.20	0.23
Buenos 9.125% 16-16.03.24 /Pool	3,750,000	USD	3,706,515.43	1,407,072.09	0.49
Calpine 4.625% 20-01.02.29 144a	275,000	USD	233,466.34	227,962.48	0.08
Calpine 5.0% 20-01.02.31	450,000	USD	382,035.83	377,529.51	0.13
Calpine 5.125% 19-15.03.28 144a	3,050,000	USD	2,743,299.15	2,619,888.28	0.92
Cameroon 9.5% 19.11.25 /Pool	490,000	USD	457,169.95	485,868.47	0.17
Carriage Se 4.25% 21-15.05.29	200,000	USD	165,111.86	168,377.74	0.06
Catalent 3.125% 21-15.02.29	150,000	USD	123,639.96	122,476.39	0.04
Ccm Merger 6.375% 20-01.05.26	125,000	USD	107,213.31	110,666.10	0.04

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Cco Hldgs 4.25% 20-01.02.31 144a	1,350,000	USD	1,155,948.67	1,159,622.68	0.41
Cco Hldgs 4.50% 21-01.06.33	225,000	USD	182,743.45	194,126.05	0.07
Cco Hldgs 4.75% 19-01.03.30 144a	550,000	USD	502,246.25	489,829.26	0.17
Cco Hldgs 5% 17-01.02.28	1,600,000	USD	1,346,801.35	1,415,500.30	0.50
Cellnex Tel 0.75% 20.11.31 /Cv	1,300,000	EUR	1,235,700.00	1,270,100.00	0.45
Cemex 5.45% 19-19.11.29	610,000	USD	548,456.99	565,510.12	0.20
Cemex 7.375% 20-05.06.27	200,000	USD	178,826.90	189,915.68	0.07
Cen Garden 4.125% 21-30.04.31	100,000	USD	83,465.49	85,265.60	0.03
Chemours Co 5.375% 17-15.05.27	180,000	USD	143,437.76	164,605.90	0.06
Chemours Co 7% 15-15.05.25	155,000	USD	136,840.92	134,775.51	0.05
Chen Eng 4.0% 21-01.03.31	575,000	USD	470,347.65	506,639.97	0.18
Cheniere En 4.625% 20-15.10.28	1,725,000	USD	1,455,450.56	1,534,464.59	0.54
China Hong 6.25% 21-08.06.24	340,000	USD	282,145.50	291,574.31	0.10
Cir Fin Int 4.75% 19-22.05.25	300,000	EUR	309,000.00	301,125.00	0.11
Citgo 7.0% 20-15.06.25 144a	550,000	USD	491,773.96	483,253.37	0.17
Citgo Holding 9.25% 01.08.24	850,000	USD	762,742.28	731,028.67	0.26
Clean 4.25% 21-25.03.27 /Pool	200,000	USD	167,700.82	171,416.53	0.06
Cloud Crane 10.125% 16-01.08.24	1,600,000	USD	1,460,918.64	1,391,231.03	0.49
Cnx Resrcs 7.25% 19-14.03.27	1,025,000	USD	829,578.06	926,099.60	0.32
Cod Fin 2 10.75% 20-30.09.23	797,000	EUR	750,939.06	844,822.15	0.30
Cod Fin 2 10.75% 21-30.09.23	301,000	EUR	260,947.34	321,964.65	0.11
Cod Fin 2 6.75% 16-01.11.21	1,388,906	EUR	1,343,298.91	1,008,512.42	0.35
Cod Fin 2 7.625% 16-01.11.21	411,375	USD	310,876.80	251,445.17	0.09
Colt Merger Sub 6.25% 01.07.25 144a	270,000	USD	241,394.73	241,420.07	0.09
Comstock Re 5.875% 21-15.01.30 144a	275,000	USD	226,785.42	236,509.27	0.08
Comstock Re 6.75% 21-01.03.29	450,000	USD	375,172.22	404,176.64	0.14
Contl Airl 4.375% 21-15.04.26	590,000	USD	502,983.59	514,881.96	0.18
Contl Airl 4.625% 21-15.04.29	265,000	USD	221,405.30	231,260.54	0.08
Coop Group 7.5% 11-08.07.26	1,420,000	GBP	1,924,731.79	1,984,023.73	0.70
Cooper-Stan 5.625% 15.11.26 144a	325,000	USD	297,619.05	257,780.35	0.09
Corelogic 4.5% 21-01.05.28 144a	275,000	USD	229,760.21	229,842.96	0.08
Cornerst 6.75% 17-15.08.24 144a	845,000	USD	713,612.69	669,730.19	0.24
Cornerstone 6.125% 20-15.01.29 144a	250,000	USD	211,082.29	226,075.04	0.08
Costa Rica 7.158% 15-12.03.45	1,500,000	USD	1,326,840.60	1,318,520.24	0.47
Cpuk Fin 6.50% 20-28.08.26	1,350,000	GBP	1,485,839.21	1,664,507.92	0.59
Crrock 5.0% 21-01.05.29	125,000	USD	104,804.23	110,692.45	0.04
Crrock 5.625% 17-15.10.25 144a	100,000	USD	85,200.65	87,268.13	0.03
Csc Hld 4.625% 20-01.12.30 144a	1,650,000	USD	1,451,252.24	1,364,950.67	0.48
Dana Inc 4.25% 21-01.09.30	175,000	USD	144,472.88	151,797.01	0.05
Davita 3.75% 20-15.02.31	300,000	USD	238,041.05	242,833.05	0.09
Davita 4.625% 20-01.06.30	1,150,000	USD	1,000,633.61	995,302.70	0.35
Dcp Mid Op 5.625% 20-15.07.27	260,000	USD	231,646.47	249,367.62	0.09
Delhi Inter 6.45% 19-04.06.29	525,000	USD	469,798.66	447,976.39	0.16
Deuce Finco 5.50% 21-15.06.27	1,200,000	GBP	1,397,786.44	1,397,461.72	0.49
Dev Bk Bela 6.75% 19-02.05.24	350,000	USD	315,065.44	269,281.62	0.10
Diamond 5.625% 17-15.08.25 Regs	2,525,000	EUR	2,077,724.72	2,567,925.00	0.90
Diamond 6.625% 19-15.08.27 144a	1,680,000	USD	1,430,712.28	694,097.81	0.24
Digicel 6.75% 15-01.03.23	1,000,000	USD	794,648.75	803,119.73	0.28
Digicel 8% 20-01.04.25 /Pik 144a	644,390	USD	812,702.09	456,397.64	0.16
Digicel Grp 10% 20-01.04.24 /Pik	1,440,365	USD	2,079,291.91	1,241,340.19	0.44
Digicel Grp 7% 20-Perp /Pik 144a	105,931	USD	40,863.46	69,006.99	0.02
Digicel Int 8.75% 19-25.05.24	725,000	USD	640,237.12	636,514.54	0.22

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Digicel Int 8.75% 20-25.05.24 144a	1,005,000	USD	865,950.69	882,340.85	0.31
Dish Dbs 5.125% 01.06.29 144a	400,000	USD	328,920.32	333,330.52	0.12
Dish Dbs 7.375% 20-01.07.28	190,000	USD	168,484.53	172,398.57	0.06
Divsfd Hlthc 9.75% 20-15.06.25	300,000	USD	271,321.34	280,143.34	0.10
Dme Airport 5.35% 21-08.02.28	605,000	USD	516,020.26	533,073.36	0.19
Dominican R 5.5% 15-27.01.25	675,000	USD	596,446.84	624,858.77	0.22
Dominican R 6.85% 15-27.01.45	725,000	USD	634,414.73	691,745.36	0.24
Dominican R 7.45% 14-30.04.44	1,750,000	USD	1,664,019.15	1,778,625.63	0.63
Ecua 0.50% 20-31.07.30 /Pool Regs	401,260	USD	406,544.17	288,430.15	0.10
Ecua 0.50% 20-31.07.35 /Pool Regs	910,571	USD	779,349.46	525,920.02	0.18
Ecua 0.50% 20-31.07.40 /Pool Regs	365,860	USD	282,255.51	190,873.42	0.07
Ecuador 0% 20-31.07.30 /Pool	185,532	USD	126,792.93	86,234.84	0.03
Eer 6.625% 20-15.07.25 144a	150,000	USD	134,120.17	135,328.84	0.05
Eg Global 4.375% 19-07.02.25	1,100,000	EUR	1,100,000.00	1,084,186.40	0.38
Eg Global 6.25% 19-30.10.25	200,000	EUR	205,600.00	204,800.00	0.07
Eg Global 6.25% 21-30.03.26	1,200,000	GBP	1,381,851.60	1,400,955.37	0.49
Eg Global 8.50% 19-30.10.25 144a	750,000	USD	679,532.48	668,739.46	0.24
Egypt 4.75% 19-11.04.25	300,000	EUR	309,555.00	312,900.00	0.11
Egypt 8.875% 20-29.05.50 Regs	310,000	USD	273,216.04	281,290.24	0.10
El Salvador 7.75% 02-24.01.23	550,000	USD	497,263.70	458,039.63	0.16
Energear Is 5.375% 21-30.03.28	480,000	USD	405,039.13	415,386.17	0.15
Eqt Corp 3.9% 17-01.10.27	175,000	USD	157,391.63	158,068.09	0.05
Eqt Corp 5.0% 20-15.01.29	175,000	USD	152,103.96	164,519.18	0.06
Eqt Mdstm 6.0% 20-01.07.25	170,000	USD	151,259.01	155,881.11	0.06
Eqt Mdstm 6.50% 20-01.07.27	210,000	USD	186,849.36	197,428.33	0.07
Everi Hold 5.0% 21-15.07.29	75,000	USD	63,237.77	63,237.77	0.02
Everi Py 7.5% 17-15.12.25 144a	809,000	USD	638,010.41	708,072.82	0.25
Exp Cred Bk 6.125% 18-03.05.24 Regs	530,000	USD	458,318.81	461,529.01	0.16
Faurecia 2.375% 19-15.06.27	1,400,000	EUR	1,410,500.00	1,431,701.60	0.50
Fel Energy 5.75% 01.12.40/Pool Regs	527,147	USD	443,838.52	471,143.20	0.16
First Qu 7.25% 17-01.04.23 144a	2,200,000	USD	1,875,772.03	1,890,924.11	0.66
First Quan 7.5% 17-01.04.25 144a	200,000	USD	185,518.73	174,957.84	0.06
Flamingo Lu 5% 21-31.03.29 Regs	975,000	EUR	975,000.00	967,970.25	0.34
Ford Motor 4.75% 15.01.43	1,975,000	USD	1,423,532.39	1,769,340.22	0.62
Ford Motor 5.291% 16-08.12.46	2,525,000	USD	1,916,584.99	2,377,843.17	0.84
Ford Motor 9.0% 20-22.04.25	1,400,000	USD	1,327,743.38	1,455,327.15	0.51
Ford Motor 9.625% 20-22.04.30	375,000	USD	344,352.62	453,731.03	0.16
Forestar Gr 3.85% 15.05.26 144a	200,000	USD	168,038.99	170,160.20	0.06
Found 6.0% 21-01.03.29	150,000	USD	124,854.34	124,894.60	0.04
Fp Op 7.875% 17-15.11.25 144a	375,000	USD	320,704.72	333,958.68	0.12
Gabon 6.375% 13-12.12.24 /Pool	735,000	USD	608,877.45	659,237.99	0.23
Gabonese 6.625% 06.02.31 Pool	340,000	USD	308,082.64	288,677.77	0.10
Gaz Cap. 8.625% 04-28.04.34 Reg. S	850,000	USD	997,832.76	1,068,313.83	0.38
Ghana 6.375% 11.02.27/Pool Regs	560,000	USD	507,246.38	474,262.39	0.17
Ghana 7.625%18-16.05.29/Pool Regs	550,000	USD	517,955.83	468,664.92	0.16
Ghana 7.875% 19-26.03.27/Pool Regs	675,000	USD	646,587.74	601,182.55	0.21
Ghana 8.125% 14-18.01.26 /Pool	735,000	USD	661,812.66	667,759.27	0.24
Ghana Rep 7.875% 11.02.35/Pool Regs	200,000	USD	179,275.36	166,104.55	0.06
Gldn Entrtn 7.625% 19-15.04.26 144a	750,000	USD	701,376.88	671,901.35	0.24
Gldn Nug 6.75% 16-15.10.24 144a	950,000	USD	760,889.70	809,198.15	0.28
Gohl Cap 4.25% 17-24.01.27 Regs	480,000	USD	409,552.44	425,714.67	0.15
Goldstory S 5.375% 21-01.03.26 Regs	400,000	EUR	400,000.00	409,000.00	0.14

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Greece 5.2% 04-17.07.34	1,000,000	EUR	896,000.00	1,437,698.10	0.51
Greenko 3.85% 29.03.26 /Pool	445,000	USD	372,915.44	383,840.64	0.13
Greystar 5.75% 17-01.12.25 144a	1,225,000	USD	1,078,157.27	1,061,804.38	0.37
Gtlk Eur Cp 4.949% 19-18.02.26	975,000	USD	889,679.72	875,526.98	0.31
Gyp Hldgs I 4.625% 21-01.05.29	100,000	USD	83,535.21	84,633.22	0.03
H&E Equip 3.875% 15.12.28 144a	925,000	USD	773,217.42	767,453.63	0.27
Hexion Inc 7.875% 19-15.07.27	200,000	USD	177,058.79	181,914.00	0.06
Hilcorp 5.75% 15-01.10.25	1,100,000	USD	990,634.00	941,399.66	0.33
Hilcorp Ene 5.75% 21-01.02.29	150,000	USD	122,339.12	131,811.55	0.05
Hilcorp Ene 6.0% 01.02.31 144a	150,000	USD	122,339.12	133,950.25	0.05
Hilton Dome 3.625% 21-15.02.32	425,000	USD	350,399.87	353,868.04	0.12
Hilton Dome 4.0% 20-01.05.31	525,000	USD	443,487.08	446,590.85	0.16
Hilton Dome 5.375% 20-01.05.25	150,000	USD	138,236.11	133,115.51	0.05
Hilton Dome 5.75% 20-01.05.28	75,000	USD	69,118.05	68,427.70	0.02
Home Point 5.0% 21-01.02.26	350,000	USD	287,781.61	275,189.71	0.10
Honduras 6.25% 17-19.01.27	440,000	USD	405,761.34	404,940.98	0.14
Hudbay Min 6.125% 20-01.04.29	455,000	USD	389,616.65	408,579.26	0.15
Hunt Compan 5.25% 15.04.29 144a	575,000	USD	446,354.64	470,278.25	0.16
Iamgold 5.75% 20-15.10.28 144a	500,000	USD	420,759.74	438,596.12	0.15
Ihs NI Hld 7.125% 19-18.03.25	700,000	USD	633,943.13	615,303.54	0.22
Ineos Quatt 3.75% 21-15.07.26	1,400,000	EUR	1,400,000.00	1,439,872.00	0.51
Inkia En 5.875% 17-09.11.27 Regs	400,000	USD	375,550.96	350,070.83	0.13
Int Gam Tec 5.25% 20-15.01.29 144a	200,000	USD	176,959.83	180,860.03	0.06
Intelsat 5.5% 01.08.23 /Non Restri	1,005,000	USD	803,662.28	485,128.58	0.17
Intelsat 9.75% 17-15.07.25 144a	1,550,000	USD	1,466,743.45	761,277.40	0.27
Inter Game 6.25% 18-15.01.27 144a	350,000	USD	299,375.59	336,424.96	0.12
Ivory 4.875% 30.01.32/Pool Regs	140,000	EUR	146,160.00	139,846.00	0.05
Ivory 5.25% 18-22.03.30 /Pool Regs	390,000	EUR	418,158.00	407,050.80	0.14
Ivory 6.625% 22.03.48 /Pool Regs	700,000	EUR	688,961.00	733,250.00	0.26
Ivory Cst 6.875% 17.10.40 /PI	775,000	EUR	842,234.00	845,447.50	0.30
Jazz 4.375% 21-15.01.29 144a	200,000	USD	166,334.00	174,839.80	0.06
Jda Ecw /Fnc 7.375% 16-15.10.24	495,000	USD	441,646.95	424,881.96	0.15
Jerrold Fin 4.875% 20-15.01.26	905,000	GBP	1,074,184.32	1,084,018.98	0.38
Jerrold Fin 5.25% 21-15.01.27	300,000	GBP	338,104.50	360,814.14	0.13
Kb Home 4% 21-15.06.31	250,000	USD	204,148.29	212,637.02	0.08
Kenbourne I 6.875% 26.11.24 Regs	400,000	USD	361,108.61	357,406.41	0.12
Kenya Re 8% 19-22.05.32 /Pool Regs	460,000	USD	486,462.62	436,321.25	0.15
Keysone Pwr 13% 18-01.06.24 /Pik	749,662	USD	837,404.74	518,316.05	0.18
Kirk Beau 8.25% 01.10.26 /Pik	1,400,000	EUR	1,400,000.00	1,389,430.00	0.49
Kirk Beauty 6.0% 08.04.26 Regs	600,000	EUR	600,000.00	599,250.00	0.21
Kondor Fin 7.125% 19-19.07.24	430,000	EUR	473,633.75	446,125.00	0.16
Kondor Fin 7.625% 19-08.11.26	510,000	USD	433,238.31	444,428.84	0.15
Kraft Foods 6.5% 12-09.02.40	1,200,000	USD	1,326,683.29	1,404,540.71	0.49
Kronos 5.0% 20-31.12.26	100,000	USD	81,659.32	85,581.79	0.03
Kuwait Proj 4.229% 19-29.10.26	550,000	USD	454,504.28	459,106.24	0.16
Lcm Investm 4.875% 01.05.29 144a	200,000	USD	165,975.10	172,849.92	0.06
Lebanon 6.1% 10-04.10.22 S.1	1,500,000	USD	1,320,988.48	161,256.32	0.06
Lebanon 6.25% 27.05.22 S80 Regs	555,000	USD	434,368.03	59,664.84	0.02
Leviathan B 6.75% 20-30.06.30	691,012	USD	607,505.66	656,927.51	0.23
Lhmc 7.25% 19-02.10.25 /Pik	419,720	EUR	428,751.10	418,209.01	0.15
Lifepoint 9.75% 18-01.12.26	300,000	USD	291,150.12	272,238.62	0.10
Light Ser 4.375% 21-18.06.26	800,000	USD	674,110.14	678,920.74	0.24

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Loxam 4.5% 19-15.04.27 Regs	700,000	EUR	696,955.92	703,316.60	0.25
Loxam 5.75% 19-15.07.27	900,000	EUR	688,909.09	936,000.00	0.33
Madison Iaq 5.875% 21-30.06.29	250,000	USD	206,270.63	214,481.45	0.07
Marb Bond 3.95% 21-29.01.31	435,000	USD	358,437.71	353,648.40	0.13
Mattamy 4.625% 20-01.03.30 144a	500,000	USD	408,713.12	430,649.24	0.15
Meg Energy 5.875% 21-01.02.29	300,000	USD	247,341.08	263,701.52	0.10
Meg Energy 7.125% 20-01.02.27	452,000	USD	381,689.86	406,009.19	0.14
Mercadolib 3.125% 21-14.01.31	209,000	USD	170,459.18	172,705.19	0.06
Metis Merge 6.50% 15.05.29 144a	675,000	USD	557,648.28	563,599.39	0.20
Mexico Air 3.875% 30.04.28 Reg	750,000	USD	595,952.26	666,633.64	0.23
Mgm China 4.75% 21-01.02.27	285,000	USD	241,924.51	244,924.58	0.09
Mgm China 5.25% 20-18.06.25	200,000	USD	175,716.04	175,168.63	0.06
Mgm Resorts 4.75% 20-15.10.28	425,000	USD	361,702.13	380,744.10	0.13
Mgm Resorts 5.5% 19-15.04.27	275,000	USD	229,484.51	254,479.34	0.09
Mgm Resorts 6.75% 20-01.05.25	825,000	USD	739,185.89	745,115.51	0.26
Microstr 6.125% 21-15.06.28	200,000	USD	164,095.83	168,423.27	0.06
Midwest Gam 4.875% 21-01.05.29	250,000	USD	209,925.27	211,056.07	0.08
Millicom Ic 4.50% 20-27.04.31 Regs	200,000	USD	169,721.66	174,536.26	0.06
Mo D Fi 5.125% 07.05.29 /Pool	1,000,000	USD	923,998.97	845,278.25	0.30
Monitchem H 9.50% 19-15.09.26	1,100,000	EUR	1,073,072.00	1,192,125.00	0.42
Motion Bond 4.5% 19-15.11.27 Regs	450,000	EUR	351,302.88	438,187.50	0.15
Motion Bond 6.625% 19-15.11.27	400,000	USD	339,004.13	341,483.98	0.12
Mozambique 5% 15.09.31 Regs	855,000	USD	739,371.08	609,796.67	0.21
Mpt 2.50% 21-24.03.26	1,925,000	GBP	2,243,484.14	2,283,391.02	0.80
Murphy Oil 3.75% 21-15.02.31 144a	175,000	USD	144,163.52	145,894.81	0.05
Nabors Ind 5.75% 18-01.02.25	725,000	USD	571,194.26	562,394.60	0.20
Nabors Ind 7.50% 20-15.01.28 144a	425,000	USD	343,386.36	344,013.49	0.12
Namibia 5.5% 11-03.11.21	275,000	USD	238,359.26	234,471.12	0.08
Nat Cinemed 5.875% 19-15.04.28 144a	700,000	USD	639,444.60	579,890.39	0.21
Natstar Mtg 5.125% 15.12.30 144a	650,000	USD	540,136.28	545,320.40	0.19
Navistar In 9.50% 20-01.05.25	175,000	USD	161,097.30	158,178.75	0.06
Ncl 10.25% 20-01.02.26 144a	510,000	USD	446,077.15	499,894.60	0.18
Ncl 12.25% 20-15.05.24 144a	90,000	USD	82,180.41	91,646.71	0.03
Ncr Corp 5.0% 20-01.10.28	275,000	USD	231,696.01	239,771.71	0.08
Nemak 3.625% 21-28.06.31 Regs	360,000	USD	301,280.44	304,831.37	0.11
Nemak Sab 4.75% 18-23.01.25 Regs	1,775,000	USD	1,473,395.87	1,549,009.27	0.54
New Gold 6.375% 17-15.05.25	194,000	USD	159,839.08	168,891.23	0.06
New Gold 7.50% 20-15.07.27 144a	475,000	USD	418,391.61	434,548.90	0.15
Nexi Spa 2.125% 21-30.04.29	2,800,000	EUR	2,800,000.00	2,770,880.00	0.98
Niel Fin 4.50% 21-15.07.29	200,000	USD	163,666.12	169,266.44	0.06
Niel Fin 4.75% 21-15.07.31	150,000	USD	122,749.59	126,791.74	0.05
Nigeria 6.5% 17-28.11.27 Regs	375,000	USD	312,128.65	335,160.20	0.12
Nigeria 7.143% 18-23.02.30 Regs	600,000	USD	507,533.04	533,425.30	0.19
Nigeria 7.696% 18-23.02.38	200,000	USD	186,197.61	172,792.24	0.06
Nigeria 7.875% 17-16.02.32 Regs	405,000	USD	392,312.45	367,607.50	0.13
Nigeria 8.747% 18-21.01.31	860,000	USD	873,142.16	822,684.99	0.29
Occidental 5.875% 20-01.09.25	175,000	USD	147,602.63	164,154.72	0.06
Occidental 6.125% 20-01.01.31	450,000	USD	371,440.36	445,352.02	0.16
Occidental 6.625% 20-01.09.30	125,000	USD	105,878.36	127,377.74	0.04
Oci 3.125% 19-01.11.24	1,200,000	EUR	1,227,000.00	1,225,185.60	0.43
Oman Intl 6.75% 18-17.01.48 Regs	200,000	USD	150,860.61	167,580.10	0.06
Oman Intrnl 7.375% 20-28.10.32	880,000	USD	845,037.92	846,795.95	0.30

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Organon Fin 5.125% 21-30.04.31	275,000	USD	231,111.86	238,874.37	0.08
Ow-Br Gls 6.625% 20-13.05.27 144a	725,000	USD	671,358.46	666,315.35	0.24
Oxy 2.9% 19-15.08.24	175,000	USD	131,964.66	150,874.79	0.05
Oxy 3.2% 19-15.08.26	75,000	USD	54,734.28	63,712.06	0.02
Oxy 3.5% 15-15.06.25	25,000	USD	18,767.61	21,553.54	0.01
Oxy 4.1% 16-15.02.47	50,000	USD	33,135.28	39,254.43	0.01
Oxy 4.4% 16-15.04.46	575,000	USD	399,805.54	465,672.43	0.16
Oxy 4.625% 15-15.06.45	300,000	USD	210,029.92	246,627.32	0.09
Oxy 6.95% 19-01.07.24	50,000	USD	42,763.74	47,490.73	0.02
Oxy 7.15% 19-15.05.28	300,000	USD	287,930.17	288,364.25	0.10
Oxy 8.875% 20-15.07.30	150,000	USD	142,409.01	169,147.13	0.06
Oztel 6.625% 18-24.04.28 Regs	200,000	USD	168,675.11	186,905.56	0.07
P&L Develop 7.75% 15.11.25 144a	375,000	USD	324,365.89	331,998.31	0.12
Pakistan 8.25% 14-15.04.24	2,105,000	USD	1,800,642.94	1,934,825.13	0.68
Pakistan 8.25% 15-30.09.25 Regs	200,000	USD	189,157.73	186,524.45	0.07
Paraguay 6.1% 14-11.08.44	270,000	USD	282,456.30	282,978.67	0.10
Park Interm 5.875% 20-01.10.28	525,000	USD	442,963.22	471,384.49	0.17
Park Interm 7.5% 20-01.06.25 144a	655,000	USD	598,574.59	598,557.34	0.21
Parts 6.50% 20-16.07.25 Regs	1,450,000	EUR	1,463,600.00	1,519,165.00	0.54
Pbh 3.75% 21-01.04.31	200,000	USD	164,853.28	162,584.32	0.06
Pdvsa 8.5% 16-27.10.20 /Pool	1,634,500	USD	2,449,619.22	337,649.66	0.12
Peninsula P 8.50% 20-15.11.27 144a	600,000	USD	516,062.56	543,338.95	0.19
Penmac Fin 5.375% 20-15.10.25	400,000	USD	343,583.57	354,974.70	0.12
Penn 4.125% 21-01.07.29	150,000	USD	125,754.53	125,843.17	0.04
Pet Gbl Fin 5.60% 20-03.01.31	2,340,000	USD	2,210,913.02	2,210,471.33	0.78
Petrobras 5.999% 18-27.01.28	1,378,000	USD	1,153,955.30	1,333,267.29	0.47
Petrobras 6.9% 19-19.03.49	600,000	USD	616,503.24	603,161.89	0.21
Petrobras 7.375% 17-17.01.27	271,000	USD	251,637.52	281,625.21	0.10
Pg+E Corp 5.0% 20-01.07.28	255,000	USD	227,252.47	217,399.33	0.08
Pg+E Corp 5.25% 20-01.07.30	830,000	USD	737,322.00	706,479.76	0.25
Pilgrims 5.875% 17-30.09.27 144a	1,100,000	USD	934,738.27	987,774.03	0.35
Pk Riv Hldg 5.625% 21-01.02.29	375,000	USD	307,262.10	307,454.16	0.11
Plt Vii Fin 4.625% 21-05.01.26	1,200,000	EUR	1,233,000.00	1,233,000.00	0.44
Pm Genl 9.50% 20-01.10.28 144a	475,000	USD	415,223.00	421,900.93	0.15
Powerteam S 9.033% 04.12.25 144a	100,000	USD	88,675.41	92,748.74	0.03
Precisn 6.875% 21-15.01.29	100,000	USD	81,301.61	86,846.54	0.03
Precisn 7.125% 17-15.01.26 144a	850,000	USD	731,119.90	738,195.62	0.26
Prime Healt 7.25% 20-01.11.25	550,000	USD	475,867.77	499,683.81	0.18
Promontoria 6.75% 18-15.08.23 Regs	700,000	EUR	615,681.82	689,605.00	0.24
Rain Cii 7.25% 17-01.04.25 144a	875,000	USD	779,731.27	761,751.69	0.27
Range Resou 9.25% 20-01.02.26	225,000	USD	198,207.43	209,158.94	0.07
Rdt Hldc 4.50% 20-15.09.26	450,000	USD	380,324.54	392,706.58	0.14
Rdt Hldc 6.50% 20-15.09.28 144a	425,000	USD	359,195.40	376,426.01	0.13
Rep of Bela 6.875% 17-28.02.23	230,000	USD	203,770.23	192,362.23	0.07
Republic of 6.752% 17-09.03.23	1,585,000	USD	1,352,736.27	1,365,492.20	0.48
Rhp 4.50% 21-15.02.29 144a	150,000	USD	123,977.19	126,579.26	0.04
Rizal Comm Bk C 6.50% 20-Perp	420,000	USD	354,639.87	367,488.31	0.13
Saga 5.50% 21-15.07.26	1,100,000	GBP	1,280,409.39	1,266,146.90	0.44
Sasol Fin U 4.375% 21-18.09.26	385,000	USD	321,852.53	335,333.05	0.12
Sasol Fin U 6.5% 18-26.09.28	1,000,000	USD	917,946.09	948,566.61	0.33
Sba Communi 3.125% 21-01.02.29	250,000	USD	205,998.68	203,217.98	0.07
Sci Games 8.625% 20-01.07.25	700,000	USD	623,663.58	646,290.05	0.23

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Senegal 5.375% 08.06.37 /Pool Regs	190,000	EUR	190,000.00	187,055.00	0.07
Sierracol E 6.0% 21-15.06.28	600,000	USD	504,047.70	512,074.20	0.18
Sirius Xm 4.0% 21-15.07.28	795,000	USD	652,280.94	691,140.56	0.24
Snc/Snc Fin 4.50% 20-15.05.29	300,000	USD	253,699.79	257,377.74	0.09
Sp Pls 4.50% 21-15.03.29 144a	175,000	USD	145,192.07	151,984.40	0.05
Springleaf 6.875% 18-15.03.25	1,000,000	USD	1,020,731.49	951,602.02	0.34
Sri Lanka 5.75% 18-18.04.23 Regs	615,000	USD	506,426.44	386,319.56	0.13
Sri Lanka 6.85% 15-03.11.25	550,000	USD	499,408.06	308,389.54	0.11
Srm Escrow 6.0% 20-01.11.28	650,000	USD	555,981.85	580,916.95	0.20
Ssl Robotic 9.75% 19-31.12.23	324,000	USD	287,270.42	302,199.66	0.11
Stand Ind 5% 17-15.02.27 144a	180,000	USD	164,932.31	157,177.49	0.05
Standard In 4.375% 20-15.07.30	450,000	USD	400,391.49	391,283.73	0.14
Starfruit 6.5% 18-01.10.26 Regs	750,000	EUR	750,000.00	784,501.50	0.28
Station 5% 17-01.10.25 144a	185,000	USD	116,903.64	158,326.31	0.06
Stonegate Pub C 8% 20-08.07.25	700,000	GBP	749,722.59	843,880.55	0.30
Summit Mat 6.5% 19-15.03.27	265,000	USD	232,701.09	236,506.91	0.08
Sunac China 6.50% 21-26.01.26	255,000	USD	209,842.00	206,965.96	0.07
Sunac China 7.25% 19-14.06.22	650,000	USD	589,435.69	559,696.43	0.20
Talk Talk 3.875% 20-20.02.25 Regs	1,400,000	GBP	1,548,549.62	1,606,079.46	0.56
Tallgrass 5.5% 17-15.01.28 144a	1,500,000	USD	1,254,705.15	1,286,888.70	0.45
Targa Res 5.875% 18-15.04.26	175,000	USD	141,251.83	154,978.29	0.06
Taymor 5.875% 19-15.06.27 144a	475,000	USD	424,751.86	453,072.30	0.16
Taymor/Mon 5.125% 20-01.08.30	410,000	USD	361,133.53	373,787.94	0.13
Taymor/Mon 6.625% 20-15.07.27 144a	1,075,000	USD	983,981.69	969,856.66	0.34
Tempo Acqst 5.75% 20-01.06.25	175,000	USD	159,758.99	155,301.43	0.06
Tenet 4.625% 20-15.06.28 144a	145,000	USD	129,649.50	125,829.68	0.04
Tenet Hlthc 4.25% 21-01.06.29	775,000	USD	634,206.22	661,625.21	0.23
Tenet Hlthc 4.625% 17-15.07.24	275,000	USD	240,108.11	235,280.35	0.08
Tenet Hlthc 6.125% 20-01.10.28	1,375,000	USD	1,156,069.74	1,236,804.38	0.44
Tenet Hlthc 6.25% 19-01.02.27 144a	1,375,000	USD	1,219,470.38	1,210,081.16	0.43
Tenneco 5.125% 21-15.04.29	650,000	USD	538,257.70	563,181.70	0.19
Terrier M B 8.875% 19-15.12.27	790,000	USD	719,002.67	720,465.35	0.25
Tex Op 5.625% 19-15.02.27 144a	1,250,000	USD	1,100,545.87	1,093,486.51	0.38
The How 4.375% 21-01.02.31 144a	325,000	USD	267,952.84	273,038.36	0.10
The How Hug 4.125% 21-01.02.29	200,000	USD	164,894.06	168,605.40	0.06
Ti Automoti 3.75% 21-15.04.29	800,000	EUR	800,000.00	815,296.00	0.29
Tllgrss Enr 6.0% 20-31.12.30	100,000	USD	84,399.77	87,657.67	0.03
Tllgrss Enr 7.50% 01.10.25 144a	125,000	USD	109,482.69	115,408.94	0.04
Tmb Bank 4.90% 19-Perp	400,000	USD	363,207.12	342,585.80	0.12
Topbuild 3.625% 21-15.03.29	250,000	USD	206,202.57	208,684.65	0.07
Total Play 7.50% 20-12.11.25 Regs	725,000	USD	613,107.82	646,753.79	0.23
Tpc Group 10.5% 19-01.08.24 144a	550,000	USD	501,625.50	435,919.06	0.15
Tpc Group 10.875% 01.08.24	135,532	USD	110,600.13	122,275.92	0.04
Transdigm 4.625% 21-15.01.29 144a	400,000	USD	329,597.89	337,386.17	0.12
Transdigm U 6.875% 18-15.05.26	225,000	USD	186,728.55	200,147.55	0.07
Transocean 7.25% 18-01.11.25 144a	125,000	USD	105,138.58	91,694.77	0.03
Transocean 8.0% 20-01.02.27	225,000	USD	202,496.98	159,359.19	0.06
Tronox 6.50% 20-01.05.25 144a	325,000	USD	300,536.34	290,003.58	0.10
Tullow Oil 10.25% 21-15.05.26	390,000	USD	323,383.08	345,048.06	0.12
Turkey 3.25% 13-23.03.23	500,000	USD	426,806.70	420,640.81	0.15
Turkey 4.875% 16-09.10.26	1,570,000	USD	1,317,567.57	1,294,754.91	0.46
Turkey 6% 11-14.01.41	275,000	USD	216,981.65	209,528.67	0.07

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Turkey 6.375% 20-14.10.25	530,000	USD	472,191.10	467,642.33	0.16
Turkey 6.875% 06-17.03.36	2,255,000	USD	2,314,533.48	1,919,586.81	0.67
Turkey Rep 6% 17-25.03.27	1,440,000	USD	1,287,020.82	1,238,824.96	0.44
Turkiy 6.125% 17-25.04.24 Regs	1,750,000	USD	1,625,185.74	1,534,569.98	0.54
Turkiye Gar 5.875% 17-16.03.23	1,000,000	USD	886,985.71	881,112.98	0.31
Turkiye Sin 6.0% 20-23.01.25	400,000	USD	356,743.48	342,849.92	0.12
Ukraine 6.75% 19-20.06.26 Regs	500,000	EUR	521,700.00	545,250.00	0.19
Ukraine 7.75% 15-01.09.22	250,000	USD	246,905.97	221,332.21	0.08
Ukraine 7.75% 15-01.09.23	467,000	USD	468,019.48	424,209.26	0.15
Ukraine 7.75% 15-01.09.24	1,397,000	USD	1,244,854.49	1,284,893.69	0.45
Ukraine 7.75% 15-01.09.25	377,000	USD	383,525.56	347,908.06	0.12
Ukraine 7.75% 15-01.09.26	150,000	USD	142,894.41	139,592.83	0.05
Ukraine 7.75% 15-01.09.27	377,000	USD	379,976.95	349,662.73	0.12
Ukraine 9.75% 18-01.11.28 Regs	1,255,000	USD	1,243,203.54	1,260,519.46	0.45
Ukraine Frn 15-31.05.40	768,000	USD	-	767,352.45	0.27
Ulker Bisk 6.95% 30.10.25 Regs	200,000	USD	168,406.87	182,907.25	0.07
United Grou 3.125% 20-15.02.26 Regs	2,200,000	EUR	2,142,375.00	2,139,500.00	0.75
Univision 4.5% 21-01.05.29 144a	200,000	USD	164,703.94	169,898.82	0.06
Univision 5.125% 15-15.02.25 144a	325,000	USD	261,919.20	279,565.77	0.10
Univision 6.625% 20-01.06.27	625,000	USD	550,903.48	571,253.16	0.20
Unt Grp/Csl 7.13% 16-15.12.24	1,000,000	USD	866,616.43	871,627.32	0.31
Us Concr 5.125% 20-01.03.29	225,000	USD	190,516.51	207,261.80	0.07
Us Foods 4.75% 21-15.02.29	100,000	USD	82,433.43	86,003.37	0.03
Usagm Holdc 6.625% 19-15.07.26	765,000	USD	676,536.08	683,875.17	0.24
Usagm Holdc 9.75% 19-15.07.27	375,000	USD	325,333.11	348,202.99	0.12
Utd Rent Na 5.25% 19-15.01.30	605,000	USD	541,920.46	558,778.20	0.20
Utd Rentals 4.875% 17-15.01.28	2,175,000	USD	1,762,602.94	1,946,331.58	0.69
Valvoline 3.625% 21-15.06.31	225,000	USD	185,124.24	189,713.32	0.07
Vector 10.50% 18-01.11.26 144a	250,000	USD	223,642.27	223,703.63	0.08
Vector 5.75% 21-01.02.29 144a	425,000	USD	349,506.58	365,856.56	0.13
Venator Fin 9.50% 20-01.07.25	325,000	USD	292,924.41	307,941.61	0.11
Venezuela 12.75% 10-23.08.22	655,000	USD	392,413.34	55,227.66	0.02
Venezuela 6% 05-09.12.20 Regs	685,000	USD	288,499.73	58,727.49	0.02
Veon Hold 3.375% 20-25.11.27	385,000	USD	324,155.93	326,568.30	0.12
Verallia 1.625% 21-14.05.28	600,000	EUR	600,000.00	606,060.00	0.21
Verisure 5.25% 21-15.02.29 Regs	775,000	EUR	775,000.00	796,312.50	0.28
Vertical Ho 6.625% 20-15.07.28	850,000	EUR	916,937.50	905,292.50	0.32
Vertical Mi 4.375% 20-15.07.27	800,000	EUR	800,000.00	835,448.00	0.29
Vici Pro 4.25% 19-01.12.26 144a	630,000	USD	568,746.05	552,562.06	0.19
Viking 5.875% 17-15.09.27 144a	175,000	USD	144,742.20	145,813.66	0.05
Viking Ocea 5.625% 21-15.02.29	100,000	USD	82,481.03	85,160.20	0.03
Vine Ener H 6.75% 21-15.04.29	250,000	USD	220,151.44	222,062.61	0.08
Vista Out 4.50% 21-15.03.29 144a	350,000	USD	290,842.61	300,274.03	0.10
Vistra Oper 4.375% 21-01.05.29	400,000	USD	333,166.75	338,954.47	0.12
Vistra Oper 5% 19-31.07.27 144a	605,000	USD	536,157.39	522,870.99	0.19
Vtr Finance 6.375% 20-15.07.28	200,000	USD	177,352.13	178,752.11	0.06
Wesco 7.125% 20-15.06.25 144a	425,000	USD	382,022.47	387,266.02	0.14
Wesco 7.25% 20-15.06.28 144a	215,000	USD	191,797.39	201,920.53	0.07
West China 4.95% 21-08.07.26	340,000	USD	288,684.65	288,541.32	0.10
White Cap B 6.875% 20-15.10.28	125,000	USD	106,265.41	112,800.38	0.04
William H 4.75% 19-01.05.26	900,000	GBP	1,008,879.10	1,135,350.31	0.40
Wolver Wrld 6.375% 20-15.05.25	250,000	USD	231,502.92	224,255.90	0.08

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Wyndham 4.625% 19-01.03.30 144a	250,000	USD	225,428.32	217,263.91	0.08
Wynn Macau 5.125% 19-15.12.29 144a	350,000	USD	315,599.64	303,962.90	0.11
Wynn Macau 5.50% 20-15.01.26 144a	400,000	USD	355,618.78	353,504.22	0.12
Wynn Resorts Fi 7.75% 15.04.25	100,000	USD	91,886.43	90,851.60	0.03
Yuzhou Prop 7.70% 20-20.02.25	400,000	USD	343,723.53	288,542.24	0.10
Yuzhou Prop 8.5% 19-26.02.24	260,000	USD	234,214.33	199,606.92	0.07
Zambia 8.5% 14-14.04.24	200,000	USD	129,531.35	107,468.13	0.04
			274,119,397.51	264,639,457.19	93.12
Shares					
Extrctn Oil&Gas Registered Shs	16,464	USD	1,940,200.96	762,258.21	0.27
Keycon Power Holdings Llc	2,475	USD	734,217.91	517,600.55	0.18
			2,674,418.87	1,279,858.76	0.45
Warrants					
Cec Brands Llc Cw 28.12.25	28,329	USD	1,010,752.99	1,194.31	-
			1,010,752.99	1,194.31	-
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			277,804,569.37	265,920,510.26	93.57
TOTAL INVESTMENT PORTFOLIO			277,804,569.37	265,920,510.26	93.57

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield Bond

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Holding and Finance Companies	30.66	United States of America	36.66
States, Provinces and Municipalities	17.51	Great Britain	7.65
Petrol	5.59	Luxembourg	6.18
Communication Services	5.12	Netherlands	4.71
Real estate companies	3.95	Canada	4.22
Transportation	3.69	Turkey	3.30
Leisure	3.18	France	2.78
Public services	2.77	Ukraine	1.88
Banks and financial institutions	2.09	Argentina	1.84
Automobile industry	1.88	Mexico	1.52
Construction, building materials	1.70	Bermuda Islands	1.39
Mechanics, machinery	1.69	Cayman Islands	1.35
Healthcare Education and Social Services	1.67	Ireland	1.35
Other Services	1.58	Italy	1.33
Pharmaceuticals and Cosmetics	1.22	Germany	1.31
Chemicals	1.18	Dominican Republic of	1.09
Mines, heavy industries	1.08	Angola	1.02
Electronics and Electrical Equipment	0.96	Egypt	0.94
Retail	0.77	Brazil	0.89
Food and Distilleries	0.59	Ghana	0.84
Miscellaneous	0.56	Nigeria	0.79
Business Houses	0.54	Bahrain	0.78
Internet Software	0.53	The Ivory Coast	0.75
Graphic art, publishing	0.46	Pakistan	0.75
Packaging and Container Industry	0.37	Jersey	0.69
Office equipment, computers	0.36	St. Lucia	0.53
Agriculture and fishing	0.35	Costa Rica	0.52
Textile	0.27	Spain	0.52
Aerospace technology	0.27	Greece	0.51
Consumer goods	0.25	Iraq	0.48
Tobacco and spirits	0.21	Ecuador	0.38
Various capital goods	0.15	Israel	0.38
Confeder. Helvet. Bonds	0.10	Oman	0.36
Mortgage & funding institutions	0.10	Hong Kong	0.34
Non-ferrous metals	0.10	Gabon	0.33
Environmental services & recycling	0.07	Sweden	0.28
Cash and Other Assets / (Liabilities)	6.43	White Russia	0.27
	100.00	Sri Lanka	0.24
		United Arab Emirates	0.23
		Mozambique	0.21
		Cameroon	0.17
		Venezuela	0.16
		El Salvador	0.16
		India	0.16
		Kenya	0.15
		Isle of Man	0.15
		Benin	0.15
		Honduras	0.14
		Philippines	0.13
		Thailand	0.12
		Paraguay	0.10
		Lebanon	0.08
		Namibia	0.08
		Senegal	0.07
		Panama	0.06
		Mauritius	0.06
		Zambia	0.04
		Cash and Other Assets / (Liabilities)	6.43
		100.00	

Eurizon AM Sicav

(formerly Pramerica Sicav)

Short Term EUR

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Cassa Depo 1.50% 20-20.04.23	300,000	EUR	299,607.00	309,354.00	0.40
EU 0.0% 20-04.07.35	800,000	EUR	774,984.00	764,017.60	1.00
EU 0.0% 21-02.06.28	1,200,000	EUR	1,228,383.00	1,218,222.00	1.59
EU 0.0% 21-04.07.31	350,000	EUR	346,993.50	349,214.60	0.46
France O.A. 0.50% 25.06.44 /Oat	280,000	EUR	277,363.10	267,382.08	0.35
Italy 0% 20-28.09.22 /CTZ	4,500,000	EUR	4,514,130.00	4,522,284.45	5.91
Italy 0% 20-30.05.22 /Ctz	4,000,000	EUR	4,012,680.00	4,016,460.40	5.25
Italy 0% 21-29.10.21 Bot	4,500,000	EUR	4,510,061.30	4,508,121.60	5.89
Italy 0% 21-30.11.21 Bot	4,500,000	EUR	4,511,272.79	4,510,026.00	5.90
Italy 0.0% 20-29.11.22 /Btp	6,500,000	EUR	6,539,105.00	6,534,317.40	8.54
Italy 0.0% 21-01.04.26 /Btp	2,650,000	EUR	2,643,359.47	2,638,047.86	3.45
Italy 0.0% 21-15.04.24 /Btp	4,000,000	EUR	4,027,198.00	4,021,696.00	5.26
Italy 0.000% 20-26.05.25 /Infl	1,000,000	EUR	1,017,129.12	1,084,996.27	1.42
Italy 0.25% 21-15.03.28 /Btp	1,950,000	EUR	1,935,583.14	1,930,065.19	2.52
Italy 0.50% 20-01.02.26 /Btp	1,400,000	EUR	1,427,104.21	1,428,112.00	1.87
Italy 0.50% 21-15.07.28 /Btp	2,000,000	EUR	1,995,390.00	2,005,724.00	2.62
Italy 0.60% 21-01.08.31 /Btp	500,000	EUR	475,290.00	489,365.00	0.64
Italy 0.85% 19-15.01.27 /Btp	1,500,000	EUR	1,554,610.00	1,551,750.00	2.03
Italy 0.95% 21-01.03.37 /Btp	1,150,000	EUR	1,089,587.50	1,094,885.10	1.43
Italy 0.95% 21-01.12.31 /Btp	600,000	EUR	599,538.00	605,034.00	0.79
Italy 1.2% 17-01.04.22	5,000,000	EUR	5,071,818.00	5,063,250.00	6.62
Italy 1.50% 20-30.04.45 /Btp	250,000	EUR	247,920.00	242,775.00	0.32
Italy 3.75% 14-01.09.24 /Btp	2,500,000	EUR	2,836,582.74	2,811,000.00	3.67
Spanish Gov 0.50% 21-31.10.31	250,000	EUR	249,935.00	250,327.00	0.32
			52,185,624.87	52,216,427.55	68.25
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			52,185,624.87	52,216,427.55	68.25
Other transferable securities and money market instruments					
Bonds					
Landsbk Isl Frn 25.08.16 (Escrow)	300,000	USD	6,256.73	30,670.32	0.04
			6,256.73	30,670.32	0.04
Total - Other transferable securities and money market instruments			6,256.73	30,670.32	0.04
Investment Funds					
Eurizon AM Sicav Euro Corp Sh Term I*	830,000	EUR	4,843,977.50	4,918,580.00	6.43
Total - Investment Funds			4,843,977.50	4,918,580.00	6.43
Financial Instruments					
Options Contracts					
Put Fut-10Y Treasury Notes Usa 27/08/21 131	50	USD	(1,424,430.86)	15,150.72	0.02
			(1,424,430.86)	15,150.72	0.02

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Short Term EUR

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Treasury Bills					
Spanish Gov 0% 21-04.03.22 Tb	5,000,000	EUR	5,023,212.15	5,018,545.50	6.56
Spanish Gov 0% 21-14.01.22 Tb	3,500,000	EUR	3,515,256.70	3,511,010.65	4.59
			8,538,468.85	8,529,556.15	11.15
Total - Financial Instruments			7,114,037.99	8,544,706.87	11.17
TOTAL INVESTMENT PORTFOLIO			64,149,897.09	65,710,384.74	85.89

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Short Term EUR

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
States, Provinces and Municipalities	75.95
Investment funds	6.43
Supranational	3.05
Holding and Finance Companies	0.40
Banks and financial institutions	0.04
Miscellaneous	0.02
Cash and Other Assets / (Liabilities)	14.11
	100.00

Geographical breakdown	%
Italy	64.53
Spain	11.47
Luxembourg	9.48
France	0.35
Iceland	0.04
United States of America	0.02
Cash and Other Assets / (Liabilities)	14.11
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Saving Opportunity

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Cassa Depo 1.50% 20-20.04.23	1,100,000	EUR	1,098,559.00	1,134,298.00	0.59
EU 0.0% 20-04.07.35	2,300,000	EUR	2,242,954.00	2,196,550.60	1.13
EU 0.0% 21-02.06.28	3,200,000	EUR	3,288,906.00	3,248,592.00	1.68
EU 0.0% 21-04.07.31	700,000	EUR	693,987.00	698,429.20	0.36
France O.A. 0.50% 25.06.44 /Oat	950,000	EUR	940,418.00	907,189.20	0.47
Italy 0% 20-28.09.22 /CTZ	14,000,000	EUR	14,037,500.00	14,069,329.40	7.27
Italy 0% 20-30.05.22 /Ctz	10,000,000	EUR	10,057,240.00	10,041,151.00	5.19
Italy 0% 21-29.10.21 Bot	10,000,000	EUR	10,024,504.34	10,018,048.00	5.18
Italy 0.0% 20-29.11.22 /Btp	21,000,000	EUR	21,123,560.00	21,110,871.60	10.91
Italy 0.0% 21-01.04.26 /Btp	8,500,000	EUR	8,481,795.00	8,461,662.96	4.37
Italy 0.0% 21-15.04.24 /Btp	8,500,000	EUR	8,552,955.00	8,546,104.00	4.42
Italy 0.000% 20-26.05.25 /Infl	3,250,000	EUR	3,283,513.49	3,526,237.88	1.82
Italy 0.25% 21-15.03.28 /Btp	3,500,000	EUR	3,493,220.00	3,464,219.57	1.79
Italy 0.50% 20-01.02.26 /Btp	2,000,000	EUR	2,036,911.67	2,040,160.00	1.05
Italy 0.50% 21-15.07.28 /Btp	4,000,000	EUR	3,959,220.00	4,011,448.00	2.07
Italy 0.85% 19-15.01.27 /Btp	5,000,000	EUR	5,193,405.00	5,172,500.00	2.67
Italy 0.95% 21-01.03.37 /Btp	2,000,000	EUR	1,888,560.00	1,904,148.00	0.98
Italy 0.95% 21-01.12.31 /Btp	1,200,000	EUR	1,199,076.00	1,210,068.00	0.63
Italy 1.2% 17-01.04.22	14,000,000	EUR	14,212,120.00	14,177,100.00	7.32
Italy 1.50% 20-30.04.45 /Btp	1,120,000	EUR	1,110,681.60	1,087,632.00	0.56
Italy 3.75% 14-01.09.24 /Btp	5,500,000	EUR	6,268,941.97	6,184,200.00	3.20
Spanish Gov 0.50% 21-31.10.31	600,000	EUR	599,844.00	600,784.80	0.31
			123,787,872.07	123,810,724.21	63.97
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			123,787,872.07	123,810,724.21	63.97
Investment Funds					
Eurizon AM Sicav Euro Corp Sh Term I*	2,700,000	EUR	15,691,205.08	16,000,200.00	8.26
Total - Investment Funds			15,691,205.08	16,000,200.00	8.26
Financial Instruments					
Options Contracts					
Put Fut-10Y Treasury Notes Usa 27/08/21 131	100	USD	(2,848,862.00)	30,301.43	0.02
			(2,848,862.00)	30,301.43	0.02
Treasury Bills					
Spanish Gov 0% 21-04.03.22 Tb	13,500,000	EUR	13,566,078.30	13,550,072.85	7.00
Spanish Gov 0% 21-14.01.22 Tb	9,500,000	EUR	9,539,986.91	9,529,886.05	4.92
			23,106,065.21	23,079,958.90	11.92
Total - Financial Instruments			20,257,203.21	23,110,260.33	11.94
TOTAL INVESTMENT PORTFOLIO			159,736,280.36	162,921,184.54	84.17

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Saving Opportunity

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
States, Provinces and Municipalities	72.13
Investment funds	8.26
Supranational	3.17
Holding and Finance Companies	0.59
Miscellaneous	0.02
Cash and Other Assets / (Liabilities)	15.83
	100.00

Geographical breakdown	%
Italy	60.02
Spain	12.23
Luxembourg	11.43
France	0.47
United States of America	0.02
Cash and Other Assets / (Liabilities)	15.83
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Active Beta

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Btps 1% 19-15.07.22 /Btp	7,000,000	EUR	7,048,160.00	7,104,398.00	6.86
EU 0.0% 21-04.07.31	700,000	EUR	693,987.00	698,429.20	0.67
Italy 0% 20-30.05.22 /Ctz	8,100,000	EUR	8,102,025.00	8,133,332.31	7.85
Italy 0.000% 20-26.05.25 /Infl	7,350,000	EUR	7,725,160.94	7,974,722.58	7.70
Italy 0.9% 17-01.08.22 /Btp	8,000,000	EUR	8,038,080.00	8,115,200.00	7.83
Italy 0.95% 18-01.03.23 /Btp	8,000,000	EUR	8,126,080.00	8,177,896.00	7.89
Italy 1.45% 15-15.09.22 /Btp	10,000,000	EUR	10,213,020.00	10,224,680.00	9.87
Italy 3.75% 14-01.09.24 /Btp	2,400,000	EUR	2,755,728.00	2,698,560.00	2.60
Netherlands 3.25% 11-15.07.21	2,000,000	EUR	2,077,140.00	2,002,288.00	1.93
Spain 0.45% 17-31.10.22	4,650,000	EUR	4,752,716.50	4,712,310.00	4.55
Spain 0.75% 16-30.07.21	12,000,000	EUR	12,293,738.00	12,011,688.00	11.59
Spanish Gov 0.0% 20-30.04.23	4,750,000	EUR	4,800,087.00	4,793,849.15	4.63
			76,625,922.44	76,647,353.24	73.97
Warrants					
Mlci/Mlic 21	54,000	EUR	5,400,000.00	5,330,340.00	5.15
			5,400,000.00	5,330,340.00	5.15
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			82,025,922.44	81,977,693.24	79.12
Investment Funds					
Algebris Financial Cr -I Eur-	2,536	EUR	489,448.00	487,672.80	0.47
Ishs V Gold Prod Acc.Sh Etf Usd	67,011	EUR	928,289.98	835,493.15	0.81
Laz Cap Fi Sri S	38	EUR	491,042.36	492,344.72	0.48
Mul Ly E210y Ie -C- Eur -Cap	27,583	EUR	2,644,597.48	2,686,032.54	2.59
R Cap Fin In Bd -Eur- Ih/Cap	1,879	EUR	286,104.61	344,251.59	0.33
Total - Investment Funds			4,839,482.43	4,845,794.80	4.68
Financial Instruments					
Options Contracts					
Put Spx - S&P 500 Indices 17/09/21 3750	(8)	USD	265,598.65	(17,119.73)	(0.02)
Put Spx - S&P 500 Indices 17/09/21 4100	8	USD	(763,305.23)	41,672.85	0.04
			(497,706.58)	24,553.12	0.02
Total - Financial Instruments			(497,706.58)	24,553.12	0.02
TOTAL INVESTMENT PORTFOLIO			86,367,698.29	86,848,041.16	83.82

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Active Beta

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
States, Provinces and Municipalities	73.30
Holding and Finance Companies	5.15
Investment funds	4.68
Supranational	0.67
Miscellaneous	0.02
Cash and Other Assets / (Liabilities)	16.18
	100.00

Geographical breakdown	%
Italy	50.60
Spain	20.77
Netherlands	7.08
Luxembourg	3.59
Ireland	1.28
France	0.48
United States of America	0.02
Cash and Other Assets / (Liabilities)	16.18
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Corporate Bond

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abbott Lab 3.75% 16-30.11.26	330,000	USD	307,648.76	314,374.59	0.15
Abbvie 2.85% 16-14.05.23	420,000	USD	361,435.64	368,452.37	0.17
Abbvie 4.25% 20-21.11.49	915,000	USD	865,736.77	927,311.07	0.43
Abbvie 4.5% 15-14.05.35	265,000	USD	220,883.12	268,893.26	0.13
Abbvie 4.7% 15-14.05.45	200,000	USD	166,842.33	210,698.62	0.10
Abc 4.25% 15-01.03.45	270,000	USD	256,945.54	264,186.71	0.12
Abibb 4.6% 18-15.04.48	1,275,000	USD	1,234,829.64	1,314,856.00	0.61
Abibb 5.45% 19-23.01.39	150,000	USD	170,462.80	166,935.32	0.08
Abibb 5.55% 19-23.01.49	200,000	USD	236,910.82	232,697.50	0.11
Adp 2.75% 20-02.04.30	400,000	EUR	392,752.00	476,468.00	0.22
Aeroporti R 1.75% 21-30.07.31	200,000	EUR	197,678.00	208,224.82	0.10
Aetna Inc 3.5% 14-15.11.24	35,000	USD	32,718.00	31,927.62	0.02
Aetna Inc 3.875% 17-15.08.47	360,000	USD	311,079.36	339,716.97	0.16
Ageas Fin 1.875% 20-24.11.51	500,000	EUR	498,130.00	502,591.00	0.23
Aig 4.125% 13-15.02.24	150,000	USD	135,196.78	137,728.00	0.06
Aig 4.375% 15-15.01.55	450,000	USD	385,135.26	459,973.53	0.21
Airbus 2.375% 20-09.06.40	250,000	EUR	256,831.56	289,898.00	0.14
Aircastle 5% 16-01.04.23	150,000	USD	132,584.16	135,280.54	0.06
Ald Sa 0.375% 19-18.07.23 Regs	500,000	EUR	498,280.00	505,011.00	0.23
Ald Sa 0.375% 20-19.10.23	200,000	EUR	199,910.00	201,850.40	0.10
Alexandria 2.0% 21-18.05.32	185,000	USD	153,511.20	152,150.88	0.07
Alibaba Grp 2.8% 17-06.06.23	200,000	USD	172,524.75	175,332.11	0.08
Alibaba Grp 3.25% 21-09.02.61	400,000	USD	321,369.64	326,993.30	0.15
Allstate 5.75% (Frn) 13-15.08.53	150,000	USD	134,086.63	137,700.25	0.06
Alphabet 1.90% 20-15.08.40	180,000	USD	133,394.55	138,551.91	0.06
Alphabet 2.25% 20-15.08.60	460,000	USD	326,990.92	343,582.23	0.16
Altria Grp 3.125% 19-15.06.31	100,000	EUR	103,355.67	115,014.40	0.05
Altria Grp 3.40% 21-04.02.41	495,000	USD	398,823.41	398,303.24	0.19
Altria Grp 4.0% 21-04.02.61	170,000	USD	133,017.99	138,160.93	0.06
Amadeus It 1.875% 20-24.09.28	500,000	EUR	495,970.00	533,900.00	0.25
Amazon Com 2.875% 21-12.05.41	320,000	USD	268,161.06	278,820.02	0.13
Amazon Com 3.10% 21-12.05.51	480,000	USD	408,142.57	425,514.17	0.20
Amer Movil 4.375% 12-16.07.42	600,000	USD	581,693.07	607,300.47	0.29
Amer Tower 3.5% 13-31.01.23	1,240,000	USD	1,074,042.57	1,095,209.09	0.51
Americ Hond 1.20% 20-08.07.25	320,000	USD	266,608.58	271,801.01	0.13
Americ Hond 1.80% 21-13.01.31	170,000	USD	136,882.26	141,715.30	0.07
Americ Hond 1.95% 20-18.10.24	500,000	EUR	499,340.00	533,081.00	0.25
Amgen 2.77% 21-01.09.53	138,000	USD	96,352.51	109,743.51	0.05
Amgen 3.375% 20-21.02.50	470,000	USD	400,484.98	418,213.49	0.19
Amgen 5.15% 11-15.11.41	101,000	USD	109,117.84	112,018.09	0.05
Anheu Busc 3.70% 20-02.04.40	400,000	EUR	397,940.00	542,552.00	0.25
Anheuser-Bu 4.90% 19-01.02.46	825,000	USD	881,041.66	877,883.54	0.41
Anthem 3.65% 17-01.12.27	350,000	USD	329,378.79	330,467.29	0.15
Anthem Inc 2.55% 21-15.03.31	550,000	USD	461,997.22	478,445.19	0.22
Apple Inc 2.375% 21-08.02.41	170,000	USD	133,653.38	139,191.90	0.06
Apple Inc 3.75% 17-13.11.47	2,575,000	USD	2,475,618.37	2,545,442.00	1.19
Apt Pipelin 2.0% 20-15.07.30	200,000	EUR	198,640.00	216,193.62	0.10
Aroundtown 1% 17-07.01.25 Regs	200,000	EUR	195,246.00	205,356.00	0.09
Astrazeneca 1.375% 20-06.08.30	690,000	USD	586,091.49	551,794.23	0.26

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
At&T Inc 0.90% 21-25.03.24	1,540,000	USD	1,274,159.41	1,301,338.31	0.60
At&T Inc 1.70% 21-25.03.26	630,000	USD	519,193.81	536,898.22	0.25
At&T Inc 1.8% 19-14.09.39	200,000	EUR	198,670.00	204,760.00	0.10
At&T Inc 2.60% 20-19.05.38	100,000	EUR	99,944.00	114,512.60	0.05
At&T Inc 3.15% 17-04.09.36	100,000	EUR	100,550.00	121,454.60	0.06
At&T Inc 3.50% 20-01.06.41	315,000	USD	286,962.90	276,150.22	0.13
At&T Inc 4.0% 20-01.06.49	2,000,000	USD	1,697,755.78	1,717,710.62	0.80
At&t Inc 4.45% 15-01.04.24	150,000	USD	144,686.07	138,113.19	0.06
Att 4.25% 13-01.06.43	200,000	GBP	285,730.89	294,492.30	0.14
Auto Data 1.25% 20-01.09.30	900,000	USD	703,470.30	724,304.34	0.34
Auto Data 1.70% 21-15.05.28	120,000	USD	98,361.92	102,131.87	0.05
Autozone 1.65% 20-15.01.31	170,000	USD	144,155.14	136,523.28	0.07
Autozone 3.125% 15.07.23	1,240,000	USD	1,072,733.00	1,093,637.97	0.51
Axa Eqtbl 3.9% 18-20.04.23	570,000	USD	498,538.37	508,053.25	0.24
Bac 1.102% 21-24.05.32	800,000	EUR	800,000.00	819,846.40	0.38
Bac 1.734% 21-22.07.27	500,000	USD	417,327.44	425,015.39	0.20
Bac 2.496% 20-13.02.31	195,000	USD	169,946.56	168,045.45	0.08
Bac 2.651% 21-11.03.32	600,000	USD	505,944.85	520,135.19	0.24
Bac 2.676% 20-19.06.41	300,000	USD	266,927.66	245,725.19	0.12
Bac 2.687% 21-22.04.32	835,000	USD	696,936.82	725,162.86	0.34
Bac 2.884% 19-22.10.30	400,000	USD	359,809.30	355,630.32	0.17
Bac 3.194% 19-23.07.30	1,160,000	USD	1,047,893.12	1,053,976.78	0.49
Bac 3.311% 21-22.04.42	375,000	USD	312,995.58	335,800.55	0.15
Bac 4.083% 20-20.03.51	575,000	USD	568,689.36	579,777.25	0.27
Baker Inc 4.486% 20-01.05.30	280,000	USD	271,177.23	278,718.80	0.13
Balder Finl 1.375% 21-24.05.30	250,000	EUR	248,387.50	249,400.00	0.12
Barclays 0.75% 19-09.06.25	600,000	EUR	597,654.00	610,296.00	0.28
Barclays 1.007% 20-10.12.24	750,000	USD	616,725.60	634,827.07	0.30
Barclays 1.106% 21-12.05.32	350,000	EUR	350,000.00	352,788.63	0.16
Barclays 1.375% 18-24.01.26 Regs	300,000	EUR	284,080.00	312,256.20	0.15
Barclays 2% 17-07.02.28	300,000	EUR	296,190.00	307,558.80	0.14
Barclays 2.375% 17-06.10.23	300,000	GBP	339,533.80	356,972.13	0.17
Barclays 2.667% 21-10.03.32	400,000	USD	329,072.61	339,493.63	0.16
Barclays 3.65% 15-16.03.25	400,000	USD	376,171.91	365,187.18	0.17
Bat Cap Crp 2.259% 20-25.03.28	640,000	USD	546,681.47	536,046.76	0.25
Bat Capital 1.125% 17-16.11.23	300,000	EUR	300,835.00	306,855.00	0.14
Bat Capital 4.39% 18-15.08.37	300,000	USD	255,580.17	272,956.69	0.13
Bat Int Fin 2.25% 17-16.01.30	200,000	EUR	219,500.00	215,094.00	0.10
Bayer Ag 1.0% 21-12.01.36	300,000	EUR	297,309.00	281,857.20	0.13
Bayer Ag 1.375% 20-06.07.32	300,000	EUR	299,703.00	307,120.80	0.15
Bbva 0.875% 20-18.09.23	200,000	USD	165,945.54	169,195.33	0.08
Bco Sab 0.875% 17-05.03.23	600,000	EUR	596,250.00	608,616.00	0.28
Becton Dick 4.669% 17-06.06.47	250,000	USD	252,698.02	263,215.62	0.12
Berk Hath 2.85% 20-15.10.50	340,000	USD	273,124.92	286,409.43	0.13
Berkshire 2.85% 20-15.05.51	480,000	USD	375,493.07	392,300.73	0.18
Berkshire 3.125% 16-15.03.26	150,000	USD	135,362.62	138,317.07	0.06
Bfcm 0.875% 21-07.12.27	200,000	GBP	224,781.31	227,203.98	0.11
Biogen Inc 3.15% 20-01.05.50	250,000	USD	199,907.18	207,805.73	0.10
Blackstone 1.4% 18-06.07.22	350,000	EUR	349,755.00	353,729.18	0.17
Blackstone 2% 19-15.02.24 Regs	200,000	EUR	199,962.00	208,382.00	0.10
Bmo 0.949% 21-22.01.27	800,000	USD	659,576.22	663,693.21	0.31
Bnp Par 0.25% 21-13.04.27	400,000	EUR	397,628.00	397,226.40	0.18

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Bnp Paribas 1% 17-29.11.24	500,000	EUR	496,015.00	512,326.00	0.24
Bnpp 2.125% (Frn) 19-23.01.27	100,000	EUR	99,282.00	107,885.00	0.05
Boa 3.419% 17-20.12.28	520,000	USD	424,162.24	477,690.37	0.22
Boa 3.824% 17-20.01.28	280,000	USD	244,330.85	262,096.26	0.12
Boston Sci 0.625% 19-01.12.27	600,000	EUR	606,891.00	608,558.88	0.28
Boston Sci 4.55% 19-01.03.39	310,000	USD	307,114.85	319,539.56	0.15
Bp Cap Mkt 2.772% 20-10.11.50	190,000	USD	159,867.64	148,829.79	0.07
Bp Cap Mkt 2.939% 20-04.06.51	510,000	USD	414,417.38	413,501.81	0.19
Bpce 0.25% 20-15.01.26 Regs	1,000,000	EUR	996,560.00	1,008,892.00	0.47
Bpce 0.25% 21-14.01.31	300,000	EUR	296,569.50	291,320.40	0.14
Bpcm 3.625% 20-Perp Regs	600,000	EUR	600,000.00	652,392.00	0.30
Brdcom Crp 3.875% 18-15.01.27	395,000	USD	356,780.48	367,961.02	0.17
Brighthouse 5.625% 20-15.05.30	140,000	USD	140,718.48	143,764.96	0.07
Bristol Mye 0.537% 20-13.11.23	2,120,000	USD	1,750,644.22	1,789,548.31	0.83
Bristol Mye 3.40% 20-26.07.29	225,000	USD	195,346.01	212,490.73	0.10
Bristol Mye 4.125% 20-15.06.39	70,000	USD	61,070.30	71,281.07	0.03
Bristol Mye 4.625% 20-15.05.44	275,000	USD	247,106.71	302,198.91	0.14
Britel 0.5% 19-12.09.25	600,000	EUR	598,584.00	607,800.00	0.28
Britel 9.625% 00-15.12.30	30,000	USD	34,019.55	39,193.76	0.02
Brixmor 4.125% 16-15.06.26	300,000	USD	276,700.93	281,627.25	0.13
Broadcom 4.25% 20-15.04.26	630,000	USD	590,793.36	595,733.58	0.28
Broadcom 5.0% 20-15.04.30	360,000	USD	304,578.91	358,784.44	0.17
Brookfield 2.724% 21-15.04.31	200,000	USD	167,932.34	173,794.11	0.08
Burlington 3.30% 21-15.09.51	170,000	USD	149,695.38	156,664.99	0.07
Burlington 4.375% 12-01.09.42	300,000	USD	257,670.99	311,117.20	0.15
Bxp 3.85% 12-01.02.23	410,000	USD	354,156.11	360,953.08	0.17
Cadent Fina 0.625% 21-19.03.30	400,000	EUR	398,328.00	401,002.40	0.19
Caixabank 1.125% 17-12.01.23	200,000	EUR	199,704.00	203,964.00	0.10
Campbell S 3.125% 20-24.04.50	170,000	USD	134,727.81	139,455.32	0.07
Carrefour 0.107% 21-14.06.25	600,000	EUR	600,000.00	600,864.00	0.28
Carrier 3.377% 20-05.04.40	190,000	USD	162,216.42	168,190.69	0.08
Cbs 2.9% 16-15.01.27	170,000	USD	149,711.33	152,300.44	0.07
Cbs 3.7% 14-15.08.24	715,000	USD	644,781.72	651,404.31	0.30
Ccep Financ 0.50% 21-06.09.29	400,000	EUR	398,180.00	399,441.60	0.19
Cdn Nat Res 2.05% 20-15.07.25	240,000	USD	203,762.38	207,988.37	0.10
Cellnex Fin 2.0% 21-15.02.33	500,000	EUR	490,430.00	494,979.00	0.23
Cheniere Co 3.70% 20-15.11.29	150,000	USD	134,327.97	138,219.61	0.06
Chubb Ina H 0.875% 19-15.12.29	104,000	EUR	104,052.00	106,955.26	0.05
Chubb Ina H 1.4% 19-15.06.31	200,000	EUR	199,016.00	213,084.00	0.10
Cigna 2.40% 20-15.03.30	125,000	USD	111,999.64	107,633.35	0.05
Cigna 3.75% 19-15.07.23	970,000	USD	853,728.05	870,873.68	0.41
Cigna 4.375% 19-15.10.28	75,000	USD	64,386.01	73,608.77	0.04
Cigna 4.50% 20-25.02.26	430,000	USD	403,643.21	412,823.79	0.19
Cigna 4.9% 19-15.12.48	215,000	USD	191,759.71	233,630.00	0.11
Cimarex Ene 4.375% 19-15.03.29	140,000	USD	130,767.16	134,074.20	0.06
Citigp 0.50% 19-08.10.27	700,000	EUR	696,024.00	705,387.20	0.33
Citigp 0.981% 21-01.05.25	150,000	USD	124,141.36	126,826.80	0.06
Citigp 2.561% 21-01.05.32	1,020,000	USD	843,114.26	877,118.64	0.41
Citigp 2.976% 19-05.11.30	1,000,000	USD	901,388.14	893,964.33	0.42
Citigp 3.106% 20-08.04.26	160,000	USD	149,966.20	144,426.33	0.07
Citigp 3.352% (Frn) 19-24.04.25	115,000	USD	106,457.31	103,328.33	0.05
Citigp 3.4% 16-01.05.26	300,000	USD	276,602.99	276,230.36	0.13

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Citigp 4.412% 20-31.03.31	200,000	USD	185,219.49	197,184.72	0.09
Citigp 4.45% 15-29.09.27	405,000	USD	412,049.07	390,111.06	0.18
Citigroup I 1.5% 18-24.07.26	600,000	EUR	598,370.00	631,440.00	0.29
Citigroup I 3.7% 16-12.01.26	175,000	USD	162,341.46	163,241.36	0.08
Citigroup I 4.044% 18-01.06.24	100,000	USD	84,295.71	89,809.44	0.04
Clp Pow Hk 2.125% 20-30.06.30	200,000	USD	164,259.08	167,364.17	0.08
Cna Fi Corp 4.5% 16-01.03.26	700,000	USD	671,690.79	669,585.59	0.31
Cnac Hk Fin 1.75% 18-14.06.22	600,000	EUR	598,170.00	606,762.00	0.28
Cndian Pac 2.9% 15-01.02.25	290,000	USD	254,446.29	259,602.77	0.12
Coca Cola 2.50% 20-01.06.40	310,000	USD	247,851.65	259,164.22	0.12
Coca Cola 2.60% 20-01.06.50	360,000	USD	280,600.99	292,719.37	0.14
Cof 4.2% 15-29.10.25	360,000	USD	332,263.37	339,104.12	0.16
Comcast 1.875% 20-20.02.36	100,000	GBP	117,060.32	115,011.10	0.05
Comcast 2.80% 20-15.01.51	235,000	USD	178,158.96	191,048.45	0.09
Comcast 3.45% 19-01.02.50	290,000	USD	260,238.28	264,621.60	0.12
Comcast 3.75% 20-01.04.40	40,000	USD	36,842.38	38,067.59	0.02
Comcast 3.969% 17-01.11.47	125,000	USD	126,695.65	122,811.80	0.06
Comcast 4% 18-01.03.48	215,000	USD	168,303.35	212,213.56	0.10
Comcast 4.6% 18-15.10.38	365,000	USD	368,734.28	381,741.10	0.18
Conagra 5.3% 18-01.11.38	130,000	USD	134,678.71	139,413.56	0.06
Conoco 6.95% 99-15.04.29	240,000	USD	268,522.77	275,826.72	0.13
Conocophillips 5.9% 08-15.05.38	260,000	USD	295,925.91	306,606.60	0.14
Cons Edison 3.0% 20-01.12.60	270,000	USD	201,183.42	210,602.45	0.10
Constellation 3.75% 01.05.50	300,000	USD	269,601.49	280,138.84	0.13
Crdt Ag As 2.625% 18-29.01.48 Regs	300,000	EUR	299,949.00	320,775.78	0.15
Crdt Agr As 2.0% 20-17.07.30	600,000	EUR	597,528.00	628,182.00	0.29
Crdt Agr As 4.5% 14-Perp	100,000	EUR	103,825.00	114,008.00	0.06
Cred Agric 0.375% 21-20.04.28	300,000	EUR	297,795.00	296,781.00	0.14
Crown Castl 4% 17-01.03.27	250,000	USD	231,439.77	235,985.78	0.11
Cs Gr Fund 4.875% 15-15.05.45	250,000	USD	253,603.55	266,216.21	0.12
Cs Ny 3.625% 14-09.09.24	350,000	USD	308,153.24	320,688.59	0.15
Csx Corp 2.50% 20-15.05.51	270,000	USD	198,592.57	206,849.76	0.10
Cvs Health 4.78% 18-25.03.38	725,000	USD	685,168.84	750,903.22	0.35
Cvs Health 5.125% 15-20.07.45	450,000	USD	470,927.96	494,017.48	0.23
Cwth Edison 2.55% 16-15.06.26	145,000	USD	127,888.52	129,888.41	0.06
Danaher 2.10% 20-30.09.26	100,000	EUR	109,120.00	110,040.00	0.05
Danaher 2.60% 20-01.10.50	270,000	USD	208,849.01	217,788.10	0.10
Danfoss Fin 0.75% 21-28.04.31	250,000	EUR	249,447.50	249,957.00	0.12
Danfoss I 0.375% 21-28.10.28	350,000	EUR	347,042.50	347,248.30	0.16
Deut Bk 0.75% 21-17.02.27	400,000	EUR	398,888.00	402,427.20	0.19
Deut Bk 1.75% 20-19.11.30	300,000	EUR	298,962.00	316,822.80	0.15
Deutsche 2.222% 20-18.09.24	800,000	USD	673,854.45	692,674.54	0.32
Dh Euro 0.2% 19-18.03.26	300,000	EUR	299,996.50	301,423.80	0.14
Digital Eur 2.5% 19-16.01.26	500,000	EUR	504,504.00	549,300.00	0.26
Discovery 4.65% 20-15.05.50	210,000	USD	199,808.42	206,572.01	0.09
Discovery 5.3% 19-15.05.49	250,000	USD	263,551.27	263,760.54	0.12
Dollar Gen 4.125% 20-03.04.50	470,000	USD	446,798.60	464,597.85	0.21
Dow 9.4% 09-15.05.39	40,000	USD	49,514.02	59,406.36	0.03
Dow Chem 3.60% 20-15.11.50	250,000	USD	209,074.06	227,942.66	0.11
Dow Chem 4.375% 12-15.11.42	200,000	USD	174,130.16	200,504.03	0.09
Dow Chem 5.55% 19-30.11.48	170,000	USD	150,639.27	201,446.40	0.09
Dowdupont 4.493% 18-15.11.25	960,000	USD	902,336.63	920,806.02	0.43

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Dr Pepper 4.057% 19-25.05.23	182,000	USD	152,046.78	163,569.81	0.07
Ds Smith 0.875% 12.09.26 Regs	300,000	EUR	297,657.00	306,444.60	0.14
Ds Smith 1.375% 17-26.07.24	450,000	EUR	448,303.50	466,319.70	0.22
Dsk Bk 1.0% 21-15.05.31	400,000	EUR	399,516.00	400,312.00	0.19
Dsk Bk 1.375% 19-12.02.30	300,000	EUR	298,380.00	305,697.00	0.14
Dsk Bk 2.25% 20-14.01.28	200,000	GBP	234,718.50	238,948.25	0.11
Dsk Bk 2.5% 19-21.06.29	500,000	EUR	497,145.00	526,815.00	0.25
Dt Bahn Fin 1.60% 19-Perp	300,000	EUR	300,000.00	302,775.00	0.14
Dte 1.05% 20-01.06.25	345,000	USD	293,536.54	290,919.94	0.14
East Pw Nt 2.125% 19-25.11.33 Regs	200,000	GBP	232,384.98	241,949.49	0.11
Easyjet Fin 1.875% 21-03.03.28	600,000	EUR	595,146.00	600,060.00	0.28
Ebay 3.65% 21-10.05.51	160,000	USD	135,226.40	143,183.70	0.07
Edf 2.0% 19-09.12.49 Regs	300,000	EUR	288,072.00	321,858.00	0.15
El Paso 4.3% 14-01.05.24	125,000	USD	101,888.22	114,887.49	0.05
Elec Arts 2.95% 21-15.02.51	250,000	USD	197,403.05	206,315.44	0.10
Emir Tele 3.5% 14-18.06.24	400,000	USD	357,237.62	363,372.68	0.17
Enable Mid 3.9% 15-15.05.24	180,000	USD	158,768.32	161,321.92	0.08
Enbridge 4.5% 14-10.06.44	210,000	USD	198,935.15	208,979.33	0.10
Enersis Chi 4.875% 18-12.06.28	350,000	USD	331,824.26	340,348.44	0.16
Eni 0.375% 21-14.06.28	500,000	EUR	499,275.00	501,352.00	0.23
Eni 3.375% 20-Perp	350,000	EUR	350,000.00	371,556.50	0.17
Enterp Prod 3.75% 14-15.02.25	1,240,000	USD	1,131,155.31	1,140,782.96	0.53
Enterp Prod 4.2% 19-31.01.50	405,000	USD	362,189.52	394,155.12	0.18
Eog Res 4.95% 20-15.04.50	130,000	USD	140,121.12	145,973.82	0.07
Eurogrid 0.741% 21-21.04.33	500,000	EUR	500,000.00	501,740.00	0.23
Exxon Mobil 4.327% 20-19.03.50	480,000	USD	485,497.03	502,733.02	0.23
Fastighets 1.125% 19-29.01.27 Regs	500,000	EUR	499,195.00	508,849.00	0.23
Fca Bank Ie 0.0% 21-16.04.24	800,000	EUR	799,448.00	799,542.40	0.37
Fca Bank Ie 0.125% 20-16.11.23	650,000	EUR	647,653.50	651,933.10	0.30
Fca Bank Ie 1% 20-28.02.23	700,000	EUR	699,181.00	703,936.80	0.33
Fedex Corp 5.1% 14-15.01.44	300,000	USD	303,928.13	324,582.24	0.15
Fidelity NI 0.625% 19-03.12.25	400,000	EUR	399,624.00	408,566.40	0.19
Fidelity NI 1.1% 17-15.07.24	200,000	EUR	199,544.00	206,326.80	0.09
Fidelity NI 1.5% 19-21.05.27	100,000	EUR	99,940.00	106,066.00	0.05
Fidelity NI 2.25% 21-01.03.31	275,000	USD	224,728.44	231,727.52	0.11
Fidelity NI 3.10% 21-01.03.41	70,000	USD	57,212.81	60,697.37	0.03
Fidelity NI 3.36% 19-21.05.31	100,000	GBP	129,893.96	130,946.36	0.06
Fluvius 0.25% 21-14.06.28	600,000	EUR	596,064.00	599,340.00	0.28
Fmc 3.20% 19-01.10.26	240,000	USD	216,955.57	218,614.38	0.10
Ford Mc 2.748% 20-14.06.24	200,000	GBP	219,442.60	236,107.68	0.11
France Tel 5.625% 04-23.01.34	100,000	GBP	166,109.46	164,919.12	0.08
Gatwick Fdg 2.50% 21-15.04.30	250,000	GBP	286,066.40	291,661.91	0.14
Gbl Payment 2.65% 19-15.02.25	310,000	USD	276,297.14	275,490.75	0.13
Gdf Suez 3.25% 19-Perp	200,000	EUR	197,292.00	216,500.00	0.10
Ge Cap Intl 4.418% 16-15.11.35	400,000	USD	395,198.02	404,810.99	0.19
General Mot 4.875% 14-02.10.23	100,000	USD	94,975.12	91,846.26	0.04
General Motors 4% 15-15.01.25	103,000	USD	87,711.78	94,641.32	0.04
General Motors 4.35% 09.04.25	200,000	USD	169,448.52	186,399.70	0.09
General Mtr 2.40% 21-10.04.28	280,000	USD	236,228.72	239,932.82	0.11
General Mtr 3.15% 17-30.06.22	400,000	USD	340,911.71	345,338.72	0.16
Gilead Scie 2.60% 20-01.10.40	680,000	USD	531,740.92	553,046.83	0.26
Gldm Sac 1.431% 21-09.03.27	510,000	USD	423,131.17	428,990.67	0.20

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Gldm Sachs 0.481% 21-27.01.23	1,400,000	USD	1,156,451.35	1,181,049.68	0.55
Gldm Sachs 1% 18.03.33 Regs	400,000	EUR	399,100.00	400,419.20	0.19
Gldm Sachs 1.093% 09.12.26	720,000	USD	592,934.20	598,172.31	0.28
Gldm Sachs2.615% 22.04.32	685,000	USD	572,296.81	590,716.63	0.27
Gr City 1.375% 17-03.08.26 Regs	300,000	EUR	290,460.00	316,941.00	0.15
Gs 3.272% 17-29.09.25	740,000	USD	639,978.74	667,565.23	0.31
Gs 3.5% 15-23.01.25	150,000	USD	138,147.36	136,786.14	0.06
Gs 3.75% 15-22.05.25	235,000	USD	205,724.91	216,941.42	0.10
Gs 4.223% 18-01.05.29	935,000	USD	844,204.47	899,856.53	0.42
Halliburton 5% 15-15.11.45	190,000	USD	190,142.66	195,310.28	0.09
Hartf Fin S 3.60% 19-19.08.49	180,000	USD	159,553.96	166,539.01	0.08
Hca 5% 14-15.03.24	400,000	USD	368,836.72	372,681.42	0.17
Hca 5.125% 19-15.06.39	115,000	USD	101,171.00	121,217.83	0.06
Hcp 3.0% 19-15.01.30	295,000	USD	265,406.77	263,806.84	0.12
Hcp 3.50% 19-15.07.29	90,000	USD	79,354.29	83,871.25	0.04
Health Care 4.125% 19-15.03.29	400,000	USD	361,680.55	383,836.56	0.18
Healthpeak 2.875% 20-15.01.31	240,000	USD	211,008.77	211,952.68	0.10
Heathrow Fd 1.50% 20-12.10.25	250,000	EUR	248,582.50	260,722.50	0.12
Heimstaden 1.375% 20-03.03.27	450,000	EUR	446,800.50	465,949.80	0.22
Hk Land Fin 2.875% 20-27.05.30	200,000	USD	174,037.95	175,999.29	0.08
Hld Inf Tr 2.5% 20-04.05.27	500,000	EUR	495,705.00	556,940.00	0.26
Home Depot 2.375% 21-15.03.51	520,000	USD	387,618.81	405,897.57	0.19
Hormel Food 1.80% 11.06.30	200,000	USD	175,807.84	167,604.40	0.08
Hsbc Hldg 1.645% 20-18.04.26	300,000	USD	253,787.47	256,433.04	0.12
Hsbc Hldg 2.175% 18-27.06.23	500,000	GBP	571,755.50	591,324.75	0.27
Hsbc Hldg 2.633% 19-07.11.25	650,000	USD	582,541.67	575,257.29	0.27
Hsbc Hldg 3% 19-22.07.28	200,000	GBP	230,416.37	250,974.81	0.12
Hsbc Hldg 4.041% 17-13.03.28	250,000	USD	240,442.91	234,259.32	0.11
Hsbc Hldg 4.292% 18-12.09.26	350,000	USD	297,052.82	328,544.47	0.15
Hsbc Hldg 6.8% 08-01.06.38	300,000	USD	352,462.87	363,177.72	0.17
Humana 3.95% 19-15.08.49	250,000	USD	229,447.19	241,636.05	0.11
Husky Ener 4% 14-15.04.24	650,000	USD	583,886.19	586,642.43	0.27
Husky Energy 4.4% 19-15.04.29	300,000	USD	284,742.29	286,304.82	0.14
Iberdrola Int 1.45% 21-Perp	500,000	EUR	500,000.00	504,375.00	0.23
Ibm Corp 0.875% 19-31.01.25	300,000	EUR	298,191.00	310,372.80	0.14
Ibm Corp 4.25% 19-15.05.49	400,000	USD	395,867.99	416,786.31	0.19
Ifc Dev 3.625% 19-17.04.29	200,000	USD	178,981.85	181,183.41	0.08
Imperial Br 1.75% 21-18.03.33	300,000	EUR	297,372.00	302,186.79	0.14
Ing Groep 1.625% 17-26.09.29	400,000	EUR	396,784.00	414,760.00	0.20
Ing Groep 3.95% 17-29.03.27	200,000	USD	193,745.36	189,854.89	0.09
Ing Group 0.25% 21-01.02.30	500,000	EUR	490,080.00	485,770.00	0.23
Ing Grp 4.7% (Frn)18-22.03.28 Regs	200,000	USD	175,092.41	178,251.62	0.08
Intel Corp 4.75% 20-25.03.50	470,000	USD	504,963.04	526,837.62	0.24
Interco Hot 3.375% 20-08.10.28	300,000	GBP	325,439.10	377,323.75	0.18
Interconex 2.65% 20-15.09.40	170,000	USD	132,556.52	136,722.43	0.06
Intercont 2.125% 18-15.05.27 Regs	200,000	EUR	199,060.00	215,238.00	0.10
Intrcnxch Gr 4.25% 18-21.09.48	140,000	USD	133,843.23	139,917.37	0.07
Ip Co 7.3% 09-15.11.39	440,000	USD	558,662.05	574,414.40	0.27
Ipg 2.40% 21-01.03.31	160,000	USD	131,306.93	135,488.39	0.07
Jef 2.75% 20-15.10.32	510,000	USD	430,369.03	432,382.30	0.20
Jnj 2.25% 20-01.09.50	800,000	USD	601,874.59	629,225.08	0.29
Jpm 3.3% 16-01.04.26	625,000	USD	557,851.49	576,639.17	0.27

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Jpmorgan 3.702% 19-06.05.30	665,000	USD	643,527.60	626,720.00	0.29
Jpmorgan Ch 1.953% 21-04.02.32	700,000	USD	554,603.32	573,892.92	0.27
Jpmorgan Ch 2.58% 21-22.04.32	1,305,000	USD	1,089,157.54	1,131,520.28	0.53
Jpmorgan Ch 2.739% 19-15.10.30	1,210,000	USD	1,043,911.00	1,068,856.05	0.50
Jpmorgan Ch 3.96% 19-29.01.27	400,000	USD	352,174.68	375,735.92	0.18
Jpmorgan Ch 4.005% 18-23.04.29	365,000	USD	295,116.43	348,214.70	0.16
Keurig Dr P 3.35% 21-15.03.51	320,000	USD	271,516.83	283,128.79	0.13
Kimco Realt 2.8% 16-01.10.26	800,000	USD	715,461.43	717,378.62	0.33
Kinder Mor 3.25% 20-01.08.50	555,000	USD	440,663.11	452,344.33	0.21
Kinder Morg 4.15% 13-01.02.24	500,000	USD	448,869.21	455,373.61	0.21
Kraft Heinz 4.875% 20-01.10.49	2,000	USD	1,806.22	2,045.91	-
Kroger Co 3.95% 20-15.01.50	200,000	USD	183,905.94	192,040.35	0.09
La Poste 1.375% 20-21.04.32	200,000	EUR	199,560.00	215,880.80	0.10
Lab Corp 2.70% 21-01.06.31	240,000	USD	200,724.75	206,439.98	0.10
Leigh Fin 1.50% 21-28.05.29	300,000	EUR	297,921.00	304,677.60	0.14
Lg Grp Plc 4.50% 20-01.11.50	300,000	GBP	341,032.27	401,475.76	0.19
Liberty 1.75% 17-27.03.24 Regs	500,000	EUR	499,215.00	522,375.00	0.24
Liberty Mut 2.75% 16-04.05.26	200,000	EUR	201,748.00	223,056.00	0.10
Livewest Tr 2.25% 19-10.10.43	100,000	GBP	124,575.32	121,831.64	0.06
Lloyds Bk 0.5% 19-12.11.25 Regs	600,000	EUR	596,610.00	608,454.00	0.28
Lloyds Bk 0.625% 18-15.01.24	250,000	EUR	242,757.50	252,876.50	0.12
Lloyds Bk 1.326% 20-15.06.23	1,420,000	USD	1,193,606.31	1,206,844.35	0.56
Lloyds Bk 1.985% 21-15.12.31	400,000	GBP	464,899.90	468,490.14	0.22
Lloyds Bk 2.907% 17-07.11.23	200,000	USD	171,659.08	173,873.69	0.08
Lloyds Bk 4.344% 18-09.01.48	200,000	USD	188,688.12	197,029.73	0.09
Logicor Fin 0.75% 19-15.07.24	700,000	EUR	697,130.00	711,657.80	0.33
Logicor Fin 1.50% 20-13.07.26	700,000	EUR	698,845.00	735,200.20	0.34
Lowe S Com 3.50% 21-01.04.51	700,000	USD	605,979.37	633,156.20	0.29
Lyb Int Fin 3.5% 17-02.03.27	375,000	USD	297,550.12	345,358.12	0.16
Lyb Intl Fi 4.20% 19-15.10.49	170,000	USD	155,078.67	163,025.92	0.08
Lyondell Ind 5.75% 12-15.04.24	300,000	USD	301,436.83	283,213.41	0.13
Magellan 3.25% 20-01.06.30	180,000	USD	159,447.03	163,585.08	0.08
Magna Intl 2.45% 20-15.06.30	190,000	USD	167,387.28	163,877.67	0.08
Mara Oil 3.85% 15-01.06.25	180,000	USD	162,170.79	165,345.03	0.08
Markel 5% 16-05.04.46	275,000	USD	263,479.34	298,282.95	0.14
Marriott 2.85% 21-15.04.31	415,000	USD	342,986.71	355,735.87	0.17
Marriott 3.50% 20-15.10.32	195,000	USD	163,977.72	174,878.78	0.08
Marsh Mclen 4.35% 17-30.01.47	290,000	USD	294,818.98	305,785.30	0.14
Martin Mari 2.50% 20-15.03.30	205,000	USD	181,118.14	175,967.42	0.08
Mckesson 3.95% 18-16.02.28	60,000	USD	48,788.13	57,390.34	0.03
Medtrnc 1.375% 20-15.10.40	250,000	EUR	247,702.50	254,385.50	0.12
Medtrnc 1.75% 19-02.07.49	200,000	EUR	194,662.00	212,494.00	0.10
Merck 2.35% 20-24.06.40	300,000	USD	235,616.34	244,619.38	0.12
Microsoft 2.921% 21-17.03.52	950,000	USD	806,339.93	850,202.58	0.39
Mit Ufj Fin 2.048% 20-17.07.30	400,000	USD	328,135.31	336,452.67	0.16
Mor St 3.625% 17-20.01.27	1,820,000	USD	1,657,807.99	1,701,685.89	0.79
Mor St 3.971% 17-22.07.38	335,000	USD	290,798.61	331,984.46	0.16
Morgan Stan 0.406% 21-29.10.27	1,250,000	EUR	1,248,581.00	1,253,862.50	0.58
Morgan Stan 0.497% 21-07.02.31	200,000	EUR	200,000.00	196,328.80	0.09
Morgan Stan 0.985% 20-10.12.26	1,900,000	USD	1,565,718.99	1,577,407.66	0.73
Morgan Stan 1.593% 21-04.05.27	375,000	USD	311,954.08	318,296.37	0.15
Morgan Stan 3.217% 21-22.04.42	50,000	USD	41,593.88	44,733.08	0.02

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Mosaic 4.25% 13-15.11.23	530,000	USD	470,654.87	479,913.66	0.22
Motability 0.125% 21-20.07.28	500,000	EUR	497,510.00	495,771.00	0.23
Motorola 4.6% 18-23.02.28	226,000	USD	209,653.46	222,229.04	0.10
Mplx Lp 2.65% 20-15.08.30	530,000	USD	450,020.31	451,513.25	0.21
Mpt 2.50% 21-24.03.26	400,000	GBP	466,178.52	474,470.86	0.22
Mtr Corp Lt 1.625% 20-19.08.30	400,000	USD	320,217.82	326,013.02	0.15
Mylan 3.125% 16-22.11.28	200,000	EUR	202,138.50	232,320.00	0.11
Mylan 4.2% 13-29.11.23	410,000	USD	363,174.75	370,814.10	0.17
Mylan 5.25% 16-15.06.46	345,000	USD	349,593.37	355,154.64	0.16
Mylan Inc 2.125% 18-23.05.25	300,000	EUR	299,286.00	320,038.20	0.15
National Gr 2.625% 16-22.09.38	150,000	GBP	174,733.30	180,992.25	0.08
Natl Grid 1% 17-12.07.24 Regs	200,000	EUR	198,540.00	205,985.60	0.10
Natl Grid G 1.375% 20-07.02.31 Regs	300,000	GBP	352,316.45	332,704.19	0.16
Ndaq 3.25% 20-28.04.50	240,000	USD	194,586.14	203,054.45	0.09
Newmont 2.25% 20-01.10.30	550,000	USD	459,429.07	462,996.32	0.22
Nexi 1.625% 21-30.04.26	650,000	EUR	650,000.00	646,698.00	0.30
Nextera Nrg 2.25% 20-01.06.30	160,000	USD	132,499.01	136,104.17	0.06
Nike Inc 3.25% 20-27.03.40	265,000	USD	243,069.13	245,539.23	0.11
Nomura Hldg 2.648% 20-16.01.25	355,000	USD	319,704.61	314,520.36	0.14
Norfolk Sth 2.30% 21-15.05.31	220,000	USD	182,972.11	187,706.25	0.09
Novartis 0.0% 20-23.09.28	300,000	EUR	298,062.00	296,157.60	0.14
O Reilly Au 4.20% 20-01.04.30	470,000	USD	433,641.59	456,687.19	0.21
Omnicom Grp 2.45% 20-30.04.30	170,000	USD	141,128.05	145,749.51	0.07
Oneok Inc 2.75% 19-01.09.24	170,000	USD	151,209.25	150,959.50	0.07
Oneok Inc 3.4% 19-01.09.29	230,000	USD	200,313.16	206,625.46	0.10
Oneok Inc 4% 17-13.07.27	375,000	USD	334,583.01	349,133.57	0.16
Oneok Inc 4.35% 19-15.03.29	300,000	USD	266,424.05	285,788.20	0.13
Oracle Corp 3.85% 20-01.04.60	600,000	USD	541,827.58	537,614.17	0.25
Oracle Corp 4% 17-15.11.47	300,000	USD	257,896.87	276,135.76	0.13
Orange 3.25% 19-15.01.32 Regs	100,000	GBP	110,610.77	132,348.63	0.06
P&G 1.95% 21-23.04.31	680,000	USD	568,024.42	584,436.26	0.27
Pac Gas&El 4.95% 20-01.07.50	310,000	USD	263,709.74	268,611.53	0.12
Parker-Hann 3.25% 19-14.06.29	345,000	USD	305,353.95	318,563.58	0.15
Partner Re 4.50% 20-01.10.50	160,000	USD	136,881.85	140,978.08	0.07
Pension Ins 4.625% 20-07.05.31 Regs	300,000	GBP	345,224.52	400,506.94	0.19
Pepsico 1.05% 20-09.10.50	150,000	EUR	149,731.50	144,941.40	0.07
Pepsico 3.625% 20-19.03.50	690,000	USD	650,575.50	681,697.43	0.32
Pfizer 2.55% 20-28.05.40	170,000	USD	137,991.75	144,251.61	0.07
Pfizer 2.70% 20-28.05.50	260,000	USD	208,877.39	219,393.92	0.10
Pgh Capital 4.125% 17-20.07.22	400,000	GBP	475,939.37	481,638.91	0.23
Philip Mor 6.375% 08-16.05.38	420,000	USD	487,064.85	506,456.75	0.24
Phillips 66 2.15% 20-15.12.30	210,000	USD	169,261.39	174,267.21	0.08
Phillips 66 3.85% 20-09.04.25	150,000	USD	136,311.88	139,206.49	0.07
Phoenix Gr 5.625% 20-28.04.31 Regs	350,000	GBP	395,647.18	497,594.67	0.23
Pioneer Nat 1.125% 21-15.01.26	315,000	USD	259,509.02	263,012.85	0.12
Pioneer Nat 1.90% 20-15.08.30	295,000	USD	247,091.14	239,755.88	0.11
Platform Hg 1.625% 20-10.08.55	100,000	GBP	107,717.34	105,640.19	0.05
Pnc Fin 3.9% 14-29.04.24	540,000	USD	485,189.11	494,420.54	0.23
Quest Diag 3.45% 16-01.06.26	210,000	USD	193,360.72	194,397.64	0.09
Rabobk 4.625% 13-01.12.23	750,000	USD	678,087.87	691,423.68	0.32
Raytheon techn 4.45% 18-16.11.38	690,000	USD	677,338.61	704,539.45	0.33
Rbc 4.269% 19-22.03.25	1,200,000	USD	1,074,989.36	1,097,527.08	0.51

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Rbs Grp 2% 17-08.03.23	350,000	EUR	355,932.50	355,140.10	0.17
Rbs Grp 3.875% 16-12.09.23	200,000	USD	178,629.95	180,120.05	0.08
Realty Inc 3% 16-15.01.27	415,000	USD	366,954.61	378,199.44	0.17
Redexis Gas 1.875% 20-28.05.25	500,000	EUR	497,500.00	529,715.00	0.25
Regeneron P 1.75% 20-15.09.30	230,000	USD	194,881.59	183,959.62	0.09
Reliance St 2.15% 20-15.08.30	260,000	USD	221,037.68	216,219.66	0.10
Royal Schip 0.75% 21-22.04.33	350,000	EUR	345,667.00	348,495.00	0.16
Sage Grp 1.625% 21-25.02.31	400,000	GBP	457,015.42	455,616.42	0.21
Santan Cons 1% 19-27.02.24	300,000	EUR	298,665.00	308,640.00	0.14
Santander 0.125% 11.09.24	800,000	EUR	798,968.00	803,478.72	0.37
Santander 0.20% 21-11.02.28	500,000	EUR	499,270.00	495,738.49	0.23
Santander 3.49% 20-28.05.30	800,000	USD	746,584.52	729,129.58	0.34
Santander U 4.796% 18-15.11.24	550,000	USD	504,112.47	507,075.47	0.24
Scott Widow Plc 5.5% 16.06.23	300,000	GBP	368,638.66	379,278.10	0.17
Sempre Ener 3.25% 17-15.06.27	420,000	USD	371,629.36	384,407.34	0.18
Sempre Ener 3.4% 18-01.02.28	250,000	USD	214,292.55	231,802.28	0.11
Sempre Ener 4% 18-01.02.48	180,000	USD	148,836.81	170,364.70	0.08
Sep 4.75% 13-15.03.24	1,150,000	USD	1,060,606.55	1,064,275.65	0.50
Sgsp 2% 14-30.06.22	200,000	EUR	204,318.00	204,260.00	0.10
Shell If Bv 1.75% 20-10.09.52	150,000	GBP	164,714.20	149,016.23	0.07
Shell Int F 4.375% 15-11.05.45	430,000	USD	430,659.90	447,339.33	0.21
Sig Combibl 1.875% 20-18.06.23	500,000	EUR	500,000.00	516,875.00	0.24
Simon Prop 2.45% 19-13.09.29	300,000	USD	267,882.16	260,514.59	0.12
Simon Prty 1.75% 21-01.02.28	400,000	USD	323,816.24	335,755.32	0.16
Socgen 0.875% 20-22.09.28	400,000	EUR	398,544.00	406,172.00	0.19
Socgen 1.125% 21-30.06.31	200,000	EUR	198,790.00	199,880.00	0.09
Societe 0% 20-24.11.30 Mtn	700,000	EUR	696,815.00	699,279.00	0.32
Sp Trans 2% 19-13.11.31	200,000	GBP	231,215.69	239,049.62	0.11
Sse 1.75% 20-16.04.30	400,000	EUR	396,596.00	437,435.20	0.20
Stedin Hold 1.50% 21-Perp	600,000	EUR	600,000.00	608,214.00	0.28
Stellantis N.V. 5.25% 15.04.23	1,350,000	USD	1,217,063.46	1,227,384.49	0.57
Sthw Airl 5.125% 20-15.06.27	235,000	USD	210,698.64	233,446.54	0.11
Stryker 1.0% 19-03.12.31	400,000	EUR	396,684.00	412,619.20	0.19
Stryker 2.625% 18-30.11.30	150,000	EUR	148,482.00	177,097.80	0.08
Stryker 4.625% 16-15.03.46	350,000	USD	365,077.15	377,132.26	0.18
Suncor Ener 3.75% 21-04.03.51	180,000	USD	157,413.86	162,408.26	0.07
Swiss Re Fi 2.714% 20-04.06.52	300,000	EUR	300,000.00	330,028.80	0.15
Talanx Ag 2.25% 17-05.12.47	100,000	EUR	89,535.00	107,242.20	0.05
Teledyn Tec 2.75% 21-01.04.31	900,000	USD	755,745.00	780,333.69	0.36
Teleperf 1.875% 18-02.07.25	200,000	EUR	198,202.00	212,973.60	0.10
Telvis 6.625% 10-15.01.40	560,000	USD	627,176.90	649,733.48	0.30
Tesco Corp 0.375% 21-27.07.29	400,000	EUR	397,340.00	390,467.90	0.18
Tesco Corp 1.375% 18-24.10.23	500,000	EUR	497,440.00	515,387.00	0.24
Tesco Perso 3.5% 19-25.07.25	200,000	GBP	221,695.45	244,859.47	0.11
Thames Wat 2.375% 20-22.04.40	100,000	GBP	113,977.65	117,007.29	0.06
Thermo 0.875% 19-01.10.31	500,000	EUR	496,215.00	509,021.00	0.24
Thermo Fish 1.50% 19-01.10.39	100,000	EUR	99,743.00	103,661.60	0.05
Thermo Fish 2.6% 19-01.10.29	160,000	USD	148,490.07	141,755.63	0.07
Tigf 0.875% 20-17.09.30	400,000	EUR	396,056.00	402,753.60	0.19
T-Mobile Us 3.875% 21-15.04.30	700,000	USD	639,618.96	659,003.37	0.31
T-Mobile Us 4.375% 21-15.04.40	140,000	USD	126,309.25	137,947.22	0.06
T-Mobile Us 4.50% 21-15.04.50	175,000	USD	160,383.11	175,698.39	0.08

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Corporate Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Total Cap 2.829% 19-10.01.30	310,000	USD	276,366.23	281,011.74	0.13
Total Sa 1.75% 19-Perp Regs	400,000	EUR	400,000.00	409,605.60	0.19
Totalenergies 2.125% 21-Perp	250,000	EUR	250,000.00	245,932.50	0.11
Toyota 0.125% 21-05.11.27	600,000	EUR	597,288.00	597,750.00	0.28
Trans Canada 6.2% 07-15.10.37	280,000	USD	314,025.08	323,767.85	0.15
Transurban 1.875% 14-16.09.24	350,000	EUR	378,791.00	369,685.40	0.17
Transurban 2% 15-28.08.25	100,000	EUR	103,576.00	107,486.00	0.05
Tritax Euro 0.95% 21-02.06.26	350,000	EUR	346,955.00	349,315.22	0.16
Tyson Foods 5.1% 18-28.09.48	200,000	USD	210,656.58	222,114.87	0.10
Ubs Ag Lond 0.01% 21-31.03.26	400,000	EUR	399,620.00	399,356.00	0.19
Ubs Ag Lond 0.50% 21-31.03.31	400,000	EUR	398,524.00	398,025.60	0.18
Unh Grp 3.7% 19-15.08.49	315,000	USD	281,514.12	304,302.93	0.14
Union Paci 3.799% 16-01.10.51	490,000	USD	451,196.20	474,664.07	0.22
United Util 1.75% 20-10.02.38	300,000	GBP	351,275.42	339,201.26	0.16
Upjohn Fina 1.908% 20-23.06.32	600,000	EUR	600,000.00	638,136.00	0.30
Ups 4.45% 20-01.04.30	430,000	USD	427,686.80	439,242.97	0.20
USA 0.125% 21-31.05.23 /Tbo	5,735,000	USD	4,732,754.06	4,825,003.95	2.25
Ventas Realty 4.125% 15.01.26	500,000	USD	469,250.36	471,301.69	0.22
Vereit Oper 2.20% 20-15.06.28	70,000	USD	58,534.21	59,938.47	0.03
Vereit Oper 2.85% 20-15.12.32	700,000	USD	596,554.47	617,353.49	0.29
Verizon 2.5% 19-08.04.31	200,000	GBP	231,876.53	246,013.82	0.12
Verizon 2.875% 17-15.01.38	200,000	EUR	241,500.00	246,299.20	0.12
Verizon 4.272% 15-15.01.36	240,000	USD	241,762.14	241,712.68	0.11
Verizon 4.522% 15-15.09.48	310,000	USD	293,481.81	323,585.11	0.15
Verizon Com 1.875% 20-03.11.38	250,000	GBP	274,483.20	277,176.63	0.13
Verizon Com 2.55% 21-21.03.31	235,000	USD	195,648.01	202,758.84	0.09
Verizon Com 2.987% 21-30.10.56	478,000	USD	327,765.61	379,221.07	0.18
Verizon Com 3.55% 21-22.03.51	205,000	USD	172,617.02	184,816.69	0.09
Verizon Com 3.70% 21-22.03.61	115,000	USD	95,165.82	103,951.39	0.05
Virgin Mney 0.375% 21-27.05.24	450,000	EUR	449,865.00	452,965.50	0.21
Virgin Mone 3.375% 18-24.04.26	100,000	GBP	114,551.51	123,764.73	0.06
Virginia El 2.75% 13-15.03.23	980,000	USD	838,368.98	854,843.59	0.40
Vonovia 1.50% 21-14.06.41	200,000	EUR	198,156.00	201,760.00	0.10
Vw Bk 2.5% 19-31.07.26 Regs	200,000	EUR	199,638.00	222,328.00	0.10
Vw Fin 3.375% 20-06.04.28	400,000	EUR	397,852.00	475,882.40	0.22
Vw Fin Serv 1.625% 20-10.02.24	300,000	GBP	351,596.59	356,171.77	0.17
Vw Intl Fin 3.875% 20-Perp	600,000	EUR	600,000.00	666,000.00	0.31
Vw Intl Fin 4.125% 18-16.11.38	100,000	EUR	99,558.00	139,370.20	0.06
Vw Intl Fin Frn 4.625% 18-Perp	200,000	EUR	200,000.00	231,250.00	0.11
Vw Lesng 1.5% 19-19.06.26 Regs	200,000	EUR	198,542.00	212,076.00	0.10
VWw Bk 1.25% 18-10.06.24	400,000	EUR	397,183.00	414,574.40	0.19
Walgreen Co 4.10% 20-15.04.50	275,000	USD	252,247.29	253,933.84	0.12
Walt Disney 3.60% 20-13.01.51	410,000	USD	373,221.78	392,173.68	0.18
Wellpoint 3.3% 12-15.01.23 Sr	1,400,000	USD	1,207,985.15	1,231,280.99	0.58
Wells Far 3% 16-23.10.26	315,000	USD	299,726.01	286,558.74	0.13
Wells Fargo 1.338% 20-04.05.25	400,000	EUR	416,680.00	414,600.00	0.19
Wells Fargo 1.741% 20-04.05.30	200,000	EUR	200,000.00	215,490.00	0.10
Wells Fargo 2.125% 19-24.09.31	200,000	GBP	225,283.48	236,537.89	0.11
Wells Fargo 2.572% 20-11.02.31	1,260,000	USD	1,141,304.35	1,100,580.04	0.51
Wells Fargo 5.013% 20-04.04.51	300,000	USD	278,784.50	346,605.81	0.16
Welltower 2.75% 20-15.01.31	315,000	USD	274,381.38	274,440.43	0.13
Welltower 3.1% 19-15.01.30	500,000	USD	445,527.58	449,418.97	0.21

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Global Corporate Bond

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Whitbread 2.375% 21-31.05.27	200,000	GBP	226,018.55	236,307.52	0.11
Williams P 3.9% 14-15.01.25	500,000	USD	434,625.53	461,116.19	0.21
Wpc Eurobon 0.95% 21-01.06.30	350,000	EUR	347,672.50	344,058.40	0.16
Wpp Finance 2.875% 16-14.09.46	150,000	GBP	176,641.53	174,786.48	0.08
Xlit 3.25% (Frn) 17-29.06.47	400,000	EUR	438,505.00	448,200.00	0.21
Zimmer Hld 2.425% 16-13.12.26	250,000	EUR	250,000.00	277,590.00	0.13
			195,084,351.81	201,408,675.68	93.79
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			195,084,351.81	201,408,675.68	93.79
Other transferable securities and money market instruments					
Bonds					
Expedia 2.95% 21-15.03.31	240,000	USD	196,200.00	205,428.41	0.10
Leidos 4.375% 21-15.05.30	70,000	USD	64,107.25	67,021.16	0.03
			260,307.25	272,449.57	0.13
Total - Other transferable securities and money market instruments			260,307.25	272,449.57	0.13
TOTAL INVESTMENT PORTFOLIO			195,344,659.06	201,681,125.25	93.92

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Corporate Bond

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Banks and financial institutions	24.40	United States of America	58.12
Holding and Finance Companies	18.98	Great Britain	10.02
Pharmaceuticals and Cosmetics	5.65	Netherlands	5.43
Communication Services	5.45	France	4.73
Real estate companies	4.26	Canada	1.93
Public services	3.46	Luxembourg	1.92
Petrol	3.04	Germany	1.75
Insurance	2.88	Spain	1.65
Internet Software	2.70	Ireland	1.62
Transportation	2.27	Cayman Islands	0.98
States, Provinces and Municipalities	2.25	Italy	0.80
Tobacco and spirits	2.24	Denmark	0.69
Office equipment, computers	2.03	Mexico	0.59
Chemicals	1.76	Australia	0.56
Retail	1.76	Belgium	0.53
Healthcare Education and Social Services	1.61	Sweden	0.45
Food and Distilleries	1.16	Hong Kong	0.43
Graphic art, publishing	1.15	Norway	0.37
Other Services	0.99	Japan	0.30
Electronic semiconductor	0.96	Jersey	0.26
Biotechnology	0.74	United Arab Emirates	0.17
Automobile industry	0.69	Chile	0.16
Aerospace technology	0.59	Virgin Islands	0.16
Leisure	0.53	Finland	0.12
Mechanics, machinery	0.40	Guernsey	0.12
Packaging and Container Industry	0.36	Bermuda Islands	0.06
Construction, building materials	0.35	Cash and Other Assets / (Liabilities)	6.08
Electronics and Electrical Equipment	0.31		
Consumer goods	0.27		
Precious metals	0.22		
Mortgage & funding institutions	0.21		
Miscellaneous	0.14		
Textile	0.11		
Cash and Other Assets / (Liabilities)	6.08		
	100.00		100.00

Euro Corporate Short Term

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abn Amro 2.875% 16-18.01.28	3,800,000	EUR	3,964,562.41	3,960,139.60	0.81
Achmea Bv 6% 13-04.04.43	3,700,000	EUR	4,275,166.20	4,067,128.80	0.83
Aib Group P 1.5% 18-29.03.23	2,000,000	EUR	2,069,600.00	2,055,024.00	0.42
Aib Grp 1.875% 19-19.11.29	2,000,000	EUR	2,046,050.00	2,049,836.00	0.42
Akelius Res 3.875% 18-05.10.78	1,500,000	EUR	1,591,350.00	1,586,214.00	0.32
Ald Sa 0.375% 19-18.07.23 Regs	1,000,000	EUR	1,010,850.00	1,010,022.00	0.21
Ald Sa 0.375% 20-19.10.23	2,500,000	EUR	2,527,870.00	2,523,130.00	0.52
Allianz Se 5.625% 12-17.10.42	7,000,000	EUR	8,177,606.00	7,501,844.00	1.53
Amco 1.50% 20-17.07.23	1,300,000	EUR	1,296,776.00	1,341,299.18	0.28
Amer Movil 1.5% 16-10.03.24	2,000,000	EUR	2,092,000.00	2,080,408.00	0.43
Anglo Amer 3.25% 14-03.04.23	2,000,000	EUR	2,057,603.40	2,115,192.00	0.43
Aquar+Inv 4.25% 13-02.10.43	3,500,000	EUR	3,922,735.00	3,823,505.00	0.78
Asahi 0.01% 21-19.04.24	2,000,000	EUR	2,002,467.00	2,004,940.00	0.41
Assgen 7.75% 12-12.12.42	1,000,000	EUR	1,136,250.00	1,110,020.00	0.23
At&T Inc 2.4% 14-15.03.24	3,000,000	EUR	3,198,650.00	3,183,168.00	0.65
Atf Netherl 3.75% 16-Perp	2,000,000	EUR	2,104,615.00	2,077,500.00	0.42
Autostrade 1.625% 15-12.06.23	1,500,000	EUR	1,522,500.00	1,527,240.00	0.31
Axa Frn 13-04.07.43/Ftf	4,000,000	EUR	4,491,372.00	4,398,528.00	0.90
Banco Bilba 1.125% 19-28.02.24	2,000,000	EUR	2,064,695.00	2,062,932.00	0.42
Banco Bilba 2.575% 19-22.02.29	2,000,000	EUR	2,106,200.00	2,107,592.00	0.43
Bank Of Ame 2.375% 14-19.06.24	1,600,000	EUR	1,727,600.00	1,716,752.00	0.35
Bankia 3.75% 19-15.02.29 Regs	4,500,000	EUR	4,855,190.00	4,850,577.00	0.99
Bankinter 2.5% 17-06.04.27 Regs	2,000,000	EUR	2,066,379.53	2,036,568.00	0.42
Barclays 0.625% 17-14.11.23	3,500,000	EUR	3,542,140.00	3,539,914.00	0.72
Barclays 2% 17-07.02.28	3,000,000	EUR	3,033,060.00	3,075,588.00	0.63
Basf 0.101% 20-05.06.23	1,500,000	EUR	1,500,000.00	1,510,050.00	0.31
Bayer Ag 2.375% (Frn) 19-12.05.79	1,000,000	EUR	1,011,860.00	1,012,600.00	0.20
Bayer Ag 2.375% 15-02.04.75	1,500,000	EUR	1,533,797.32	1,521,219.00	0.31
Bco Sab 0.875% 17-05.03.23	2,500,000	EUR	2,494,620.20	2,535,900.00	0.52
Bfcm 0.125% 19-05.02.24 Regs	5,000,000	EUR	5,055,000.00	5,041,770.00	1.03
Bhp Finance 5.625% 15-22.10.79	1,000,000	EUR	1,161,000.00	1,158,492.00	0.24
Bk Of I 1.375% 18-29.08.23	2,000,000	EUR	2,067,512.00	2,061,480.00	0.42
Bmw Fin 0.0% 20-14.04.23	7,000,000	EUR	7,003,080.00	7,039,760.00	1.44
Bnpp 1.125% 17-10.10.23 Regs	4,500,000	EUR	4,654,965.00	4,634,190.00	0.95
Bnpp 2.625% 14-14.10.27	3,000,000	EUR	3,190,098.00	3,097,800.00	0.63
Bpce 0.875% 18-31.01.24	6,000,000	EUR	6,161,620.00	6,147,942.60	1.26
Bpce 2.75% 15-30.11.27	4,000,000	EUR	4,313,901.00	4,151,680.00	0.85
Caixabank 1.125% 17-12.01.23	5,500,000	EUR	5,563,945.00	5,609,010.00	1.15
Caixabank 2.75% 17-14.07.28	1,500,000	EUR	1,566,792.86	1,565,991.90	0.32
Cdp Reti Sr 1.875% 15-29.05.22	1,500,000	EUR	1,533,600.00	1,526,832.00	0.31
Citigroup I 2.375% 14-22.05.24	1,500,000	EUR	1,608,795.00	1,606,959.00	0.33
Ckh Fin 16 1.25% 16-06.04.23	2,000,000	EUR	2,038,520.00	2,045,840.00	0.42
Cloverie 6.625% (Frn) 12-01.09.42	2,500,000	EUR	2,901,657.00	2,691,725.00	0.55
Cnh Ind Fin 0% 20-01.04.24	2,500,000	EUR	2,499,043.00	2,497,405.00	0.51
Cnp Assur 1.875% 16-20.10.22	4,000,000	EUR	4,150,701.92	4,098,848.00	0.84
Coca-Cola E 1.125% 16-26.05.24	1,500,000	EUR	1,554,300.00	1,550,580.00	0.32
Comzbnk 1.25% 18-23.10.23	6,000,000	EUR	6,192,650.00	6,178,052.40	1.26
Congr 2.125% 20-27.11.23	2,500,000	EUR	2,641,186.00	2,624,936.50	0.54
Credit Agri 0.75% 18-05.12.23	1,500,000	EUR	1,548,330.00	1,538,298.60	0.32

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Euro Corporate Short Term

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Crh Fin 3.125% 13-03.04.23	2,500,000	EUR	2,677,810.00	2,645,750.00	0.54
Criteria Ca 1.375% 19-10.04.24	2,000,000	EUR	2,075,085.00	2,069,956.00	0.42
Cs Gr Fund 1.25% 15-14.04.22	3,000,000	EUR	3,077,869.74	3,032,172.00	0.62
Daimler 0% 19-08.02.24	4,500,000	EUR	4,506,750.00	4,518,405.00	0.92
Daimler 1.625% 20-22.08.23	2,000,000	EUR	2,081,240.00	2,076,940.00	0.43
Danone 1.75% 17-Perp	3,000,000	EUR	3,019,046.00	3,072,600.00	0.63
Delta Lloyd 4.375% 14-Perp	3,000,000	EUR	3,322,500.00	3,304,770.00	0.68
Deut Bk 1.125% 18-30.08.23	1,500,000	EUR	1,550,700.00	1,540,403.25	0.31
Dnb Bank As 1.125% 18-20.03.28	2,000,000	EUR	2,052,040.00	2,037,060.00	0.41
Dnb Bnk As 1.25% 17-01.03.27 Regs	3,000,000	EUR	3,037,617.20	3,024,318.00	0.62
Dong Energy 2.25% 17-Perp	2,000,000	EUR	2,106,536.00	2,090,032.00	0.42
Dong Energy Frn 70-Perp	1,000,000	EUR	1,134,691.31	1,117,500.00	0.23
Dsk Bk 1.625% 19-15.03.24	6,000,000	EUR	6,278,910.00	6,266,400.00	1.28
Dsk Bk 2.5% 19-21.06.29	1,200,000	EUR	1,267,200.00	1,264,356.00	0.26
Dt An Fin 4% /Ftf 14-Perp	2,000,000	EUR	2,137,375.84	2,034,080.00	0.42
E.On 0.375% 20-20.04.23	3,500,000	EUR	3,489,465.00	3,536,855.00	0.72
Edp 4.496% 19-30.04.79	1,500,000	EUR	1,642,125.00	1,633,125.00	0.33
Edp Fin Bv 1.125% 16-12.02.24	1,000,000	EUR	1,035,950.00	1,032,846.00	0.21
Edp Fin Bv 1.875% 17-29.09.23	3,000,000	EUR	3,175,147.50	3,138,312.00	0.64
Enbw 3.375% 16-05.04.77	4,000,000	EUR	4,144,909.80	4,075,512.00	0.83
Enel 2.5% 18-24.11.78 Regs	5,500,000	EUR	5,663,065.00	5,756,476.00	1.18
Eurofins 2.125% 17-25.07.24 Regs	495,000	EUR	524,719.80	523,921.86	0.11
Evonik Ind 2.125% 17-07.07.77	2,500,000	EUR	2,591,043.50	2,538,985.00	0.52
Fca Bank Ie 0.0% 21-16.04.24	2,200,000	EUR	2,198,482.00	2,198,741.60	0.45
Fca Bank Ie 0.125% 20-16.11.23	1,000,000	EUR	1,003,110.00	1,002,974.00	0.21
Fca Bank Ie 1% 20-28.02.23	3,700,000	EUR	3,695,671.00	3,720,808.80	0.76
Fiat Invest 3.75% 16-29.03.24	3,500,000	EUR	3,860,305.00	3,849,615.00	0.78
Fidelity NI 0.125% 19-03.12.22	1,500,000	EUR	1,494,495.00	1,507,014.00	0.31
Fortum 0.875% 19-27.02.23	2,500,000	EUR	2,554,265.31	2,542,400.00	0.52
Galp Gas Na 1.375% 16-19.09.23	2,000,000	EUR	2,075,811.20	2,057,796.00	0.42
Gas Nat Fen 4.125% 14-Perpetual	2,000,000	EUR	2,109,550.00	2,100,076.00	0.43
Gaz Cap 3.125% 16-17.11.23	1,200,000	EUR	1,258,015.20	1,264,800.00	0.26
Gdf Suez 0.375% 17-28.02.23	2,000,000	EUR	2,002,500.00	2,018,396.00	0.41
Gdf Suez 1.375% 18-Perp	3,000,000	EUR	3,033,073.06	3,052,200.00	0.62
Gdf Suez 3.25% 19-Perp	1,500,000	EUR	1,630,980.00	1,623,750.00	0.33
Gldm Sachs 0.01% 21-30.04.24	4,700,000	EUR	4,699,530.00	4,702,086.80	0.96
Glencore FI 1.875% 16-13.09.23	2,500,000	EUR	2,617,125.00	2,590,615.00	0.53
Goldm. Sachs 4.75% 06-12.10.21	1,800,000	EUR	1,968,710.40	1,823,698.80	0.37
Groupama 6.37500% (Frn) 14-Perp	1,500,000	EUR	1,734,520.00	1,729,942.50	0.35
Gs Frn 0.310% 17-26.09.23	2,500,000	EUR	2,507,350.00	2,507,055.00	0.51
Hannover Fin 5% (Frn) 12-30.06.43	3,000,000	EUR	3,362,700.00	3,289,992.00	0.67
Harley Dav 3.875% 20-19.05.23	2,000,000	EUR	2,067,708.00	2,144,640.00	0.44
Heid. C lux 0.5% 18-09.08.22	2,000,000	EUR	2,024,286.67	2,013,328.00	0.41
Hld Inf Tra 0.625% 17-27.03.23	2,500,000	EUR	2,489,618.50	2,526,305.75	0.51
Hsbc Hldg 1.5% 18-04.12.24	5,000,000	EUR	5,231,060.00	5,192,000.00	1.06
Iberdrola I 1.875% 17-Perp Regs	3,000,000	EUR	3,052,887.45	3,076,110.00	0.63
Ibm Corp 0.375% 19-31.01.23	2,000,000	EUR	2,027,535.00	2,021,640.00	0.41
Infineon Te 0.75% 20-24.06.23	2,000,000	EUR	2,012,803.00	2,033,980.00	0.42
Ing Groep 1.625% 17-26.09.29	1,500,000	EUR	1,547,055.00	1,555,350.00	0.32
Ing Groep 2.5% (Frn) 17-15.02.29	3,500,000	EUR	3,719,161.00	3,699,276.00	0.76
Innogy Fin 0.75% 18-30.11.22	1,200,000	EUR	1,225,206.00	1,214,244.00	0.25
Intesa San 2.125% 18-30.08.23	6,000,000	EUR	6,350,600.00	6,290,340.00	1.28

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Short Term

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Intesa San 6.625% 13-13.09.23 Emtn	1,500,000	EUR	1,715,842.50	1,697,310.00	0.35
Intesa San Frn 15-30.06.22	2,000,000	EUR	2,040,466.40	2,025,840.00	0.41
Italy 1.35% 15-15.04.22 /Btp	2,000,000	EUR	2,032,480.00	2,028,840.00	0.41
Jpmorgan Ch 0.625% 16-25.01.24	3,000,000	EUR	3,062,700.00	3,055,557.60	0.63
Kbc 0.5% 19-03.12.29 Regs	2,500,000	EUR	2,492,500.00	2,500,035.00	0.51
Kbc 0.75% 16-18.10.23	4,500,000	EUR	4,610,245.00	4,602,969.00	0.94
Kellogg Co 0.8% 17-17.11.22	1,200,000	EUR	1,228,536.00	1,217,901.60	0.25
Kgi Sec 0.875% 17-07.12.23	1,800,000	EUR	1,846,550.16	1,845,388.80	0.38
Klepi 1% 15-17.04.23	1,000,000	EUR	988,570.00	1,018,490.00	0.21
Lbp 2.75% 15-19.11.27	3,000,000	EUR	3,158,602.29	3,111,990.00	0.64
Leaseplan 0.125% 19-13.09.23	4,800,000	EUR	4,811,330.00	4,827,696.00	0.99
Lloyds Bk 0.625% 18-15.01.24	5,000,000	EUR	5,062,212.00	5,057,530.00	1.03
Lloyds Bk 1.75% 18-07.09.28	2,000,000	EUR	2,059,700.00	2,070,720.00	0.42
Logicor Fin 0.75% 19-15.07.24	1,500,000	EUR	1,528,500.00	1,524,981.00	0.31
Medio Ambie 0.815% 19-04.12.23	2,000,000	EUR	2,041,360.00	2,032,620.00	0.42
Mediobanca 5.75% 13-18.04.23	2,500,000	EUR	2,770,750.00	2,749,560.00	0.56
Merck Fin 0.005% 19-15.12.23	2,500,000	EUR	2,511,895.00	2,512,770.00	0.51
Mit Ufj Fin 0.98% 18-09.10.23	2,000,000	EUR	2,061,600.00	2,053,316.00	0.42
Mol 2.625% 16-28.04.23	1,200,000	EUR	1,244,724.00	1,254,307.20	0.26
Morgan Stan 0.637% 26.07.24	3,000,000	EUR	3,051,600.00	3,047,284.50	0.62
Munich Re Frn (6.25%)12-26.05.42	1,500,000	EUR	1,639,635.00	1,582,530.00	0.33
Nat Aus Bk 0.625% 18-30.08.23	3,500,000	EUR	3,585,815.00	3,572,625.00	0.73
Nat Bui Soc 2% 17-25.07.29 Regs	1,000,000	EUR	1,052,690.00	1,051,844.00	0.21
Natwest Grp 2% 17-08.03.23	5,200,000	EUR	5,376,605.00	5,276,367.20	1.08
Nordea Bank 1% 16-07.09.26	1,500,000	EUR	1,513,608.54	1,502,730.00	0.31
Nykredit 0.25% 19-20.01.23	2,000,000	EUR	1,977,440.00	2,014,456.00	0.41
Nykredit 0.875% 19-17.01.24	1,500,000	EUR	1,537,365.00	1,536,927.00	0.32
Nykredit 2.75% 15-17.11.27	1,000,000	EUR	1,040,520.00	1,036,368.30	0.21
Omv 0.0% 20-16.06.23	1,200,000	EUR	1,203,048.00	1,204,910.40	0.25
Omv 2.875% 18-Perp Regs	1,500,000	EUR	1,590,450.00	1,582,500.00	0.32
Omv 5.25% 15-Perp	1,500,000	EUR	1,635,688.53	1,532,250.00	0.31
Orange 5.25% 14-Perp	2,500,000	EUR	2,839,690.00	2,804,955.00	0.57
Peugeot 2% 17-23.03.24 Regs	2,500,000	EUR	2,646,035.00	2,635,384.75	0.54
Prysmian 2.5% 15-11.04.22	2,000,000	EUR	2,086,094.00	2,035,360.00	0.41
Psa Banque 0.625% 19-21.06.24	1,500,000	EUR	1,528,395.00	1,525,434.00	0.31
Rabobk 0.625% 19-27.02.24	3,000,000	EUR	3,064,260.00	3,062,316.00	0.62
Rabobk 3.875% 13-25.07.23/Sub	2,500,000	EUR	2,760,000.00	2,704,250.00	0.55
Raiffeisen 6% 13-16.10.23	2,500,000	EUR	2,891,393.00	2,843,420.00	0.58
Rci Banq 1.375% 08.03.24 Regs	1,000,000	EUR	1,035,500.00	1,032,300.00	0.21
Rci Banque 0.25% 19-08.03.23	6,000,000	EUR	5,993,877.60	6,031,776.00	1.23
Santan Cons 1% 19-27.02.24	1,500,000	EUR	1,547,760.00	1,543,200.00	0.31
Santander 1.125% 16-08.09.23	2,500,000	EUR	2,547,935.00	2,566,278.00	0.53
Scania 0.50% 20-06.10.23	1,500,000	EUR	1,518,675.00	1,517,751.00	0.31
Seb 0.25% 20-19.05.23	3,000,000	EUR	2,991,060.00	3,032,388.00	0.62
Seb 1.375% (Frn) 16-31.10.28	1,000,000	EUR	1,027,500.00	1,027,000.00	0.21
Shb 1.25% 18-02.03.28	2,000,000	EUR	2,051,357.00	2,038,700.00	0.41
Shb 1.625% 18-05.03.29	1,000,000	EUR	1,041,765.60	1,038,430.00	0.21
Sias 3.375% 14-13.02.24	1,500,000	EUR	1,635,115.00	1,623,542.55	0.33
Siemens Fin 0% 20-20.02.23 Regs	1,800,000	EUR	1,807,848.00	1,810,321.20	0.37
Signify N.V 2.0% 20-11.05.24	1,200,000	EUR	1,264,908.00	1,263,578.40	0.26
Socgen 1.25% 19-15.02.24	6,500,000	EUR	6,732,873.33	6,721,048.75	1.37
Socgen 1.375% 18-23.02.28	4,800,000	EUR	4,881,533.70	4,873,680.00	0.99

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Short Term

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Solvay Fin 5.425%/Frn 13-Perp	1,500,000	EUR	1,645,800.00	1,653,249.00	0.34
Std Chart 0.75% 17-03.10.23	1,500,000	EUR	1,520,107.67	1,516,308.00	0.31
Suez Env Co 2.5% 15-Perp	2,500,000	EUR	2,606,466.67	2,524,915.00	0.52
Swedbank 1% 17-22.11.27	1,900,000	EUR	1,912,609.22	1,921,629.60	0.39
Swedbank 1.5% 18-18.09.28	1,800,000	EUR	1,843,373.10	1,848,366.00	0.38
Swiss Re Ad 1.375% 16-27.05.23	1,000,000	EUR	1,032,690.00	1,028,900.00	0.21
Telefonica 2.625% 17-Perp Regs	2,000,000	EUR	2,050,640.00	2,043,920.00	0.42
Telefonica 3% 18-Perp Regs	1,500,000	EUR	1,540,785.00	1,549,644.00	0.31
Telia 3% 17-04.04.78 Regs	2,800,000	EUR	2,893,413.60	2,926,957.60	0.60
Total Sa 2.708% 16-Perp	2,000,000	EUR	2,122,735.00	2,080,000.00	0.42
Total Sa 3.875% 16-Perp	3,500,000	EUR	3,774,870.00	3,609,375.00	0.74
Ubs Grp Fdg 2.125% 16-04.03.24	6,000,000	EUR	6,410,346.00	6,359,964.00	1.30
Unibail Rod 2.125% 18-Perp	2,000,000	EUR	1,920,400.00	1,979,680.00	0.40
Unicredit 1% 18-18.01.23	4,000,000	EUR	4,061,359.20	4,067,240.00	0.83
Unicredit 2% 19-23.09.29	4,500,000	EUR	4,508,813.00	4,531,572.00	0.93
Vodafone 3.1% 18-03.01.79	1,700,000	EUR	1,721,155.00	1,770,125.00	0.36
Volvo Tsy 0.0% 20-11.02.23	2,500,000	EUR	2,476,696.15	2,511,035.00	0.52
Volvo Tsy 4.85% 14-10.03.78	3,800,000	EUR	4,018,249.10	4,075,500.00	0.83
Vonovia Fin 0.75% 18-15.01.24	1,500,000	EUR	1,532,229.00	1,531,128.00	0.31
Vw Bk 1.875% 19-31.01.24 Regs	2,500,000	EUR	2,630,750.50	2,620,882.00	0.54
Vw Intl Fin 18-Perp	2,000,000	EUR	2,131,200.00	2,135,000.00	0.43
Vw Intl Fin 2.7% 17-Perp	1,500,000	EUR	1,560,442.75	1,543,086.00	0.31
Vw Leasing 0.0% 21-19.07.24	6,300,000	EUR	6,288,660.00	6,293,070.00	1.29
Wells Fargo 1.338% 20-04.05.25	2,000,000	EUR	2,073,200.00	2,073,000.00	0.42
Winter 0.452% 19-25.09.23	2,000,000	EUR	2,021,866.00	2,018,140.00	0.41
Wizz Air Fi 1.35% 21-19.01.24	2,000,000	EUR	2,009,588.00	2,043,028.00	0.42
			475,651,220.93	473,047,816.39	96.63
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			475,651,220.93	473,047,816.39	96.63
TOTAL INVESTMENT PORTFOLIO			475,651,220.93	473,047,816.39	96.63

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Short Term

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
Banks and financial institutions	44.66
Holding and Finance Companies	20.81
Public services	6.01
Insurance	4.86
Communication Services	3.75
Automobile industry	2.98
Petrol	2.82
Real estate companies	2.08
Mortgage & funding institutions	1.72
Chemicals	1.34
Food and Distilleries	1.20
Transportation	1.02
Electronics and Electrical Equipment	0.89
Miscellaneous	0.42
Electronic semiconductor	0.42
Office equipment, computers	0.41
States, Provinces and Municipalities	0.41
Tobacco and spirits	0.41
Internet Software	0.31
Pharmaceuticals and Cosmetics	0.11
Cash and Other Assets / (Liabilities)	3.37
	100.00

Geographical breakdown	%
France	17.99
Netherlands	15.10
Germany	10.43
Italy	8.20
Great Britain	7.42
United States of America	6.25
Spain	5.40
Sweden	5.11
Ireland	4.55
Denmark	3.13
Luxembourg	2.27
Austria	1.46
Belgium	1.45
Switzerland	1.30
Norway	1.03
Australia	0.97
Japan	0.83
Portugal	0.75
Jersey	0.74
Guernsey	0.62
Finland	0.52
Mexico	0.43
Cayman Islands	0.42
Hungary	0.26
Cash and Other Assets / (Liabilities)	3.37
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Equity High Dividend

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
A2a Spa	139,860	EUR	208,541.93	241,118.64	0.23
Adidas Ag	1,742	EUR	516,360.66	546,813.80	0.52
Air Liquide	5,393	EUR	758,995.82	796,330.38	0.76
Akzo Nobel	4,560	EUR	338,639.97	475,152.00	0.45
Allianz Se /Nam. Vinkuliert	14,980	EUR	1,981,562.50	3,150,294.00	3.01
Alstom	5,219	EUR	251,373.75	222,277.21	0.21
Amadeus It - Shs -A-	5,190	EUR	322,951.57	307,870.80	0.29
Anheuser-Busch Inbev Sa /Nv	48,982	EUR	2,379,867.39	2,978,595.42	2.84
Arcelormittal Sa	35,326	EUR	446,918.50	913,177.10	0.87
Arkema	5,069	EUR	417,523.75	536,300.20	0.51
Axa	107,003	EUR	2,222,464.70	2,288,259.16	2.19
Banco Bilbao Vizcaya Argentaria Sa	162,501	EUR	760,487.28	849,555.23	0.81
Basf Namen-Akt.	34,717	EUR	2,275,288.60	2,306,597.48	2.20
Bayer	19,700	EUR	985,000.00	1,008,837.00	0.96
Bmw-Bayer. Motorenwerke	12,597	EUR	943,830.15	1,125,038.07	1.07
Bnp Paribas	50,732	EUR	2,298,656.60	2,682,200.84	2.56
Cap Gemini Sa	10,182	EUR	1,180,088.96	1,649,484.00	1.57
Credit Agricole Sa. Paris	46,551	EUR	521,031.70	549,953.51	0.52
Crh Plc	25,337	EUR	858,425.84	1,076,822.50	1.03
Daimler Ag /Namen-Akt.	30,273	EUR	1,836,977.01	2,279,556.90	2.17
Deutsche Post Ag. Bonn	36,369	EUR	1,142,370.95	2,086,125.84	1.99
Deutsche Telekom /Nam.	201,022	EUR	2,560,198.13	3,580,603.86	3.42
E. On-Namen Akt.	161,713	EUR	1,503,727.08	1,577,348.60	1.50
Edf	134,545	EUR	1,595,995.61	1,549,958.40	1.48
Edp Renovaveis Sa	35,944	EUR	723,813.62	702,345.76	0.67
Edp-Energias De Portugal Sa	185,702	EUR	687,010.00	830,087.94	0.79
Elisa Corporation A	10,672	EUR	534,942.12	537,015.04	0.51
Enel	320,718	EUR	1,944,175.60	2,511,863.38	2.39
Evonik Industr Shs	10,476	EUR	256,498.58	296,261.28	0.28
Faurecia Sa	8,532	EUR	307,347.27	352,968.84	0.33
Fortum Corporation	32,634	EUR	749,196.25	759,066.84	0.72
Fresenius Se & Co Kgaa	18,433	EUR	755,487.56	810,959.84	0.77
Gaz De France	84,141	EUR	1,291,756.67	972,165.11	0.93
Groupe Danone	7,900	EUR	511,086.79	469,023.00	0.45
Groupe Eurotunnel Regroupemt	34,732	EUR	540,641.59	456,725.80	0.44
Heineken Nv	11,593	EUR	1,044,868.51	1,184,804.60	1.13
Hella Gmbh & Co. Kgaa	5,590	EUR	217,816.90	322,878.40	0.31
Iberdrola Sa	211,991	EUR	1,681,713.64	2,179,267.48	2.08
Ing Group Nv	167,908	EUR	1,630,113.91	1,870,495.12	1.79
Intesa Sanpaolo	1,018,192	EUR	2,120,562.54	2,371,878.26	2.26
Inwit	70,310	EUR	660,950.90	668,788.72	0.64
Kbc Groupe Sa	38,480	EUR	2,253,947.12	2,474,264.00	2.36
Kering Act.	516	EUR	262,082.71	380,292.00	0.36
Koninklijke Ahold Delhaize N.V.	84,061	EUR	1,951,412.92	2,107,409.27	2.01
Linde Plc	2,665	EUR	544,776.45	648,527.75	0.62
Lvmh Moet Hennessy Eur 0.3	539	EUR	188,260.72	356,440.70	0.34
Muenchener Rueckvers /Namensakt	6,181	EUR	1,286,318.90	1,427,501.95	1.36
National Grid Plc	58,921	GBP	609,339.95	631,821.06	0.60
Nn Group Nv	16,255	EUR	487,229.64	646,623.90	0.62

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Equity High Dividend

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Nordea Bank Abp	105,400	EUR	924,049.63	990,549.20	0.95
Omv Ag	12,087	EUR	438,630.61	579,813.39	0.56
Orange	60,917	EUR	875,052.53	585,716.96	0.56
Pernod-Ricard	7,196	EUR	1,141,307.05	1,347,091.20	1.29
Poste Italiane Spa	122,110	EUR	1,054,323.36	1,361,526.50	1.30
Prysmian Spa	52,829	EUR	956,746.45	1,597,020.67	1.52
Puma Se	5,325	EUR	537,753.08	535,428.75	0.51
Renault Sa	9,140	EUR	521,629.44	311,536.90	0.30
Repsol Ypf Sa. Madrid	88,257	EUR	943,584.83	931,464.38	0.89
Royal Dutch Shell Plc /-A-	19,067	EUR	525,852.92	324,215.27	0.31
Rwe Ag (Neu). Essen A	58,973	EUR	1,478,957.99	1,802,214.88	1.72
Saint-Gobain	24,002	EUR	832,922.56	1,333,071.08	1.27
Sampo Plc A	77,686	EUR	1,482,929.79	3,011,109.36	2.87
Sanofi-Aventis	55,746	EUR	3,949,725.24	4,925,716.56	4.70
Sap Ag	10,726	EUR	1,164,612.93	1,274,677.84	1.22
Schneider Electric Sa	18,121	EUR	1,582,504.06	2,404,294.28	2.30
Scor Se	37,613	EUR	652,326.41	1,008,780.66	0.96
Siemens Ag /Nam.	26,089	EUR	2,624,750.43	3,486,012.18	3.33
Stellantis Br Rg	150,250	EUR	1,748,429.38	2,487,238.50	2.37
Total Sa	107,003	EUR	4,243,646.06	4,082,699.47	3.89
Unicredit Spa	116,424	EUR	1,061,840.84	1,158,418.80	1.11
Veolia Environnement	24,113	EUR	510,378.68	614,158.11	0.58
Vinci	25,902	EUR	2,195,463.39	2,330,920.98	2.22
Volkswagen Ag /Vorzug.	8,649	EUR	1,330,908.86	1,826,668.80	1.74
			84,326,955.83	101,058,091.70	96.39
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			84,326,955.83	101,058,091.70	96.39
Investment Funds					
Nb Aurora Sa Sicaf -Raif -A- Eur	100,000	EUR	1,050,525.00	1,047,800.00	1.00
Total - Investment Funds			1,050,525.00	1,047,800.00	1.00
Financial Instruments					
Options Contracts					
Call Dj Euro Stoxx/Banks/Price Ind 16/07/21 100	242	EUR	179,059.19	3,630.00	-
			179,059.19	3,630.00	-
Total - Financial Instruments			179,059.19	3,630.00	-
TOTAL INVESTMENT PORTFOLIO			85,556,540.02	102,109,521.70	97.39

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Equity High Dividend

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
Banks and financial institutions	12.36
Insurance	12.31
Public services	12.30
Communication Services	6.65
Petrol	6.37
Automobile industry	6.12
Electronics and Electrical Equipment	5.84
Pharmaceuticals and Cosmetics	5.47
Tobacco and spirits	5.26
Chemicals	5.16
Construction, building materials	4.52
Internet Software	3.08
Transportation	2.43
Retail	2.37
Holding and Finance Companies	2.17
Textile	1.37
Investment funds	1.00
Mines, heavy industries	0.87
Environmental services & recycling	0.67
Mechanics, machinery	0.62
Food and Distilleries	0.45
Miscellaneous	0.00
Cash and Other Assets / (Liabilities)	2.61
	100.00

Geographical breakdown	%
France	30.72
Germany	28.08
Italy	9.45
Netherlands	8.37
Belgium	5.20
Finland	5.05
Spain	4.74
Luxembourg	1.87
Ireland	1.65
Great Britain	0.91
Portugal	0.79
Austria	0.56
Switzerland	0.00
Cash and Other Assets / (Liabilities)	2.61
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Bond

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Argent 0.125% 09.07.30 /Pool St-Up	718,110	USD	331,410.31	217,673.31	0.16
Brazil 8.5% 12-05.01.24	114,000	BRL	48,331.90	19,490.43	0.01
Brazil 10% 14-01.01.25	7,115	BRL	1,707,647.82	1,260,367.76	0.92
Brazil 10% 16-01.01.27	10,989	BRL	2,281,854.37	1,956,568.48	1.43
Brazil 10% 18-01.01.29 S.F	4,243	BRL	1,100,947.08	756,309.77	0.56
Brazil 10% 20-01.01.31	650	BRL	131,906.03	115,085.08	0.09
Chile 2.30% 20-01.10.28	340,000,000	CLP	370,097.63	347,591.48	0.25
Chile 4.5% 15-01.03.26	320,000,000	CLP	403,121.76	386,254.71	0.28
Chile 4.7% 18-01.09.30	525,000,000	CLP	706,000.43	613,579.60	0.45
Chile 5% 15-01.03.35	515,000,000	CLP	802,005.56	598,479.28	0.44
Chile 6% 13-01.01.43	555,000,000	CLP	1,006,007.93	704,635.39	0.52
Colombia 6% 12-28.04.28	3,687,600,000	COP	1,016,586.78	800,175.19	0.59
Colombia 7.5% 11-26.08.26	3,129,000,000	COP	795,534.37	748,595.06	0.55
Colombia 6.25% 17-26.11.25	8,000,000,000	COP	2,223,948.50	1,832,963.99	1.34
Colombia 7% 16-30.06.32	2,150,000,000	COP	598,899.03	473,303.19	0.35
Colombia 7.25% 18-18.10.34	2,900,000,000	COP	816,915.57	641,445.11	0.47
Colombia 7.75% 14-18.09.30	4,376,100,000	COP	1,278,701.11	1,030,131.14	0.75
Czech Rep 0% 21-12.12.24	52,000,000	CZK	1,959,485.08	1,937,752.64	1.42
Czech Rep 0.25% 17-10.02.27	21,000,000	CZK	778,890.21	758,444.27	0.55
Czech Rep 0.95% 15-15.05.30	31,110,000	CZK	1,183,258.79	1,133,580.33	0.83
Czech Rep 2% 17-13.10.33	23,330,000	CZK	943,081.33	928,373.04	0.68
Czech Rep 2.5% 13-25.08.28	7,200,000	CZK	312,137.80	295,592.18	0.22
Czech Rep 2.75% 18-23.07.29	9,000,000	CZK	383,187.48	377,752.24	0.28
Czech Republic 4.2% 06-04.12.36	5,600,000	CZK	303,500.92	285,716.35	0.21
Dominican R 8.9% 18-15.02.23	8,000,000	DOP	141,401.50	123,892.95	0.09
Dominican R 9.75% 19-05.06.26 Regs	8,000,000	DOP	143,858.91	132,852.45	0.10
Hungary 2.25% 21-22.06.34	104,860,000	HUF	274,443.64	274,566.19	0.20
Hungary 2.5% 18-24.10.24	69,500,000	HUF	211,013.17	202,757.83	0.15
Hungary 3% 16-27.10.27	319,320,000	HUF	1,038,054.27	950,103.89	0.70
Hungary 4.0% 21-28.04.51	95,420,000	HUF	276,885.77	300,451.76	0.22
Hungary 5.5% 14-24.06.25	537,730,000	HUF	1,982,201.57	1,740,413.52	1.28
Hungary 6.75% 11-22.10.28	172,710,000	HUF	717,631.05	634,941.04	0.46
Hungary Gov 1.50% 20-22.04.26	220,000,000	HUF	605,973.16	611,300.48	0.45
Hungary Gov 2.25% 20-20.04.33	185,000,000	HUF	516,546.56	494,146.22	0.36
Hungary Gov 3% 18-27.10.38	58,950,000	HUF	203,463.51	163,279.02	0.12
Indonesia 6.125% 12-15.05.28	23,700,000,000	IDR	1,279,218.51	1,376,259.80	1.01
Indonesia 6.625% 12-15.05.33	21,770,000,000	IDR	1,295,904.68	1,258,755.85	0.92
Indonesia 7% 11-15.05.22	8,800,000,000	IDR	529,294.32	527,190.81	0.39
Indonesia 7.5% 17-15.05.38	6,700,000,000	IDR	453,366.67	398,610.96	0.29
Indonesia 7.5% 19-15.04.40	4,900,000,000	IDR	307,611.15	291,436.00	0.21
Indonesia 7.50% 19-15.06.35	7,480,000,000	IDR	468,164.94	448,929.61	0.33
Indonesia 8.25% 11-15.06.32	7,000,000,000	IDR	517,690.05	453,018.92	0.33
Indonesia 8.25% 15-15.05.36	10,000,000,000	IDR	667,677.44	636,881.21	0.47
Indonesia 8.375% 10-15.09.26	43,514,000,000	IDR	2,933,078.19	2,839,947.20	2.08
Indonesia 8.375% 13-15.03.24	15,200,000,000	IDR	1,054,883.70	964,631.27	0.71
Indonesia 8.375% 13-15.03.34	16,280,000,000	IDR	1,078,041.25	1,046,372.11	0.77
Indonesia 8.375% 18-15.04.39	5,380,000,000	IDR	373,156.21	346,191.57	0.25
Indonesia 8.75% 15-15.05.31	13,550,000,000	IDR	951,764.46	907,223.46	0.67
Indonesia 9% 13-15.03.29	23,967,000,000	IDR	1,678,549.96	1,612,579.99	1.18

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Emerging Markets Bond

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Malaysia 3.733% 13-15.06.28	770,000	MYR	172,006.18	163,223.61	0.12
Malaysia 3.757% 18-20.04.23	2,800,000	MYR	581,286.75	586,546.66	0.43
Malaysia 3.844% 15.04.33	685,000	MYR	146,627.20	139,837.22	0.10
Malaysia 3.882% 14.03.25 S.0118	5,330,000	MYR	1,159,838.93	1,134,255.65	0.83
Malaysia 3.885% 19-15.08.29	6,140,000	MYR	1,373,427.35	1,309,920.91	0.96
Malaysia 3.899% 17-16.11.27	3,420,000	MYR	745,265.91	731,526.06	0.54
Malaysia 3.9% 16-30.11.26	8,280,000	MYR	1,786,639.26	1,788,502.12	1.31
Malaysia 3.955% 15-15.09.25	3,500,000	MYR	786,491.77	750,004.88	0.55
Malaysia 4.059% 17-30.09.24	850,000	MYR	174,706.94	181,543.89	0.13
Malaysia 4.181% 14-15.07.24	3,285,000	MYR	736,508.54	702,713.72	0.52
Malaysia 4.232% 11-30.06.31	1,800,000	MYR	375,422.32	391,987.69	0.29
Malaysia 4.254% 15-31.05.35	930,000	MYR	214,960.90	196,758.80	0.14
Malaysia 4.498% 10-15.04.30	2,850,000	MYR	666,325.44	632,020.81	0.46
Malaysia Gov 3.757% 22.05.40	2,000,000	MYR	420,343.10	381,728.16	0.28
Malaysia Gov 3.828% 05.07.34	1,730,000	MYR	385,387.99	349,736.08	0.26
Mexico 10% 06-20.11.36	40,400	MXN	226,419.79	215,516.03	0.16
Mexico 4.5% 06-04.12.25Udibonos	11,817	MXN	371,733.31	374,597.69	0.27
Mexico 6.75% 19-09.03.23	1,040,000	MXN	4,453,104.53	4,482,338.43	3.29
Mexico 7.5% 06-03.06.27 Bonos	337,820	MXN	1,540,584.35	1,490,743.13	1.09
Mexico 7.75% 11-13.11.42	188,100	MXN	886,055.68	817,716.67	0.60
Mexico 7.75% 11-29.05.31 Bonos	467,700	MXN	2,111,059.81	2,090,339.32	1.53
Mexico 8% 17-07.11.47	227,962	MXN	1,017,162.82	1,016,749.59	0.75
Mexico 8.5% 08-18.11.38	180,000	MXN	962,073.63	840,504.50	0.62
Mexico 8.5% 09-31.05.29 Bonos	313,898	MXN	1,377,803.37	1,462,161.81	1.07
Min Fin Ruf 2.50% 20-17.07.30	26,640,000	RUB	297,586.92	301,339.16	0.22
Min Fin Ruf 5.90% 20-12.03.31	69,900,000	RUB	715,014.27	740,268.87	0.54
Min Fin Ruf 6.9% 18-23.05.29	64,600,000	RUB	904,707.43	742,343.17	0.55
Min Fin Ruf 7.15% 19-12.11.25	179,000,000	RUB	2,353,286.58	2,087,181.71	1.53
Min Fin Ruf 7.25% 18-10.05.34	48,100,000	RUB	716,353.80	562,523.72	0.41
Min Fin Ruf 7.65% 19-10.04.30	44,400,000	RUB	635,370.32	532,990.13	0.39
Min Fin Ruf 7.70% 19-16.03.39	55,030,000	RUB	841,359.73	671,673.61	0.49
Min Fin Ruf 7.95% 18-07.10.26	68,200,000	RUB	998,443.26	822,375.25	0.60
Min Fin Th 1.60% 19-17.06.35	18,200,000	THB	558,069.77	447,209.62	0.33
Min Fin Th 1.60% 19-17.12.29	13,500,000	THB	368,219.60	355,325.72	0.26
Min Fin Th 1.875% 19-17.06.49	2,362,000	THB	51,797.19	51,901.27	0.04
Min Fin Th 2% 20-17.06.42	9,564,000	THB	235,673.93	233,284.04	0.17
Min of Fin 2.125% 16-17.12.26	85,680,000	THB	2,557,207.44	2,395,049.71	1.76
Min of Fin 2.4% 18-17.12.23	72,500,000	THB	2,041,662.01	1,993,146.62	1.46
Min of Fin 2.875% 16-17.06.46	14,250,000	THB	476,987.67	386,122.35	0.28
Min of Fin 2.875% 18-17.12.28	71,455,000	THB	2,295,879.86	2,076,930.48	1.52
Min of Fin 3.4% 15-17.06.36	58,360,000	THB	1,966,367.39	1,745,575.69	1.28
Peru 5.35% 19-12.08.40	3,550,000	PEN	1,003,264.98	690,819.07	0.51
Peru 5.40% 19-12.08.34	730,000	PEN	184,108.69	151,832.16	0.11
Peru 5.94% 18-12.02.29	3,100,000	PEN	917,580.47	745,115.72	0.54
Peru 6.95% 08-12.08.31 /Usd	2,492,000	PEN	814,529.97	614,083.53	0.45
Peru 8.2% 06-12.08.26 Reg-S /Usd	1,602,000	PEN	539,980.95	437,037.88	0.32
Poland 1.25% 19-25.10.30	1,400,000	PLN	305,611.43	300,150.04	0.22
Poland 2.5% 15-25.07.26	10,260,000	PLN	2,393,826.99	2,408,849.62	1.77
Poland 2.5% 16-25.07.27	900,000	PLN	221,441.74	212,107.17	0.15
Poland 2.75% 13-25.04.28	4,000,000	PLN	998,676.60	960,381.80	0.70
Poland 2.75% 18-25.10.29	4,530,000	PLN	1,155,720.44	1,098,165.63	0.81
Poland 3.25% 13-25.07.25	16,409,000	PLN	4,013,611.23	3,956,150.85	2.90

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Poland 4% 12-25.10.23 Se-1023	7,500,000	PLN	1,814,717.58	1,797,892.40	1.32
Rep.Peru 6.9%-12.08.37 /Usd Regs	934,000	PEN	278,303.44	217,485.86	0.16
Romania 3.25% 16-29.04.24	1,900,000	RON	388,257.48	394,088.64	0.29
Romania 3.65% 16-24.09.31	1,570,000	RON	310,311.52	321,848.16	0.24
Romania 4.25% 17-28.06.23	9,010,000	RON	1,932,640.82	1,898,739.43	1.39
Romania 4.85% 18-22.04.26	1,700,000	RON	376,161.34	376,709.36	0.28
Romania 5% 18-12.02.29	1,800,000	RON	400,388.31	409,135.12	0.30
Romania 5.85% 12-26.04.23	3,570,000	RON	829,038.51	770,807.72	0.56
Russia 7.05% 13-19.01.28	117,286,000	RUB	1,460,594.73	1,361,633.17	1.00
Russia 7.1% 17-16.10.24	58,140,000	RUB	776,564.85	676,641.19	0.50
Russia 7.7% 17-23.03.33	47,345,000	RUB	675,708.15	572,728.60	0.42
Russia 7.75% 16-16.09.26	41,560,000	RUB	593,108.30	497,042.51	0.37
Russia 8.5% 15-17.09.31	30,407,000	RUB	463,787.82	386,755.74	0.28
South Afr 8.875% 15-28.02.35	23,065,000	ZAR	1,106,193.11	1,235,843.29	0.91
South Africa 10.5% 97-21.12.26	51,433,772	ZAR	3,152,927.45	3,451,146.70	2.53
South Africa 6.25% 06-31.03.36	13,140,000	ZAR	578,020.43	550,182.08	0.40
South Africa 6.5% 10-28.02.41	15,330,000	ZAR	662,195.46	607,745.89	0.45
South Africa 7% 10-28.02.31	37,370,000	ZAR	1,934,705.77	1,892,469.77	1.39
South Africa 8.5% 13-31.01.37	21,090,000	ZAR	1,178,501.92	1,070,230.25	0.78
South Africa 8.75% 14-31.01.44	29,030,000	ZAR	1,702,579.60	1,452,024.62	1.06
South Africa 9% 15-31.01.40	14,090,000	ZAR	840,313.03	730,199.86	0.54
Thailand Gov 3.65% 10-20.06.31	35,540,000	THB	1,182,064.03	1,092,363.05	0.80
Thailand Gov 3.775% 12-26.06.32	23,200,000	THB	767,096.60	723,717.20	0.53
Thailand Gov 4.875% 09-22.06.29	10,100,000	THB	348,837.60	332,979.21	0.24
Turkey 10.5% 17-11.08.27	3,996,903	TRY	563,189.39	289,805.44	0.21
Turkey 10.6% 16-11.02.26	5,070,000	TRY	503,103.18	385,317.47	0.28
Turkey 11% 17-24.02.27	3,898,236	TRY	417,502.74	292,482.70	0.22
Turkey 12.2% 18-18.01.23	5,520,000	TRY	752,609.58	497,156.04	0.37
Turkey 12.4% 18-08.03.28	2,600,000	TRY	449,714.51	206,804.00	0.15
Turkey 8.8% 13-27.09.23	4,005,000	TRY	511,416.39	326,236.49	0.24
Turkey 9% 14-24.07.24	3,700,000	TRY	541,452.81	289,991.20	0.21
Turkey 9.5% 12-12.01.22	3,700,000	TRY	341,588.11	344,005.65	0.25
Uruguay 8.5% 17-15.03.28	14,980,000	UYU	340,057.69	300,711.06	0.22
Uruguay 9.875% 17-20.06.22 Regs	1,250,000	UYU	34,117.13	24,852.47	0.02
			122,624,678.34	112,685,274.49	82.61
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			122,624,678.34	112,685,274.49	82.61
Other transferable securities and money market instruments					
Bonds					
Brazil 0% 20-01.01.24	59,000	BRL	7,829,538.54	8,186,190.65	6.00
Colombia 7.25% 19-26.10.50	896,500,000	COP	208,369.79	185,242.81	0.13
Malaysia 4.762% 17-07.04.37	1,733,000	MYR	389,560.23	377,979.20	0.28
Mexico 2.75% 27.11.31 /Infl	10,765	MXN	300,612.08	310,028.19	0.23
Philippines 3.5% 16-21.04.23	12,000,000	PHP	224,454.93	213,096.67	0.15
			8,952,535.57	9,272,537.52	6.79
Total - Other transferable securities and money market instruments			8,952,535.57	9,272,537.52	6.79
TOTAL INVESTMENT PORTFOLIO			131,577,213.91	121,957,812.01	89.41

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Bond

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
States, Provinces and Municipalities	89.17
Confeder. Helvet. Bonds	0.24
Cash and Other Assets / (Liabilities)	10.59
	100.00

Geographical breakdown	%
Indonesia	9.61
Mexico	9.60
Brazil	9.01
Thailand	8.68
South Africa	8.06
Poland	7.87
Russia	7.30
Malaysia	7.20
Czech Republic	4.19
Colombia	4.18
Hungary	3.94
Romania	3.06
Peru	2.09
Chile	1.94
Turkey	1.93
Uruguay	0.24
Dominican Republic of	0.19
Philippines	0.16
Argentina	0.16
Ukraine	0.00
Cash and Other Assets / (Liabilities)	10.59
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Dynamic Allocation

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Btps 3.85% 18-01.09.49 /Btp	1,714,000	EUR	2,522,442.38	2,496,183.90	0.19
Bundesobl-1 0.0% 20-15.02.30	4,808,217	EUR	4,950,252.06	4,950,194.36	0.38
Bundesobl-1 0.0% 20-15.08.30	2,591,852	EUR	2,676,217.13	2,675,460.31	0.21
France 1.75% 16-25.06.39 Oat	2,721,409	EUR	3,299,164.13	3,302,119.58	0.25
France O.A. 2% 25.05.48 /Oat	2,922,870	EUR	3,744,693.36	3,761,207.57	0.29
Germany 1.5% 13-15.05.23	7,425,529	EUR	7,740,816.82	7,732,947.98	0.59
Germany 2.5% 14-15.08.46	2,033,580	EUR	3,173,096.12	3,180,530.07	0.24
Germany 4% 05-04.01.37	894,892	EUR	1,456,517.45	1,457,462.46	0.11
Italy 1.45% 18-15.05.25 /Btp	52,831,000	EUR	54,835,331.12	55,918,443.64	4.27
Italy 1.50% 20-30.04.45 /Btp	7,570,000	EUR	7,507,017.60	7,351,227.00	0.56
Italy 1.70% 20-01.09.51 /Btp	13,162,000	EUR	14,107,031.60	12,741,768.93	0.97
Italy 2% 18-01.02.28 /Btp	7,637,000	EUR	7,978,605.82	8,444,078.16	0.65
Italy 3.1% 19-01.03.40 /Btp	626,000	EUR	797,880.82	791,861.20	0.06
Italy 3.45% 17-01.03.48 Btp	967,000	EUR	1,329,015.79	1,315,348.21	0.10
Italy 5.2% 04-31.07.34	3,793,000	EUR	5,665,035.15	5,531,597.41	0.42
Spanish Gov 0.10% 21-30.04.31	827,000	EUR	803,438.77	801,672.30	0.06
Spanish Gov 0.85% 21-30.07.37	2,573,000	EUR	2,539,293.70	2,532,181.93	0.20
Spanish Gov 1.0% 20-31.10.50 144a	2,641,000	EUR	2,393,062.92	2,384,701.51	0.18
Spanish Gov 1.25% 20-31.10.30	857,000	EUR	930,444.90	927,796.77	0.07
USA 1.50% 19-30.11.21 /Tbo	23,942,500	USD	20,548,625.90	20,307,469.30	1.55
			148,997,983.54	148,604,252.59	11.35
Shares					
3I Group Plc	137,683	GBP	1,914,156.46	1,880,775.71	0.14
Abbvie Inc	20,618	USD	1,941,540.61	1,958,188.47	0.15
Adidas Ag	5,394	EUR	1,655,228.91	1,693,176.60	0.13
Adyen B.V.	184	EUR	374,134.77	379,132.00	0.03
Agnico Eagle Mines Ltd	68,865	CAD	3,584,076.37	3,514,276.68	0.27
Air Liquide	15,124	EUR	2,271,133.87	2,233,209.84	0.17
Akzo Nobel	7,566	EUR	805,714.62	788,377.20	0.06
Allianz Se /Nam. Vinkuliert	16,308	EUR	3,495,564.68	3,429,572.40	0.26
Alstom	9,170	EUR	395,929.48	390,550.30	0.03
Amadeus It - Shs -A-	6,504	EUR	406,441.28	385,817.28	0.03
Amerisourcebergen Corp	6,480	USD	627,907.37	625,544.01	0.05
Amplifon Spa/After Split	51,488	EUR	2,142,268.27	2,143,960.32	0.16
Anglo American Plc	32,339	GBP	1,105,659.96	1,081,795.82	0.08
Anheuser-Busch Inbev Sa /Nv	29,155	EUR	1,825,925.49	1,772,915.55	0.14
Applied Materials Inc	12,311	USD	1,427,911.17	1,478,150.42	0.11
Asm International Reg Nv	932	EUR	252,571.01	258,164.00	0.02
Asml Holding Nv	8,736	EUR	5,101,915.40	5,061,638.40	0.39
Assicurazioni Generali Spa	113,390	EUR	1,919,549.46	1,916,857.95	0.15
Astrazeneca Plc	25,123	GBP	2,512,765.03	2,540,387.54	0.19
Auto Trader Gr	27,272	GBP	206,257.94	201,165.60	0.02
Axa	133,381	EUR	2,913,814.97	2,852,352.69	0.22
Banca Mediolanum	227,869	EUR	1,902,495.93	1,869,437.28	0.14
Barrick Gold Corp	202,518	CAD	3,547,990.70	3,535,000.44	0.27
Basf Namen-Akt.	14,876	EUR	981,857.82	988,361.44	0.08
Beiersdorf Ag	15,117	EUR	1,544,974.46	1,538,154.75	0.12
Bnp Paribas	62,976	EUR	3,405,787.43	3,329,541.12	0.25

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Dynamic Allocation

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Bp Plc	324,660	GBP	1,221,053.99	1,190,962.30	0.09
Bristol Myers Squibb Co	21,199	USD	1,176,599.28	1,194,365.24	0.09
Cap Gemini Sa	4,176	EUR	678,172.52	676,512.00	0.05
Carlsberg As B	10,966	DKK	1,729,134.86	1,723,854.59	0.13
Cdw Corp	8,622	USD	1,239,534.78	1,269,673.10	0.10
Centene Corp. De	13,614	USD	840,420.80	837,157.69	0.06
Charles Schwab Corp	26,072	USD	1,602,542.69	1,600,592.18	0.12
Cnh Industrial Reg Shs	22,760	USD	315,384.97	320,290.39	0.02
Coca-Cola Hbc	47,896	GBP	1,488,216.46	1,458,020.07	0.11
Compass Group Plc	11,475	GBP	204,265.07	203,388.33	0.02
Conagra Foods Inc	40,505	USD	1,209,370.43	1,242,472.09	0.10
Constellation Software Inc	722	CAD	926,641.58	922,792.69	0.07
Credit Agricole Sa. Paris	153,562	EUR	1,834,706.55	1,814,181.47	0.14
Crh Plc	11,754	EUR	513,424.71	499,545.00	0.04
Daimler Ag /Namen-Akt.	4,613	EUR	356,916.88	347,358.90	0.03
Dassault Systemes Sa	3,011	EUR	620,336.46	615,749.50	0.05
Deutsche Boerse Ag /Nam.	14,585	EUR	2,162,895.64	2,146,912.00	0.16
Deutsche Post Ag. Bonn	22,682	EUR	1,317,691.98	1,301,039.52	0.10
Deutsche Telekom /Nam.	127,137	EUR	2,275,539.72	2,264,564.24	0.17
Diageo Plc	47,537	GBP	1,938,877.52	1,915,984.73	0.15
Diasorin Az	12,017	EUR	1,883,064.82	1,916,711.50	0.15
E. On-Namen Akt.	149,213	EUR	1,478,083.55	1,455,423.60	0.11
Edp Renovaveis Sa	69,244	EUR	1,312,648.88	1,353,027.76	0.10
Edp-Energias De Portugal Sa	167,298	EUR	759,369.51	747,822.06	0.06
Elisa Corporation A	7,846	EUR	393,983.52	394,810.72	0.03
Enel	229,536	EUR	1,840,015.57	1,797,725.95	0.14
Eni Spa Roma	84,414	EUR	884,144.94	866,931.78	0.07
Ericsson Tel. B	22,668	SEK	241,131.04	240,381.78	0.02
Essilor International	3,548	EUR	553,317.43	552,210.72	0.04
Estee Lauder Cos A	7,392	USD	1,930,728.82	1,982,501.99	0.15
Exor Nv.	29,893	EUR	1,988,931.33	2,019,571.08	0.15
Faurecia Sa	1,936	EUR	83,420.81	80,092.32	0.01
Fe New Nv	8,900	EUR	1,522,159.93	1,548,600.00	0.12
Fedex Corp	7,204	USD	1,783,599.44	1,812,115.78	0.14
Finecobank Spa	149,232	EUR	2,201,603.82	2,193,710.40	0.16
Franco-Nevada Corp	33,620	CAD	4,091,543.23	4,117,300.38	0.32
Fresenius Se & Co Kgaa	46,100	EUR	2,036,619.46	2,028,169.50	0.16
Gaz De France	59,406	EUR	692,455.04	686,376.92	0.05
Glencore Intl	119,622	GBP	436,410.33	431,082.33	0.03
Gn Great Nordic Ltd	25,109	DKK	1,859,446.51	1,849,649.00	0.14
Goldman Sachs Group Inc	5,355	USD	1,650,589.58	1,713,645.15	0.13
Groupe Danone	27,963	EUR	1,638,015.62	1,660,163.31	0.13
Groupe Eurotunnel Regroupemt	26,167	EUR	355,050.95	344,096.05	0.03
Heineken Nv	20,658	EUR	2,128,762.97	2,111,247.60	0.16
Hologic Inc	38,168	USD	2,109,109.11	2,147,191.37	0.16
Home Depot Inc.	7,413	USD	1,982,398.45	1,993,196.94	0.15
Humana Inc.	2,102	USD	779,979.46	784,652.14	0.06
Iberdrola Sa	160,007	EUR	1,665,491.31	1,644,871.96	0.13
Inditex	27,872	EUR	850,480.23	828,077.12	0.06
Infineon Technologies /Nam.	52,233	EUR	1,743,368.94	1,766,520.06	0.13
Ing Group Nv	280,922	EUR	3,137,618.68	3,129,471.08	0.24
Intesa Sanpaolo	1,673,387	EUR	3,955,287.52	3,898,155.02	0.30

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Dynamic Allocation

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Invesco Ltd	48,927	USD	1,114,588.11	1,102,713.92	0.08
Inwit	84,815	EUR	823,071.13	806,760.28	0.06
Johnson & Johnson	2,578	USD	354,012.05	358,094.20	0.03
Johnson Matthey Plc	7,568	GBP	272,052.33	270,833.48	0.02
Julius Baer Grp *Opr*	33,848	CHF	1,884,077.20	1,863,877.41	0.14
Kbc Groupe Sa	39,472	EUR	2,542,686.37	2,538,049.60	0.19
Kering Act.	2,231	EUR	1,687,908.90	1,644,247.00	0.13
Kingross Gold Corp	613,741	CAD	3,294,982.72	3,284,093.43	0.25
Kingsoft /Sadr	20,748	USD	594,716.96	593,574.74	0.05
Kla Tencor Corporation	4,026	USD	1,070,807.28	1,100,564.47	0.08
Koninklijke Ahold Delhaize N.V.	78,689	EUR	1,944,296.13	1,972,733.23	0.15
Koninklijke Dsm Nv	6,114	EUR	964,659.68	962,343.60	0.07
Kroger Co	42,658	USD	1,403,177.73	1,377,932.53	0.11
L Oreal	11,091	EUR	4,299,563.41	4,167,997.80	0.32
Lam Research Corp	2,382	USD	1,270,837.43	1,306,886.51	0.10
Legal & General Group Plc	627,305	GBP	1,931,108.83	1,881,842.54	0.14
Lennar Corp. -A-	20,137	USD	1,644,138.87	1,686,855.78	0.13
Linde Plc	7,419	USD	1,781,311.07	1,808,459.44	0.14
Lvmh Moet Hennessy Eur 0.3	5,046	EUR	3,404,724.98	3,336,919.80	0.25
Mastercard Inc. Shs -A-	13,085	USD	4,102,143.48	4,027,995.49	0.31
Mckesson Corp	4,416	USD	705,810.35	712,070.69	0.05
Merck	67,172	USD	4,324,144.68	4,404,693.46	0.34
Morgan Stanley	22,916	USD	1,680,105.15	1,771,642.53	0.14
Mosaic Co	76,564	USD	1,977,906.69	2,059,997.67	0.16
National Grid Plc	34,941	GBP	377,606.46	374,678.97	0.03
Nestle Sa	14,984	CHF	1,587,462.73	1,574,515.21	0.12
Newcrest Mining	68,798	AUD	1,130,602.89	1,100,697.74	0.08
Newmont Mining Corp.	72,085	USD	3,783,901.26	3,852,232.12	0.30
Nexi S.P.A.	93,690	EUR	1,749,647.03	1,734,201.90	0.13
Next Plc	1,688	GBP	155,724.20	154,430.33	0.01
Nokia Oy	61,864	EUR	279,918.59	279,346.89	0.02
Nomad Foods Ltd	49,593	USD	1,178,878.61	1,182,119.82	0.09
Novo Nordisk A/S /-B-	26,540	DKK	1,843,064.87	1,875,119.13	0.15
Nvidia Corp	3,650	USD	2,373,543.16	2,462,365.09	0.19
Nvr Inc	228	USD	924,663.40	956,081.28	0.07
Oneok Inc (New)	25,996	USD	1,215,175.49	1,219,576.26	0.09
Orkla As A	177,488	NOK	1,534,438.52	1,525,097.13	0.11
Pernod-Ricard	13,076	EUR	2,464,641.84	2,447,827.20	0.19
Phoenix Group Holdings Plc	231,772	GBP	1,822,390.96	1,825,674.05	0.14
Porsche A Hldg/Pref	2,427	EUR	231,032.10	219,303.72	0.02
Prosus Bearer Rg Shs -N-	7,170	EUR	589,904.28	591,309.90	0.05
Prysmian Spa	27,301	EUR	832,669.17	825,309.23	0.06
Puma Se	4,256	EUR	420,735.00	427,940.80	0.03
Qorvo Inc	7,748	USD	1,197,298.20	1,278,158.68	0.10
Qualcomm Inc	12,855	USD	1,490,424.16	1,549,211.76	0.12
Reckitt Benckiser Group Plc	21,189	GBP	1,593,515.12	1,578,503.27	0.12
Repsol Ypf Sa. Madrid	153,831	EUR	1,681,868.87	1,623,532.37	0.13
Robert Half Intl Inc	26,195	USD	1,959,022.64	1,965,066.74	0.15
Roy. Philips Electr. /Eur 0.2	69,269	EUR	2,921,567.71	2,894,751.51	0.22
Royal Dutch Shell Plc /-A-	67,316	GBP	1,160,468.01	1,134,189.12	0.09
Rwe Ag (Neu). Essen A	79,100	EUR	2,422,601.44	2,417,296.00	0.19
Saint-Gobain	14,162	EUR	796,796.40	786,557.48	0.06

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Dynamic Allocation

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Sampo Plc A	87,209	EUR	3,420,755.64	3,380,220.84	0.26
Sanofi-Aventis	71,216	EUR	6,305,728.18	6,292,645.76	0.48
Sap Ag	24,556	EUR	2,914,531.52	2,918,235.04	0.22
Sba Communications Corp /Reit	4,821	USD	1,288,567.50	1,295,491.32	0.10
Schneider Electric Sa	12,676	EUR	1,732,926.49	1,681,851.68	0.13
Scor Se	93,306	EUR	2,503,547.54	2,502,466.92	0.19
Scottish & Southern Energy Plc	31,007	GBP	551,111.65	541,819.25	0.04
Siemens Ag /Nam.	16,404	EUR	2,221,359.00	2,191,902.48	0.17
Siemens Healthineers Ag	35,786	EUR	1,852,503.76	1,849,420.48	0.14
Skyworks Solutions Inc *Opa*	12,752	USD	2,029,026.54	2,061,716.69	0.16
Smith Corp. A.O.	33,108	USD	1,983,038.40	2,011,604.11	0.15
St James Place Plc	105,601	GBP	1,842,465.16	1,816,382.05	0.14
Standard Life Aberdeen Plc	563,358	GBP	1,825,293.95	1,777,920.88	0.14
Statoilhydro Asa	107,856	NOK	1,940,846.67	1,925,191.44	0.15
Stellantis Br Rg	101,737	EUR	1,728,517.37	1,684,154.30	0.13
Stmicroelectronics Nv	46,888	EUR	1,447,128.73	1,435,007.24	0.11
Synlab I	60,256	EUR	1,073,733.29	1,071,351.68	0.08
Synopsys Inc	7,534	USD	1,719,985.87	1,751,940.86	0.13
Tapestry Inc	54,678	USD	1,954,184.78	2,004,552.65	0.15
Teamviewer --- Bearer Shs	6,446	EUR	213,142.99	204,467.12	0.02
Tenaris Sa	97,233	EUR	910,097.79	893,765.74	0.07
Terna - Rete Elettrica Nazionale	171,084	EUR	1,080,688.97	1,075,091.86	0.08
Thermo Fisher Scientific Inc	6,829	USD	2,844,100.27	2,904,743.36	0.22
Total Sa	69,822	EUR	2,766,891.14	2,664,058.41	0.20
Tyson Foods Inc -A-	19,507	USD	1,210,801.58	1,213,184.08	0.09
Ulta Beauty Inc	5,191	USD	1,516,359.97	1,513,399.72	0.11
Unicredit Spa	245,781	EUR	2,528,263.97	2,445,520.95	0.19
Unilever Plc	27,826	GBP	1,389,388.85	1,370,885.41	0.10
Unitedhealth Group Inc	5,803	USD	1,948,384.51	1,959,319.83	0.15
Utd Parcel Service Inc B	11,352	USD	1,974,354.28	1,990,620.10	0.15
Vertex Pharmaceuticals	9,424	USD	1,529,622.47	1,602,159.46	0.12
Vinci	17,784	EUR	1,647,588.63	1,600,382.16	0.12
Visa Inc -A-	22,274	USD	4,406,074.56	4,391,320.98	0.34
Volkswagen Ag /Vorzug.	2,264	EUR	490,305.92	478,156.80	0.03
West Pharmaceutical Services	5,548	USD	1,677,651.48	1,679,837.10	0.13
Worldline Sa	12,321	EUR	993,513.52	972,619.74	0.07
Yamana Gold Inc	702,108	CAD	2,542,003.35	2,495,067.19	0.19
			278,681,012.08	278,032,172.19	21.24
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			427,678,995.62	426,636,424.78	32.59
Investment Funds					
Am Ecrp Sri 0-3	239,895	EUR	12,042,800.97	12,045,127.95	0.92
Am Is Eu Ac Sri-U Etfdr-Eur/Cap	95,908	EUR	5,016,787.36	5,219,313.36	0.40
Am Is Jpmggg -Ucits Etf- Cap	1,905,759	EUR	99,741,859.74	100,028,334.90	7.64
Am Is M Em M -Ucits Etf Eur C- Cap	374,526	EUR	1,582,412.81	1,987,796.75	0.15
Am Is Msema Shs Ucits Etf Cap	52,685	EUR	1,942,082.63	2,094,492.18	0.16
Bnp Corp Bd 1-3 Ued	2,225,825	EUR	22,366,870.26	22,298,314.85	1.70
Bnpp E Corp Bd -Ucits Etf- Cap	480,963	EUR	5,039,860.45	5,217,486.62	0.40
Bnpp E Mp Ejecw Etf Eur /Cap	31,163	EUR	343,254.43	385,673.29	0.03
Bnpp E Msci Esc Uec	2,560,323	EUR	24,447,839.64	32,567,308.56	2.49

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Dynamic Allocation

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Bnppe Meusss5C Uec	92,537	EUR	2,394,070.99	2,627,495.58	0.20
Bnppe Mjss5C Uec	75,488	EUR	1,957,202.97	1,981,643.04	0.15
Con Dbx Cor Usd -1d-	205,053	EUR	2,661,054.81	2,815,480.22	0.21
Cs Etf Msci Pac Ex Japan Usd	3,012	EUR	407,937.79	463,366.08	0.04
Dbxt Es50 --- Shs -Ic- Cap	22,933	EUR	1,415,735.62	2,345,128.58	0.18
Dbxt Msci China Shs -1C- Cap	22,683	EUR	453,997.12	473,734.46	0.03
Dbxt Msci Emu I -1d- Eur /Dis	487,012	EUR	19,992,349.92	22,682,583.90	1.73
Eurizon Em Sm Cap I Capitali*	380,000	EUR	1,900,000.00	2,470,380.00	0.19
Eurizon Eu Eq -I- Cap /Eur*	962,005	EUR	4,768,876.39	5,783,574.06	0.44
Eurizon Euro Hy -I- Cap*	1,792,279	EUR	8,971,778.07	10,029,593.28	0.77
Eurizon Gl Infra Shs I Capitalis*	356,000	EUR	1,780,000.00	2,262,380.00	0.17
Eurizon It Mc Eq -I- Cap*	934,541	EUR	4,717,585.26	6,059,563.84	0.46
Eurizon Ital Eq -I- Cap*	816,825	EUR	4,431,718.89	5,939,951.40	0.46
Eurizon Iter Fia Class A	4	EUR	4,000,000.00	3,980,126.22	0.31
Inve At1 Cap-Usd-Etf/Cum	1,588,367	EUR	34,381,716.17	35,190,270.89	2.69
Ishares Bar Em Etf Usd /Dis	46,675	EUR	2,400,111.53	2,234,332.25	0.17
Ishares Bc Eur Cor /Dis	72,219	EUR	9,228,405.21	9,753,898.14	0.74
Ishares Euro Stoxx (De)	416,289	EUR	16,427,180.96	18,909,927.83	1.44
Ishares Vi Glb Cor-Usd Etf	81,511	EUR	7,054,915.62	7,309,906.48	0.56
Ishs Cr Msci Jp Usd Accum	24,431	EUR	952,662.80	1,057,617.99	0.08
Ishs Glb Gov Eur	20,245,367	EUR	102,419,542.00	99,923,033.37	7.63
Ishs Ii Dj Eur Sust Screen Uci	66,594	EUR	2,893,427.66	3,915,727.20	0.30
Ishs Msci Usa Usd/Cap Etf	2,649,478	EUR	20,240,406.21	27,347,911.92	2.09
Jpm Glb Em Mkts- Usd/Cap	59,221	EUR	1,482,494.67	1,846,510.78	0.14
Jpmo Eur Ult Eur-Ac	134,706	EUR	13,419,277.01	13,405,267.59	1.02
L&G Us Eqty Usd-Ac	1,159,200	EUR	11,000,490.79	14,485,363.20	1.11
Lif St Eu 600 Dr Cl-Uec Eur /Cap	19,433	EUR	3,041,218.26	3,753,678.28	0.29
Lyxor Estoxx 300 Dr Etf C Eur	300,728	EUR	48,128,379.42	66,310,524.00	5.07
S&P 500 Esg-Accum Shs-A Usd/Cap	908,774	EUR	18,324,250.91	22,178,629.47	1.69
Source S&P 500 -A- Etf Usd /Dis	26,975	EUR	12,959,796.51	18,301,188.75	1.40
Spdr Barc Eur Co Bd Etf Eur /Dis	15,668	EUR	934,488.09	938,356.52	0.07
Spdr Msci Em Etf Usd	11,431	EUR	874,464.55	897,333.50	0.07
Ssga Bar Emg Mk /Ex. Trad. Fd Usd	380,221	EUR	23,523,492.19	22,227,719.66	1.70
Ubi Pramerica Cap Growth Cap	888,000	EUR	4,440,000.00	4,880,448.00	0.37
Ubi Pramerica Infl Shield Cap	1,298,000	EUR	6,490,000.00	6,127,858.00	0.47
Ubs Etf Bmuslcs Ac	107,930	EUR	1,863,227.97	1,958,087.65	0.15
Ubs Etf M Emusr -A- Cap	2,248,492	EUR	42,793,232.97	55,852,541.28	4.27
Ubs Etf Ms Jsr (Jpy)-A-Dis	63,316	EUR	1,402,300.80	1,415,745.76	0.11
Ubs Etf Msci Em Shs -A- Cap /Usd	126,796	EUR	1,125,595.88	1,418,086.46	0.11
Ubsetf Bbmeal -A- Etf Eur /Dis	564,754	EUR	8,141,683.54	8,357,229.69	0.64
Ubsetf Jpmmelcb Ad	218,543	EUR	3,033,061.29	2,799,535.83	0.21
X Esg Msci Japan 1c Etf	134,222	EUR	2,461,421.41	2,493,307.88	0.19
Xt2 Eec Bd -1d- Dis	5,092	EUR	801,031.69	804,077.72	0.06
Xt2 Gl Gov Bd (Dr) Etf -1c- Cap	56,245	EUR	13,359,573.69	13,393,059.40	1.02
Xt2 Gl Gov Bd (Dr) Etf -1c- Cap	269,602	EUR	61,213,181.46	64,151,795.90	4.90
Xtkrs Msci Emg Mkts Esg 1c-Ac	34,839	EUR	1,671,545.95	1,828,002.33	0.14
Xtr2 Ec Bd -1C- Cap	37,111	EUR	6,030,518.95	6,046,866.34	0.46
Xtra Msci Usd- 1c- Ac	598,928	EUR	18,032,535.30	22,357,982.24	1.71
Total - Investment Funds			734,921,707.58	815,630,671.42	62.30

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Global Dynamic Allocation

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Financial Instruments					
Options Contracts					
Put Euro Stoxx 50 Pr 17/09/21 3650	(427)	EUR	2,151,966.00	(137,494.00)	(0.01)
Put Euro Stoxx 50 Pr 17/09/21 3900	427	EUR	(5,050,177.25)	289,079.00	0.02
Put Spx - S&P 500 Indices 17/09/21 3750	(50)	USD	1,659,991.57	(106,998.31)	(0.01)
Put Spx - S&P 500 Indices 17/09/21 4050	50	USD	(4,063,659.36)	228,077.57	0.02
			(5,301,879.04)	272,664.26	0.02
Total - Financial Instruments			(5,301,879.04)	272,664.26	0.02
TOTAL INVESTMENT PORTFOLIO			1,157,298,824.16	1,242,539,760.46	94.91

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Dynamic Allocation

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Investment funds	62.30	Luxembourg	36.03
States, Provinces and Municipalities	11.35	Ireland	23.93
Pharmaceuticals and Cosmetics	3.14	Italy	10.16
Banks and financial institutions	2.22	United States of America	7.60
Electronic semiconductor	1.83	Germany	5.32
Insurance	1.50	France	3.85
Holding and Finance Companies	1.30	Netherlands	1.92
Precious metals	1.13	Great Britain	1.66
Public services	0.92	Canada	1.37
Tobacco and spirits	0.77	Spain	0.96
Food and Distilleries	0.76	Denmark	0.42
Internet Software	0.74	Switzerland	0.38
Petrol	0.73	Belgium	0.33
Retail	0.71	Finland	0.31
Communication Services	0.62	Norway	0.26
Textile	0.56	Virgin Islands	0.09
Chemicals	0.54	Australia	0.08
Automobile industry	0.49	Bermuda Islands	0.08
Construction, building materials	0.42	Portugal	0.06
Transportation	0.42	Cayman Islands	0.05
Mines, heavy industries	0.39	Jersey	0.03
Other Services	0.36	Sweden	0.02
Non-ferrous metals	0.33	Cash and Other Assets / (Liabilities)	5.09
Electronics and Electrical Equipment	0.33		
Healthcare Education and Social Services	0.27		
Office equipment, computers	0.25		
Consumer goods	0.12		
Biotechnology	0.12		
Real estate companies	0.10		
Environmental services & recycling	0.10		
Miscellaneous	0.04		
Business Houses	0.03		
Leisure	0.02		
Cash and Other Assets / (Liabilities)	5.09		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Beta Neutral

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Italy 1.2% 17-01.04.22	1,200,000	EUR	1,219,008.00	1,215,180.00	7.21
			1,219,008.00	1,215,180.00	7.21
Shares					
Adidas Ag	833	EUR	216,662.83	261,478.70	1.55
Adyen B.V.	126	EUR	239,852.24	259,623.00	1.54
Air Liquide	1,213	EUR	128,253.87	179,111.58	1.06
Allianz Se /Nam. Vinkuliert	1,593	EUR	299,143.54	335,007.90	1.99
Anheuser-Busch Inbev Sa /Nv	2,973	EUR	187,104.58	180,788.13	1.07
Asml Holding Nv	1,963	EUR	617,813.53	1,137,362.20	6.75
Axa	8,077	EUR	155,463.94	172,726.65	1.03
Banco Santander Sa /Reg.	95,843	EUR	306,749.54	308,566.54	1.83
Basf Namen-Akt.	2,888	EUR	185,213.76	191,878.72	1.14
Bayer	4,762	EUR	250,718.28	243,862.02	1.45
Bmw-Bayer. Motorenwerke	1,209	EUR	78,052.54	107,975.79	0.64
Bnp Paribas	4,668	EUR	226,442.34	246,797.16	1.47
Brenntag	1,662	EUR	118,868.37	130,334.04	0.77
Cap Gemini Sa	982	EUR	147,927.15	159,084.00	0.94
Crh Plc	2,855	EUR	100,001.14	121,337.50	0.72
Daimler Ag /Namen-Akt.	3,307	EUR	165,332.52	249,017.10	1.48
Deutsche Boerse Ag /Nam.	1,509	EUR	209,262.24	222,124.80	1.32
Deutsche Post Ag. Bonn	5,496	EUR	205,647.32	315,250.56	1.87
Deutsche Telekom /Nam.	21,559	EUR	347,077.30	384,008.91	2.28
Eads. Eur. Aeronaut. Defence+Sp.	3,000	EUR	322,297.47	325,320.00	1.93
Enel	39,576	EUR	320,700.21	309,959.23	1.84
Essilor International	483	EUR	65,867.56	75,174.12	0.45
Eurofins Scientific	431	EUR	35,545.85	41,548.40	0.25
Flutter Entertainment Plc	817	EUR	129,314.08	124,755.90	0.74
Groupe Danone	4,344	EUR	276,662.93	257,903.28	1.53
Hannover Rueckve /Namen Akt	939	EUR	136,899.14	132,492.90	0.79
Iberdrola Sa	26,938	EUR	291,401.89	276,922.64	1.64
Inditex	3,512	EUR	95,585.65	104,341.52	0.62
Infineon Technologies /Nam.	4,460	EUR	158,577.37	150,837.20	0.89
Ing Group Nv	22,596	EUR	153,960.46	251,719.44	1.50
Intesa Sanpaolo	56,467	EUR	136,339.61	131,539.88	0.78
Inwit	5,985	EUR	57,141.64	56,929.32	0.34
Italgas S.P.A.	10,432	EUR	51,752.48	57,501.18	0.34
Kering Act.	256	EUR	140,759.30	188,672.00	1.12
Knorr-Bremse Ag	761	EUR	79,281.25	73,817.00	0.44
Kone Oyj -B-	1,194	EUR	80,388.34	82,147.20	0.49
Koninklijke Ahold Delhaize N.V.	8,152	EUR	188,971.54	204,370.64	1.21
L Oreal	1,036	EUR	289,199.36	389,328.80	2.31
Linde Plc	2,614	EUR	525,347.47	636,116.90	3.77
Lvmh Moet Hennessy Eur 0.3	1,491	EUR	743,711.54	985,998.30	5.85
Muenchener Rueckvers /Namensakt	760	EUR	175,849.62	175,522.00	1.04
Oest.Elek.Wirt. A Ats100-	830	EUR	65,430.16	64,449.50	0.38
Omv Ag	1,247	EUR	60,813.23	59,818.59	0.36
Pernod-Ricard	670	EUR	104,581.12	125,424.00	0.74
Prosus Bearer Rg Shs -N-	2,092	EUR	186,967.72	172,527.24	1.02

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Beta Neutral

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Puma Se	308	EUR	27,786.55	30,969.40	0.18
Repsol Ypf Sa. Madrid	6,024	EUR	61,628.49	63,577.30	0.38
Rexel Sa	3,219	EUR	50,064.14	56,783.16	0.34
Roy. Philips Electr. /Eur 0.2	4,977	EUR	197,191.96	207,988.83	1.24
Safran Sa	2,005	EUR	244,169.33	234,424.60	1.39
Sanofi-Aventis	6,007	EUR	503,654.81	530,778.52	3.15
Sap Ag	4,809	EUR	525,932.26	571,501.56	3.39
Schneider Electric Sa	3,028	EUR	312,573.12	401,755.04	2.38
Siemens Ag /Nam.	2,593	EUR	313,796.25	346,476.66	2.06
Signify N.V	764	EUR	34,271.46	40,751.76	0.24
Stmicroelectronics Nv	4,020	EUR	128,767.80	123,032.10	0.73
Terna - Rete Elettrica Nazionale	10,728	EUR	67,910.45	67,414.75	0.40
Total Sa	12,685	EUR	545,105.30	483,996.18	2.87
Valeo Sa	2,668	EUR	75,784.35	67,687.16	0.40
Vinci	1,511	EUR	126,628.90	135,974.89	0.81
Vivendi	3,012	EUR	72,822.18	85,329.96	0.51
Volkswagen Ag /Vorzug.	1,177	EUR	265,579.64	248,582.40	1.48
Vonovia Se /Namen	2,514	EUR	146,021.23	137,063.28	0.81
			12,758,622.24	14,495,560.03	86.03
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			13,977,630.24	15,710,740.03	93.24
TOTAL INVESTMENT PORTFOLIO			13,977,630.24	15,710,740.03	93.24

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Beta Neutral

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Electronic semiconductor	9.61	France	28.35
Textile	7.58	Germany	25.57
States, Provinces and Municipalities	7.21	Netherlands	16.16
Banks and financial institutions	7.12	Italy	10.91
Pharmaceuticals and Cosmetics	6.16	Ireland	5.23
Internet Software	5.35	Spain	4.47
Electronics and Electrical Equipment	5.02	Belgium	1.07
Insurance	4.85	Austria	0.74
Mechanics, machinery	4.70	Finland	0.49
Chemicals	4.42	Luxembourg	0.25
Public services	4.26	Cash and Other Assets / (Liabilities)	6.76
Petrol	3.95		
Aerospace technology	3.32		
Retail	2.95		
Holding and Finance Companies	2.80		
Communication Services	2.62		
Automobile industry	2.52		
Transportation	1.87		
Tobacco and spirits	1.81		
Food and Distilleries	1.53		
Construction, building materials	1.53		
Real estate companies	0.81		
Leisure	0.74		
Graphic art, publishing	0.51		
Cash and Other Assets / (Liabilities)	6.76		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Long/Short Euro

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
A2a Spa	93,944	EUR	139,518.71	161,959.46	0.30
Adidas Ag	3,375	EUR	893,794.20	1,059,412.50	1.95
Air Liquide	5,896	EUR	704,198.68	870,603.36	1.61
Airbus Se	10,483	EUR	773,959.94	1,136,776.52	2.10
Allianz Se /Nam. Vinkuliert	6,868	EUR	1,136,524.32	1,444,340.40	2.66
Alstom	2,882	EUR	108,874.36	122,744.38	0.22
Amadeus It - Shs -A-	1,389	EUR	81,096.87	82,395.48	0.15
Anglo American Plc	11,832	GBP	434,608.88	395,800.99	0.73
Anheuser-Busch Inbev Sa /Nv	8,794	EUR	449,080.90	534,763.14	0.98
Arcelormittal Sa	6,077	EUR	66,701.22	157,090.45	0.29
Asm International Reg Nv	409	EUR	90,953.98	113,293.00	0.21
Asml Holding Nv	6,493	EUR	2,224,157.48	3,762,044.20	6.94
Astrazeneca Plc	2,901	GBP	246,712.30	293,343.32	0.54
Axa	31,594	EUR	541,350.69	675,637.69	1.25
Basf Namen-Akt.	14,745	EUR	870,256.74	979,657.80	1.81
Bayer	7,239	EUR	369,708.03	370,709.19	0.68
Bnp Paribas	15,710	EUR	513,296.62	830,587.70	1.53
Cap Gemini Sa	1,229	EUR	122,723.02	199,098.00	0.37
Cnh Industrial Reg Shs	10,188	EUR	134,224.30	141,867.90	0.26
Crh Plc	13,415	EUR	458,422.55	570,137.50	1.05
Daimler Ag /Namen-Akt.	11,444	EUR	790,232.38	861,733.20	1.59
Dassault Systemes Sa	575	EUR	86,499.72	117,587.50	0.22
Deutsche Boerse Ag /Nam.	3,799	EUR	512,174.14	559,212.80	1.03
Deutsche Post Ag. Bonn	14,522	EUR	532,171.47	832,981.92	1.54
Deutsche Telekom /Nam.	57,878	EUR	827,143.39	1,030,922.94	1.90
E. On-Namen Akt.	16,775	EUR	151,489.60	163,623.35	0.30
Edp Renovaveis Sa	22,109	EUR	422,573.29	432,009.86	0.80
Elisa Corporation A	3,035	EUR	149,164.97	152,721.20	0.28
Enel	76,521	EUR	534,537.57	599,312.47	1.10
Eni Spa Roma	14,404	EUR	110,964.65	147,929.08	0.27
Ericsson Tel. B	15,205	SEK	131,710.04	161,240.73	0.30
Essilor International	1,158	EUR	129,585.73	180,231.12	0.33
Faurecia Sa	999	EUR	30,013.87	41,328.63	0.08
Fe New Nv	1,297	EUR	184,170.21	225,678.00	0.42
Fortum Corporation	6,924	EUR	162,867.74	161,052.24	0.30
Gaz De France	18,000	EUR	228,425.98	207,972.00	0.38
Groupe Danone	2,702	EUR	157,801.06	160,417.74	0.30
Groupe Eurotunnel Regroupem	8,501	EUR	104,978.14	111,788.15	0.21
Hannover Rueckve /Namen Akt	1,572	EUR	224,787.20	221,809.20	0.41
Iberdrola Sa	74,198	EUR	788,252.52	762,755.44	1.41
Inditex	15,008	EUR	349,162.65	445,887.68	0.82
Infineon Technologies /Nam.	22,791	EUR	640,729.39	770,791.62	1.42
Ing Group Nv	57,099	EUR	416,950.30	636,082.86	1.17
Intesa Sanpaolo	204,926	EUR	355,597.16	477,375.12	0.88
Inwit	22,230	EUR	205,872.94	211,451.76	0.39
Kbc Groupe Sa	8,418	EUR	494,982.12	541,277.40	1.00
Kering Act.	1,308	EUR	749,853.49	963,996.00	1.78
Kerry Group A	1,108	EUR	122,197.40	130,522.40	0.24
Koninklijke Ahold Delhaize N.V.	24,197	EUR	583,662.66	606,618.79	1.12

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Long/Short Euro

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Koninklijke Dsm Nv	911	EUR	129,362.68	143,391.40	0.27
L Oreal	3,311	EUR	917,446.49	1,244,273.80	2.30
Lafargeholcim N Namen-Akt.	2,149	CHF	85,126.07	108,772.88	0.20
Linde Plc	7,600	EUR	1,440,986.42	1,849,460.00	3.41
Lvmh Moet Hennessy Eur 0.3	4,176	EUR	1,765,452.22	2,761,588.80	5.09
Muenchener Rueckvers /Namensakt	1,844	EUR	472,455.41	425,871.80	0.79
Nestle Sa	1,594	CHF	158,640.20	167,497.15	0.31
Nexi S.P.A.	31,448	EUR	408,915.48	582,102.48	1.07
Nordea Bank Abp	29,626	EUR	227,741.55	278,425.15	0.51
Omv Ag	3,816	EUR	156,439.27	183,053.52	0.34
Pernod-Ricard	4,385	EUR	602,352.71	820,872.00	1.51
Poste Italiane Spa	9,228	EUR	72,426.43	102,892.20	0.19
Prosus Bearer Rg Shs -N-	8,406	EUR	649,945.68	693,242.82	1.28
Prysmian Spa	8,537	EUR	146,353.13	258,073.51	0.48
Puma Se	986	EUR	68,237.69	99,142.30	0.18
Repsol Ypf Sa. Madrid	9,863	EUR	82,928.30	104,094.10	0.19
Roy. Philips Electr. /Eur 0.2	17,746	EUR	676,598.73	741,605.34	1.37
Rwe Ag (Neu). Essen A	25,120	EUR	758,088.23	767,667.20	1.42
Ryanair Holdings Plc	3,678	EUR	41,152.05	58,700.88	0.11
Saint-Gobain	2,987	EUR	105,915.18	165,897.98	0.30
Sampo Plc A	14,207	EUR	487,554.00	550,663.32	1.02
Sanofi-Aventis	20,277	EUR	1,670,192.72	1,791,675.72	3.30
Sap Ag	21,512	EUR	2,379,082.93	2,556,486.08	4.72
Schneider Electric Sa	7,224	EUR	677,080.66	958,480.32	1.77
Scor Se	10,729	EUR	292,296.00	287,751.78	0.53
Siemens Ag /Nam.	10,719	EUR	1,007,824.80	1,432,272.78	2.64
Siemens Healthineers Ag	2,861	EUR	120,610.73	147,856.48	0.27
Stellantis Br Rg	27,385	EUR	290,366.79	453,331.29	0.83
Stmicroelectronics Nv	12,324	EUR	345,312.95	377,176.02	0.69
Teleperformance	520	EUR	134,366.47	177,996.00	0.33
Terna - Rete Elettrica Nazionale	25,674	EUR	159,936.56	161,335.42	0.30
Total Sa	45,250	EUR	1,579,285.32	1,726,513.75	3.18
Vinci	11,374	EUR	921,084.30	1,023,546.26	1.89
Volkswagen Ag /Vorzug.	2,133	EUR	405,344.81	450,489.60	0.83
Worldline Sa	6,051	EUR	413,711.21	477,665.94	0.88
Zalando Se	722	EUR	52,848.92	73,607.90	0.14
			40,442,178.66	50,022,048.15	92.26
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			40,442,178.66	50,022,048.15	92.26
Other transferable securities and money market instruments					
Shares					
Thungela Resources Limited	1,183	GBP	1,530.04	2,741.55	0.01
			1,530.04	2,741.55	0.01
Total - Other transferable securities and money market instruments			1,530.04	2,741.55	0.01

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Long/Short Euro

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Financial Instruments					
Options Contracts					
Call Dj Euro Stoxx/Banks/Price Ind 16/07/21 100	244	EUR	180,539.02	3,660.00	0.01
			180,539.02	3,660.00	0.01
Total - Financial Instruments			180,539.02	3,660.00	0.01
TOTAL INVESTMENT PORTFOLIO			40,624,247.72	50,028,449.70	92.28

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Long/Short Euro

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Electronic semiconductor	10.63	France	29.36
Internet Software	7.62	Germany	26.28
Textile	7.36	Netherlands	16.66
Insurance	6.85	Italy	4.98
Pharmaceuticals and Cosmetics	6.74	Ireland	4.81
Public services	5.21	Spain	3.37
Banks and financial institutions	5.09	Finland	2.11
Electronics and Electrical Equipment	4.63	Belgium	1.98
Chemicals	4.37	Great Britain	1.27
Petrol	4.28	Switzerland	0.52
Automobile industry	3.75	Austria	0.34
Retail	3.72	Sweden	0.30
Communication Services	3.68	Luxembourg	0.29
Mechanics, machinery	3.67	South Africa	0.01
Construction, building materials	3.44	Cash and Other Assets / (Liabilities)	7.72
Tobacco and spirits	2.49		
Holding and Finance Companies	2.35		
Aerospace technology	2.10		
Transportation	1.86		
Environmental services & recycling	0.80		
Non-ferrous metals	0.73		
Food and Distilleries	0.61		
Mines, heavy industries	0.29		
Miscellaneous	0.01		
Cash and Other Assets / (Liabilities)	7.72		
	100.00		100.00

Eurizon AM Sicav
(formerly Pramerica Sicav)

Focus Italia

Statement of Investments
as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Btps 1.3% 16-15.05.28 /Infl	150,000	EUR	152,685.13	181,683.79	5.56
EU 0.0% 21-04.07.31	50,000	EUR	49,570.50	49,887.80	1.52
Eu 0.20% 21-04.06.36	20,000	EUR	19,916.40	19,495.92	0.60
Italy 0.000% 20-26.05.25 /Infl	160,000	EUR	162,568.70	173,599.40	5.31
Italy 0.15% 20-15.05.51 /Infl	30,000	EUR	29,800.20	28,433.57	0.87
Italy 0.40% 19-15.05.30 /Infl	100,000	EUR	102,021.56	111,301.65	3.40
Italy 0.5% 15-20.04.23 /Infl	150,000	EUR	153,104.15	154,827.84	4.74
Italy 0.50% 20-01.02.26 /Btp	400,000	EUR	404,333.00	408,032.00	12.48
Italy 0.95% 21-01.12.31 /Btp	60,000	EUR	59,953.80	60,503.40	1.85
Italy 1.45% 17-15.11.24 /Btp	800,000	EUR	824,280.34	842,960.00	25.79
Italy 1.45% 18-15.05.25 /Btp	500,000	EUR	474,800.00	529,220.00	16.19
Italy 1.70% 20-01.09.51 /Btp	50,000	EUR	49,343.00	48,403.62	1.48
Italy 1.80% 20-01.03.41 /Btp	50,000	EUR	52,290.00	52,202.20	1.60
Italy 3.75% 14-01.09.24 /Btp	350,000	EUR	421,260.00	393,540.00	12.04
Italy 4.75% 13-01.09.44 Btp	70,000	EUR	82,887.00	111,958.70	3.42
			3,038,813.78	3,166,049.89	96.85
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			3,038,813.78	3,166,049.89	96.85
TOTAL INVESTMENT PORTFOLIO			3,038,813.78	3,166,049.89	96.85

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Focus Italia

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
States, Provinces and Municipalities	94.73
Supranational	2.12
Cash and Other Assets / (Liabilities)	3.15
	100.00

Geographical breakdown	%
Italy	94.73
Luxembourg	2.12
Cash and Other Assets / (Liabilities)	3.15
	100.00

Eurizon AM Sicav
(formerly Pramerica Sicav)

Protezione Mercati Emergenti

Statement of Investments
as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Italy 0% 20-13.08.21 Bot	1,400,000	EUR	1,402,359.05	1,400,879.34	10.49
Italy 0% 20-14.09.21 Bot	1,000,000	EUR	1,002,301.53	1,001,113.30	7.50
Italy 0% 20-14.10.21 Bot	1,300,000	EUR	1,302,977.46	1,302,197.00	9.75
Italy 0% 21-14.01.22 Bot	1,600,000	EUR	1,604,651.08	1,604,954.56	12.02
Italy 0% 21-29.10.21 Bot	1,300,000	EUR	1,303,003.90	1,302,346.24	9.76
Italy 0% 21-30.07.21 Bot	500,000	EUR	501,066.27	500,216.70	3.75
			7,116,359.29	7,111,707.14	53.27
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			7,116,359.29	7,111,707.14	53.27
Financial Instruments					
Treasury Bills					
Italy 0% 20-14.12.20 Tb	1,500,000	EUR	1,504,198.06	1,503,694.05	11.26
Spanish Gov 0% 20-08.10.21 Tb	1,000,000	EUR	1,002,674.43	1,001,625.10	7.50
Spanish Gov 0% 20-12.11.21 Tb	1,400,000	EUR	1,403,965.50	1,403,130.96	10.51
			3,910,837.99	3,908,450.11	29.27
Total - Financial Instruments			3,910,837.99	3,908,450.11	29.27
TOTAL INVESTMENT PORTFOLIO			11,027,197.28	11,020,157.25	82.54

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Protezione Mercati Emergenti

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
States, Provinces and Municipalities	82.54
Cash and Other Assets / (Liabilities)	17.46
	100.00

Geographical breakdown	%
Italy	64.53
Spain	18.01
Cash and Other Assets / (Liabilities)	17.46
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield 1-5 Years Euro Hedged

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abja Invest 5.95% 14-31.07.24	500,000	USD	435,479.68	455,311.97	0.05
Adler Group 1.875% 21-14.01.26	4,000,000	EUR	3,953,040.00	3,915,376.00	0.41
Aethon Unit 8.25% 21-15.02.26	1,725,000	USD	1,417,652.86	1,574,753.37	0.16
Alberts C I 4.625% 19-15.01.27	7,325,000	USD	6,678,929.31	6,458,475.97	0.67
Albertsons C 3.25% 15.03.26 144a	5,150,000	USD	4,376,646.56	4,417,449.41	0.46
Alliance 4.75% 19-15.12.24	3,350,000	USD	3,003,137.61	2,902,297.64	0.31
Alta Mesa 7.875% 17-15.12.24	4,900,000	USD	4,401,580.91	5,164.42	-
Altice F 8.125% 18-01.02.27 144a	1,600,000	USD	1,431,779.07	1,469,814.50	0.15
Altice Fr 7.375% 16-01.05.26 144a	8,182,000	USD	7,113,476.09	7,174,289.43	0.75
Altice Fran 4% 20-15.02.28	2,444,000	EUR	2,310,550.00	2,346,240.00	0.24
Altice France 8% 20-15.05.27	8,598,000	EUR	9,403,798.04	9,275,522.40	0.97
Am Axle 6.25% 17-01.04.25	3,322,000	USD	2,951,311.05	2,893,333.15	0.30
American Ai 5.50% 20.04.26 144a	9,075,000	USD	7,627,332.32	8,101,312.18	0.85
Amerigas 5.5% 16-20.05.25	1,575,000	USD	1,448,174.16	1,457,472.60	0.15
Amerigas Fi 5.875% 16-20.08.26	1,950,000	USD	1,956,249.44	1,839,987.77	0.19
Angola 9.5% 15-12.11.25	7,730,000	USD	7,542,366.43	7,128,871.92	0.74
Antero Res 5% 17-01.03.25	4,545,000	USD	3,401,265.48	3,922,151.05	0.41
Arab Rep 4.75% 18-16.04.26 Regs	4,280,000	EUR	4,461,321.93	4,459,862.72	0.47
Arabian Cen 5.375% 26.11.24 Regs	3,500,000	USD	3,236,339.04	3,086,846.54	0.32
Argent 0.125% 09.07.30 /Pool St-Up	6,450,750	USD	5,213,408.05	1,955,349.60	0.20
Argent 1% 20-09.07.29 /Pool	1,044,690	USD	909,928.37	333,578.50	0.04
Ascent Reso 9.0% 20-01.11.27 144a	9,612,000	USD	8,674,000.86	11,201,627.05	1.17
Ashton Wd 6.75% 17-01.08.25 144a	1,400,000	USD	1,194,754.72	1,223,229.34	0.13
At Home 4.875% 21-15.07.28	200,000	USD	167,672.70	169,266.44	0.02
Atalia 4% 17-15.05.24	5,680,000	EUR	5,336,250.00	5,640,171.84	0.59
Atalia 5.125% 18-15.05.25 Regs	819,000	EUR	771,907.50	823,095.00	0.08
Avient 5.75% 20-15.05.25	9,885,000	USD	8,689,624.14	8,799,441.97	0.92
Avis Budget 5.75% 19-15.07.27	2,000,000	USD	1,723,008.92	1,768,026.98	0.18
Avis Budget 5.75% 20-15.07.27 144a	1,250,000	USD	1,076,207.26	1,099,367.62	0.11
AZ 5.5% 17-03.11.22	1,000,000	USD	915,267.24	855,817.88	0.09
Azr Pwr Slr 5.65% 19-24.12.24 Regs	2,000,000	USD	1,820,811.86	1,787,521.08	0.19
B&M Eur Val 3.625% 20-15.07.25	3,700,000	GBP	4,106,548.60	4,435,520.21	0.46
Banbra 3.875% 10.10.22 144a	8,500,000	USD	6,779,295.85	7,364,110.45	0.77
Banco Inbur 4.125% 14-06.06.24	1,200,000	USD	992,346.27	1,081,365.94	0.11
Banco Voto 4.50% 19-24.09.24	1,240,000	USD	1,122,070.40	1,101,958.52	0.11
Bausch 9% 17-15.12.25 144a	3,275,000	USD	3,038,937.80	2,961,030.78	0.31
Bellis Acqu 3.25% 21-16.02.26	3,100,000	GBP	3,537,196.10	3,614,622.08	0.38
Bellis Finc 4% 21-16.02.27 Regs	5,900,000	GBP	6,732,082.90	6,870,853.46	0.72
Bombardier 7.125% 21-15.06.26 144a	675,000	USD	556,104.79	593,328.41	0.06
Bombardier 7.5% 15-15.03.25	4,931,000	USD	4,402,578.39	4,275,542.88	0.44
Bombardier 7.5% 17-01.12.24 144a	7,375,000	USD	6,329,279.60	6,498,208.26	0.68
Boyd Gam 8.625% 20-01.06.25	900,000	USD	830,258.30	836,537.10	0.09
BRIGHTSTR 9.75% 15.10.25 144a	875,000	USD	744,680.85	794,029.30	0.08
Brinker Int 3.875% 13-15.05.23	2,300,000	USD	1,891,543.34	1,997,664.42	0.21
Brinker Int 5% 16-01.10.24 144a	3,825,000	USD	3,251,447.39	3,394,445.62	0.35
Brk Res Ppt 6.25% 19-15.09.27	800,000	USD	711,148.65	712,478.92	0.08
By Crown/By 4.25% 20-31.01.26 144a	3,892,000	USD	3,359,217.85	3,437,495.78	0.36
Calpine 5.25% 16-01.06.26 144a	3,401,000	USD	3,011,470.19	2,950,066.40	0.31
Cameroon 9.5% 19.11.25 /Pool	1,890,000	USD	1,764,382.81	1,874,064.08	0.20

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield 1-5 Years Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Ccm Merger 6.375% 20-01.05.26	500,000	USD	428,853.25	442,664.42	0.05
Cco Hldgs 5.125% 01.05.27 144a	1,396,000	USD	1,243,774.06	1,234,624.28	0.13
Cco Hldgs 5.5% 16-01.05.26	4,000,000	USD	3,471,302.57	3,487,015.18	0.36
Cco Hldgs 5.75% 15-15.02.26	3,806,000	USD	3,435,947.45	3,316,803.84	0.35
Cdw Llc/Fin 5.5% 14-01.12.24	2,270,000	USD	2,046,678.37	2,131,005.56	0.22
Cemex 7.375% 20-05.06.27	430,000	USD	384,477.83	408,318.72	0.04
Centurylink 5.625% 15-01.04.25	1,055,000	USD	887,564.12	962,932.12	0.10
Chemours Co 7% 15-15.05.25	3,063,000	USD	2,720,237.32	2,663,337.90	0.28
China Hong 6.25% 21-08.06.24	1,170,000	USD	970,912.45	1,003,358.66	0.10
Churchill 5.5% 19-01.04.27 144a	1,925,000	USD	1,683,086.51	1,691,364.89	0.17
Cir Fin Int 4.75% 19-22.05.25	1,160,000	EUR	1,187,550.00	1,164,350.00	0.12
Cir Fin Int Frn 19-30.09.25 Regs	5,450,000	EUR	5,139,350.00	5,341,000.00	0.56
Citgo 7.0% 20-15.06.25 144a	4,550,000	USD	4,046,558.82	3,997,823.36	0.42
Citgo Holding 9.25% 01.08.24	2,700,000	USD	2,422,828.43	2,322,091.06	0.24
Clarivate 3.875% 21-30.06.28 144a	2,625,000	USD	2,156,411.73	2,224,521.50	0.23
Clean 4.25% 21-25.03.27 /Pool	580,000	USD	486,332.38	497,107.93	0.05
Cloud Crane 10.125% 16-01.08.24	6,600,000	USD	6,171,954.65	5,738,827.99	0.60
Cod Fin 2 10.75% 20-30.09.23	1,920,000	EUR	1,804,327.57	2,035,205.18	0.21
Cod Fin 2 10.75% 21-30.09.23	826,000	EUR	718,156.45	883,530.90	0.09
Cod Fin 2 6.75% 16-01.11.21	4,734,375	EUR	4,589,630.30	3,437,724.38	0.36
Cogent 3.50% 21-01.05.26 144a	3,050,000	USD	2,533,433.01	2,629,532.04	0.28
Colt Merger Sub 6.25% 01.07.25 144a	940,000	USD	840,411.26	840,499.49	0.09
Commscope F 5.5% 19-01.03.24 144a	7,187,000	USD	6,131,831.32	6,234,086.21	0.65
Cons Air Gp 2.75% 21-25.03.25	5,900,000	EUR	5,900,000.00	5,900,054.28	0.61
Contl Airl 4.375% 21-15.04.26	5,380,000	USD	4,556,198.06	4,695,025.30	0.49
Contourglob 2.75% 20-01.01.26	4,925,000	EUR	4,925,000.00	4,997,446.75	0.52
Contourglob 4.125% 18-01.08.25	5,000,000	EUR	5,142,500.00	5,105,110.00	0.53
Coop Group 5.125% 19-17.05.24	5,600,000	GBP	6,725,242.03	6,933,972.14	0.72
Cornerst 6.75% 17-15.08.24 144a	1,005,000	USD	853,914.25	796,543.00	0.08
Costa Rica 4.25% 12-26.01.23	6,100,000	USD	5,505,944.54	5,218,431.70	0.55
Crc Escrow 5.25% 17-15.10.25 144a	3,000,000	USD	2,322,252.82	2,565,417.37	0.27
Csc Hldg 5.5% 16-15.04.27 144a	4,000,000	USD	3,594,594.82	3,541,483.98	0.37
Ctc Bond 5.25% 17-15.12.25 Regs	4,745,000	EUR	4,680,875.00	4,805,261.50	0.50
Deuce Finco 5.50% 21-15.06.27	4,200,000	GBP	4,892,252.53	4,891,116.02	0.51
Dev Bk Bela 6.75% 19-02.05.24	3,090,000	USD	2,677,188.34	2,377,372.01	0.25
Diamond 5.375% 19-15.08.26 144a	3,360,000	USD	3,049,284.85	1,837,801.01	0.19
Diamond 5.625% 17-15.08.25 Regs	5,040,000	EUR	4,912,100.00	5,125,680.00	0.53
Digicel 13% 31.12.25 /Pik 144a	1,676,577	USD	1,328,087.44	1,417,174.06	0.15
Digicel 8% 20-01.04.25 /Pik 144a	495,448	USD	1,162,653.84	350,907.52	0.04
Digicel Grp 10% 20-01.04.24 /Pik	266,695	USD	231,295.65	229,843.98	0.02
Digicel Grp 7% 20-Perp /Pik 144a	81,446	USD	56,360.74	53,056.64	0.01
Digicel Int 8.0% 20-31.12.26 144a	96,674	USD	54,490.68	79,882.39	0.01
Digicel Int 8.75% 19-25.05.24	2,620,000	USD	2,313,684.49	2,300,231.87	0.24
Digicel Int 8.75% 20-25.05.24 144a	7,742,166	USD	6,783,046.25	6,797,243.13	0.71
Dish Dbs 7.75% 16-01.07.26	2,462,000	USD	2,304,842.47	2,350,940.13	0.24
Divsfd Hlthc 9.75% 20-15.06.25	2,625,000	USD	2,422,093.46	2,451,254.22	0.26
Dme Airport 5.35% 21-08.02.28	700,000	USD	615,114.24	616,779.09	0.06
Dominican R 5.5% 15-27.01.25	2,400,000	USD	2,120,664.33	2,221,720.07	0.23
Dominican R 6.875% 16-29.01.26	5,500,000	USD	5,382,750.49	5,372,934.23	0.56
Dufry One 2.5% 17-15.10.24 Regs	4,500,000	EUR	4,361,875.00	4,478,427.00	0.47
Dun 10.25% 19-15.02.27 144a	3,000,000	USD	2,771,427.92	2,793,161.89	0.29
Dun Brads 6.875% 19-15.08.26 144a	1,528,000	USD	1,332,287.04	1,365,666.10	0.14

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield 1-5 Years Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Eer 6.625% 20-15.07.25 144a	680,000	USD	608,011.44	613,490.73	0.07
Eer Fin 5.5% 17-30.01.26 144a	3,150,000	USD	2,659,553.72	2,758,905.99	0.29
Eer Fin 5.75% 17-30.01.28 144a	25,000	USD	20,792.98	22,442.24	-
Eg Global 4.375% 19-07.02.25	7,850,000	EUR	7,762,244.94	7,737,148.40	0.81
Eg Global 6.25% 19-30.10.25	1,000,000	EUR	1,027,700.00	1,024,000.00	0.11
Eg Global 6.25% 21-30.03.26	2,600,000	GBP	2,994,011.80	3,035,403.31	0.31
Eg Global 8.50% 19-30.10.25 144a	2,500,000	USD	2,265,108.27	2,229,131.53	0.23
El Salvador 7.75% 02-24.01.23	4,720,000	USD	4,477,296.64	3,930,812.82	0.41
Eldora Gld 9.50% 19-01.06.24 144a	2,245,000	USD	1,967,361.17	2,049,083.05	0.21
Empire 7.0% 20-15.12.25	3,500,000	USD	3,058,843.60	3,098,650.93	0.32
Energear Is 4.50% 21-30.03.24	1,690,000	USD	1,421,960.45	1,455,238.20	0.15
Enviva 6.50% 19-15.01.26 144a	2,150,000	USD	1,948,346.17	1,894,392.92	0.20
Eqt Mdstm 4.75% 18-15.07.23	76,000	USD	64,372.73	66,884.49	0.01
Eqt Mdstm 6.0% 20-01.07.25	910,000	USD	809,680.58	834,422.43	0.09
Eurochem Fi 5.5% 19-13.03.24 Regs	3,575,000	USD	3,158,127.21	3,275,917.79	0.34
Exp Cred Bk 6.125% 18-03.05.24 Regs	3,075,000	USD	2,593,578.62	2,677,739.04	0.28
Exp Cred Bk 8.25% 19-24.10.24 Regs	3,350,000	USD	3,153,018.00	3,064,713.32	0.32
Fairstone 7.875% 19-15.07.24 144a	1,230,000	USD	1,075,455.44	1,081,176.22	0.11
First Qu 7.25% 17-01.04.23 144a	3,370,000	USD	2,908,691.20	2,896,551.94	0.30
First Quan 6.5% 18-01.03.24 144a	3,000,000	USD	2,580,753.99	2,580,101.18	0.27
Ford Mc 4.535% 19-06.03.25	4,600,000	GBP	4,982,056.69	5,738,618.33	0.60
Ford Mc 5.584% 19-18.03.24	1,400,000	USD	1,248,771.61	1,292,816.19	0.13
Ford Motor 9.0% 20-22.04.25	9,700,000	USD	8,926,930.41	10,083,338.11	1.05
Forestar Gr 3.85% 15.05.26 144a	725,000	USD	609,141.32	616,830.73	0.06
Forestar Gr 5.0% 20-01.03.28	1,150,000	USD	1,062,453.81	1,003,583.47	0.10
Freedom Mor 7.625% 20-01.05.26	1,625,000	USD	1,381,685.23	1,426,327.99	0.15
Front Range 4.0% 01.03.27 144a	2,070,000	USD	1,697,544.50	1,733,354.47	0.18
Gabon 6.375% 13-12.12.24 /Pool	3,335,000	USD	2,882,921.59	2,991,236.30	0.31
Galapagos S Frn 4.439% 14-15.06.21	25,200	EUR	6,531.00	478.80	-
Gatwick Air 4.375% 21-07.04.26	2,200,000	GBP	2,582,159.80	2,590,195.30	0.27
Gaz Cap 4.95% 12-19.07.22	2,515,000	USD	2,264,518.76	2,205,396.29	0.23
Gaz Cap 4.95% 12-19.07.22	750,000	USD	675,303.80	657,672.85	0.07
Genting New 3.30% 21-15.02.26 144a	450,000	USD	371,395.14	383,169.50	0.04
Gfb 6.75% 12-30.09.22	2,000,000	USD	1,971,681.42	1,790,489.04	0.19
Ghana 6.375% 11.02.27/Pool Regs	2,890,000	USD	2,617,753.62	2,447,532.72	0.25
Ghana 8.125% 14-18.01.26 /Pool	2,720,000	USD	2,625,583.58	2,471,163.58	0.26
Gibl Part 7.0% 20-01.08.27	1,800,000	USD	1,565,493.10	1,608,768.97	0.17
Gldn Entrtn 7.625% 19-15.04.26 144a	3,975,000	USD	3,615,285.93	3,561,077.15	0.37
Gldn Nug 6.75% 16-15.10.24 144a	3,050,000	USD	2,689,136.16	2,597,951.94	0.27
Gmr 5.375% 19-10.04.24	2,823,000	USD	2,542,688.10	2,463,996.75	0.26
Goeasy 4.375% 21-01.05.26	875,000	USD	727,711.24	756,218.38	0.08
Goeasy 5.375% 19-01.12.24	8,150,000	USD	7,348,189.38	7,088,026.14	0.74
Goldstory S 5.375% 21-01.03.26 Regs	1,595,000	EUR	1,595,000.00	1,630,887.50	0.17
Greenko 3.85% 29.03.26 /Pool	1,825,000	USD	1,529,372.33	1,574,177.91	0.16
Greenko 4.875% 16-16.08.23 Regs	550,000	USD	443,696.67	470,298.65	0.05
Gth Finance 7.25% 16-26.04.23	5,150,000	USD	4,686,770.91	4,711,008.09	0.49
Gtlk Eur Cp 4.949% 19-18.02.26	3,270,000	USD	2,983,848.89	2,936,382.80	0.31
Hawaiian Br 5.75% 21-20.01.26 144a	750,000	USD	615,199.19	679,806.07	0.07
Hca 7.05% 95-01.12.27	3,000,000	USD	3,053,643.38	3,098,650.93	0.32
Hilton Dome 5.375% 20-01.05.25	1,200,000	USD	1,110,191.01	1,064,924.11	0.11
Home Point 5.0% 21-01.02.26	1,275,000	USD	1,048,347.31	1,002,476.81	0.10
Honduras 7.5% 13-15.03.24	2,590,000	USD	2,336,927.82	2,334,275.72	0.24

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield 1-5 Years Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Hudbay Min 4.50% 21-01.04.26	940,000	USD	766,069.24	795,552.28	0.08
Iho Ver 3.625% 15.05.25 /Pik	4,400,000	EUR	4,519,462.50	4,468,288.00	0.47
Intelsat 5.5% 01.08.23 /Non Restri	3,715,000	USD	2,944,649.62	1,793,286.26	0.18
Intelsat 8% 16-15.02.24 144a	14,395,000	USD	13,528,217.85	12,535,180.56	1.31
Inter Game 6.25% 18-15.01.27 144a	1,200,000	USD	1,123,305.68	1,153,457.00	0.12
Intl Game 6.5% 15-15.02.25	700,000	USD	672,375.24	661,783.31	0.07
Ivory 4.875% 30.01.32/Pool Regs	2,920,000	EUR	3,035,340.00	2,916,788.00	0.30
Ivory Coa 5.125% 17-15.06.25 Regs	1,330,000	EUR	1,377,160.15	1,483,442.10	0.16
Ivory Coast 5.75% 09-31.12.32	1,060,800	USD	955,352.11	894,935.96	0.09
Jacobs 7.875% 17-01.02.24 144a	1,375,000	USD	1,289,502.18	1,211,530.35	0.13
Jag Lr Auto 7.75% 20-15.10.25 144a	1,800,000	USD	1,530,221.88	1,665,682.97	0.17
Jeld-We 4.625% 17-15.12.25 144a	1,795,000	USD	1,552,649.95	1,547,544.27	0.16
Jeld-Wen In 6.25% 20-15.05.25 144a	375,000	USD	345,877.15	337,218.59	0.04
Jerrold Fin 4.875% 20-15.01.26	3,875,000	GBP	4,599,408.00	4,641,517.71	0.48
Jerrold Fin 5.25% 21-15.01.27	4,300,000	GBP	4,846,164.50	5,171,669.27	0.54
Jsw Steel 5.95% 19-18.04.24	410,000	USD	364,941.46	369,519.59	0.04
Kenya Re 7% 19-22.05.27/Pool Regs	1,680,000	USD	1,603,250.27	1,554,240.81	0.16
Kirk Beau 8.25% 01.10.26 /Pik	5,000,000	EUR	5,000,000.00	4,962,250.00	0.51
Kirk Beauty 6.0% 08.04.26 Regs	2,200,000	EUR	2,200,000.00	2,197,250.00	0.23
Koc Holdng 6.5% 19-11.03.25 Regs	3,000,000	USD	2,627,727.51	2,725,548.06	0.29
Kondor Fin 7.125% 19-19.07.24	3,950,000	EUR	4,143,722.50	4,098,125.00	0.43
Kronos 5.0% 20-31.12.26	325,000	USD	265,392.78	278,140.81	0.03
Lebanon 6.1% 10-04.10.22 S.1	2,000,000	USD	1,761,317.97	215,008.43	0.02
Lebanon 6.25% 27.05.22 S80 Regs	1,500,000	USD	1,175,707.24	161,256.32	0.02
Lebanon 6.375% 10-09.03.20	2,000,000	USD	1,916,588.57	211,129.85	0.02
Lebanon 8.25% 06-12.04.21	2,500,000	USD	2,184,335.05	263,912.31	0.03
Lifepoint 9.75% 18-01.12.26	3,725,000	USD	3,338,698.10	3,380,296.16	0.35
Light Ser 4.375% 21-18.06.26	1,450,000	USD	1,221,824.63	1,230,543.84	0.13
Logan Prop 6.50% 19-16.07.23	1,200,000	USD	1,074,409.84	1,033,558.18	0.11
Lorca Telec 4.0% 20-18.09.27	4,500,000	EUR	4,770,000.00	4,578,750.00	0.48
Loxam 3.25% 19-14.01.25	2,200,000	EUR	2,211,000.00	2,214,960.00	0.23
Loxam 3.5% 17-15.04.22 Regs	605,000	EUR	605,000.00	605,000.00	0.06
Marble Ii 5.3% 17-20.06.22	750,000	USD	627,211.53	633,326.18	0.06
Mattamy 5.25% 19-15.12.27 144a	2,675,000	USD	2,325,227.59	2,356,977.23	0.25
Mattel Inc 3.375% 21-01.04.26	450,000	USD	378,628.52	393,655.14	0.04
Matterhorn 3.125% 15.09.26 Perp	8,600,000	EUR	8,571,500.00	8,625,800.00	0.90
Mgm China 4.75% 21-01.02.27	890,000	USD	755,483.57	764,852.19	0.08
Mgm China 5.25% 20-18.06.25	500,000	USD	439,290.11	437,921.59	0.05
Mgm China 5.375% 19-15.05.24	2,000,000	USD	1,886,706.67	1,731,871.84	0.18
Mgm Growth 5.75% 19-01.02.27	770,000	USD	704,945.21	722,358.68	0.08
Mgm Resorts 5.5% 19-15.04.27	2,025,000	USD	1,840,030.18	1,873,893.34	0.19
Mgm Resorts 6.75% 20-01.05.25	1,550,000	USD	1,423,121.95	1,399,914.00	0.15
Microc Tec 4.25% 20-01.09.25	770,000	USD	700,892.04	681,690.74	0.07
Microstr 6.125% 21-15.06.28	700,000	USD	574,335.41	589,481.45	0.06
Midconti 5.375% 19-15.08.27 144a	595,000	USD	524,355.27	526,780.69	0.06
Mongolia 8.75% 17-09.03.24 Regs	430,000	USD	398,967.17	416,954.28	0.04
Monitchem H 5.25% 19-15.03.25	5,100,000	EUR	5,297,625.00	5,253,102.00	0.55
Motion Finc 7.0% 20-15.05.25	3,800,000	EUR	3,810,100.00	4,012,724.00	0.42
Mpt 2.50% 21-24.03.26	5,525,000	GBP	6,439,090.84	6,553,628.77	0.68
Mtn Mu Invs 5.373% 16-13.02.22	3,000,000	USD	2,550,576.18	2,583,389.54	0.27
Nabors Ind 5.75% 18-01.02.25	2,200,000	USD	1,774,253.67	1,706,576.73	0.18
Nabors Ind 7.25% 20-15.01.26 144a	1,975,000	USD	1,584,919.52	1,631,956.16	0.17

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Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield 1-5 Years Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Namibia 5.25% 15-29.10.25	1,190,000	USD	1,106,626.94	1,079,408.26	0.12
Namibia 5.5% 11-03.11.21	695,000	USD	602,398.86	592,572.47	0.06
Natstar Mtg 5.50% 20-15.08.28	1,185,000	USD	1,009,455.66	1,008,448.99	0.11
Navistar In 9.50% 20-01.05.25	1,725,000	USD	1,587,959.13	1,559,190.56	0.16
Ncl 10.25% 20-01.02.26 144a	1,840,000	USD	1,609,376.37	1,803,541.32	0.19
Ncl 12.25% 20-15.05.24 144a	375,000	USD	342,418.37	381,861.30	0.04
Nemak Sab 4.75% 18-23.01.25 Regs	1,000,000	USD	874,022.40	872,681.28	0.09
New Gold 6.375% 17-15.05.25	1,993,000	USD	1,713,471.40	1,735,052.70	0.18
New Gold 7.50% 20-15.07.27 144a	1,725,000	USD	1,549,316.08	1,578,098.65	0.17
Nidda 3.5% 17-30.09.24	1,600,000	EUR	1,508,000.00	1,595,612.80	0.17
Nidda Bondc 5% 17-30.09.25 Regs	2,200,000	EUR	2,237,000.00	2,207,700.00	0.23
Nidda Hlth 3.50% 20-30.09.24	2,475,000	EUR	2,338,875.00	2,451,611.25	0.25
Nigeria 6.375% 13-12.07.23	2,740,000	USD	2,369,040.11	2,472,838.45	0.26
Nigeria 7.625% 18-21.11.25 Regs	4,185,000	USD	4,032,460.59	3,980,915.97	0.41
Nova Chem 4.88% 17-01.06.24 144a	872,000	USD	739,292.66	775,682.97	0.08
Novelis 5.875% 16-30.09.26 144a	3,000,000	USD	2,605,320.91	2,631,335.41	0.27
Nrg Energy 6.625% 17-15.01.27	2,000,000	USD	1,781,278.94	1,745,733.56	0.18
Nrg Energy 7.25% 16-15.05.26	2,725,000	USD	2,574,264.51	2,381,744.21	0.25
Occidental 5.50% 20-01.12.25	1,000,000	USD	854,988.97	931,016.02	0.10
Occidental 5.875% 20-01.09.25	4,000,000	USD	3,388,107.74	3,752,107.93	0.39
Oci 3.125% 19-01.11.24	4,900,000	EUR	5,015,150.00	5,002,841.20	0.52
Oci 3.625% 20-15.10.25	1,220,000	EUR	1,273,375.00	1,272,167.20	0.14
Oil & Gas H 7.625% 18-07.11.24	4,470,000	USD	4,132,385.64	4,214,576.81	0.44
Oman Intrnl 4.75% 16-15.06.26	1,840,000	USD	1,522,852.67	1,607,983.14	0.17
Oxy 3.2% 19-15.08.26	75,000	USD	54,734.28	63,712.06	0.01
Oxy 3.5% 15-15.06.25	25,000	USD	18,767.61	21,553.54	-
Oxy 6.95% 19-01.07.24	50,000	USD	42,763.74	47,490.73	-
Oxy 7.15% 19-15.05.28	1,300,000	USD	1,247,697.40	1,249,578.41	0.13
Oztel Hldg 5.625% 18-24.10.23	2,800,000	USD	2,407,169.20	2,511,382.80	0.26
P&L Devlop 7.75% 15.11.25 144a	3,600,000	USD	3,174,401.63	3,187,183.81	0.33
Pakistan 8.25% 14-15.04.24	2,920,000	USD	2,515,180.53	2,683,937.94	0.28
Pakistan 8.25% 15-30.09.25	2,040,000	USD	1,909,496.65	1,902,549.41	0.20
Pakistan 8.25% 15-30.09.25 Regs	540,000	USD	510,725.87	503,616.02	0.05
Pakistan 8.25%14-15.04.24	2,100,000	USD	1,960,925.75	1,930,229.34	0.20
Park Interm 7.5% 20-01.06.25 144a	4,085,000	USD	3,728,207.15	3,732,987.35	0.39
Parts 6.50% 20-16.07.25 Regs	4,625,000	EUR	4,688,000.00	4,845,612.50	0.51
Peninsula P 8.50% 20-15.11.27 144a	2,125,000	USD	1,829,303.68	1,924,325.46	0.20
Penmac Fin 5.375% 20-15.10.25	1,875,000	USD	1,610,548.02	1,663,943.93	0.18
Penn 5.625% 17-15.01.27 144a	1,825,000	USD	1,555,661.58	1,598,413.79	0.17
Picard Grpe Frn 3% 17-30.11.23 Regs	7,050,000	EUR	7,033,200.00	7,043,542.20	0.74
Plt VII Fin 4.625% 20-05.01.26	2,405,000	EUR	2,413,908.00	2,482,922.00	0.26
Popular Inc 6.125% 18-14.09.23	5,700,000	USD	4,919,306.12	5,185,750.42	0.54
Powerteam S 9.033% 04.12.25 144a	800,000	USD	709,403.29	741,989.88	0.08
Prime Healt 7.25% 20-01.11.25	1,731,000	USD	1,496,682.04	1,572,641.23	0.16
Prov Buenos 9.95% 09.06.21 /Pool	5,230,000	USD	4,832,542.58	2,072,641.06	0.22
Range Resou 4.875% 15-15.05.25	2,575,000	USD	2,013,425.08	2,247,154.30	0.23
Range Resou 5% 17-15.03.23	1,927,000	USD	1,620,301.15	1,681,656.83	0.17
Rdt Hldc 4.50% 20-15.09.26	2,350,000	USD	1,986,139.28	2,050,801.01	0.21
Rep Dominican 5.875% 18.04.24	2,800,000	USD	2,713,795.59	2,508,431.70	0.26
Rep of Bela 6.875% 17-28.02.23	1,615,000	USD	1,426,868.58	1,350,717.37	0.14
Republic of 6.752% 17-09.03.23	5,670,000	USD	4,973,154.32	4,884,757.59	0.51
Rossini Sar 6.75% 18-30.10.25	11,850,000	EUR	12,710,087.50	12,407,637.30	1.30

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Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield 1-5 Years Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Saga 5.50% 21-15.07.26	4,075,000	GBP	4,743,334.78	4,690,498.74	0.49
Sasol Fin 4.5% 12-14.11.22	3,000,000	USD	2,553,767.56	2,591,483.98	0.27
Sasol Fin U 5.875% 18-27.03.24	3,000,000	USD	2,598,886.49	2,701,517.71	0.28
Sberbank 6.125% 12-07.02.22 Loan	2,635,000	USD	2,305,296.58	2,292,361.13	0.24
Sci Games 8.625% 20-01.07.25	3,525,000	USD	3,148,524.65	3,254,532.04	0.34
Sfr 3.375% 19-15.01.28	2,000,000	EUR	1,985,000.00	1,948,540.00	0.21
Sierracol E 6.0% 15.06.28 Regs	400,000	USD	339,190.09	341,382.80	0.04
Sinclair 5.125% 16-15.02.27 144a	1,615,000	USD	1,194,713.53	1,366,826.52	0.14
Sinclair 5.875% 16-15.03.26	1,555,000	USD	1,236,637.69	1,353,295.78	0.14
Snc/Snc Fin 5.5% 18-15.02.26	1,500,000	USD	1,316,793.89	1,303,330.52	0.14
Snc/Snc Fin 6% 19-15.04.27	1,000,000	USD	864,844.78	879,637.44	0.09
Spcm Sa 2.0% 20-01.02.26 Regs	5,200,000	EUR	5,207,628.10	5,296,200.00	0.55
Springleaf 6.875% 18-15.03.25	2,500,000	USD	2,551,828.72	2,379,005.06	0.25
Springleaf 7.125% 18-15.03.26	6,500,000	USD	6,668,133.80	6,383,317.88	0.67
Sprint Corp 7.125% 13-15.06.24	2,800,000	USD	2,798,040.76	2,723,861.72	0.28
Sprint Corp 7.875% 13-15.09.23	10,106,000	USD	9,781,446.37	9,680,593.64	1.01
Sri Lanka 5.75% 18-18.04.23 Regs	500,000	USD	454,812.21	314,080.94	0.03
Sri Lanka 5.875%12-25.07.22	1,048,000	USD	898,501.86	742,259.70	0.08
Ssl Robotic 9.75% 19-31.12.23	1,538,000	USD	1,372,142.95	1,434,515.68	0.15
Stand Ind 5% 17-15.02.27 144a	8,620,000	USD	7,647,239.39	7,527,055.23	0.79
Starfruit 6.5% 18-01.10.26 Regs	2,210,000	EUR	2,201,512.80	2,311,664.42	0.24
Stl Hldg 7.50% 20-15.02.26	1,250,000	USD	1,060,096.01	1,109,295.95	0.12
Stonegate P 8.25% 20-31.07.25	3,170,000	GBP	3,486,197.99	3,857,751.31	0.40
Sugarhouse 5.875% 17-15.05.25	3,250,000	USD	2,646,968.69	2,706,049.75	0.28
Symantec 5% 17-15.04.25 144a	2,830,000	USD	2,362,400.46	2,419,506.83	0.25
Talk Talk 3.875% 20-20.02.25 Regs	6,300,000	GBP	7,524,799.08	7,227,357.59	0.76
Tallgrass 5.5% 16-15.09.24	2,037,000	USD	1,695,556.24	1,740,930.81	0.18
Taymor /Mon 5.625% 14-01.03.24	5,425,000	USD	4,691,077.12	4,957,242.41	0.52
Taymor 5.875% 19-15.06.27 144a	2,200,000	USD	2,021,363.67	2,098,440.13	0.22
Taymor/Mon 6.625% 20-15.07.27 144a	750,000	USD	665,954.12	676,644.18	0.07
Tempo Acqst 5.75% 20-01.06.25	1,675,000	USD	1,501,625.54	1,486,456.58	0.15
Tempo Acqst 6.75% 17-01.06.25	2,602,000	USD	2,299,748.85	2,230,962.70	0.23
Tenet 4.625% 20-15.06.28 144a	825,000	USD	718,147.17	715,927.49	0.08
Tenet Hlthc 4.625% 19-01.09.24	407,000	USD	349,159.18	352,216.29	0.04
Tenet Hlthc 4.875% 19-01.01.26	1,375,000	USD	1,209,083.64	1,202,487.35	0.13
Tex Op 5.625% 19-15.02.27 144a	1,125,000	USD	967,779.50	984,137.86	0.10
The How Hug 5.375% 20-01.08.28	1,795,000	USD	1,557,363.54	1,606,767.16	0.17
Third 5.625% 17-05.12.22 Regs	1,406,000	USD	1,097,206.17	1,217,221.38	0.13
Thyssenkp 1.375% 17-03.03.22	15,000,000	EUR	15,018,750.00	15,007,500.00	1.57
Tllgrss Enr 7.50% 01.10.25 144a	475,000	USD	401,453.68	438,553.96	0.05
Tpc Group 10.5% 19-01.08.24 144a	2,230,000	USD	2,042,788.59	1,767,453.63	0.18
Transnet 4% 12-26.07.22	1,150,000	USD	941,632.37	987,770.49	0.10
Transnet 4% 12-26.07.22 144a	1,230,000	USD	1,008,414.81	1,056,484.96	0.11
Transocean 7.25% 18-01.11.25 144a	1,675,000	USD	1,463,964.47	1,228,709.95	0.13
Tri Pointe Hms 5.25% 01.06.27	2,794,000	USD	2,473,240.81	2,556,062.39	0.27
Tronox 6.50% 20-01.05.25 144a	1,300,000	USD	1,202,145.37	1,160,014.33	0.12
Turkey 4.875% 16-09.10.26	1,190,000	USD	1,013,933.64	981,374.74	0.10
Turkey 5.125% 11-25.03.22	1,790,000	USD	1,659,175.18	1,539,460.37	0.16
Turkey 6.25% 12-26.09.22	5,130,000	USD	4,884,862.91	4,498,689.92	0.47
Turkey 6.375% 20-14.10.25	3,515,000	USD	3,084,469.04	3,101,439.21	0.32
Turkey Rep 4.25% 15-14.04.26	5,790,000	USD	4,701,992.49	4,687,166.10	0.49
Turkey Rep 5.60% 19-14.11.24	1,810,000	USD	1,544,426.04	1,567,380.64	0.16

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield 1-5 Years Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Turkey Rep 7.25% 18-23.12.23	2,373,000	USD	2,155,164.28	2,157,469.17	0.23
Turkiy 6.125% 17-25.04.24 Regs	4,975,000	USD	3,921,883.32	4,362,563.24	0.45
Turkiy Is B 5.375% 16-06.10.21	875,000	USD	810,053.52	743,263.07	0.08
Turkiy Is B 5.375% 16-06.10.21	1,000,000	USD	903,978.85	849,443.51	0.09
Turkiye Gar 5.25% 12-13.09.22	1,000,000	USD	941,788.93	868,667.79	0.09
Turkiye Gar 5.875% 17-16.03.23	1,000,000	USD	853,661.57	881,112.98	0.09
Turkiye Sin 6.0% 20-23.01.25	1,200,000	USD	1,070,230.43	1,028,549.75	0.11
Ukraine 7.75% 15-01.09.22	1,350,000	USD	1,236,656.71	1,195,193.93	0.12
Ukraine 7.75% 15-01.09.23	5,200,000	USD	4,649,411.32	4,723,529.17	0.49
Ukraine 7.75% 15-01.09.24	3,850,000	USD	3,557,379.12	3,541,045.62	0.37
Ukraine 7.75% 15-01.09.25	5,520,000	USD	5,044,298.70	5,094,038.45	0.53
Ukraine 7.75% 15-01.09.26	2,660,000	USD	2,533,994.16	2,475,446.24	0.26
Ukraine 8.994% 18-01.02.24 Regs	980,000	USD	890,988.11	915,134.91	0.10
Unilabs Sub 5.75% 17-15.05.25	4,560,000	EUR	4,618,150.00	4,631,728.80	0.48
United Grou 3.125% 20-15.02.26 Regs	4,200,000	EUR	4,188,750.00	4,084,500.00	0.42
United Grou 4.875% 01.07.24	3,400,000	EUR	3,540,250.00	3,436,550.00	0.36
United Grou 4.875% 17-01.07.24	7,460,000	EUR	7,731,180.00	7,540,195.00	0.79
Uniti Group 7.875% 20-15.02.25 144a	1,115,000	USD	1,007,304.85	1,004,769.18	0.10
Univision 6.625% 20-01.06.27	2,575,000	USD	2,269,722.34	2,353,563.03	0.25
Unt Grp/Csl 7.13% 16-15.12.24	1,000,000	USD	866,616.43	871,627.32	0.09
Usagm Holdc 6.625% 19-15.07.26	8,965,000	USD	7,914,725.38	8,014,301.81	0.84
Valeant 8.5% 18-31.01.27 144a	5,600,000	USD	5,281,763.25	5,132,074.20	0.53
Valeant 9.25% 18-01.04.26 144a	1,975,000	USD	2,040,987.48	1,811,304.81	0.19
Vector 10.50% 18-01.11.26 144a	850,000	USD	760,383.70	760,592.33	0.08
Venator Fin 9.50% 20-01.07.25	2,725,000	USD	2,509,404.54	2,581,971.96	0.27
Verscend 9.75% 18-15.08.26 144a	5,500,000	USD	4,937,461.12	4,886,698.99	0.51
Vertical Us 5.25% 20-15.07.27	925,000	USD	797,972.67	821,853.92	0.09
Vici Pro 3.75% 20-15.02.27 144a	1,513,000	USD	1,256,809.07	1,297,556.96	0.13
Vici Pro 4.25% 19-01.12.26 144a	2,165,000	USD	1,954,500.32	1,898,883.90	0.20
Vistra Ope 5.5% 18-01.09.26 144a	4,350,000	USD	3,998,406.20	3,782,409.36	0.39
Vrx Escrow 6.125% 15-15.04.25	8,740,000	USD	7,673,885.33	7,553,541.32	0.79
Vtr Finance 6.375% 20-15.07.28	210,000	USD	186,219.74	187,689.71	0.02
Wesco 7.125% 20-15.06.25 144a	1,975,000	USD	1,775,280.90	1,799,647.98	0.19
Western Gas 3.10% 20-01.02.25	1,000,000	USD	837,125.97	890,885.33	0.09
William Car 5.50% 20-15.05.25 144a	2,025,000	USD	1,851,745.89	1,806,467.33	0.19
William Car 5.625% 15.03.27 144a	1,000,000	USD	859,458.13	887,183.81	0.09
William H 4.75% 19-01.05.26	3,200,000	GBP	3,587,125.70	4,036,801.09	0.42
Wolver Wrld 6.375% 20-15.05.25	1,000,000	USD	926,011.67	897,023.61	0.09
Wynn Mac 4.875% 17-01.10.24 144a	4,500,000	USD	4,116,003.54	3,832,209.11	0.40
Wynn Macau 5.50% 20-15.01.26 144a	1,400,000	USD	1,244,665.72	1,237,264.76	0.13
Wynn Resorts Fi 7.75% 15.04.25	325,000	USD	298,630.89	295,267.71	0.03
Xpo 6.25% 20-01.05.25	1,850,000	USD	1,708,375.66	1,663,284.15	0.18
Ziggo Fin 4.25% 16-15.01.27	2,120,000	EUR	2,201,020.00	2,195,667.04	0.23
			931,336,581.31	916,727,842.77	95.62
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			931,336,581.31	916,727,842.77	95.62

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield 1-5 Years Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Other transferable securities and money market instruments					
Bonds					
Genon En 7.875% 15.06.17 Escrow Dflt	1,000,000	USD	457,276.79	0.01	-
Genon En 9.5% 15.10.18 Escrow Dflt	2,825,000	USD	1,393,903.88	0.03	-
Plt VII Fin 4.625% 21-05.01.26	3,400,000	EUR	3,493,500.00	3,493,500.00	0.37
Tpc Group 10.875% 01.08.24	549,522	USD	448,432.66	495,774.49	0.05
West China 4.95% 21-08.07.26	1,140,000	USD	967,942.66	967,462.06	0.10
			6,761,055.99	4,956,736.59	0.52
Warrants					
Cec Brands Llc Cw 28.12.25	61,293	USD	2,537,088.55	2,584.02	-
			2,537,088.55	2,584.02	-
Total - Other transferable securities and money market instruments			9,298,144.54	4,959,320.61	0.52
TOTAL INVESTMENT PORTFOLIO			940,634,725.85	921,687,163.38	96.14

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

High Yield 1-5 Years Euro Hedged

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Holding and Finance Companies	33.46	United States of America	35.97
States, Provinces and Municipalities	12.09	Luxembourg	10.57
Communication Services	7.07	Great Britain	7.94
Banks and financial institutions	5.39	Canada	5.15
Transportation	4.40	Netherlands	4.37
Leisure	4.21	France	4.04
Petrol	3.08	Germany	3.93
Mines, heavy industries	2.93	Turkey	3.73
Chemicals	2.80	Cayman Islands	2.34
Public services	2.73	Ukraine	1.87
Real estate companies	2.62	St. Lucia	1.11
Pharmaceuticals and Cosmetics	2.30	Spain	1.09
Retail	1.56	Dominican Republic of	1.05
Healthcare Education and Social Services	1.50	Pakistan	0.86
Mechanics, machinery	1.49	Angola	0.74
Other Services	1.19	Ireland	0.71
Textile	1.16	Nigeria	0.67
Internet Software	0.84	Mauritius	0.65
Electronics and Electrical Equipment	0.79	Costa Rica	0.55
Construction, building materials	0.72	The Ivory Coast	0.55
Aerospace technology	0.61	Puerto Rico	0.54
Automobile industry	0.56	Ghana	0.51
Office equipment, computers	0.53	Iraq	0.51
Business Houses	0.51	Sweden	0.48
Food and Distilleries	0.46	Bermuda Islands	0.47
Graphic art, publishing	0.34	Egypt	0.47
Precious metals	0.21	Argentina	0.46
Forest Products and Paper Industry	0.20	Bahrain	0.44
Mortgage & funding institutions	0.10	Mexico	0.43
Non-ferrous metals	0.10	El Salvador	0.41
Tobacco and spirits	0.08	White Russia	0.39
Electronic semiconductor	0.07	Gabon	0.31
Consumer goods	0.04	India	0.30
Cash and Other Assets / (Liabilities)	3.86	Isle of Man	0.27
	100.00	United Arab Emirates	0.26
		Honduras	0.24
		Brazil	0.24
		South Africa	0.21
		Cameroon	0.20
		Namibia	0.18
		Oman	0.17
		Kenya	0.16
		Israel	0.15
		Sri Lanka	0.11
		Singapore	0.11
		Jersey	0.10
		Lebanon	0.09
		Mongolia	0.04
		Cash and Other Assets / (Liabilities)	3.86
		100.00	

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 30

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Btps 3.85% 18-01.09.49 /Btp	742,000	EUR	1,091,979.14	1,080,611.70	0.20
Bundesobl-1 0.0% 20-15.02.30	2,079,618	EUR	2,141,050.12	2,141,025.17	0.39
Bundesobl-1 0.0% 20-15.08.30	1,121,011	EUR	1,157,499.65	1,157,172.31	0.21
France 1.75% 16-25.06.39 Oat	1,177,046	EUR	1,426,932.87	1,428,211.14	0.26
France O.A. 2% 25.05.48 /Oat	1,264,181	EUR	1,619,630.77	1,626,773.39	0.30
Germany 1.5% 13-15.05.23	3,211,641	EUR	3,348,006.65	3,344,603.28	0.61
Germany 2.5% 14-15.08.46	879,550	EUR	1,372,406.45	1,375,621.74	0.25
Germany 4% 05-04.01.37	387,053	EUR	629,963.25	630,371.98	0.11
Italy 1.45% 18-15.05.25 /Btp	22,860,000	EUR	23,744,453.48	24,195,938.40	4.38
Italy 1.50% 20-30.04.45 /Btp	3,250,000	EUR	3,222,960.00	3,156,075.00	0.57
Italy 1.70% 20-01.09.51 /Btp	5,622,000	EUR	6,025,659.60	5,442,503.03	0.99
Italy 2% 18-01.02.28 /Btp	2,484,000	EUR	2,597,516.08	2,746,509.12	0.50
Italy 3.1% 19-01.03.40 /Btp	271,000	EUR	345,408.47	342,802.53	0.06
Italy 3.45% 17-01.03.48 Btp	419,000	EUR	575,861.03	569,938.88	0.10
Italy 5.2% 04-31.07.34	1,641,000	EUR	2,450,915.55	2,393,185.17	0.43
Spanish Gov 0.10% 21-30.04.31	358,000	EUR	347,800.58	347,035.89	0.06
Spanish Gov 0.85% 21-30.07.37	1,113,000	EUR	1,098,419.70	1,095,343.37	0.20
Spanish Gov 1.0% 20-31.10.50 144a	1,142,000	EUR	1,034,789.04	1,031,173.47	0.19
Spanish Gov 1.25% 20-31.10.30	371,000	EUR	402,794.70	401,648.31	0.07
USA 1.50% 19-30.11.21 /Tbo	27,426,700	USD	23,538,936.95	23,262,686.37	4.21
			78,172,984.08	77,769,230.25	14.09
Shares					
3I Group Plc	32,441	GBP	451,049.17	443,150.17	0.08
Abbvie Inc	6,030	USD	567,828.59	572,697.47	0.10
Adidas Ag	1,270	EUR	389,684.55	398,653.00	0.07
Adyen B.V.	43	EUR	87,457.49	88,601.50	0.02
Agnico Eagle Mines Ltd	25,893	CAD	1,348,508.37	1,321,355.79	0.24
Air Liquide	3,563	EUR	535,099.19	526,112.58	0.10
Akzo Nobel	1,782	EUR	189,792.98	185,684.40	0.03
Allianz Se /Nam. Vinkuliert	3,842	EUR	823,572.24	807,972.60	0.15
Alstom	2,161	EUR	93,302.96	92,036.99	0.02
Amadeus It - Shs -A-	1,532	EUR	95,800.73	90,878.24	0.02
Amerisourcebergen Corp	2,436	USD	236,119.22	235,158.21	0.04
Amplifon Spa/After Split	12,132	EUR	504,752.31	505,176.48	0.09
Anglo American Plc	7,620	GBP	260,621.64	254,902.26	0.05
Anheuser-Busch Inbev Sa /Nv	6,870	EUR	430,348.12	417,764.70	0.07
Applied Materials Inc	4,628	USD	536,339.02	555,672.18	0.10
Asm International Reg Nv	219	EUR	59,330.41	60,663.00	0.01
Asml Holding Nv	2,057	EUR	1,201,158.69	1,191,825.80	0.22
Assicurazioni Generali Spa	26,716	EUR	452,329.33	451,633.98	0.08
Astrazeneca Plc	5,919	GBP	591,761.62	598,517.45	0.11
Auto Trader Gr	6,426	GBP	48,603.56	47,399.90	0.01
Axa	31,427	EUR	686,718.41	672,066.40	0.12
Banca Mediolanum	53,692	EUR	448,407.41	440,489.17	0.08
Barrick Gold Corp	76,146	CAD	1,334,474.60	1,329,146.76	0.24
Basf Namen-Akt.	3,505	EUR	231,405.66	232,872.20	0.04
Beiersdorf Ag	3,562	EUR	363,971.35	362,433.50	0.06
Bnp Paribas	14,838	EUR	802,745.05	784,485.06	0.14

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 30

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Bp Plc	76,498	GBP	287,894.49	280,620.45	0.05
Bristol Myers Squibb Co	7,970	USD	442,321.24	449,034.91	0.08
Cap Gemini Sa	983	EUR	159,648.68	159,246.00	0.03
Carlsberg As B	2,584	DKK	407,365.26	406,204.66	0.07
Cdw Corp	3,241	USD	465,723.40	477,268.68	0.09
Centene Corp. De	5,119	USD	315,888.13	314,779.65	0.05
Charles Schwab Corp	9,803	USD	602,748.90	601,818.24	0.11
Cnh Industrial Reg Shs	5,342	USD	74,049.62	75,175.36	0.01
Coca-Cola Hbc	11,285	GBP	350,661.61	343,530.91	0.06
Compass Group Plc	2,703	GBP	48,130.75	47,909.25	0.01
Conagra Foods Inc	15,230	USD	454,561.08	467,173.19	0.09
Constellation Software Inc	271	CAD	347,758.20	346,366.79	0.06
Credit Agricole Sa. Paris	36,183	EUR	432,395.34	427,465.96	0.08
Crh Plc	2,769	EUR	121,014.42	117,682.50	0.02
Daimler Ag /Namen-Akt.	1,087	EUR	84,134.00	81,851.10	0.01
Dassault Systemes Sa	709	EUR	146,040.73	144,990.50	0.03
Deutsche Boerse Ag /Nam.	3,436	EUR	509,514.75	505,779.20	0.09
Deutsche Post Ag. Bonn	5,345	EUR	310,524.18	306,589.20	0.06
Deutsche Telekom /Nam.	29,956	EUR	536,117.76	533,576.27	0.10
Diageo Plc	11,200	GBP	456,799.52	451,417.40	0.08
Diasorin Az	2,831	EUR	443,504.49	451,544.50	0.08
E. On-Namen Akt.	35,158	EUR	348,204.38	342,931.13	0.06
Edp Renovaveis Sa	16,316	EUR	309,149.64	318,814.64	0.06
Edp-Energias De Portugal Sa	39,419	EUR	178,892.17	176,202.93	0.03
Elisa Corporation A	1,849	EUR	92,846.68	93,041.68	0.02
Enel	54,084	EUR	433,549.49	423,585.89	0.08
Eni Spa Roma	19,889	EUR	208,357.46	204,260.03	0.04
Ericsson Tel. B	5,341	SEK	56,815.64	56,638.39	0.01
Essilor International	836	EUR	130,389.71	130,115.04	0.02
Estee Lauder Cos A	2,779	USD	725,653.67	745,315.62	0.14
Exor Nv.	7,044	EUR	468,661.31	475,892.64	0.09
Faurecia Sa	456	EUR	19,657.25	18,864.72	-
Fe New Nv	2,097	EUR	358,607.96	364,878.00	0.07
Fedex Corp	2,708	USD	670,389.53	681,178.45	0.12
Finecobank Spa	35,162	EUR	518,788.15	516,881.40	0.09
Franco-Nevada Corp	12,641	CAD	1,538,411.46	1,548,090.25	0.28
Fresenius Se & Co Kgaa	10,862	EUR	479,878.09	477,873.69	0.09
Gaz De France	13,997	EUR	163,159.86	161,721.34	0.03
Glencore Intl	28,186	GBP	102,871.74	101,574.02	0.02
Gn Great Nordic Ltd	5,917	DKK	438,043.06	435,874.51	0.08
Goldman Sachs Group Inc	2,013	USD	620,540.48	644,176.97	0.12
Groupe Danone	6,589	EUR	385,785.14	391,188.93	0.07
Groupe Eurotunnel Regroupemt	6,165	EUR	83,674.91	81,069.75	0.02
Heineken Nv	4,868	EUR	501,603.05	497,509.60	0.09
Hologic Inc	14,351	USD	792,331.91	807,334.50	0.15
Home Depot Inc.	2,168	USD	579,770.65	582,928.77	0.11
Humana Inc.	790	USD	293,090.82	294,897.81	0.05
Iberdrola Sa	37,701	EUR	392,446.18	387,566.28	0.07
Inditex	6,567	EUR	200,489.32	195,105.57	0.03
Infineon Technologies /Nam.	12,307	EUR	410,744.66	416,222.74	0.08
Ing Group Nv	66,191	EUR	739,579.04	737,367.74	0.13
Intesa Sanpaolo	394,287	EUR	932,126.66	918,491.57	0.17

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 30

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Invesco Ltd	18,396	USD	419,279.51	414,607.99	0.08
Inwit	19,985	EUR	193,974.36	190,097.32	0.03
Johnson & Johnson	969	USD	133,049.16	134,597.86	0.02
Johnson Matthey Plc	1,784	GBP	64,158.93	63,843.41	0.01
Julius Baer Grp *Opr*	7,976	CHF	444,195.96	439,207.23	0.08
Kbc Groupe Sa	9,301	EUR	599,319.13	598,054.30	0.11
Kering Act.	525	EUR	397,320.97	386,925.00	0.07
Kingross Gold Corp	230,764	CAD	1,239,253.99	1,234,805.13	0.23
Kingsoft /Sadr	9,105	USD	262,013.42	260,482.84	0.05
Kla Tencor Corporation	1,514	USD	402,370.31	413,873.47	0.07
Koninklijke Ahold Delhaize N.V.	18,541	EUR	458,131.09	464,822.87	0.08
Koninklijke Dsm Nv	1,440	EUR	227,204.63	226,656.00	0.04
Kroger Co	16,039	USD	527,565.79	518,089.45	0.09
L Oreal	2,613	EUR	1,012,909.85	981,965.40	0.18
Lam Research Corp	895	USD	477,103.18	491,042.58	0.09
Legal & General Group Plc	147,807	GBP	455,099.94	443,403.92	0.08
Lennar Corp. -A-	7,571	USD	617,860.42	634,214.88	0.11
Linde Plc	1,741	USD	417,807.33	424,387.10	0.08
Lvmh Moet Hennessy Eur 0.3	1,188	EUR	801,721.14	785,624.40	0.14
Mastercard Inc. Shs -A-	4,920	USD	1,543,431.33	1,514,538.62	0.27
Mckesson Corp	1,660	USD	265,258.47	267,671.50	0.05
Merck	25,256	USD	1,625,541.82	1,656,120.67	0.30
Morgan Stanley	8,616	USD	631,883.88	666,105.43	0.12
Mosaic Co	22,393	USD	578,486.82	602,496.32	0.11
National Grid Plc	8,233	GBP	88,970.47	88,284.02	0.02
Nestle Sa	3,530	CHF	373,981.31	370,931.57	0.07
Newcrest Mining	25,867	AUD	425,335.20	413,845.58	0.07
Newmont Mining Corp.	27,103	USD	1,422,798.54	1,448,387.98	0.26
Nexi S.P.A.	22,075	EUR	412,206.74	408,608.25	0.07
Next Plc	398	GBP	36,716.60	36,411.89	-
Nokia Oy	14,577	EUR	65,952.11	65,822.44	0.01
Nomad Foods Ltd	18,646	USD	442,921.15	444,453.98	0.08
Novo Nordisk A/S /-B-	6,253	DKK	434,125.91	441,790.50	0.08
Nvidia Corp	1,372	USD	890,759.15	925,579.43	0.17
Nvr Inc	86	USD	348,702.54	360,627.15	0.07
Oneok Inc (New)	9,774	USD	457,103.88	458,537.40	0.08
Orkla As A	41,820	NOK	361,527.79	359,345.77	0.07
Pernod-Ricard	3,080	EUR	580,418.54	576,576.00	0.10
Phoenix Group Holdings Plc	54,611	GBP	429,312.60	430,172.26	0.08
Porsche A Hldg/Pref	572	EUR	54,466.85	51,685.92	0.01
Prosus Bearer Rg Shs -N-	1,689	EUR	138,955.45	139,291.83	0.03
Prysmian Spa	6,432	EUR	196,201.60	194,439.36	0.04
Puma Se	1,002	EUR	99,046.37	100,751.10	0.02
Qorvo Inc	2,913	USD	449,820.24	480,546.75	0.09
Qualcomm Inc	4,833	USD	560,142.00	582,445.78	0.10
Reckitt Benckiser Group Plc	4,992	GBP	375,378.73	371,885.81	0.07
Repsol Ypf Sa. Madrid	36,246	EUR	396,756.32	382,540.28	0.07
Robert Half Intl Inc	7,661	USD	572,936.54	574,704.19	0.10
Roy. Philips Electr. /Eur 0.2	16,321	EUR	688,489.94	682,054.59	0.12
Royal Dutch Shell Plc /-A-	15,862	GBP	273,601.99	267,254.56	0.05
Rwe Ag (Neu). Essen A	18,637	EUR	570,604.97	569,546.72	0.10
Saint-Gobain	3,337	EUR	187,810.16	185,336.98	0.03

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 30

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Sampo Plc A	20,549	EUR	806,028.36	796,479.24	0.14
Sanofi-Aventis	16,780	EUR	1,485,366.47	1,482,680.80	0.27
Sap Ag	5,785	EUR	686,567.20	687,489.40	0.12
Sba Communications Corp /Reit	1,812	USD	484,047.49	486,917.71	0.09
Schneider Electric Sa	2,987	EUR	408,380.22	396,315.16	0.07
Scor Se	21,985	EUR	589,783.94	589,637.70	0.11
Scottish & Southern Energy Plc	7,306	GBP	129,845.69	127,665.73	0.02
Siemens Ag /Nam.	3,864	EUR	523,316.25	516,307.68	0.09
Siemens Healthineers Ag	8,431	EUR	436,384.73	435,714.08	0.08
Skyworks Solutions Inc *Opa*	3,729	USD	593,337.51	602,896.92	0.11
Smith Corp. A.O.	9,683	USD	579,973.45	588,327.98	0.11
St James Place Plc	24,882	GBP	434,246.75	427,980.97	0.08
Standard Life Aberdeen Plc	132,740	GBP	430,029.29	418,918.73	0.07
Statoilhydro Asa	25,413	NOK	457,507.28	453,613.06	0.08
Stellantis Br Rg	23,972	EUR	407,289.31	396,832.49	0.07
Stmicroelectronics Nv	11,047	EUR	340,964.53	338,093.44	0.06
Synlab I	14,402	EUR	256,690.02	256,067.56	0.05
Synopsys Inc	2,832	USD	646,284.21	658,547.45	0.12
Tapestry Inc	15,992	USD	571,552.05	586,283.44	0.11
Teamviewer --- Bearer Shs	1,519	EUR	50,268.83	48,182.68	0.01
Tenaris Sa	22,910	EUR	214,486.86	210,588.72	0.04
Terna - Rete Elettrica Nazionale	40,311	EUR	254,594.44	253,314.32	0.04
Thermo Fisher Scientific Inc	2,567	USD	1,068,430.25	1,091,884.06	0.20
Total Sa	16,451	EUR	652,231.50	627,687.91	0.11
Tyson Foods Inc -A-	7,334	USD	455,317.82	456,117.91	0.08
Ulta Beauty Inc	1,951	USD	570,228.78	568,800.40	0.10
Unicredit Spa	57,911	EUR	595,829.74	576,214.45	0.11
Unilever Plc	6,556	GBP	327,323.62	322,990.18	0.06
Unitedhealth Group Inc	1,697	USD	569,775.72	572,973.59	0.11
Utd Parcel Service Inc B	3,320	USD	577,418.62	582,175.72	0.11
Vertex Pharmaceuticals	3,543	USD	574,721.55	602,339.87	0.11
Vinci	4,190	EUR	388,379.63	377,058.10	0.07
Visa Inc -A-	8,375	USD	1,657,438.32	1,651,131.96	0.30
Volkswagen Ag /Vorzug.	532	EUR	115,241.58	112,358.40	0.02
West Pharmaceutical Services	2,086	USD	630,552.81	631,604.22	0.11
Worldline Sa	2,903	EUR	234,107.36	229,162.82	0.04
Yamana Gold Inc	263,989	CAD	956,141.62	938,132.44	0.17
			78,232,558.21	78,209,948.18	14.16
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			156,405,542.29	155,979,178.43	28.25
Investment Funds					
Am Ecrp Sri 0-3	84,183	EUR	4,227,569.24	4,226,828.43	0.77
Am Is Aimes Uedcc	90,417	EUR	5,352,749.69	6,355,410.93	1.15
Am Is Aimes Uedcc	19,174	EUR	1,187,631.11	1,343,138.70	0.24
Am Is Eu Ac Sri-U Etfdr-Eur/Cap	159,459	EUR	8,315,858.33	8,677,758.78	1.57
Am Is Jpmggg Ucits Etf -Dr- Eur /Cap	195,956	EUR	10,245,500.72	10,144,642.12	1.84
Am Is M Em M -Ucits Etf Eur C- Cap	320,493	EUR	1,073,647.23	1,701,016.60	0.31
Am Is Msema Shs Ucits Etf Cap	45,144	EUR	1,656,782.44	1,794,699.72	0.32
Bnp Corp Bd 1-3 Ued	780,458	EUR	7,845,163.82	7,818,628.24	1.42
Bnpp E Corp Bd -Ucits Etf- Cap	799,654	EUR	8,348,260.64	8,674,646.59	1.57

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 30

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Bnpp E Mp Ejecw Etf Eur /Cap	26,703	EUR	290,561.48	330,476.33	0.06
Bnppe Meusss5C Uec	306,242	EUR	7,885,450.90	8,695,435.35	1.57
Bnppe Mjss5c Uec	25,874	EUR	666,196.16	679,220.96	0.12
Con Dbx Cor Usd -1d-	1,063,682	EUR	15,400,853.75	14,604,885.70	2.64
Cs Etf Msci Pac Ex Japan Usd	2,581	EUR	343,567.35	397,061.04	0.07
Dbxt Es50 --- Shs -Ic- Cap	58,269	EUR	4,483,981.02	5,958,587.94	1.08
Dbxt Msci China Shs -1C- Cap	19,437	EUR	388,827.20	405,941.75	0.07
Dbxt2 Gl Su -5c- Eur /Cap	35,688	EUR	8,949,632.13	8,939,487.12	1.62
Dbxt2 Iese13Tr -1C- /Cap. /Etf	21,536	EUR	3,626,843.29	3,616,002.08	0.65
Eurizon Em Sm Cap I Capitali*	320,000	EUR	1,600,000.00	2,080,320.00	0.38
Eurizon Eu Eq -I- Cap /Eur*	541,299	EUR	2,696,886.67	3,254,289.59	0.59
Eurizon Euro Hy -I- Cap*	804,749	EUR	4,023,747.54	4,503,378.25	0.82
Eurizon Gl Infra Shs I Capitalis*	430,000	EUR	2,150,000.00	2,732,650.00	0.49
Eurizon It Mc Eq -I- Cap*	525,845	EUR	2,638,285.84	3,409,578.98	0.62
Eurizon Ital Eq -I- Cap*	459,609	EUR	2,346,089.85	3,342,276.65	0.60
Eurizon Iter Fia Class A	2	EUR	2,000,000.00	1,990,063.11	0.36
Fondo It Per Leff En Sgr S.P.A	8,000	EUR	6,923,904.43	7,389,456.00	1.34
Inve At1 Cap-Usd-Etf/Cum	680,171	EUR	14,722,878.86	15,069,188.51	2.73
Ishares Bar Em Etf Usd /Dis	19,937	EUR	1,026,645.94	954,384.19	0.17
Ishares Bc Eur Cor /Dis	120,072	EUR	15,723,802.26	16,216,924.32	2.94
Ishares Gl High Yld Crp Bd Usd Etf	151,017	EUR	12,817,235.95	12,596,327.97	2.28
Ishares Usd Hgh Yd Etf-Usd /Dis	101,847	EUR	9,196,994.53	8,916,704.85	1.61
Ishares Vi Glb Cor-Usd Etf	422,829	EUR	37,317,805.75	37,919,304.72	6.87
Ishs Bar Gvt Eur Shs Eur	80,884	EUR	11,634,292.48	11,604,427.48	2.10
Ishs Cr Msci Jp Usd Accum	8,374	EUR	319,826.26	362,510.46	0.07
Ishs Glb Gov Bd Etf -Usd- /Dis	95,325	EUR	9,397,803.74	9,237,564.45	1.67
Ishs Ii Dj Eur Sust Screen Uci	217,494	EUR	9,864,537.67	12,788,647.20	2.32
Ishs Msci Usa Usd/Cap Etf	1,064,505	EUR	8,098,834.14	10,987,820.61	1.99
Jpm Betabldrs - Acc Shs Eur	25,028	EUR	2,504,855.17	2,495,541.88	0.45
Jpm Glb Em Mkts- Usd/Cap	50,677	EUR	1,226,777.28	1,580,108.86	0.29
L&G Us Eqty Usd-Ac	502,786	EUR	4,748,825.90	6,282,813.86	1.14
Lif St Eu 600 Dr Cl-Uec Eur /Cap	41,924	EUR	6,759,710.74	8,098,039.84	1.47
S&P 500 Esg-Accum Shs-A Usd/Cap	272,923	EUR	5,512,622.59	6,660,685.82	1.21
Source S&P 500 -A- Etf Usd /Dis	7,715	EUR	3,624,798.84	5,234,241.75	0.95
Spdr Barc Eur Co Bd Etf Eur /Dis	81,280	EUR	4,806,919.59	4,867,859.20	0.88
Spdr Barclays Euro Hy Bond Etf	64,071	EUR	3,676,700.60	3,712,914.45	0.67
Spdr Msci Em Etf Usd	9,795	EUR	710,241.07	768,907.50	0.14
Ssga Bar Emg Mk /Ex. Trad. Fd Usd	164,096	EUR	10,197,097.37	9,593,052.16	1.74
Ssga Barc 1-3Y Eur Gov Bd /Dis	222,508	EUR	11,653,683.12	11,599,342.04	2.10
Ubs Etf Bmuslcs Ac	559,874	EUR	10,481,456.58	10,157,346.08	1.84
Ubs Etf Ms Jsr (Jpy)-A-Dis	21,702	EUR	477,184.73	485,256.72	0.09
Ubs Etf Msci Em Shs -A- Cap /Usd	108,503	EUR	956,036.59	1,213,497.55	0.22
Ubs Glgov Esg La	157,855	EUR	1,500,931.54	1,486,994.10	0.27
Ubsetf Bbmeal -A- Etf Eur /Dis	938,967	EUR	13,562,068.77	13,894,833.67	2.52
Ubsetf Jpmmlcb Ad	93,349	EUR	1,302,480.28	1,195,800.69	0.22
X Esg Msci Japan 1c Etf	46,342	EUR	846,635.01	860,848.99	0.16
Xt2 Eec Bd -1d- Dis	26,414	EUR	4,231,045.24	4,171,034.74	0.75
Xtkrs Msci Emg Mkts Esg 1c-Ac	29,812	EUR	1,430,354.72	1,564,235.64	0.28
Xtr2 Ec Bd -1C- Cap	64,066	EUR	10,410,692.97	10,438,914.04	1.89
Xtra Corp Bd Shs -1d- Usd Etf	487,640	EUR	6,412,964.05	6,137,924.68	1.11
Xtra Msci Usd- 1c- Ac	246,060	EUR	7,430,542.40	9,185,419.80	1.66
Total - Investment Funds			359,253,273.56	381,405,299.78	69.07

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Global Multiasset 30

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Financial Instruments					
Options Contracts					
Put Euro Stoxx 50 Pr 17/09/21 3650	(183)	EUR	922,270.96	(58,926.00)	(0.01)
Put Euro Stoxx 50 Pr 17/09/21 3900	183	EUR	(2,164,361.68)	123,891.00	0.02
Put Spx - S&P 500 Indices 17/09/21 3750	(18)	USD	597,596.96	(38,519.39)	(0.01)
Put Spx - S&P 500 Indices 17/09/21 4050	18	USD	(1,462,917.37)	82,107.93	0.02
			(2,107,411.13)	108,553.54	0.02
Total - Financial Instruments			(2,107,411.13)	108,553.54	0.02
TOTAL INVESTMENT PORTFOLIO			513,551,404.72	537,493,031.75	97.35

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 30

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Investment funds	69.07	Ireland	40.34
States, Provinces and Municipalities	14.10	Luxembourg	27.17
Pharmaceuticals and Cosmetics	2.10	Italy	9.93
Banks and financial institutions	1.40	United States of America	9.33
Electronic semiconductor	1.32	Germany	2.89
Precious metals	0.99	France	2.41
Holding and Finance Companies	0.88	Canada	1.22
Insurance	0.83	Netherlands	1.07
Public services	0.53	Great Britain	0.93
Internet Software	0.51	Spain	0.77
Food and Distilleries	0.50	Denmark	0.23
Retail	0.48	Switzerland	0.22
Tobacco and spirits	0.41	Belgium	0.18
Petrol	0.40	Finland	0.17
Communication Services	0.39	Norway	0.15
Textile	0.34	Bermuda Islands	0.08
Chemicals	0.32	Virgin Islands	0.08
Mines, heavy industries	0.32	Australia	0.07
Other Services	0.31	Cayman Islands	0.05
Transportation	0.31	Portugal	0.03
Construction, building materials	0.30	Jersey	0.02
Automobile industry	0.29	Sweden	0.01
Non-ferrous metals	0.28	Cash and Other Assets / (Liabilities)	2.65
Healthcare Education and Social Services	0.21		
Office equipment, computers	0.19		
Electronics and Electrical Equipment	0.18		
Biotechnology	0.11		
Real estate companies	0.09		
Consumer goods	0.07		
Environmental services & recycling	0.06		
Miscellaneous	0.03		
Business Houses	0.02		
Leisure	0.01		
Cash and Other Assets / (Liabilities)	2.65		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Italian Equity

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
A2a Spa	1,077,100	EUR	1,595,432.43	1,856,920.40	0.59
Acea	46,284	EUR	842,213.87	902,075.16	0.29
Amplifon Spa/After Split	76,131	EUR	1,586,710.88	3,170,094.84	1.02
Anima Holding Spa	251,176	EUR	937,823.46	1,052,678.62	0.34
Assicurazioni Generali Spa	824,321	EUR	12,051,021.76	13,935,146.51	4.46
Atlantia Spa	280,914	EUR	4,713,660.50	4,289,556.78	1.38
Autogrill Spa	113,639	EUR	552,381.98	702,289.02	0.22
Azimut Holding Spa	103,187	EUR	1,910,705.48	2,113,269.76	0.68
Banca Farmafactoring Spa	198,071	EUR	1,065,718.04	1,673,699.95	0.54
Banca Generali Spa	51,941	EUR	1,455,000.06	1,868,837.18	0.60
Banca Mediolanum	693,347	EUR	4,954,913.73	5,688,218.79	1.82
Banco Bpm S.P.A.	336,971	EUR	502,836.16	914,202.32	0.29
Bca Popolare Emilia Romagna	277,057	EUR	422,943.78	508,538.12	0.17
Brembo Spa	52,776	EUR	524,909.77	563,647.68	0.18
Buzzi Unicem	13,615	EUR	275,399.97	304,567.55	0.10
Carel Industries Spa.	16,131	EUR	284,893.34	326,652.75	0.10
Cerved Information Solutions	157,038	EUR	1,535,227.65	1,538,972.40	0.49
Cnh Industrial Reg Shs	642,331	EUR	5,343,157.78	8,944,459.18	2.87
Dav Cam Mil Rg	285,216	EUR	2,795,445.97	3,221,514.72	1.03
Diasorin Az	21,377	EUR	3,292,187.31	3,409,631.50	1.09
Edp Renovaveis Sa	255,061	EUR	4,751,472.86	4,983,891.94	1.59
Enav Spa	83,922	EUR	337,789.47	318,903.60	0.10
Enel	3,757,617	EUR	25,398,364.99	29,429,656.34	9.43
Eni Spa Roma	1,740,587	EUR	17,367,660.54	17,875,828.49	5.73
Erg Spa Milano	76,129	EUR	1,779,420.13	1,903,225.00	0.61
Exor Nv.	67,293	EUR	4,135,887.66	4,546,315.08	1.46
Falk Renewables Spa	175,990	EUR	1,017,518.57	978,504.40	0.31
Fe New Nv	84,459	EUR	8,880,841.82	14,695,866.00	4.71
Fincombank Spa	813,371	EUR	9,912,351.34	11,956,553.70	3.83
Gvs Rg	24,406	EUR	245,542.25	337,046.86	0.11
Hera Spa	641,453	EUR	2,148,459.18	2,234,822.25	0.72
Interpump Group Sa	43,306	EUR	1,248,089.80	2,162,701.64	0.69
Intesa Sanpaolo	10,661,022	EUR	21,986,303.17	24,834,850.75	7.95
Inwit	553,140	EUR	5,084,254.85	5,261,467.68	1.69
Iren Spa	725,835	EUR	1,672,985.93	1,746,359.01	0.56
Mediobanca Bca Credito Finanz.	494,351	EUR	3,650,383.19	4,869,357.35	1.56
Moncler Spa.	119,623	EUR	5,314,645.04	6,825,688.38	2.19
Nexi S.P.A.	614,909	EUR	9,654,952.59	11,381,965.59	3.64
Piaggio And C Spa	170,790	EUR	439,230.33	566,339.64	0.18
Pirelli & C. Spa	185,709	EUR	699,879.21	909,231.26	0.29
Poste Italiane Spa	438,239	EUR	4,609,640.24	4,886,364.85	1.57
Prysmian Spa	156,043	EUR	3,237,686.28	4,717,179.89	1.51
Rai Way Spa	316,828	EUR	1,599,095.02	1,609,486.24	0.52
Reply Ord Post	8,501	EUR	811,899.94	1,178,238.60	0.38
Rwe Ag (Neu). Essen A	156,360	EUR	5,238,433.36	4,778,361.60	1.53
Saipem Spa	219,744	EUR	535,959.25	448,497.50	0.14
Sesa S.P.A.	15,492	EUR	1,178,476.03	2,184,372.00	0.70
Snam Rete Gas Spa	1,022,215	EUR	4,615,548.03	4,983,298.13	1.60
Stellantis Br Rg	1,262,543	EUR	14,610,364.74	20,900,136.82	6.69

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Italian Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Stmicroelectronics Nv	420,343	EUR	11,031,028.49	12,864,597.52	4.12
Technogym Spa	138,599	EUR	1,525,521.05	1,491,325.24	0.48
Telecom Italia Spa	1,000,000	EUR	372,588.18	418,900.00	0.13
Tenaris Sa	664,452	EUR	5,130,205.39	6,107,642.78	1.96
Terna - Rete Elettrica Nazionale	1,048,190	EUR	6,338,828.26	6,586,825.96	2.11
Total Sa	40,023	EUR	1,507,930.23	1,527,077.57	0.49
Unicredit Spa	1,592,578	EUR	16,237,777.75	15,846,151.10	5.08
Wiiit N	22,153	EUR	347,415.44	420,463.94	0.13
			251,297,014.52	295,752,467.93	94.75
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			251,297,014.52	295,752,467.93	94.75
Investment Funds					
Eurizon Iter Fia Class A	2	EUR	2,000,000.00	1,990,063.11	0.64
Fondo It Per Leff En Sgr S.P.A	4,500	EUR	3,894,696.24	4,156,569.00	1.33
Nb Aurora Sa Sicaf -Raif -A- Eur	213,858	EUR	2,139,649.29	2,240,804.12	0.72
Total - Investment Funds			8,034,345.53	8,387,436.23	2.69
TOTAL INVESTMENT PORTFOLIO			259,331,360.05	304,139,904.16	97.44

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Italian Equity

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Banks and financial institutions	21.84	Italy	71.30
Public services	17.14	Netherlands	19.85
Automobile industry	11.58	Luxembourg	2.68
Holding and Finance Companies	7.31	Spain	1.59
Petrol	6.97	Germany	1.53
Insurance	6.03	France	0.49
Electronic semiconductor	4.12	Cash and Other Assets / (Liabilities)	2.56
Mechanics, machinery	3.74		
Communication Services	3.71		100.00
Investment funds	2.69		
Pharmaceuticals and Cosmetics	2.22		
Textile	2.19		
Mines, heavy industries	1.96		
Environmental services & recycling	1.59		
Transportation	1.48		
Tobacco and spirits	1.03		
Graphic art, publishing	0.52		
Consumer goods	0.48		
Chemicals	0.29		
Leisure	0.22		
Internet Software	0.13		
Construction, building materials	0.10		
Electronics and Electrical Equipment	0.10		
Cash and Other Assets / (Liabilities)	2.56		
	100.00		

Eurizon AM Sicav

(formerly Pramerica Sicav)

Income Opportunities

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
EU 0.0% 21-04.07.31	1,050,000	EUR	1,040,980.50	1,047,643.80	0.74
France 3.25%10-25.10.21 Oat	4,000,000	EUR	4,156,120.00	4,048,816.00	2.87
Italy 0.0% 21-01.04.26 /Btp	6,300,000	EUR	6,268,115.00	6,271,585.49	4.44
Italy 2% 18-01.02.28 /Btp	1,500,000	EUR	1,664,760.00	1,658,520.00	1.17
USA 1.75% 19-31.07.21 /Tbo	6,700,000	USD	5,765,777.88	5,657,221.26	4.00
			18,895,753.38	18,683,786.55	13.22
Warrants					
Mlci/Mlic 21	139,000	EUR	13,900,000.00	13,720,690.00	9.71
			13,900,000.00	13,720,690.00	9.71
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			32,795,753.38	32,404,476.55	22.93
Investment Funds					
Ab I Sel Ab A S13Hc	9,922	EUR	1,196,593.20	1,200,661.22	0.85
Abg1 E M T R Bd -I Qinc- Usd /Dis	810,620	USD	1,321,048.73	1,246,482.03	0.88
Algebris Financial Cr -I Eur-	6,580	EUR	1,269,940.00	1,265,334.00	0.90
Blackrock Strat Fds Fix Inc I2	19,913	EUR	2,612,983.86	2,608,802.13	1.84
Brsf Gl Ev Dr -I2- Eur(H)/Cap	8,076	EUR	989,956.08	986,967.96	0.70
Epsilon Em Bdtr Units -I- /Cap	16,433	EUR	2,242,162.37	2,355,506.22	1.67
Eurizon Abs Prud-Units -Z-	3,557	EUR	451,766.05	471,836.05	0.33
Eurizon AM Sicav Active Beta -I- Cap*	1,526,799	EUR	8,215,705.42	8,278,304.18	5.86
Eurizon AM Sicav Be Neu -I- /Cap*	899,475	EUR	4,327,374.22	3,814,673.48	2.70
Eurizon AM Sicav Euro Eq. High Div. I*	1,476,404	EUR	10,085,315.73	11,473,135.48	8.12
Eurizon AM Sicav L/S Eur -I- /Cap*	1,152,892	EUR	6,151,017.13	5,795,588.08	4.10
Eurizon Eurcorbdhp -I- Eur /Cap*	1,308,629	EUR	6,505,264.13	7,486,666.51	5.29
Eurizon Gl Cor Bd --- Shs -I- Cap*	463,684	EUR	3,340,843.22	3,366,345.84	2.38
Exane 1-Ex.Ceres Funds -A- Cap	94	EUR	1,625,737.52	1,711,242.74	1.21
Exane 2 Pleiad -A- Cap	33	EUR	369,554.48	419,207.33	0.30
Inv G Tr Eur Bd Sc	249,228	EUR	2,608,395.33	2,612,881.43	1.85
Ishs V Gold Prod Acc.Sh Etf Usd	124,979	EUR	1,731,309.09	1,558,238.17	1.10
Jh Abs Ret Fd Shs -G2 Heur-	197,005	EUR	1,199,031.53	1,195,820.35	0.85
Jpmf Gl Str Bd Ahc-Jpm Aeur /Cap	4,656	EUR	450,037.33	465,460.32	0.33
Jup Dynamic Ic -I- Cap	106,498	EUR	1,399,597.70	1,539,961.08	1.09
Laz Cap Fi Sri S	162	EUR	2,093,908.32	2,098,943.28	1.48
Laz Cr Fi Sri-Part-Pc Eur 3Dec	383	EUR	544,338.75	544,871.12	0.39
Lo All Roads -N- Cap	100,848	EUR	1,320,886.94	1,490,775.48	1.05
M G Lin1 Op In-Ci-Capital	176,073	EUR	1,943,951.56	1,940,940.72	1.37
Man Gl Ev Eur-In-Ac	19,491	EUR	2,186,095.37	2,305,200.57	1.63
Man Glg Alpha Acc Shs-II H-	9,209	EUR	1,258,306.52	1,348,473.87	0.95
Man Vi Ahl Tg Acc-I H-Hgd Eur	8,807	EUR	1,332,939.45	1,347,030.65	0.95
Mul Ly E210y Ie -C- Eur -Cap	57,155	EUR	5,813,749.45	5,565,753.90	3.94
Nordea 1 Gl Fix In -Bi- Eur /Cap	8,432	EUR	933,849.42	963,608.96	0.68
Pim Glb Inv Inc-Inst (Hdged) Eur	133,504	EUR	1,703,461.75	2,007,900.16	1.42
Pimco Grd Cred Eur Ghedged Acc	163,209	EUR	3,254,765.82	3,357,209.13	2.38
Ptr Mandarin - I - Eur/Cap	3,300	EUR	457,908.00	615,516.00	0.44

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Income Opportunities

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
R Cap Fin In Bd -Eur- Ih/Cap	3,952	EUR	599,000.61	724,045.92	0.51
Ubs Compos Accum Shs -A- Eur	24,211	EUR	1,353,196.37	1,557,735.74	1.10
Total - Investment Funds			82,889,991.45	85,721,120.10	60.64
Financial Instruments					
Options Contracts					
Put Spx - S&P 500 Indices 17/09/21 3750	(12)	USD	398,397.98	(25,679.60)	(0.02)
Put Spx - S&P 500 Indices 17/09/21 4100	12	USD	(1,144,957.84)	62,509.27	0.05
			(746,559.86)	36,829.67	0.03
Total - Financial Instruments			(746,559.86)	36,829.67	0.03
TOTAL INVESTMENT PORTFOLIO			114,939,184.97	118,162,426.32	83.59

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Income Opportunities

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Investment funds	60.64	Luxembourg	49.08
States, Provinces and Municipalities	12.47	Ireland	10.43
Holding and Finance Companies	9.71	Netherlands	9.71
Supranational	0.74	Italy	5.61
Miscellaneous	0.03	France	4.74
Cash and Other Assets / (Liabilities)	16.41	United States of America	4.03
	100.00	Cash and Other Assets / (Liabilities)	16.41
			100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

European Equity

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
Abb Ltd Zuerich /Namen.	24,998	CHF	420,566.01	715,628.79	0.68
Adidas Ag	2,523	EUR	494,728.01	791,969.70	0.75
Air Liquide	7,155	EUR	751,884.13	1,056,507.30	1.00
Airbus Se	11,197	EUR	1,207,909.28	1,214,202.68	1.16
Akzo Nobel	2,803	EUR	201,554.69	292,072.60	0.28
Allianz Se /Nam. Vinkuliert	6,745	EUR	1,354,313.72	1,418,473.50	1.35
Alstom	9,291	EUR	349,734.08	395,703.69	0.38
Amplifon Spa/After Split	3,898	EUR	76,443.11	162,312.72	0.16
Anglo American Plc	27,299	GBP	959,327.47	913,199.05	0.87
Anheuser-Busch Inbev Sa /Nv	2,343	EUR	130,604.02	142,477.83	0.13
Arcelormittal Sa	6,884	EUR	127,267.17	177,951.40	0.17
Asm International Reg Nv	1,460	EUR	327,976.38	404,420.00	0.38
Asml Holding Nv	4,970	EUR	1,203,422.40	2,879,618.00	2.74
Assa Abloy Ab	28,494	SEK	571,666.99	724,225.61	0.69
Astrazeneca Plc	28,015	GBP	1,835,704.86	2,832,820.80	2.69
Axa	41,995	EUR	851,814.61	898,063.08	0.86
Basf Namen-Akt.	12,390	EUR	778,774.79	823,191.60	0.78
Bayer	3,796	EUR	189,800.00	194,393.16	0.19
Bhp Group Plc	20,939	GBP	526,930.05	519,390.75	0.49
Bnp Paribas	17,813	EUR	797,796.52	941,773.31	0.89
Bp Plc	368,553	GBP	1,537,480.67	1,351,976.61	1.29
Call Cie Financiere Richemont Nam-Ak 19/03/21 76	4,324	CHF	457,386.44	441,469.81	0.42
Call Wpp Plc Shs	34,652	GBP	334,899.26	393,129.02	0.38
Cap Gemini Sa	5,002	EUR	474,328.47	810,324.00	0.77
Carlsberg As B	3,611	DKK	422,835.22	567,649.00	0.54
Coloplast -B-	3,139	DKK	436,117.36	434,354.74	0.41
Crh Plc	6,730	EUR	167,214.45	286,025.00	0.28
Daimler Ag /Namen-Akt.	9,377	EUR	612,812.47	706,088.10	0.67
Dassault Systemes Sa	2,252	EUR	332,765.97	460,534.00	0.44
Deutsche Boerse Ag /Nam.	3,882	EUR	533,401.73	571,430.40	0.54
Deutsche Post Ag. Bonn	8,022	EUR	369,051.12	460,141.92	0.44
Deutsche Telekom /Nam.	107,589	EUR	1,651,359.69	1,916,375.27	1.82
Diageo Plc	32,387	GBP	1,111,905.14	1,305,362.09	1.24
Edp Renovaveis Sa	64,777	EUR	1,238,255.42	1,265,742.58	1.20
Enel	71,329	EUR	591,065.00	558,648.73	0.53
Epiroc Rg-A	6,524	SEK	92,752.71	125,425.58	0.12
Eqt Rg	16,066	SEK	233,994.70	491,979.22	0.47
Ericsson Tel. B	72,522	SEK	588,241.76	769,056.26	0.73
Essilor International	4,328	EUR	474,455.25	673,609.92	0.64
Faurecia Sa	6,213	EUR	260,244.42	257,031.81	0.24
Fe New Nv	4,508	EUR	438,559.47	784,392.00	0.74
Finecobank Spa	8,041	EUR	102,549.09	118,202.70	0.11
Gaz De France	14,531	EUR	194,818.32	167,891.17	0.16
Geberit Ag /Namen-Aktien	1,312	CHF	571,209.99	830,394.63	0.79
Glencore Intl	207,728	GBP	757,388.77	748,590.31	0.71
Gn Great Nordic Ltd	2,778	DKK	127,202.11	204,640.76	0.20
Groupe Eurotunnel Regroupemt	23,636	EUR	359,036.73	310,813.40	0.30
Hannover Rueckve /Namen Akt	1,936	EUR	253,052.53	273,169.60	0.26
Hsbc Holdings Plc	268,770	GBP	1,282,012.48	1,306,134.35	1.24

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

European Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Iberdrola Sa	53,745	EUR	508,852.06	552,498.60	0.53
Infineon Technologies /Nam.	30,805	EUR	556,950.54	1,041,825.10	0.99
Ing Group Nv	72,104	EUR	723,557.47	803,238.56	0.76
Intesa Sanpaolo	453,635	EUR	1,053,946.34	1,056,742.73	1.01
Inwit	51,490	EUR	476,432.01	489,772.88	0.46
Jd Sports Fashion Plc	10,328	GBP	58,331.83	110,532.61	0.11
Jeronimo Martins Sgpps Sa	14,653	EUR	208,224.66	225,363.14	0.21
Kbc Groupe Sa	10,426	EUR	597,584.71	670,391.80	0.64
Kering Act.	1,242	EUR	673,642.62	915,354.00	0.87
Kerry Group A	1,531	EUR	166,883.10	180,351.80	0.17
Koninklijke Ahold Delhaize N.V.	9,439	EUR	224,460.02	236,635.73	0.23
Koninklijke Dsm Nv	2,941	EUR	412,817.75	462,913.40	0.44
L Oreal	4,146	EUR	1,115,815.30	1,558,066.80	1.48
Lafargeholcim N Namen-Akt.	13,332	CHF	589,084.52	674,806.90	0.64
Linde Plc	6,791	EUR	1,196,723.77	1,652,589.85	1.57
Lonza Group Ag /Nom.	1,270	CHF	621,636.41	759,567.47	0.72
Lse Group	3,668	GBP	342,503.00	340,444.50	0.32
Lvmh Moet Hennessy Eur 0.3	3,352	EUR	1,018,099.96	2,216,677.60	2.11
National Grid Plc	60,161	GBP	611,768.37	645,117.81	0.61
Nestle Sa	32,286	CHF	3,083,233.92	3,392,605.31	3.23
Nexi S.P.A.	72,536	EUR	871,875.79	1,342,641.36	1.28
Nordea Bank Abp	80,837	SEK	669,267.51	759,203.69	0.72
Novartis Ag Basel /Nam.	21,212	CHF	1,337,069.16	1,631,185.83	1.55
Novo Nordisk A/S /-B-	24,116	DKK	1,373,070.91	1,703,857.30	1.62
Omv Ag	7,649	EUR	325,344.62	366,922.53	0.35
Partners Group Holdings	707	CHF	578,396.42	903,657.26	0.86
Pernod-Ricard	5,520	EUR	646,152.93	1,033,344.00	0.98
Poste Italiane Spa	38,063	EUR	328,118.10	424,402.45	0.40
Prosus Bearer Rg Shs -N-	11,265	EUR	873,741.28	929,024.55	0.88
Prudential Plc	9,938	GBP	174,866.40	158,959.44	0.15
Prysmian Spa	22,890	EUR	416,350.17	691,964.70	0.66
Puma Se	2,763	EUR	221,052.41	277,819.65	0.26
Reckitt Benckiser Group Plc	11,215	GBP	798,097.59	835,476.62	0.80
Rio Tinto Plc /Reg.	18,214	GBP	817,067.77	1,261,850.71	1.20
Roche Holding Ag /Genussschein	7,415	CHF	2,025,109.92	2,357,042.79	2.24
Roy. Philips Electr. /Eur 0.2	20,752	EUR	861,516.00	867,226.08	0.83
Royal Dutch Shell Plc /-A-	22,493	GBP	462,232.59	378,978.48	0.36
Rwe Ag (Neu). Essen A	51,091	EUR	1,270,016.88	1,561,340.96	1.49
Ryanair Holdings Plc	7,289	EUR	83,536.40	116,332.44	0.11
Saint-Gobain	13,893	EUR	507,954.65	771,617.22	0.73
Sampo Plc A	44,303	EUR	1,813,526.64	1,717,184.28	1.63
Sandvik Ab	32,947	SEK	497,065.12	710,073.95	0.67
Sanofi-Aventis	20,766	EUR	1,665,979.90	1,834,883.76	1.75
Sap Ag	17,833	EUR	1,853,576.03	2,119,273.72	2.01
Schneider Electric Sa	7,317	EUR	543,236.75	970,819.56	0.92
Scor Se	27,186	EUR	856,737.68	729,128.52	0.69
Scottish & Southern Energy Plc	54,788	GBP	732,193.98	957,370.68	0.91
Segro Plc /Reit	42,128	GBP	403,872.36	536,964.14	0.51
Siemens Ag /Nam.	12,191	EUR	1,227,783.19	1,628,961.42	1.55
Siemens Healthineers Ag	11,146	EUR	447,254.43	576,025.28	0.55
Sika Ltd	1,982	CHF	350,145.76	546,789.61	0.52
Skandinav.Ensk.Banken A	45,344	SEK	416,826.69	494,215.23	0.47

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

European Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Skf Ab B	28,978	SEK	445,826.69	622,534.16	0.59
St James Place Plc	29,431	GBP	416,236.20	506,225.70	0.48
Standard Chartered Plc	96,996	GBP	694,789.13	520,730.99	0.50
Standard Life Aberdeen Plc	138,119	GBP	622,017.75	435,894.50	0.42
Stellantis Br Rg	103,295	EUR	1,082,261.98	1,709,945.43	1.63
Stmicroelectronics Nv	25,869	EUR	537,278.01	791,720.75	0.75
Swedbank Ab -A-	32,716	SEK	316,240.92	513,629.45	0.49
Teamviewer --- Bearer Shs	1,601	EUR	58,498.90	50,783.72	0.05
Teleperformance	1,787	EUR	429,808.82	611,690.10	0.58
Tesco Rg	78,178	GBP	238,223.22	202,978.81	0.19
Total Sa	40,147	EUR	1,516,597.22	1,531,808.79	1.46
Ubisoft Entertainment	5,031	EUR	385,278.58	297,030.24	0.28
Umicore Sa	6,704	EUR	259,793.19	345,256.00	0.33
Unicredit Spa	10,137	EUR	85,623.79	100,863.15	0.09
Unilever Plc	17,666	EUR	818,382.51	872,082.09	0.83
Vestas Wind Br/Rg	12,415	DKK	211,045.07	408,691.88	0.39
Vinci	10,707	EUR	929,757.91	963,522.93	0.92
Volkswagen Ag /Vorzug.	2,455	EUR	367,232.60	518,496.00	0.49
Volvo B	44,844	SEK	796,744.93	910,328.70	0.87
Worldline Sa	11,415	EUR	761,342.43	901,100.10	0.86
Zalando Se	3,365	EUR	223,430.78	343,061.75	0.33
Zurich Financial Services /Nam	1,802	CHF	635,519.01	610,033.91	0.58
			80,686,129.06	99,037,422.50	94.18
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			80,686,129.06	99,037,422.50	94.18
Other transferable securities and money market instruments					
Shares					
Thungela Resources Limited	2,729	GBP	3,376.77	6,324.34	0.01
			3,376.77	6,324.34	0.01
Total - Other transferable securities and money market instruments			3,376.77	6,324.34	0.01
Investment Funds					
Eurizon Iter Fia Class A	1	EUR	1,000,000.00	995,031.56	0.94
Fondo It Per Leff En Sgr S.P.A	2,000	EUR	1,730,976.10	1,847,364.00	1.76
Total - Investment Funds			2,730,976.10	2,842,395.56	2.70
Financial Instruments					
Options Contracts					
Call Capgemini Se 16/07/21 168	53	EUR	165,709.80	3,710.00	-
Call Nexi S.P.A. 16/07/21 17	100	EUR	835,726.50	77,520.00	0.08

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

European Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Put Euro Stoxx 50 Pr 17/09/21 3650	(50)	EUR	251,986.60	(16,100.00)	(0.02)
Put Euro Stoxx 50 Pr 17/09/21 3950	50	EUR	(727,509.70)	39,700.00	0.04
			525,913.20	104,830.00	0.10
Total - Financial Instruments			525,913.20	104,830.00	0.10
TOTAL INVESTMENT PORTFOLIO			83,946,395.13	101,990,972.40	96.99

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

European Equity

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Pharmaceuticals and Cosmetics	13.09	France	19.31
Banks and financial institutions	6.92	Great Britain	15.21
Insurance	6.82	Germany	14.52
Electronic semiconductor	5.69	Switzerland	12.25
Internet Software	5.29	Netherlands	10.82
Automobile industry	4.64	Italy	7.48
Public services	4.62	Sweden	5.10
Communication Services	4.45	Denmark	3.16
Holding and Finance Companies	4.15	Finland	2.35
Food and Distilleries	4.06	Ireland	2.13
Chemicals	3.93	Spain	1.73
Mechanics, machinery	3.64	Belgium	1.10
Electronics and Electrical Equipment	3.53	Jersey	1.09
Petrol	3.46	Austria	0.35
Textile	3.45	Portugal	0.21
Construction, building materials	3.36	Luxembourg	0.17
Tobacco and spirits	2.89	South Africa	0.01
Investment funds	2.70	Cash and Other Assets / (Liabilities)	3.01
Non-ferrous metals	2.40		
Retail	1.61		
Environmental services & recycling	1.20		
Aerospace technology	1.16		
Transportation	0.85		
Consumer goods	0.80		
Business Houses	0.71		
Mines, heavy industries	0.66		
Real estate companies	0.51		
Graphic art, publishing	0.38		
Miscellaneous	0.02		
Cash and Other Assets / (Liabilities)	3.01		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Stars

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Germany 0% 16-08.10.21	7,602,948	EUR	7,733,381.93	7,615,873.01	0.48
			7,733,381.93	7,615,873.01	0.48
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			7,733,381.93	7,615,873.01	0.48
Investment Funds					
Ab I Euroz Eq /Sh Cl-S1 Eur /Cap	949,654	EUR	26,364,787.09	32,858,026.01	2.06
Ab I L Vol Eq - Shs -S1-	280,214	USD	7,490,194.26	9,384,575.08	0.59
Abg1 E M T R Bd -I Qinc- Usd /Dis	11,238,714	USD	16,840,589.70	17,281,655.49	1.09
Algebris Financial Cr -I Eur-	16,750	EUR	3,232,750.00	3,221,025.00	0.20
An Geo Us Value Shs Eur	541,780	EUR	13,258,845.57	15,987,927.80	1.00
Bgf Eur Sh Bd Si2C	2,229,998	EUR	22,545,279.78	22,522,979.80	1.41
Bgf- Euro Bond -A2- Cap	1,107,421	EUR	31,904,282.60	33,853,860.58	2.13
Blackrock Strat Fds Fix Inc I2	76,502	EUR	10,033,237.30	10,022,527.02	0.63
Blueb Ig Eur Gb S	308,588	EUR	43,054,197.76	43,291,810.52	2.72
Bny Gl Bd Usd-W-Acc	14,401,513	USD	13,598,414.31	13,685,080.23	0.86
Brsf Gl Ev Dr -I2- Eur(H)/Cap	29,380	EUR	3,612,858.60	3,590,529.80	0.22
Carmignac Securite-F Eur Acc	330,121	EUR	34,813,075.33	36,656,625.18	2.30
D Inv I Eur -Fc- Cap	144,873	EUR	22,533,546.42	22,540,790.07	1.41
Dbx Jp Sov Etf 1c /Cap	1,208,739	EUR	13,520,390.35	12,860,982.96	0.81
Dbxt Msci China Shs -1C- Cap	108,098	EUR	1,640,322.29	2,257,626.73	0.14
Dbxt Msci Emu I -1d- Eur /Dis	35,055	EUR	1,344,040.71	1,632,686.63	0.10
Dbxt S&P 500 --- Shs -1c- Cap	172,918	EUR	9,797,447.42	11,856,987.26	0.74
Dbxt2 Usd Tudr 1d Shs -1d- Dis	26,703	USD	5,179,766.47	5,138,413.71	0.32
Dpam Inb Eq Eu Cf Shs -F- Cap	151,664	EUR	33,575,486.47	43,838,479.20	2.75
Dws In Ec Bd Icc	44,572	EUR	5,490,379.72	5,483,693.16	0.34
Eleva Eu Sel Ic	16,776	EUR	22,417,543.84	24,250,546.80	1.52
Epsilon Em Bdtr Units -I- /Cap	86,601	EUR	12,250,870.37	12,413,311.08	0.78
Epsilon Eu Q-Eq -I- /Cap	70,042	EUR	9,727,182.45	11,968,849.24	0.75
Epsilon Fd Eu. Bd -I- /Cap	405,364	EUR	75,450,882.65	78,547,411.93	4.93
Eur Bd Aggr Rmb -Z- Eur/Cap	55,863	EUR	6,205,820.67	6,632,055.36	0.42
Euriz Bd Agg E Zc	836,081	EUR	94,821,459.20	94,627,647.58	5.94
Euriz Gl Bd Zc	132,085	EUR	14,239,550.41	14,311,409.75	0.90
Euriz T Eu Res Zc	34,528	EUR	4,668,876.16	4,929,562.56	0.31
Eurizon AM Sicav Active Beta -I- Cap*	1,630,000	EUR	8,821,090.00	8,837,860.00	0.56
Eurizon AM Sicav Be Neu -I- /Cap*	680,000	EUR	3,014,440.00	2,883,880.00	0.18
Eurizon Bd Eur Lg Lte -Z- Cap	88,566	EUR	23,659,694.79	26,082,534.74	1.64
Eurizon Bd Eur St Lte -Z-	154,442	EUR	23,951,555.63	23,754,776.16	1.49
Eurizon Em Sm Cap I Capitali*	305,835	EUR	1,529,175.00	1,988,233.34	0.13
Eurizon Eu Eq Shs -I- Cap*	1,777,110	EUR	11,568,118.43	16,754,595.34	1.05
Eurizon Gl Infra Shs I Capitalis*	383,500	EUR	1,917,500.00	2,437,142.50	0.15
Eurizon Sm Fac Eur -I- Cap*	1,515,860	EUR	7,920,229.60	9,621,163.42	0.60
Europ Si M&G Cr Ac	97,789	EUR	10,315,574.32	10,466,356.67	0.66
Fid Gl Bd Yc	2,496,385	USD	25,757,022.86	25,574,264.54	1.61
Fidelity World Fd -I-Eur/Cap	782,994	EUR	13,749,374.64	13,952,953.08	0.88
Fvs Bd Opp -It- Eur /Cap	189,940	EUR	22,335,810.93	23,438,596.00	1.47
G Sachs Gl Core Eq -I- (Cl) Usd /C	525,766	USD	10,023,118.27	14,075,101.60	0.88

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Stars

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
G Sachs Japan -I- Snap /Cap	25,715	JPY	3,000,321.65	3,567,945.86	0.22
Generali Euro Bds 1/3 Yrs -B- C	323,558	EUR	41,609,890.36	43,516,577.64	2.73
Generalli Euro Bond -Bx- /Cap	187,127	EUR	41,162,733.27	43,242,505.20	2.71
Gfg Eu Gl Bd -I Eur- Cap	73,027	EUR	9,175,387.02	9,038,902.32	0.57
Go Ise Cyber Usd-Ac /Etf	425,351	EUR	9,122,162.62	9,170,567.56	0.58
Hend Hor Eurol-G2- Eur/Cap	1,406,910	EUR	18,817,128.94	23,607,949.80	1.48
Hermes Glb Usd-F-Ac-C-F- Usd	999,780	USD	3,489,890.45	3,591,536.84	0.23
Inv Euro Eq Shs -A- Cap	132,205	EUR	16,568,680.01	18,716,260.43	1.17
Inv G Tr Eur Bd Sc	924,112	EUR	9,682,568.30	9,688,297.80	0.61
Ishares Ii /S&P Glob.Water Fd	168,413	EUR	8,943,942.87	8,967,992.25	0.56
Ishs Digitalis Etf Usd/Cap	1,285,206	EUR	11,734,187.82	12,143,911.49	0.76
Ishs Glb Gov Bd Etf -Usd- /Dis	99,849	USD	10,007,479.76	9,676,765.65	0.61
Ishs V Gold Prod Acc.Sh Etf Usd	588,405	EUR	8,126,402.61	7,336,233.54	0.46
Jh Pan Eur -G2 Eur- Cap	677,068	EUR	4,614,421.54	4,829,729.16	0.30
Jpmf As P Eq I2C	12,849	EUR	1,948,165.38	1,973,477.91	0.12
Jpmf Eurold Eq I2C	273,181	EUR	33,349,936.48	33,227,005.03	2.09
Jpmf Jap Eq I2C	21,138	EUR	2,893,158.06	2,954,669.64	0.19
Jpmif Gl Sel Eq I2C	275,959	EUR	38,579,068.20	38,683,932.62	2.43
Jup Dynamic Ic -I- Cap	563,654	EUR	7,756,781.87	8,150,441.61	0.51
Kair Intl Bd Pl X	26,214	EUR	3,235,331.88	3,234,283.32	0.20
L&G Hlthcr Brkth	1,097,243	EUR	17,411,600.54	18,262,512.49	1.15
Laz Cap Fi Sri S	250	EUR	3,229,367.50	3,239,110.00	0.21
Laz Cr Fi Sri-Part-Pc Eur 3Dec	2,276	EUR	3,234,924.32	3,237,928.64	0.20
Lif St Eu 600 Dr Cl-Uec Eur /Cap	24,979	EUR	4,630,319.75	4,824,943.64	0.30
Lo Gen Gi -I- Usd /Cap	868,870	USD	14,003,099.76	30,233,232.76	1.90
Lyxor Estoxx 300 Dr Etf C Eur	54,682	EUR	10,663,689.93	12,057,381.00	0.76
M G Lin1 Op In -C- Eur /Cap	411,085	EUR	4,355,390.41	4,527,198.30	0.28
Man Gl Ev Eur-In-Ac	70,748	EUR	8,056,233.09	8,367,439.29	0.52
Man Vi Ahl Tg Acc-I H-Hgd Eur	20,088	EUR	3,054,380.40	3,072,459.60	0.19
Mfs Meridian Funds Gl Eq I1	33,132	EUR	13,909,144.92	13,954,204.44	0.88
Mfsmf Eu Res -I1- Eur/Cap	16,587	EUR	4,876,080.39	5,118,084.72	0.32
Morgan Stan.If/Us Advant/-A-	70,061	USD	8,216,975.77	11,184,949.19	0.70
Msif Global Bond -Z- /Cap	503,146	USD	16,792,597.81	16,910,117.67	1.06
Mul Lmaa Pejue Shs -Acc- Cap	15,394	EUR	1,069,181.03	1,082,660.02	0.07
Mul Ly C Ut7-10 -Dist- Dis	133,899	USD	11,539,153.09	11,563,183.46	0.73
Mul Ly Sp500 -C- Eur /Cap	36,742	USD	8,067,779.62	9,043,922.48	0.57
Mul Ly Us Tips -D- Usd/Dis	56,751	EUR	5,533,619.76	5,647,859.52	0.35
N1 St Ret Bdc	241,861	EUR	4,452,661.01	4,479,265.72	0.28
Nn L Eur Cr Qc	1,647	EUR	9,052,067.72	9,024,258.87	0.57
Nordea 1 Gl Fix In -Bi- Eur /Cap	44,230	EUR	4,948,585.90	5,054,639.37	0.32
Parv Clim Imp -I- Eur/Cap	39,963	EUR	9,299,520.15	13,900,729.92	0.87
Parvest Bd Euro Gov/ -Inst- Cap	170,803	EUR	37,967,959.99	39,100,222.99	2.45
Pic Gl Bds I Usd-I Usd-Cap	182,114	USD	33,069,293.39	34,105,589.60	2.14
Pictet Eur Bds /-I- Cap	61,365	EUR	38,155,500.26	39,576,126.87	2.48
Pim Glb Inv Inc-Inst (Hdged) Eur	706,144	EUR	10,141,251.20	10,620,404.33	0.67
Pimco Gis Euro Credit -Ins- /Cap	425,729	EUR	7,169,276.36	7,284,223.19	0.46
Pimco Glb Bd Inst Usd (Cexp) Acc	1,155,760	USD	32,205,521.38	34,331,714.79	2.15
R Cap Fin In Bd -Eur- Ih/Cap	20,076	EUR	3,045,697.45	3,678,194.50	0.23
Sisf Euro Corp Bond -C- Cap	376,072	EUR	10,191,701.63	10,203,247.04	0.64
T.R Pr Glb Foc Grwth Eq -I- Cap	471,253	USD	12,539,479.24	18,885,871.97	1.19
Von Eur Crbd My -I- Cap	38,741	EUR	6,951,685.04	6,948,973.17	0.44
Von Sus Em L-B- Cap	21,394	USD	3,508,566.71	3,597,835.83	0.23

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Stars

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Vontobel Us Eq /-I- Cap	38,364	USD	11,628,052.63	13,392,788.30	0.84
Wmfl Gl Q Gr-Units -S Unhedged- Cap	779,645	USD	25,392,280.11	28,379,209.48	1.78
Total - Investment Funds			1,406,355,059.72	1,515,724,002.75	95.13
Financial Instruments					
Options Contracts					
Put Spx - S&P 500 Indices 17/09/21 3750	(119)	USD	3,950,780.00	(254,655.99)	(0.02)
Put Spx - S&P 500 Indices 17/09/21 4100	119	USD	(11,354,165.00)	619,883.64	0.04
			(7,403,385.00)	365,227.65	0.02
Total - Financial Instruments			(7,403,385.00)	365,227.65	0.02
TOTAL INVESTMENT PORTFOLIO			1,406,685,056.65	1,523,705,103.41	95.63

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Stars

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
Investment funds	95.13
States, Provinces and Municipalities	0.48
Miscellaneous	0.02
Cash and Other Assets / (Liabilities)	4.37
	100.00

Geographical breakdown	%
Luxembourg	81.57
Ireland	10.40
Belgium	2.75
Germany	0.48
France	0.41
United States of America	0.02
Cash and Other Assets / (Liabilities)	4.37
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Future

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Zi Rete Gas 1.608% 17-31.10.27	2,100,000	EUR	2,290,134.00	2,245,273.80	0.21
Abertis 1.125% 19-26.03.28	4,700,000	EUR	4,794,320.00	4,798,897.40	0.44
Abertis 1.875% 19-26.03.32	2,300,000	EUR	2,162,773.95	2,448,032.60	0.23
Abn Amro Ba 0.60% 20-15.01.27	4,700,000	EUR	4,677,808.63	4,769,212.20	0.44
Accor 1.25% 17-25.01.24	2,300,000	EUR	2,318,488.29	2,405,031.80	0.22
Achmea Bv 1.50% 20-26.05.27	3,500,000	EUR	3,572,696.10	3,739,260.00	0.35
Adler Group 1.875% 21-14.01.26	3,500,000	EUR	3,461,497.00	3,425,954.00	0.32
Adp 1.0% 20-05.01.29	2,300,000	EUR	2,307,831.00	2,411,853.60	0.22
Adp 1.125% 19-18.06.34 Regs	2,300,000	EUR	2,369,449.03	2,380,734.60	0.22
Aegon 4% 14-25.04.44	2,300,000	EUR	2,422,613.71	2,528,592.40	0.23
Aegon Bank 0.625% 19-21.06.24	1,800,000	EUR	1,835,436.00	1,834,646.40	0.17
Aib Grp 1.25% 19-28.05.24	4,700,000	EUR	4,752,528.15	4,869,009.18	0.45
Aib Grp 1.875% 19-19.11.29	2,400,000	EUR	2,421,979.55	2,459,803.20	0.23
Ald Sa 0.375% 19-18.07.23 Regs	1,800,000	EUR	1,803,594.01	1,818,039.60	0.17
Allianz 2.625% 20-Perp	3,600,000	EUR	3,675,300.00	3,629,016.00	0.34
Allianz Se 4.75% 13-Perp	9,400,000	EUR	10,546,520.00	10,351,750.00	0.95
American Tc 0.45% 21-15.01.27	4,400,000	EUR	4,390,452.00	4,402,244.00	0.40
Ap Moeller 1.75% 18-16.03.26	3,900,000	EUR	3,964,785.77	4,187,749.80	0.39
Apt Pipelin 0.75% 21-15.03.29	2,400,000	EUR	2,399,256.00	2,380,080.00	0.22
Aroundtown 1% 17-07.01.25 Regs	6,000,000	EUR	6,082,657.45	6,160,680.00	0.57
Arrfp 1.125% 16- 09.01.26	1,700,000	EUR	1,778,388.00	1,791,062.20	0.17
At&T Inc 1.60% 20-19.05.28	2,100,000	EUR	2,105,851.00	2,250,528.00	0.21
At&T Inc 1.8% 18-05.09.26	6,900,000	EUR	7,293,720.27	7,432,210.80	0.68
At&T Inc 2.35% 18-05.09.29	3,500,000	EUR	3,759,971.56	3,963,344.00	0.37
Atos 1.75% 18-07.05.25	2,300,000	EUR	2,374,359.40	2,431,054.00	0.22
Aurizon Net 3.125% 16-01.06.26	2,300,000	EUR	2,630,050.00	2,611,199.20	0.24
Ausnet Svcs 0.625% 20-25.08.30	2,400,000	EUR	2,393,059.20	2,412,816.00	0.22
Autoroutes 1.375% 19-21.02.31	3,500,000	EUR	3,599,116.48	3,826,165.00	0.35
Axa 3.875% 14-Perp	4,600,000	EUR	5,145,149.04	5,189,398.00	0.48
Banco Bilba 2.575% 19-22.02.29	4,100,000	EUR	4,258,988.42	4,320,563.60	0.40
Bankia 0.875% 19-25.03.24	2,000,000	EUR	2,013,154.00	2,051,660.00	0.19
Bankinter 0.625% 20-06.10.27	2,100,000	EUR	2,086,098.00	2,114,091.00	0.20
Bankinter 0.875% 19-05.03.24	1,600,000	EUR	1,618,540.93	1,640,441.60	0.15
Bbva 0.125% 21-24.03.27	4,700,000	EUR	4,688,787.00	4,691,070.00	0.43
Bbva 0.375% 19-15.11.26	4,100,000	EUR	4,085,684.00	4,152,890.00	0.38
Bco Sab 0.625% 19-07.11.25	4,600,000	EUR	4,606,649.00	4,634,822.00	0.43
Belfius Bk 0% 19-28.08.26	2,300,000	EUR	2,287,420.88	2,288,485.53	0.21
Bfcm 0.01% 21-11.05.26	4,800,000	EUR	4,791,600.00	4,782,796.80	0.44
Bfcm 0.25% 21-19.07.28	3,600,000	EUR	3,589,596.00	3,525,105.60	0.33
Bfcm 0.25% 21-29.06.28	4,300,000	EUR	4,288,992.00	4,290,239.00	0.40
Bfcm 2.375% 16-24.03.26	2,100,000	EUR	2,303,700.00	2,286,522.00	0.21
Bk Ire 1.375% 21-11.08.31	2,400,000	EUR	2,396,385.00	2,387,078.40	0.22
Bmw Fin 0.0% 21-11.01.26	2,300,000	EUR	2,298,620.00	2,301,575.50	0.21
Bmw Fin 0.375% 20-14.01.27	3,900,000	EUR	3,917,168.67	3,971,198.40	0.37
Bnp Par 0.25% 21-13.04.27	7,100,000	EUR	7,058,868.00	7,050,768.60	0.65
Bnp par 0.375% 20-14.10.27	2,100,000	EUR	2,099,469.00	2,101,806.00	0.19
Bnp Par 0.50% 20-19.02.28 Regs	2,100,000	EUR	2,098,742.00	2,101,520.40	0.19
Bnp Par 1.625% 19-02.07.31	2,400,000	EUR	2,510,056.80	2,502,936.00	0.23
Bnpp 2.875% 16-01.10.26	2,300,000	EUR	2,448,192.29	2,576,418.60	0.24

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Future

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Booking Hld 0.50% 21-08.03.28	2,400,000	EUR	2,424,000.00	2,418,127.92	0.22
Bpce 0.25% 20-15.01.26 Regs	9,000,000	EUR	9,076,500.00	9,080,028.00	0.84
Bpce 0.75% 21-03.03.31	2,400,000	EUR	2,399,544.00	2,393,040.00	0.22
Bqe Postale 0.25% 19-12.07.26	2,300,000	EUR	2,299,265.00	2,322,701.00	0.21
Ca Ln 0.125% 20-09.12.27	4,700,000	EUR	4,672,881.00	4,614,084.00	0.43
Ca Ln 1.625% 20-05.06.30	5,000,000	EUR	5,074,710.00	5,193,110.50	0.48
Caixabank 0.75% 20-10.07.26	5,000,000	EUR	5,003,730.00	5,106,090.00	0.47
Caixabank 2.75% 17-14.07.28	2,400,000	EUR	2,533,425.94	2,505,587.04	0.23
Capgemini 2.0% 20-15.04.29	4,200,000	EUR	4,495,658.60	4,720,800.00	0.44
Carrefour 2.625% 20-15.12.27	4,200,000	EUR	4,721,320.00	4,821,096.00	0.45
Cellnex Tel 1.875% 20-26.06.29	3,600,000	EUR	3,599,302.00	3,671,236.80	0.34
Cfcm 1.25% 20-11.06.29	4,900,000	EUR	4,941,650.00	5,104,048.25	0.47
Cfcm 3.25% 16-01.06.26	2,100,000	EUR	2,364,325.29	2,391,135.60	0.22
Coca Cola 0.50% 21-09.03.33	2,300,000	EUR	2,268,555.00	2,258,600.00	0.21
Coca-Cola E 1.125% 19-12.04.29	3,500,000	EUR	3,556,630.00	3,675,441.00	0.34
Comzbnk 1% 19-04.03.26 Regs	4,700,000	EUR	4,843,155.50	4,885,979.00	0.45
Comzbnk 1.125% 19-22.06.26 Regs	2,300,000	EUR	2,350,697.00	2,374,957.00	0.22
Covestro 0.875% 20-03.02.26	4,000,000	EUR	3,996,179.00	4,129,600.00	0.38
Crdt Agr As 2.0% 20-17.07.30	3,500,000	EUR	3,557,711.00	3,664,395.00	0.34
Crdt Agr As 4.5% 14-Perp	2,300,000	EUR	2,549,005.59	2,622,184.00	0.24
Cred Agric 0.375% 19-21.10.25	4,200,000	EUR	4,199,304.00	4,247,460.00	0.39
Credit Agri 1.375% 17-03.05.27	2,300,000	EUR	2,482,152.21	2,464,059.00	0.23
Crh Funding 1.625% 20-05.05.30	5,700,000	EUR	5,927,458.25	6,262,305.00	0.58
Daimler Int 0.625% 19-06.05.27	5,000,000	EUR	4,915,924.00	5,132,250.00	0.47
Daimler Int 0.875% 18-09.04.24	9,600,000	EUR	9,738,405.49	9,866,388.48	0.91
Danone 0.0% 21-01.12.25	1,200,000	EUR	1,198,224.00	1,204,966.80	0.11
De Volksban 0.25% 21-22.06.26	3,600,000	EUR	3,579,156.00	3,580,509.60	0.33
Delphi Auto 1.5% 15-10.03.25	2,800,000	EUR	2,882,567.32	2,930,457.60	0.27
Delta Lloyd 9% 12-29.08.42	2,000,000	EUR	2,507,410.00	2,206,720.00	0.21
Dh Eur 0.45% 19-18.03.28	6,200,000	EUR	6,090,893.80	6,246,624.00	0.58
Dh Euro 0.75% 19-18.09.31	2,100,000	EUR	2,028,591.00	2,100,533.40	0.19
Digital Eur 1.125% 19-09.04.28	3,800,000	EUR	3,954,667.00	3,927,117.60	0.36
Dnb Bank As 0.05% 19-14.11.23 Regs	2,700,000	EUR	2,693,445.00	2,721,038.40	0.25
Elm Bv 4.5% 16-Perp	3,400,000	EUR	4,025,000.00	3,990,750.00	0.37
Emerson El 0.375% 19-22.05.24	1,700,000	EUR	1,703,103.50	1,723,218.60	0.16
Enexis 0.75% 19-02.07.31 Regs	2,200,000	EUR	2,259,169.66	2,275,240.00	0.21
Eni 1.25% 20-18.05.26	3,700,000	EUR	3,803,016.00	3,910,041.60	0.36
Eni 2.75% 21-Perp	2,400,000	EUR	2,393,077.00	2,412,000.00	0.22
Equinor 1.375% 20-22.05.32	3,500,000	EUR	3,666,783.57	3,781,344.00	0.35
Erg 0.50% 20-11.09.27	2,100,000	EUR	2,084,556.00	2,096,073.00	0.19
Esb Fin 2.125% 15-08.06.27	3,500,000	EUR	3,836,315.45	3,898,300.00	0.36
Essilor 0.375% 19-27.11.27	2,100,000	EUR	2,106,529.33	2,140,404.00	0.20
Essilor 0.375% 20-05.01.26	1,700,000	EUR	1,693,642.00	1,737,570.00	0.16
Eurogrid 1.5% 16-18.04.28	4,000,000	EUR	4,219,901.43	4,320,018.00	0.40
Faurecia 2.375% 19-15.06.27	2,400,000	EUR	2,445,656.00	2,454,345.60	0.23
Fedex Corp 0.45% 21-04.05.29	2,300,000	EUR	2,288,448.00	2,290,496.91	0.21
Fedex Corp 1.625% 16-11.01.27	2,400,000	EUR	2,593,680.00	2,576,078.40	0.24
Fer D Stato 1.5% 17-27.06.25	2,400,000	EUR	2,543,535.00	2,536,524.96	0.23
Fer Emission 0.54% 20-12.11.28	2,400,000	EUR	2,413,471.00	2,413,569.60	0.22
Fer Emsn 1.375% 17-31.03.25 Regs	2,100,000	EUR	2,122,902.01	2,202,433.80	0.20
Fidelity NI 1.5% 19-21.05.27	5,000,000	EUR	5,360,430.00	5,303,300.00	0.49
Fresenius 0.375% 20-28.09.26	2,300,000	EUR	2,284,659.00	2,324,347.80	0.21

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Future

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Fresenius 1.5% 17-30.01.24	1,800,000	EUR	1,873,863.00	1,866,283.20	0.17
Fresenius M 1.50% 20-29.05.30	2,100,000	EUR	2,114,942.00	2,233,119.00	0.21
Galp Gas Na 1.375% 16-19.09.23	2,100,000	EUR	2,129,255.65	2,160,685.80	0.20
Generali Fi 4.596% 14-Perp	4,800,000	EUR	4,987,754.24	5,400,000.00	0.50
Getlink 3.50% 20-30.10.25	2,400,000	EUR	2,427,600.00	2,490,000.00	0.23
Gldm Sach 0.25% 21-26.01.28	9,300,000	EUR	9,198,320.00	9,134,367.00	0.84
Gldm Sachs 0.01% 21-30.04.24	2,400,000	EUR	2,399,760.00	2,401,065.60	0.22
Gr City 1.375% 17-03.08.26 Regs	4,600,000	EUR	4,865,477.00	4,859,762.00	0.45
Gr City Pr 0.125% 21-11.01.28	2,400,000	EUR	2,350,267.00	2,331,292.80	0.21
Gs 1.375% 17-15.05.24	4,700,000	EUR	4,794,634.82	4,822,942.60	0.44
Harley Dav 0.90% 19-19.11.24	2,100,000	EUR	2,137,800.00	2,146,086.60	0.20
Heidrlg 1.5% 16-07.02.25 Reg-S	2,100,000	EUR	2,140,811.90	2,205,525.00	0.21
Helvetia Eu 2.75% 20-30.09.41	2,500,000	EUR	2,482,924.00	2,696,419.00	0.25
Hochtief Ag 0.50% 19-03.09.27	2,300,000	EUR	2,283,112.87	2,311,270.00	0.21
Infineon Te 1.125% 20-24.06.26	4,000,000	EUR	4,003,081.00	4,179,168.00	0.38
Ing Groep 2.5% (Frn) 17-15.02.29	6,900,000	EUR	7,284,737.73	7,292,858.40	0.67
Inmob Col 2% 18-17.04.26	4,700,000	EUR	4,908,770.32	5,063,939.80	0.47
Innogy Fin 1.625% 18-30.05.26	3,500,000	EUR	3,770,742.10	3,754,919.00	0.35
Internation 1.8% 18-25.09.26	2,100,000	EUR	2,186,694.40	2,259,906.60	0.21
Intesa San Frn 15-30.06.22	1,300,000	EUR	1,330,875.00	1,316,796.00	0.12
Inwit 1.875% 20-08.07.26	2,400,000	EUR	2,448,910.00	2,507,198.40	0.23
Isp 0.625% 21-24.02.26	4,700,000	EUR	4,687,720.00	4,692,893.60	0.43
Isp 0.75% 21-16.03.28	4,600,000	EUR	4,603,154.00	4,623,187.22	0.43
Italy 1.70% 20-01.09.51 /Btp	20,940,000	EUR	21,832,358.10	20,271,436.06	1.87
Italy Frn 19-15.12.23 /Cct	13,000,000	EUR	12,983,100.00	13,098,410.00	1.21
Jc Decaux 2.625% 20-24.04.28	2,400,000	EUR	2,401,392.80	2,670,758.40	0.25
Jpm Frn 19-04.11.32	5,000,000	EUR	5,033,414.55	5,121,000.00	0.47
Jpmorgan Ch 0.625% 16-25.01.24	8,500,000	EUR	8,484,046.04	8,657,413.20	0.80
Kbc 0.125% 21-14.01.29	3,900,000	EUR	3,873,753.00	3,811,765.43	0.35
Kbc 0.375% 20-16.06.27	2,100,000	EUR	2,096,987.00	2,117,896.20	0.20
Kbc 1.625% 17-18.09.29	2,100,000	EUR	2,111,658.00	2,184,008.40	0.20
Kellogg Co 1% 16-17.05.24	2,000,000	EUR	2,019,323.55	2,061,328.00	0.19
Kering 0.75% 20-13.05.28	2,300,000	EUR	2,321,054.00	2,392,409.40	0.22
Klepierre 0.625% 19-01.07.30	2,100,000	EUR	2,070,912.00	2,099,664.00	0.19
Kon Ah Del 0.375% 21-18.03.30	3,500,000	EUR	3,485,676.00	3,473,050.56	0.32
La Mondiale 0.75% 20-20.04.26	2,100,000	EUR	2,090,224.00	2,125,668.72	0.19
La Poste 1.375% 20-21.04.32	3,600,000	EUR	3,958,420.00	3,885,854.40	0.36
Leaseplan 0.25% 21-23.02.26	4,700,000	EUR	4,682,820.00	4,684,152.54	0.43
Lloyds Bank 0.375% 20-28.01.25	2,100,000	EUR	2,101,364.07	2,128,119.00	0.20
Lloyds Bk 0.5% 19-12.11.25 Regs	3,600,000	EUR	3,580,638.60	3,650,724.00	0.34
Lseg Nthrln 0.25% 21-06.04.28	2,400,000	EUR	2,397,796.00	2,392,774.42	0.22
Mahle GmbH 2.375% 21-14.05.28	3,500,000	EUR	3,500,600.00	3,486,875.00	0.32
Mapfre 4.375% (Frn) 17-31.03.47	2,400,000	EUR	2,646,404.05	2,781,000.00	0.26
Mcdonalds 0.9% 19-15.06.26	5,000,000	EUR	5,064,757.60	5,201,050.00	0.48
Medio Ambie 0.815% 19-04.12.23	1,800,000	EUR	1,801,260.00	1,829,358.00	0.17
Mediobanca 1.0% 20-08.09.27	3,500,000	EUR	3,550,794.00	3,604,249.60	0.33
Mediobanca 1.125% 19-15.07.25	2,300,000	EUR	2,356,465.00	2,382,648.20	0.22
Medtrnc 1.50% 19-02.07.39	4,700,000	EUR	4,938,131.56	4,924,396.80	0.45
Merck Fin 0.875% 19-05.07.31	2,400,000	EUR	2,455,452.25	2,508,480.00	0.23
Merck Kgaa 1.625% 19-25.06.79	7,200,000	EUR	7,487,943.27	7,809,192.00	0.72
Merl Socimi 1.75% 17-26.05.25	2,400,000	EUR	2,537,079.06	2,529,936.00	0.23
Mit Ufj 0.339%19-19.07.24 Regs	3,500,000	EUR	3,518,063.43	3,546,200.00	0.33

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Future

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Mizu Fin 0.184% 21-13.04.26	4,600,000	EUR	4,598,460.00	4,600,956.80	0.42
Mondi 1.625% 18-27.04.26 Regs	2,300,000	EUR	2,449,960.00	2,452,494.60	0.22
Mor St 1.875% 14-30.03.23	4,300,000	EUR	4,533,754.48	4,459,960.00	0.41
Morgan Stan 0.495% 20-26.10.29	4,300,000	EUR	4,302,400.00	4,276,651.00	0.40
Nat Aus Bk 0.625% 17-18.09.24	4,000,000	EUR	4,031,928.00	4,105,088.00	0.38
Nat Bui Soc 0.25% 20-22.07.25	4,000,000	EUR	4,000,060.00	4,037,232.00	0.37
Natl Grid P 0.163% 21-20.01.28	4,700,000	EUR	4,665,864.00	4,622,863.60	0.43
Natwest 0.78% 21-26.02.30	2,300,000	EUR	2,297,128.59	2,300,057.04	0.21
Natwest Grp 0.75% 19-15.11.25	5,900,000	EUR	5,970,183.64	6,017,351.00	0.55
Ndaq 1.75% 19-28.03.29	4,100,000	EUR	4,354,937.21	4,452,042.40	0.41
Nexi 1.625% 21-30.04.26	2,300,000	EUR	2,300,000.00	2,288,316.00	0.21
Nordea 0.625% 21-18.08.31	4,700,000	EUR	4,691,927.00	4,688,428.60	0.43
Nykredit 0.25% 20-13.01.26	2,300,000	EUR	2,296,964.00	2,299,931.00	0.21
Nykredit 0.375% 21-17.01.28	4,700,000	EUR	4,677,552.00	4,640,639.00	0.43
Omnicom Fin 0.8% 19-08.07.27	2,300,000	EUR	2,322,195.85	2,372,693.80	0.22
Omv 6.25% 15-Perp	2,300,000	EUR	2,755,376.23	2,776,100.00	0.26
Omv Ag 1% 19-03.07.34 Regs	2,100,000	EUR	2,118,775.00	2,122,688.40	0.19
Ori Ene Fin 1% 19-17.09.29	2,100,000	EUR	2,069,050.00	2,075,614.80	0.19
Partnerre 1.25% 16-15.09.26	3,500,000	EUR	3,499,787.96	3,673,600.00	0.34
Post Italia 2.625% 21-Perp	1,300,000	EUR	1,300,000.00	1,298,700.00	0.12
Psa Banque 0.75% 18-19.04.23	1,800,000	EUR	1,838,769.00	1,826,809.20	0.17
Psa Banque 0.625% 19-21.06.24	3,400,000	EUR	3,433,400.00	3,457,650.40	0.32
Rabobk Ny 0.25% 19-30.10.26	2,100,000	EUR	2,092,440.00	2,123,688.00	0.20
Raiffeisen 0.375% 19-25.09.26	2,100,000	EUR	2,088,983.73	2,133,159.00	0.20
Rci Banque 2.625% 19-18.02.30	2,100,000	EUR	2,120,769.57	2,113,482.00	0.20
Rci Bq 0.5% 16-15.09.23	5,000,000	EUR	4,883,009.12	5,049,650.00	0.47
Rci Bq 0.75% 19-10.04.23	2,300,000	EUR	2,322,126.00	2,328,520.00	0.21
Relx Financ 0.50% 20-10.03.28 Regs	2,400,000	EUR	2,437,920.00	2,427,955.20	0.22
Repsm 0.25% 19-02.08.27	2,400,000	EUR	2,399,591.00	2,407,824.00	0.22
Repsm 2.625% 20-15.04.30	2,300,000	EUR	2,364,406.40	2,714,138.00	0.25
Repsm 3.75% 20-Perp	2,400,000	EUR	2,581,422.00	2,567,548.80	0.24
Royal Mail 2.375% 14-29.07.24	2,100,000	EUR	2,200,179.00	2,248,860.60	0.21
Saipem Fin 3.375% 20-15.07.26	2,200,000	EUR	2,200,000.00	2,289,540.00	0.21
Santan Cons 1% 19-27.02.24	4,100,000	EUR	4,181,523.00	4,218,080.00	0.39
Santander 0.20% 21-11.02.28	4,700,000	EUR	4,679,050.00	4,659,941.76	0.43
Santander 0.30% 19-04.10.26	2,300,000	EUR	2,292,883.46	2,316,537.00	0.21
Santander I 2.5% 15-18.03.25	4,500,000	EUR	4,731,060.56	4,867,659.00	0.45
Sbb Treasur 0.75% 20-14.12.28	3,500,000	EUR	3,443,682.00	3,427,389.28	0.32
Schaeffler 2.75% 20-12.10.25	2,100,000	EUR	2,100,460.00	2,241,750.00	0.21
Schneid El 1.375% 18-21.06.27	2,500,000	EUR	2,617,796.50	2,695,136.25	0.25
Seb 1% 21-21.06.28	6,600,000	EUR	6,586,800.00	6,575,038.80	0.60
Shb 0.125% 19-18.06.24 Regs	3,200,000	EUR	3,196,184.00	3,234,656.00	0.30
Shb 1.625% 18-05.03.29	2,500,000	EUR	2,547,122.30	2,596,075.00	0.24
Signify N.V 2.375% 20-11.05.27	2,400,000	EUR	2,395,331.70	2,658,907.20	0.25
Socgen 0.125% 21-18.02.28	4,000,000	EUR	3,978,600.00	3,951,856.00	0.36
Socgen 0.75% 20-25.01.27	2,300,000	EUR	2,332,660.00	2,325,456.40	0.21
Socgen 0.875% 20-22.09.28	4,100,000	EUR	4,103,640.00	4,163,263.00	0.38
Socgen 1.125% 20-21.04.26	4,000,000	EUR	4,021,740.00	4,124,320.00	0.38
Societe 0% 20-24.11.30 Mtn	3,600,000	EUR	3,584,756.00	3,596,292.00	0.33
Solvay 0.5% 19-06.09.29 Regs	2,300,000	EUR	2,302,396.00	2,326,068.20	0.21
Sse 1.25% 20-16.04.25	2,100,000	EUR	2,092,020.00	2,194,449.60	0.20
St Gobain 0.625% 19-15.03.24	3,100,000	EUR	3,097,503.00	3,166,681.00	0.29

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Future

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Standard Frn 20-09.09.30	3,500,000	EUR	3,635,741.00	3,714,445.00	0.34
Std Chart 0.85% 20-27.01.28	2,300,000	EUR	2,362,560.00	2,356,603.00	0.22
Stedin Hold 1.50% 21-Perp	2,400,000	EUR	2,400,990.00	2,432,856.00	0.23
Swiss Re Ad 1.375% 16-27.05.23	3,700,000	EUR	3,751,986.27	3,806,930.00	0.35
Takeda Phar 3% 18-21.11.30 Regs	4,100,000	EUR	4,519,198.73	4,912,743.00	0.45
Telecom It 2.875% 18-28.01.26	2,400,000	EUR	2,446,895.09	2,547,686.40	0.24
Telenor 0.75% 19-31.05.26 Regs	2,300,000	EUR	2,343,758.00	2,376,695.80	0.22
Telstra 1.0% 20-23.04.30	2,100,000	EUR	2,169,338.90	2,194,290.00	0.20
Telstra 1.375% 19-26.03.29	2,400,000	EUR	2,506,920.00	2,582,702.40	0.24
Tennet 0.875% 19-03.06.30 Regs	2,400,000	EUR	2,461,279.73	2,501,942.40	0.23
Tennet 2.374% 20-Perp	2,100,000	EUR	2,102,780.00	2,176,650.00	0.20
Thermo Fish 0.5% 19-01.03.28	2,200,000	EUR	2,180,301.59	2,223,240.80	0.21
Thermo Fish 1.50% 19-01.10.39	2,300,000	EUR	2,235,047.68	2,384,216.80	0.22
Thermo Fish 2.875% 17-24.07.37	2,300,000	EUR	2,849,700.00	2,842,041.00	0.26
Tigf 0.875% 20-17.09.30	2,200,000	EUR	2,186,232.00	2,215,144.80	0.20
Tor Dom Bk 0.375% 19-25.04.24 Regs	1,500,000	EUR	1,498,172.00	1,521,108.00	0.14
Total Cap 0.696% 19-31.05.28	5,200,000	EUR	5,240,848.00	5,388,770.40	0.49
Total Cap 1.491% 20-08.04.27	2,500,000	EUR	2,683,000.00	2,697,605.00	0.25
Total Sa 3.369% 16-Perp	3,500,000	EUR	3,773,100.07	3,880,534.00	0.36
Totalenergies 1.625% 21-Perp	2,400,000	EUR	2,424,600.00	2,399,913.60	0.22
Transurban 1.75% 17-29.03.28	4,700,000	EUR	5,101,850.00	5,061,101.00	0.47
Ubs Ag Lond 0.01% 21-31.03.26	4,500,000	EUR	4,495,725.00	4,492,755.00	0.41
Ubs Group F 0.25% 20-05.11.28	7,000,000	EUR	6,993,104.00	6,923,546.00	0.64
Unibail Rod 0.625% 20-04.05.27	10,500,000	EUR	10,523,563.00	10,621,779.00	0.98
Unibail Rod 2.125% 18-Perp	2,300,000	EUR	2,363,261.72	2,276,632.00	0.21
Unicredit 1.25% 20-16.06.26	9,400,000	EUR	9,465,565.00	9,716,763.08	0.90
Unicredit 2% 19-23.09.29	3,500,000	EUR	3,492,765.00	3,524,556.00	0.32
Upm Kymmene 0.125% 20-19.11.28	2,300,000	EUR	2,277,312.00	2,260,941.40	0.21
Ups 1% 16-15.11.28	2,700,000	EUR	2,697,026.65	2,852,609.40	0.26
USA 0.625% 20-15.05.30 /Tbo	12,700,000	USD	10,233,233.45	10,017,663.74	0.92
Verizon Com 0.875% 19-08.04.27	4,100,000	EUR	4,219,936.48	4,238,612.80	0.39
Verizon Com 1.30% 20-18.05.33	6,100,000	EUR	6,444,650.00	6,280,328.20	0.58
Vf Corp 0.25% 20-25.02.28	2,400,000	EUR	2,398,360.00	2,382,336.00	0.22
Vinci 1% 18-26.09.25	3,300,000	EUR	3,299,992.38	3,449,094.00	0.32
Virgin Mney 2.875% 20-24.06.25	2,300,000	EUR	2,298,022.00	2,469,878.00	0.23
Vodafone 2.2% 16-25.08.26	7,000,000	EUR	7,514,785.39	7,735,014.00	0.71
Vodafone 2.875% 17-20.11.37Regs	2,300,000	EUR	2,921,000.00	2,821,124.80	0.26
Vodafone 3.1% 18-03.01.79	2,600,000	EUR	2,622,619.24	2,707,250.00	0.25
Volvo Tsy 0.0% 20-11.02.23	2,000,000	EUR	1,950,560.00	2,008,828.00	0.19
Vonovia Fin 0.75% 18-15.01.24	2,300,000	EUR	2,288,484.23	2,347,729.60	0.22
Vonovia Fin 1.0% 20-09.07.30	4,700,000	EUR	4,989,260.00	4,825,490.00	0.44
Vonovia Fin 1.5% 18-22.03.26	4,200,000	EUR	4,466,514.00	4,472,479.20	0.41
Wabtec Tran 1.25% 21-03.12.27	2,300,000	EUR	2,288,556.00	2,318,492.00	0.21
Whirlpool 1.25% 16-02.11.26	2,300,000	EUR	2,297,910.83	2,427,558.00	0.22
Winter 1.332% 19-25.09.28	4,900,000	EUR	4,973,500.00	5,025,332.20	0.46
Wpc Eurobon 0.95% 21-01.06.30	2,400,000	EUR	2,369,760.00	2,359,257.60	0.22
Wpp Finance 2.375% 20-19.05.27	2,400,000	EUR	2,659,591.70	2,689,723.20	0.25
			900,243,795.91	910,386,640.37	83.95
Shares					
Abb Ltd Zuerich /Namen.	49,268	CHF	930,826.47	1,410,416.80	0.13
Abbott Laboratories Inc	12,965	USD	998,494.85	1,267,312.35	0.12

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Future

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Air Liquide	7,141	EUR	846,373.05	1,054,440.06	0.10
Allianz Se /Nam. Vinkuliert	7,621	EUR	1,339,446.53	1,602,696.30	0.15
Alphabet Inc -A-	1,883	USD	2,308,816.47	3,876,804.87	0.36
Amazon Com Inc	744	USD	1,491,306.67	2,158,076.76	0.20
Apple Inc	12,741	USD	39,052.17	1,471,338.42	0.13
Astrazeneca Plc	16,901	GBP	1,552,735.74	1,708,995.33	0.16
Cisco Systems Inc	30,818	USD	1,090,939.31	1,377,195.62	0.13
Coca-Cola Co.	59,398	USD	2,637,069.62	2,709,971.15	0.25
Colgate-Palmolive Co.	19,674	USD	1,268,666.80	1,349,477.15	0.13
Conocophillips	57,342	USD	2,212,085.86	2,944,458.52	0.27
Danaher Corp	6,973	USD	1,021,754.45	1,577,802.93	0.15
Emerson Electric Co	17,375	USD	964,284.92	1,409,924.11	0.13
Eni Spa Roma	94,854	EUR	843,954.45	974,150.58	0.09
Eog Resources Inc	26,539	USD	1,393,833.17	1,867,128.30	0.17
Groupe Danone	11,114	EUR	662,413.41	659,838.18	0.06
Johnson & Johnson	14,176	USD	1,723,646.03	1,969,101.38	0.18
Jpmorgan Chase & Co	15,238	USD	1,396,320.32	1,998,413.59	0.18
L Oreal	2,037	EUR	524,248.33	765,504.60	0.07
Lilly (Eli) & Co	8,492	USD	948,590.18	1,643,409.65	0.15
Lvmh Moet Hennessy Eur 0.3	2,342	EUR	907,360.67	1,548,764.60	0.14
Medtronic Holdings Limited	13,195	USD	1,153,070.30	1,381,024.75	0.13
Merck	20,069	USD	1,311,545.33	1,315,991.68	0.12
Microsoft Corp	9,749	USD	1,403,305.89	2,226,816.27	0.20
National Australia Bank Ltd	77,498	AUD	1,002,222.66	1,285,992.32	0.12
National Grid Plc	97,064	GBP	950,536.97	1,040,835.67	0.09
Nestle Sa	6,877	CHF	659,236.17	722,633.55	0.07
Netflix Inc	2,939	USD	1,011,630.79	1,308,945.35	0.12
Novartis Ag Basel /Nam.	26,633	CHF	1,944,778.85	2,048,056.40	0.19
Paypal Holdings Inc	6,532	USD	785,557.70	1,605,351.91	0.15
Procter & Gamble Co	11,543	USD	1,219,124.52	1,313,235.24	0.12
Qualcomm Inc	6,015	USD	501,337.81	724,893.72	0.07
Roche Holding Ag /Genusschein	4,698	CHF	1,314,317.97	1,493,376.54	0.13
Salesforce Com Inc	7,303	USD	1,192,892.73	1,504,134.75	0.14
Samsung El. /Sp. Gdr (1/2 vot 144a)	1,370	USD	1,195,396.05	2,060,198.15	0.19
Sanofi-Aventis	11,867	EUR	945,617.60	1,048,568.12	0.10
Sap Ag	12,603	EUR	1,283,460.00	1,497,740.52	0.14
Schneider Electric Sa	7,778	EUR	670,518.64	1,031,985.04	0.09
Sony Corp Jpy 50	14,888	JPY	883,746.27	1,222,969.80	0.11
Taiwan Semiconduct. Manuf /Sadr	22,608	USD	944,305.24	2,290,537.34	0.21
Tencent Holdings Ltd	28,600	HKD	1,408,127.24	1,813,393.37	0.17
Total Sa	48,514	EUR	1,662,648.78	1,851,051.67	0.17
Toyota Motor Corp	10,034	JPY	574,742.03	740,024.63	0.07
Union Pacific Corp.	7,188	USD	1,044,309.38	1,332,931.57	0.12
Unitedhealth Group Inc	4,130	USD	1,000,554.86	1,394,449.58	0.13
			53,165,203.25	71,600,359.19	6.60
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			953,408,999.16	981,986,999.56	90.55

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Social 4 Future

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Financial Instruments					
Options Contracts					
Call Eur/Usd Spot -Cross Rates 29/06/21 1	22,600,000	EUR	22,600,000.00	238,170.10	0.02
Call Eur/Usd Spot -Cross Rates 29/06/21 1	18,100,000	EUR	18,100,000.00	202,003.06	0.02
Call Eur/Usd Spot -Cross Rates 30/09/21 1	48,100,000	EUR	48,100,000.00	1,683.50	-
Call Eur/Usd Spot -Cross Rates 30/09/21 1	23,700,000	EUR	23,700,000.00	20,521.12	-
			112,500,000.00	462,377.78	0.04
Total - Financial Instruments			112,500,000.00	462,377.78	0.04
TOTAL INVESTMENT PORTFOLIO			1,065,908,999.16	982,449,377.34	90.60

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Future

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Banks and financial institutions	28.47	France	17.86
Holding and Finance Companies	16.26	United States of America	15.64
Real estate companies	5.10	Netherlands	12.18
Communication Services	4.99	Italy	8.43
Transportation	4.87	Great Britain	7.10
Insurance	4.01	Spain	6.92
States, Provinces and Municipalities	4.00	Germany	5.01
Petrol	3.67	Luxembourg	3.24
Pharmaceuticals and Cosmetics	3.24	Australia	2.28
Internet Software	2.50	Ireland	1.90
Electronic semiconductor	1.58	Japan	1.38
Other Services	1.36	Sweden	1.33
Food and Distilleries	1.23	Belgium	1.17
Retail	1.19	Switzerland	1.16
Public services	1.13	Denmark	1.03
Automobile industry	1.10	Finland	0.96
Construction, building materials	1.03	Norway	0.82
Electronics and Electrical Equipment	1.01	Austria	0.65
Leisure	0.70	Jersey	0.62
Chemicals	0.69	Taiwan	0.21
Mortgage & funding institutions	0.64	Portugal	0.20
Textile	0.36	South Korea	0.19
Office equipment, computers	0.26	Cayman Islands	0.17
Consumer goods	0.25	Canada	0.14
Graphic art, publishing	0.25	Cash and Other Assets / (Liabilities)	9.40
Forest Products and Paper Industry	0.21		
Miscellaneous	0.21		
Mechanics, machinery	0.15		
Healthcare Education and Social Services	0.13		
Cash and Other Assets / (Liabilities)	9.40		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 15

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Btps 3.85% 18-01.09.49 /Btp	1,061,000	EUR	1,561,441.87	1,545,187.35	0.19
Bundesobl-1 0.0% 20-15.02.30	2,977,534	EUR	3,065,490.28	3,065,454.55	0.38
Bundesobl-1 0.0% 20-15.08.30	1,605,029	EUR	1,657,272.71	1,656,804.05	0.20
France 1.75% 16-25.06.39 Oat	1,685,259	EUR	2,043,039.49	2,044,869.68	0.25
France O.A. 2% 25.05.48 /Oat	1,810,015	EUR	2,318,936.92	2,329,163.50	0.29
Germany 1.5% 13-15.05.23	4,598,329	EUR	4,793,573.83	4,788,700.98	0.59
Germany 2.5% 14-15.08.46	1,259,313	EUR	1,964,969.71	1,969,573.26	0.24
Germany 4% 05-04.01.37	554,171	EUR	901,962.17	902,547.37	0.11
Italy 1.45% 18-15.05.25 /Btp	31,661,000	EUR	32,818,191.87	33,511,268.84	4.12
Italy 1.50% 20-30.04.45 /Btp	3,930,000	EUR	3,897,302.40	3,816,423.00	0.47
Italy 1.70% 20-01.09.51 /Btp	8,325,000	EUR	8,922,735.00	8,059,202.73	0.99
Italy 2% 18-01.02.28 /Btp	3,485,000	EUR	3,623,136.37	3,853,294.80	0.48
Italy 3.1% 19-01.03.40 /Btp	387,000	EUR	493,258.59	489,537.20	0.06
Italy 3.45% 17-01.03.48 Btp	598,000	EUR	821,873.26	813,421.13	0.10
Italy 5.2% 04-31.07.34	2,348,000	EUR	3,506,855.40	3,424,252.76	0.42
Spanish Gov 0.10% 21-30.04.31	512,000	EUR	497,413.12	496,319.49	0.06
Spanish Gov 0.85% 21-30.07.37	1,593,000	EUR	1,572,131.70	1,567,728.65	0.20
Spanish Gov 1.0% 20-31.10.50 144a	1,636,000	EUR	1,482,412.32	1,477,232.74	0.18
Spanish Gov 1.25% 20-31.10.30	530,000	EUR	575,421.00	573,783.30	0.07
USA 1.50% 19-30.11.21 /Tbo	53,241,300	USD	45,693,945.85	45,158,027.17	5.55
			122,211,363.86	121,542,792.55	14.95
Shares					
3I Group Plc	27,090	GBP	376,625.96	370,054.50	0.05
Abbvie Inc	4,295	USD	404,448.40	407,916.36	0.05
Adidas Ag	1,060	EUR	325,266.17	332,734.00	0.04
Adyen B.V.	35	EUR	71,184.71	72,117.50	0.01
Agnico Eagle Mines Ltd	14,064	CAD	731,946.41	717,705.47	0.09
Air Liquide	2,975	EUR	446,747.29	439,288.50	0.05
Akzo Nobel	1,488	EUR	158,458.32	155,049.60	0.02
Allianz Se /Nam. Vinkuliert	3,207	EUR	687,408.53	674,432.10	0.08
Alstom	1,804	EUR	77,890.79	76,832.36	0.01
Amadeus It - Shs -A-	1,279	EUR	79,922.08	75,870.28	0.01
Amerisourcebergen Corp	1,323	USD	128,196.44	127,715.24	0.02
Amplifon Spa/After Split	10,131	EUR	421,520.73	421,854.84	0.05
Anglo American Plc	6,363	GBP	217,552.53	212,853.43	0.03
Anheuser-Busch Inbev Sa /Nv	5,737	EUR	359,295.46	348,866.97	0.04
Applied Materials Inc	2,514	USD	291,598.83	301,849.58	0.04
Asm International Reg Nv	183	EUR	49,597.47	50,691.00	0.01
Asml Holding Nv	1,719	EUR	1,003,915.51	995,988.60	0.12
Assicurazioni Generali Spa	22,310	EUR	377,679.19	377,150.55	0.05
Astrazeneca Plc	4,942	GBP	494,302.12	499,725.16	0.06
Auto Trader Gr	5,366	GBP	40,582.09	39,581.05	-
Axa	26,243	EUR	573,296.31	561,206.56	0.07
Banca Mediolanum	44,835	EUR	374,329.07	367,826.34	0.04
Barrick Gold Corp	41,361	CAD	724,612.34	721,966.21	0.09
Basf Namen-Akt.	2,927	EUR	193,188.26	194,469.88	0.02
Beiersdorf Ag	2,974	EUR	303,948.59	302,604.50	0.04
Bnp Paribas	12,391	EUR	670,107.32	655,112.17	0.08

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 15

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Bp Plc	63,878	GBP	240,246.95	234,326.03	0.03
Bristol Myers Squibb Co	4,329	USD	240,271.70	243,898.63	0.03
Cap Gemini Sa	821	EUR	133,327.95	133,002.00	0.02
Carlsberg As B	2,156	DKK	339,964.43	338,923.08	0.04
Cdw Corp	1,760	USD	253,030.95	259,177.07	0.03
Centene Corp. De	2,780	USD	171,617.53	170,948.90	0.02
Charles Schwab Corp	5,324	USD	327,242.77	326,846.91	0.04
Cnh Industrial Reg Shs	4,480	USD	62,078.79	63,044.86	0.01
Coca-Cola Hbc	9,424	GBP	292,821.12	286,879.51	0.03
Compass Group Plc	2,258	GBP	40,193.19	40,021.86	0.01
Conagra Foods Inc	8,272	USD	246,981.84	253,739.76	0.03
Constellation Software Inc	147	CAD	188,666.06	187,881.61	0.02
Credit Agricole Sa. Paris	30,213	EUR	360,972.03	356,936.38	0.04
Crh Plc	2,312	EUR	100,990.70	98,260.00	0.01
Daimler Ag /Namen-Akt.	908	EUR	70,251.44	68,372.40	0.01
Dassault Systemes Sa	592	EUR	121,967.53	121,064.00	0.02
Deutsche Boerse Ag /Nam.	2,868	EUR	425,311.85	422,169.60	0.05
Deutsche Post Ag. Bonn	4,463	EUR	259,273.12	255,997.68	0.03
Deutsche Telekom /Nam.	25,014	EUR	447,708.90	445,549.37	0.06
Diageo Plc	9,353	GBP	381,481.77	376,973.84	0.05
Diasorin Az	2,363	EUR	370,279.51	376,898.50	0.05
E. On-Namen Akt.	29,358	EUR	290,817.44	286,357.93	0.03
Edp Renovaveis Sa	13,624	EUR	258,268.88	266,212.96	0.03
Edp-Energias De Portugal Sa	32,917	EUR	149,411.14	147,138.99	0.02
Elisa Corporation A	1,543	EUR	77,481.13	77,643.76	0.01
Enel	45,162	EUR	362,029.04	353,708.78	0.04
Eni Spa Roma	16,608	EUR	173,950.36	170,564.16	0.02
Ericsson Tel. B	4,459	SEK	47,432.61	47,285.26	-
Essilor International	697	EUR	108,697.27	108,481.08	0.02
Estee Lauder Cos A	1,509	USD	394,147.92	404,707.18	0.05
Exor Nv.	5,882	EUR	391,359.52	397,387.92	0.05
Faurecia Sa	380	EUR	16,374.19	15,720.60	-
Fe New Nv	1,750	EUR	299,299.55	304,500.00	0.04
Fedex Corp	1,471	USD	364,191.85	370,019.76	0.05
Finecobank Spa	29,361	EUR	433,158.98	431,606.70	0.05
Franco-Nevada Corp	6,866	CAD	835,589.57	840,850.22	0.11
Fresenius Se & Co Kgaa	9,070	EUR	400,697.68	399,034.65	0.05
Gaz De France	11,688	EUR	136,238.74	135,043.15	0.02
Glencore Intl	23,537	GBP	85,871.60	84,820.39	0.01
Gn Great Nordic Ltd	4,940	DKK	365,834.72	363,904.02	0.04
Goldman Sachs Group Inc	1,093	USD	336,897.88	349,769.22	0.04
Groupe Danone	5,502	EUR	322,300.58	326,653.74	0.04
Groupe Eurotunnel Regroupemt	5,148	EUR	69,851.67	67,696.20	0.01
Heineken Nv	4,065	EUR	418,890.28	415,443.00	0.05
Hologic Inc	7,795	USD	430,751.78	438,518.04	0.05
Home Depot Inc.	1,544	USD	412,899.40	415,148.53	0.05
Humana Inc.	429	USD	159,188.05	160,140.71	0.02
Iberdrola Sa	31,481	EUR	327,679.50	323,624.68	0.04
Inditex	5,484	EUR	167,335.37	162,929.64	0.02
Infineon Technologies /Nam.	10,277	EUR	343,011.01	347,568.14	0.04
Ing Group Nv	55,272	EUR	617,324.68	615,730.08	0.08
Intesa Sanpaolo	329,244	EUR	778,212.57	766,973.90	0.10

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 15

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Invesco Ltd	9,992	USD	227,622.16	225,199.12	0.03
Inwit	16,688	EUR	161,944.83	158,736.26	0.02
Johnson & Johnson	526	USD	72,230.80	73,063.44	0.01
Johnson Matthey Plc	1,489	GBP	53,529.71	53,286.35	0.01
Julius Baer Grp *Opr*	6,660	CHF	370,708.66	366,740.24	0.05
Kbc Groupe Sa	7,765	EUR	500,197.96	499,289.50	0.06
Kering Act.	438	EUR	331,373.19	322,806.00	0.04
Kingross Gold Corp	125,348	CAD	672,947.35	670,730.07	0.08
Kingsoft /Sadr	4,945	USD	141,934.12	141,470.36	0.02
Kla Tencor Corporation	822	USD	218,642.88	224,705.41	0.03
Koninklijke Ahold Delhaize N.V.	15,482	EUR	382,538.10	388,133.74	0.05
Koninklijke Dsm Nv	1,202	EUR	189,649.80	189,194.80	0.02
Kroger Co	8,712	USD	286,569.68	281,413.76	0.03
L Oreal	2,182	EUR	845,878.26	819,995.60	0.10
Lam Research Corp	486	USD	259,299.74	266,644.35	0.03
Legal & General Group Plc	123,424	GBP	379,952.80	370,257.74	0.05
Lennar Corp. -A-	4,112	USD	335,740.77	344,458.01	0.04
Linde Plc	1,460	USD	350,553.93	355,890.39	0.05
Lvmh Moet Hennessy Eur 0.3	992	EUR	669,335.25	656,009.60	0.08
Mastercard Inc. Shs -A-	2,672	USD	837,659.64	822,529.92	0.10
Mckesson Corp	901	USD	144,009.12	145,284.35	0.02
Merck	13,719	USD	883,155.37	899,600.87	0.11
Morgan Stanley	4,680	USD	343,115.99	361,812.14	0.05
Mosaic Co	15,952	USD	412,094.04	429,197.57	0.05
National Grid Plc	6,874	GBP	74,291.04	73,711.20	0.01
Nestle Sa	2,949	CHF	312,428.35	309,880.23	0.04
Newcrest Mining	14,051	AUD	230,904.94	224,801.65	0.03
Newmont Mining Corp.	14,722	USD	772,789.02	786,745.67	0.10
Nexi S.P.A.	18,434	EUR	344,254.70	341,213.34	0.04
Next Plc	332	GBP	30,626.91	30,373.74	-
Nokia Oy	12,172	EUR	55,076.00	54,962.67	0.01
Nomad Foods Ltd	10,128	USD	240,757.22	241,415.31	0.03
Novo Nordisk A/S /-B-	5,221	DKK	362,538.53	368,877.05	0.05
Nvidia Corp	745	USD	484,509.21	502,592.33	0.06
Nvr Inc	46	USD	186,576.76	192,893.59	0.03
Oneok Inc (New)	5,309	USD	248,164.84	249,066.41	0.03
Orkla As A	34,921	NOK	301,903.31	300,064.89	0.04
Pernod-Ricard	2,572	EUR	484,788.12	481,478.40	0.06
Phoenix Group Holdings Plc	45,602	GBP	358,568.58	359,208.14	0.04
Porsche A Hldg/Pref	477	EUR	45,406.46	43,101.72	0.01
Prosus Bearer Rg Shs -N-	1,410	EUR	116,006.44	116,282.70	0.01
Prysmian Spa	5,372	EUR	163,843.00	162,395.56	0.02
Puma Se	838	EUR	82,844.05	84,260.90	0.01
Qorvo Inc	1,582	USD	244,471.49	260,976.64	0.03
Qualcomm Inc	2,625	USD	304,348.59	316,350.13	0.04
Reckitt Benckiser Group Plc	4,168	GBP	313,458.16	310,500.81	0.04
Repsol Ypf Sa. Madrid	30,267	EUR	331,111.38	319,437.92	0.04
Robert Half Intl Inc	5,457	USD	408,107.90	409,367.02	0.05
Roy. Philips Electr. /Eur 0.2	13,629	EUR	574,830.10	569,555.91	0.07
Royal Dutch Shell Plc /-A-	13,244	GBP	228,316.11	223,144.58	0.03
Rwe Ag (Neu). Essen A	15,562	EUR	476,620.79	475,574.72	0.06
Saint-Gobain	2,786	EUR	156,746.61	154,734.44	0.02

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 15

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Sampo Plc A	17,159	EUR	673,058.54	665,082.84	0.08
Sanofi-Aventis	14,012	EUR	1,240,686.41	1,238,100.32	0.15
Sap Ag	4,831	EUR	573,386.81	574,116.04	0.07
Sba Communications Corp /Reit	984	USD	263,008.15	264,418.89	0.03
Schneider Electric Sa	2,494	EUR	340,952.33	330,903.92	0.04
Scor Se	18,359	EUR	492,604.24	492,388.38	0.06
Scottish & Southern Energy Plc	6,100	GBP	108,423.99	106,591.98	0.01
Siemens Ag /Nam.	3,227	EUR	436,985.76	431,191.74	0.05
Siemens Healthineers Ag	7,041	EUR	364,488.78	363,878.88	0.04
Skyworks Solutions Inc *Opa*	2,656	USD	422,607.79	429,416.53	0.05
Smith Corp. A.O.	6,898	USD	413,162.95	419,114.57	0.05
St James Place Plc	20,778	GBP	362,523.42	357,390.42	0.04
Standard Life Aberdeen Plc	110,843	GBP	359,140.33	349,813.24	0.04
Statoilhydro Asa	21,221	NOK	381,864.42	378,787.34	0.04
Stellantis Br Rg	20,017	EUR	340,090.52	331,361.42	0.04
Stmicroelectronics Nv	9,225	EUR	284,714.98	282,331.13	0.03
Synlab I	11,850	EUR	211,161.44	210,693.00	0.03
Synopsys Inc	1,538	USD	351,124.23	357,643.36	0.04
Tapestry Inc	11,392	USD	407,148.63	417,642.63	0.05
Teamviewer --- Bearer Shs	1,269	EUR	41,958.84	40,252.68	0.01
Tenaris Sa	19,131	EUR	179,065.82	175,852.15	0.02
Terna - Rete Elettrica Nazionale	33,662	EUR	212,634.12	211,532.01	0.03
Thermo Fisher Scientific Inc	1,394	USD	580,573.42	592,943.66	0.08
Total Sa	13,737	EUR	544,362.53	524,135.24	0.06
Tyson Foods Inc -A-	3,984	USD	247,285.61	247,773.90	0.03
Ulta Beauty Inc	1,060	USD	309,633.15	309,035.58	0.04
Unicredit Spa	48,357	EUR	497,431.70	481,152.15	0.06
Unilever Plc	5,474	GBP	273,328.39	269,683.99	0.03
Unitedhealth Group Inc	1,209	USD	405,927.43	408,205.70	0.05
Utd Parcel Service Inc B	2,365	USD	411,323.80	414,712.52	0.05
Vertex Pharmaceuticals	1,924	USD	312,291.38	327,096.22	0.04
Vinci	3,499	EUR	324,157.61	314,875.01	0.04
Visa Inc -A-	4,549	USD	899,836.31	896,835.73	0.11
Volkswagen Ag /Vorzug.	444	EUR	96,151.61	93,772.80	0.01
West Pharmaceutical Services	1,133	USD	342,613.44	343,052.53	0.04
Worldline Sa	2,424	EUR	195,460.39	191,350.56	0.02
Yamana Gold Inc	143,396	CAD	519,163.55	509,583.50	0.06
			55,658,801.59	55,539,687.95	6.83
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			177,870,165.45	177,082,480.50	21.78
Investment Funds					
Am Ecrp Sri 0-3	174,259	EUR	8,751,077.87	8,749,544.39	1.08
Am Is Aimes Uedcc	100,602	EUR	5,955,708.82	7,071,314.58	0.87
Am Is Aimes Uedcc	10,035	EUR	623,276.04	702,951.75	0.09
Am Is Eu Ac Sri-U Etfdr-Eur/Cap	228,782	EUR	11,931,839.49	12,450,316.44	1.53
Am Is Fr Ec 1-3-Ucits Etf- Cap	21,321	EUR	2,154,600.56	2,150,862.48	0.26
Am Is Jpmggg Ucits Etf -Dr- Eur /Cap	286,348	EUR	14,985,892.49	14,824,235.96	1.82
Am Is M Em M -Ucits Etf Eur C- Cap	468,092	EUR	1,950,201.77	2,484,398.29	0.30
Am Is Msema Shs Ucits Etf Cap	86,976	EUR	3,105,147.57	3,457,730.88	0.42
Bnp Corp Bd 1-3 Ued	1,624,427	EUR	16,328,740.20	16,273,509.69	2.00

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 15

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Bnpp E Corp Bd -Ucits Etf- Cap	1,147,296	EUR	11,966,626.92	12,445,867.01	1.53
Bnpp E Mp Ejecw Etf Eur /Cap	51,446	EUR	532,330.60	636,695.70	0.08
Bnppe Meusss5C Uec	279,490	EUR	7,187,632.96	7,935,839.06	0.98
Bnppe Mjss5c Uec	56,080	EUR	1,434,755.47	1,472,161.69	0.18
Con Dbx Cor Usd -1d-	1,526,107	EUR	22,046,561.76	20,954,212.16	2.58
Cs Etf Msci Pac Ex Japan Usd	4,973	EUR	617,601.18	765,046.32	0.09
Dbxt Es50 --- Shs -Ic- Cap	59,517	EUR	4,824,851.66	6,086,208.42	0.75
Dbxt Msci China Shs -1C- Cap	37,448	EUR	739,553.07	782,101.48	0.10
Dbxt2 Gl Su -5c- Eur /Cap	52,150	EUR	13,094,945.21	13,063,053.50	1.61
Dbxt2 Iese13Tr -1C- /Cap. /Etf	93,051	EUR	15,669,722.10	15,623,728.16	1.92
Eurizon Em Sm Cap I Capitali*	194,000	EUR	970,000.00	1,261,194.00	0.16
Eurizon Eu Eq -I- Cap /Eur*	571,376	EUR	2,818,026.43	3,435,112.51	0.42
Eurizon Euro Hy -I- Cap*	1,148,416	EUR	5,696,852.20	6,426,535.94	0.79
Eurizon Gl Hy Eu H -I- Cap*	1,607,592	EUR	9,044,313.67	10,055,489.16	1.24
Eurizon Gl Infra Shs I Capitalis*	342,000	EUR	1,710,000.00	2,173,410.00	0.27
Eurizon It Mc Eq -I- Cap*	555,064	EUR	2,786,484.61	3,599,034.98	0.44
Eurizon Ital Eq -I- Cap*	485,147	EUR	2,816,763.48	3,527,988.98	0.43
Fondo It Per Leff En Sgr S.P.A	3,000	EUR	2,596,464.16	2,771,046.00	0.34
Inve At1 Cap-Usd-Etf/Cum	997,234	EUR	21,585,936.69	22,093,719.27	2.72
Ishares Bar Em Etf Usd /Dis	29,524	EUR	1,520,321.97	1,413,313.88	0.17
Ishares Bc Eur Cor /Dis	172,272	EUR	22,507,559.91	23,267,056.32	2.86
Ishares Vi Glb Cor-Usd Etf	606,651	EUR	53,443,233.32	54,404,461.68	6.69
Ishs Bar Gvt Eur Shs Eur	344,958	EUR	49,592,829.09	49,491,124.26	6.09
Ishs Cr Msci Jp Usd Accum	18,149	EUR	656,279.67	785,670.21	0.10
Ishs Glb Gov Bd Etf -Usd- /Dis	139,298	EUR	13,829,521.17	13,498,811.99	1.66
Ishs Ii Dj Eur Sust Screen Uci	198,494	EUR	9,109,904.56	11,671,447.20	1.44
Ishs Msci Usa Usd/Cap Etf	495,900	EUR	3,775,532.17	5,118,679.80	0.63
Jpm Betabldr - Acc Shs Eur	106,722	EUR	10,683,523.96	10,641,250.62	1.31
Jpm Glb Em Mkts- Usd/Cap	74,016	EUR	1,799,913.88	2,307,818.88	0.28
Jpmo Eur Ult Eur-Ac	460,478	EUR	45,878,831.90	45,824,468.17	5.63
L&G Us Eqty Usd-Ac	196,099	EUR	1,862,496.80	2,450,453.10	0.30
Lif St Eu 600 Dr Cl-Uec Eur /Cap	35,045	EUR	5,705,547.35	6,769,292.20	0.83
S&P 500 Esg-Accum Shs-A Usd/Cap	122,828	EUR	2,497,976.63	2,997,617.34	0.37
Source S&P 500 -A- Etf Usd /Dis	3,891	EUR	1,845,962.74	2,639,848.95	0.33
Spdr Barc Eur Co Bd Etf Eur /Dis	116,615	EUR	6,883,926.74	6,984,072.35	0.86
Spdr Msci Em Etf Usd	18,871	EUR	1,330,420.60	1,481,373.50	0.18
Ssga Bar Emg Mk /Ex. Trad. Fd Usd	236,344	EUR	14,715,706.69	13,816,670.24	1.70
Ssga Barc 1-3Y Eur Gov Bd /Dis	948,833	EUR	49,719,917.09	49,462,664.29	6.08
Ubs Etf Bmuslcs Ac	803,274	EUR	14,998,170.86	14,573,157.56	1.79
Ubs Etf Ms Jsr (Jpy)-A-Dis	47,038	EUR	1,028,059.32	1,051,769.68	0.13
Ubs Etf Msci Em Shs -A- Cap /Usd	158,473	EUR	1,399,490.83	1,772,362.03	0.22
Ubs Glgov Esg La	230,672	EUR	2,194,105.99	2,172,930.24	0.27
Ubsetf Bbmeal -A- Etf Eur /Dis	1,347,174	EUR	19,391,549.75	19,935,480.85	2.45
Ubsetf Jpmmlcb Ad	138,238	EUR	1,928,807.31	1,770,828.78	0.22
X Esg Msci Japan 1c Etf	100,119	EUR	1,821,949.37	1,859,810.54	0.23
Xt2 Eec Bd -1d- Dis	37,897	EUR	6,068,170.29	5,984,315.27	0.74
Xtkrs Msci Emg Mkts Esg 1c-Ac	43,542	EUR	2,089,108.59	2,284,648.74	0.28
Xtr2 Ec Bd -1C- Cap	92,273	EUR	14,994,316.36	15,034,962.62	1.85
Xtra Msci Usd- 1c- Ac	114,632	EUR	3,486,452.43	4,279,212.56	0.53
Total - Investment Funds			560,685,494.32	579,018,882.65	71.22

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Global Multiasset 15

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Financial Instruments					
Options Contracts					
Put Euro Stoxx 50 Pr 17/09/21 3650	(267)	EUR	1,345,608.44	(85,974.00)	(0.01)
Put Euro Stoxx 50 Pr 17/09/21 3900	267	EUR	(3,157,839.17)	180,759.00	0.02
Put Spx - S&P 500 Indices 17/09/21 3750	(26)	USD	863,195.62	(55,639.12)	(0.01)
Put Spx - S&P 500 Indices 17/09/21 4050	26	USD	(2,113,102.87)	118,600.34	0.02
			(3,062,137.98)	157,746.22	0.02
Total - Financial Instruments			(3,062,137.98)	157,746.22	0.02
TOTAL INVESTMENT PORTFOLIO			735,493,521.79	756,259,109.37	93.03

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multiasset 15

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Investment funds	71.22	Ireland	43.17
States, Provinces and Municipalities	14.96	Luxembourg	27.80
Pharmaceuticals and Cosmetics	1.02	Italy	7.74
Banks and financial institutions	0.71	United States of America	7.55
Electronic semiconductor	0.59	Germany	2.26
Insurance	0.47	France	1.59
Holding and Finance Companies	0.43	Spain	0.65
Precious metals	0.38	Netherlands	0.61
Public services	0.29	Great Britain	0.53
Tobacco and spirits	0.24	Canada	0.45
Food and Distilleries	0.24	Denmark	0.13
Internet Software	0.24	Switzerland	0.13
Retail	0.23	Belgium	0.10
Petrol	0.22	Finland	0.10
Communication Services	0.20	Norway	0.08
Textile	0.18	Bermuda Islands	0.03
Automobile industry	0.16	Australia	0.03
Chemicals	0.16	Virgin Islands	0.03
Construction, building materials	0.14	Portugal	0.02
Transportation	0.14	Cayman Islands	0.02
Mines, heavy industries	0.13	Jersey	0.01
Other Services	0.11	Sweden	0.00
Non-ferrous metals	0.11	Cash and Other Assets / (Liabilities)	6.97
Electronics and Electrical Equipment	0.10		
Healthcare Education and Social Services	0.09		
Office equipment, computers	0.08		
Consumer goods	0.04		
Biotechnology	0.04		
Miscellaneous	0.03		
Real estate companies	0.03		
Environmental services & recycling	0.03		
Leisure	0.01		
Business Houses	0.01		
Cash and Other Assets / (Liabilities)	6.97		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond High Potential

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Ab Inbev 2.75% 16-17.03.36	4,800,000	EUR	5,014,237.69	5,808,480.00	0.37
Abbvie 0.75% 19-18.11.27	3,200,000	EUR	3,183,872.00	3,286,080.00	0.21
Abertis 0.625% 19-15.07.25	2,500,000	EUR	2,470,358.78	2,545,665.25	0.16
Abertis 1.875% 19-26.03.32	6,700,000	EUR	6,693,970.00	7,131,225.40	0.46
Abertis Fin 2.625% 21-Perp	5,700,000	EUR	5,619,972.00	5,648,700.00	0.36
Abertis Fin 3.248% 20-Perp	3,700,000	EUR	3,700,000.00	3,824,875.00	0.24
Abn Amro Ba 0.60% 20-15.01.27	1,600,000	EUR	1,627,520.00	1,623,561.60	0.10
Accor 1.75% 19-04.02.26	5,600,000	EUR	5,563,222.93	5,957,033.60	0.38
Achmea Bv 6% 13-04.04.43	4,000,000	EUR	4,652,000.00	4,396,896.00	0.28
Ade Asa 3% 20-15.11.27	1,100,000	EUR	1,100,000.00	1,137,125.00	0.07
Adler Group 1.875% 21-14.01.26	6,000,000	EUR	5,929,560.00	5,873,064.00	0.37
Adler Group 2.75% 20-13.11.26	2,800,000	EUR	2,864,080.00	2,831,500.00	0.18
Adler Re 1.875% 18-27.04.23	3,700,000	EUR	3,638,042.29	3,713,357.00	0.24
Adler Re 2.125% 17-06.02.24 Regs	1,100,000	EUR	924,000.00	1,103,962.20	0.07
Adler Re 3% 18-27.04.26	1,900,000	EUR	2,003,474.00	1,974,320.40	0.13
Aedas Homes 4.0% 21-15.08.26	900,000	EUR	925,650.00	920,250.00	0.06
Aegon 4% 14-25.04.44	2,200,000	EUR	2,311,540.00	2,418,653.60	0.16
Aeroporto R 1.75% 21-30.07.31	1,600,000	EUR	1,581,424.00	1,665,798.56	0.11
Afflelou Sa 4.25% 21-19.05.26	1,800,000	EUR	1,800,000.00	1,835,820.00	0.12
Aib Grp 0.50% 21-17.11.27	4,800,000	EUR	4,795,584.00	4,810,698.72	0.30
Aib Grp 1.875% 19-19.11.29	7,800,000	EUR	7,890,312.49	7,994,360.40	0.51
Akelius Res 2.249% 20-17.05.81 Regs	2,200,000	EUR	2,200,000.00	2,204,268.00	0.14
Altarea 1.875% 19-17.01.28 Regs	2,300,000	EUR	2,209,671.00	2,378,384.00	0.15
Altria Grp 2.2% 19-15.06.27	4,600,000	EUR	4,840,160.00	4,965,359.60	0.32
Ams 6.0% 20-31.07.25	6,700,000	EUR	6,842,695.57	7,172,350.00	0.46
Anglo Amer 1.625% 19-11.03.26	3,000,000	EUR	3,169,945.95	3,179,910.00	0.20
Ap Moeller 1.75% 18-16.03.26	3,900,000	EUR	3,761,165.11	4,187,749.80	0.27
Arcelik 3.0% 21-27.05.26	800,000	EUR	808,640.00	809,120.00	0.05
Ardagh Pck 2.125% 19-15.08.26	4,100,000	EUR	4,059,675.97	4,098,786.40	0.26
Aroundtown 1% 17-07.01.25 Regs	2,300,000	EUR	2,245,329.00	2,361,594.00	0.15
Aroundtown 1.625% 21-Perp	3,200,000	EUR	3,138,240.00	3,077,280.00	0.20
Aroundtown 2.125% 18-Perp Regs	4,300,000	EUR	3,891,104.54	4,302,322.00	0.27
Asahi 0.541% 20-23.10.28	5,100,000	EUR	5,156,151.00	5,138,923.20	0.33
At&T Inc 1.8% 18-05.09.26	8,200,000	EUR	8,418,765.84	8,832,482.40	0.56
At&T Inc 2.45% 15-15.03.35	1,400,000	EUR	1,379,700.00	1,573,824.00	0.10
At&T Inc 3.15% 17-04.09.36	3,000,000	EUR	3,092,400.00	3,643,638.00	0.23
Atf Netherl 1.875% 17-19.01.26	6,500,000	EUR	6,493,140.00	6,963,060.00	0.44
Atlim 1.625% 17-03.02.25 Regs	2,400,000	EUR	2,387,736.00	2,460,000.00	0.16
Atlim 1.875% 17-13.07.27	2,800,000	EUR	2,698,095.70	2,896,616.80	0.19
Atlim 1.875% 21-12.02.28	6,200,000	EUR	6,146,246.00	6,367,437.20	0.40
Au & Nz Bkg 1.125% 19-21.11.29	4,900,000	EUR	5,008,928.70	5,004,967.80	0.32
Auchan 2.875% 20-29.01.26	2,000,000	EUR	1,982,780.00	2,226,344.00	0.14
Auchan 3.25% 20-23.07.27	3,000,000	EUR	2,982,660.00	3,479,286.00	0.22
Aurizon Net 3.125% 16-01.06.26	3,900,000	EUR	4,451,850.00	4,427,685.60	0.28
Autostrade 2% 20-04.12.28	24,500,000	EUR	24,209,430.00	25,492,250.00	1.62
Avantor 2.625% 01.11.25 Reg S	2,900,000	EUR	2,984,270.59	2,967,454.00	0.19
Axa 3.875% 14-Perp	4,400,000	EUR	4,465,339.62	4,963,772.00	0.32
Banca Ifis 1.75% 20-25.06.24	3,000,000	EUR	3,005,061.00	3,015,000.00	0.19
Banco Bpm 1.625% 20-18.02.25	5,300,000	EUR	5,293,163.00	5,392,792.40	0.34

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond High Potential

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Banco Bpm 4.25% 19-01.10.29	4,000,000	EUR	4,283,224.56	4,240,920.00	0.27
Banco Bpm 5.0% 20-14.09.30 Regs	2,600,000	EUR	2,844,400.00	2,840,479.20	0.18
Bankia 1.125% 19-12.11.26	7,600,000	EUR	7,818,484.00	7,841,239.20	0.50
Bankia 3.75% 19-15.02.29 Regs	9,500,000	EUR	9,982,685.77	10,240,107.00	0.65
Bankinter 0.875% 19-08.07.26	2,600,000	EUR	2,665,520.00	2,659,800.00	0.17
Barclays 1.125% 21-22.03.31	2,500,000	EUR	2,490,225.00	2,512,430.00	0.16
Barclays 2% 17-07.02.28	2,600,000	EUR	2,563,710.40	2,665,509.60	0.17
Barclays 3.375% 20-02.04.25	2,800,000	EUR	2,790,536.00	3,049,508.00	0.20
Bat Int Fin 2.25% 17-16.01.30	4,700,000	EUR	5,043,450.00	5,054,709.00	0.32
Bat Netherl 3.125% 20-07.04.28	4,000,000	EUR	3,971,360.00	4,551,448.00	0.29
Bayer Ag 0.625% 21-12.07.31	6,300,000	EUR	6,238,449.00	6,088,294.80	0.39
Bayer Ag 3.75% 14-01.07.74	9,400,000	EUR	9,619,565.50	9,928,750.00	0.63
Bbva 0.50% 20-14.01.27	1,700,000	EUR	1,705,389.00	1,709,860.00	0.11
Bbva 1% 19-21.06.26	2,800,000	EUR	2,862,244.00	2,911,608.00	0.19
Bbva 1.0% 20-16.01.30	9,400,000	EUR	9,404,080.00	9,449,801.20	0.60
Bco Sab 0.875% 19-22.07.25	2,600,000	EUR	2,660,320.00	2,650,590.80	0.17
Bco Sab 1.125% 19-27.03.25	2,400,000	EUR	2,389,547.37	2,445,561.60	0.16
Bco Sab 5.625% 16-06.05.26	4,400,000	EUR	5,162,463.83	5,126,000.00	0.32
Bcp 1.125% 21-12.02.27	1,500,000	EUR	1,470,570.00	1,471,500.00	0.10
Becton Dick 1.9% 16-15.12.26	1,500,000	EUR	1,585,593.41	1,628,430.00	0.10
Belden Inc 3.375% 17-15.07.27	3,100,000	EUR	3,126,234.21	3,181,530.00	0.20
Bk Ire 1.375% 21-11.08.31	2,200,000	EUR	2,198,922.00	2,188,155.20	0.14
Bk Ire 2.375% 19-14.10.29	2,900,000	EUR	2,973,683.10	3,023,690.80	0.19
Bk Of I 0.375% 21-10.05.27	3,600,000	EUR	3,583,024.00	3,579,530.40	0.23
Blackstone 1.75% 19-12.03.29	1,300,000	EUR	1,203,904.00	1,349,296.00	0.08
Bmps 1.875% 20-09.01.26	3,400,000	EUR	3,385,584.00	3,370,080.00	0.21
Bmps 2.625% 20-28.04.25 Regs	1,800,000	EUR	1,800,000.00	1,825,074.00	0.12
Bmps 3.625% 19-24.09.24 Regs	1,800,000	EUR	1,941,750.00	1,874,007.18	0.12
Bnp Par 1.125% 20-15.01.32 Regs	5,000,000	EUR	5,006,706.00	5,040,680.00	0.32
Bnpp Paribas 4.032% 14-Perp	1,300,000	EUR	1,183,000.00	1,468,984.40	0.09
Bpcm 3.25% 20-Perp	4,200,000	EUR	4,200,000.00	4,485,600.00	0.29
Bpcm 3.625% 20-Perp Regs	2,000,000	EUR	2,000,000.00	2,174,640.00	0.14
Bper Banca Frn 21-31.03.27	6,400,000	EUR	6,409,048.00	6,440,422.40	0.41
Bqe Postale 0.875% 20-26.01.31	5,300,000	EUR	5,314,288.00	5,311,501.00	0.34
Bundesobl 0% 19-10.12.21	9,700,000	EUR	9,776,630.00	9,727,218.20	0.62
Ca Ln 1.625% 20-05.06.30	7,300,000	EUR	7,350,839.92	7,581,941.33	0.48
Caixa Gd 1.25% 19-25.11.24	1,500,000	EUR	1,542,090.00	1,546,794.00	0.10
Caixa Geral 5.75% 18-28.06.28	1,500,000	EUR	1,651,500.00	1,642,500.00	0.10
Caixabank 0.50% 21-09.02.29	5,100,000	EUR	5,072,169.30	5,020,899.00	0.32
Caixabank 2.75% 17-14.07.28	3,600,000	EUR	3,830,400.00	3,758,380.56	0.24
Capgemini 2.0% 20-15.04.29	2,800,000	EUR	2,914,800.00	3,147,200.00	0.20
Cattol Ass 4.25% 17-14.12.47	1,600,000	EUR	1,716,320.00	1,802,470.40	0.12
Celanese Us 2.125% 18-01.03.27	2,400,000	EUR	2,584,200.00	2,598,663.84	0.16
Cellnex Fin 1.25% 21-15.01.29	8,200,000	EUR	8,069,590.00	8,025,569.60	0.51
Cellnex Fin 1.50% 21-08.06.28	5,600,000	EUR	5,576,760.00	5,606,137.60	0.36
Cepsa Finan 2.25% 20-13.02.26	6,100,000	EUR	6,351,837.00	6,546,983.60	0.41
Cfcm 1.875% 17-25.10.29	1,800,000	EUR	1,827,000.00	1,878,626.70	0.12
Ck Hutchiso 1.125% 19-17.10.28	6,000,000	EUR	5,974,020.00	6,204,240.00	0.40
Cnh Ind Fin 1.625% 19-03.07.29	5,500,000	EUR	5,440,930.00	5,843,530.00	0.37
Cnp Assur 4.25% 14-05.06.45	3,500,000	EUR	3,938,074.00	3,983,364.00	0.25
Comzbnk 0.875% 20-22.01.27	1,900,000	EUR	1,931,616.00	1,931,182.80	0.12
Comzbnk 4% 16-23.03.26	5,300,000	EUR	5,755,513.22	5,983,117.00	0.38

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond High Potential

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Cons Air Gp 1.50% 19-04.07.27	6,100,000	EUR	4,826,459.33	5,520,500.00	0.35
Continental 2.50% 20-27.08.26	3,700,000	EUR	3,777,910.00	4,105,039.00	0.26
Contourglob 2.75% 20-01.01.26	5,800,000	EUR	5,812,564.00	5,885,318.00	0.38
Contourglob 4.125% 18-01.08.25	2,500,000	EUR	2,572,118.39	2,552,555.00	0.16
Cpi Prop Gr 4.875% 20-Perp	4,900,000	EUR	4,773,090.00	5,170,725.00	0.33
Crdt Ag As 2.625% 18-29.01.48 Regs	3,300,000	EUR	3,483,260.00	3,528,533.58	0.22
Credem It 1.5% 19-25.10.25	1,400,000	EUR	1,435,700.00	1,441,379.94	0.09
Crh Funding 1.625% 20-05.05.30	2,000,000	EUR	2,010,000.00	2,197,300.00	0.14
Cromwell Er 2.125% 20-19.11.25	2,000,000	EUR	1,996,620.00	2,073,073.40	0.13
Cs Group 0.65% 20-14.01.28	7,300,000	EUR	7,148,805.00	7,296,496.00	0.47
Cs Group 1% 19-24.06.27	3,900,000	EUR	4,045,080.00	3,977,266.80	0.25
Cw Bk Austr 1.936% 17-03.10.29	5,000,000	EUR	5,255,390.00	5,234,200.00	0.33
Daimler 0.375% 19-08.11.26	1,700,000	EUR	1,670,692.00	1,725,755.00	0.11
Daimler 2.625% 20-07.04.25	6,600,000	EUR	6,773,044.00	7,263,564.00	0.46
Dana Fing 3.0% 21-15.07.29 Regs	800,000	EUR	818,800.00	820,035.20	0.05
De Volksban 1.75% 20-22.10.30	2,100,000	EUR	2,213,631.00	2,201,728.20	0.14
Delta Lloyd 4.375% 14-Perp	1,900,000	EUR	2,018,750.00	2,093,021.00	0.13
Demire Re 1.875% 19-15.10.24 Regs	4,100,000	EUR	4,075,687.00	3,993,810.00	0.25
Deut Bk 0.75% 21-17.02.27	6,900,000	EUR	6,889,818.00	6,941,869.20	0.44
Deut Bk 1.625% 20-20.01.27	4,200,000	EUR	4,187,064.00	4,413,595.20	0.28
Deut Bk 4.5% 16-19.05.26	6,900,000	EUR	7,319,645.05	7,945,833.00	0.51
Deut Bk 5.625% 20-19.05.31	1,700,000	EUR	1,847,361.92	2,011,100.00	0.13
Deut Lufth 3.0% 20-29.05.26	8,400,000	EUR	8,304,522.00	8,472,794.40	0.54
Deut Tel 1.375% 19-05.07.34 Regs	4,500,000	EUR	4,442,220.00	4,793,679.00	0.30
Digital Eur 1.125% 19-09.04.28	1,900,000	EUR	1,975,069.00	1,963,558.80	0.13
Dobank 5.0% 20-04.08.25	7,600,000	EUR	7,517,388.00	7,956,531.20	0.51
Dsk Bk 1.375% 19-12.02.30	5,500,000	EUR	5,370,531.30	5,604,445.00	0.36
Dsk Bk 1.50% 20-02.09.30	4,800,000	EUR	4,870,791.00	4,914,940.80	0.31
Easyjet 0.875% 19-11.06.25	3,000,000	EUR	2,694,535.00	3,004,884.00	0.19
Easyjet Fin 1.875% 21-03.03.28	1,900,000	EUR	1,884,629.00	1,900,190.00	0.12
Edf 2.875% 20-Perp	19,000,000	EUR	19,336,220.00	19,578,892.00	1.24
Edf 3.0% 19-Perp	3,000,000	EUR	3,033,666.00	3,100,512.00	0.20
Elis 1.0% 19-03.04.25	3,700,000	EUR	3,517,043.14	3,677,319.00	0.23
Elis 1.625% 19-03.04.28	2,200,000	EUR	1,930,500.00	2,178,000.00	0.14
Elis 1.75% 19-11.04.24	2,700,000	EUR	2,759,400.00	2,760,750.00	0.17
Enel 1.375% 21-Perp	5,400,000	EUR	5,358,582.00	5,332,500.00	0.34
Enel 3.5% 19-24.05.80	3,000,000	EUR	2,839,158.00	3,277,500.00	0.21
Eni 3.375% 20-Perp	6,800,000	EUR	6,848,070.00	7,218,812.00	0.46
Ep Infrastr 1.66% 18-26.04.24	3,000,000	EUR	3,028,136.25	3,099,960.00	0.20
Ep Infrastruct 1.698% 19-30.07.26	5,300,000	EUR	5,319,575.51	5,513,537.00	0.35
Equinix 1.0% 21-15.03.33	2,500,000	EUR	2,469,225.00	2,475,300.00	0.16
Erste Bk 1.0% 19-10.06.30	4,400,000	EUR	4,340,427.27	4,437,646.40	0.28
Eurofins 4.875% 15-Perp	1,100,000	EUR	1,184,645.00	1,178,914.00	0.08
Exor N.V. 1.75% 18-18.01.28	1,900,000	EUR	2,018,940.00	2,043,393.00	0.13
Fastighets 2.873% 21-02.06.81	4,900,000	EUR	4,899,902.00	4,852,705.20	0.31
Fastighets 3% 17-07.03.78 Regs	1,100,000	EUR	1,092,987.58	1,119,250.00	0.07
Faurecia 3.125% 19-15.06.26	8,000,000	EUR	8,150,813.16	8,270,000.00	0.53
Faurecia 3.75% 20-15.06.28	1,900,000	EUR	1,987,362.00	1,999,788.00	0.13
Fca Bank Ie 0.5% 19-13.09.24	5,100,000	EUR	5,111,078.84	5,169,023.40	0.33
Fcc Aqualia 2.629% 17-08.06.27	3,900,000	EUR	3,892,097.37	4,308,985.20	0.27
Ferrovial N 2.124% 17-Perp	1,400,000	EUR	1,315,039.67	1,396,015.60	0.09
Fiat Chrysl 3.875% 20-05.01.26	5,800,000	EUR	6,388,336.05	6,660,894.00	0.42

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond High Potential

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Fiat Chrysl 4.50% 20-07.07.28	3,400,000	EUR	3,400,000.00	4,240,520.80	0.27
Fondiaria 5.75% 14-Perp	5,400,000	EUR	5,867,459.89	5,940,000.00	0.38
Ford Mc 1.744% 20-19.07.24	3,700,000	EUR	3,366,778.00	3,750,986.00	0.24
Ford Mc 2.386% 19-17.02.26	9,400,000	EUR	9,062,985.10	9,748,514.40	0.62
Ford Mc 3.021% 19-06.03.24	1,700,000	EUR	1,596,201.92	1,781,640.80	0.11
Fortum 2.125% 19-27.02.29 Regs	5,200,000	EUR	5,402,668.00	5,810,708.80	0.37
Fosuni 4.35% 19-06.05.23	1,200,000	EUR	1,198,669.09	1,215,177.60	0.08
Fresenius 1.625% 20-08.10.27	4,000,000	EUR	4,068,000.00	4,301,120.00	0.27
Gaz Cap 2.5% 18-21.03.26	3,700,000	EUR	4,005,150.00	3,873,271.00	0.25
Gaz Cap 3.125% 16-17.11.23	5,100,000	EUR	5,243,459.15	5,375,400.00	0.34
Gazprom Pjs 3.897% 20-Perp	2,800,000	EUR	2,800,000.00	2,893,436.00	0.18
Gen Elec 0.875% 17-17.05.25	5,600,000	EUR	5,316,287.41	5,748,892.80	0.36
Gen Elec 2.125% 17-17.05.37	4,000,000	EUR	4,178,590.00	4,340,784.00	0.28
General Mtr 0.85% 26.02.26 Regs	4,500,000	EUR	4,235,145.00	4,578,984.00	0.29
Generali Fi 4.596% 14-Perp	15,500,000	EUR	17,154,292.09	17,437,500.00	1.11
Getlink 3.50% 20-30.10.25	1,800,000	EUR	1,800,000.00	1,867,500.00	0.12
Glencore Fi 1.125% 20-10.03.28	1,100,000	EUR	1,104,125.00	1,118,198.40	0.07
Glencore Fn 1.5% 19-15.10.26	5,300,000	EUR	5,448,596.61	5,553,011.40	0.35
Grifols 2.25% 19-15.11.27	2,800,000	EUR	2,804,487.47	2,848,921.60	0.18
Groupama 6.37500% (Frn) 14-Perp	2,000,000	EUR	2,297,000.00	2,306,590.00	0.15
Gruenenthal 3.625% 21-15.11.26	1,700,000	EUR	1,748,925.00	1,747,314.40	0.11
Hapag LI 2.50% 21-15.04.28	900,000	EUR	905,490.00	921,477.60	0.06
Heid. C lux 1.125% 19-01.12.27	6,700,000	EUR	6,484,170.67	7,028,112.40	0.45
Heimstaden 3.248% 19-Perp Regs	4,300,000	EUR	4,329,249.35	4,450,500.00	0.28
Hld Inf Tr 2.5% 20-04.05.27	2,500,000	EUR	2,478,525.00	2,784,700.00	0.18
Hld Inf Tra 2.25% 14-24.03.25 (Regs)	2,800,000	EUR	2,981,944.00	3,015,364.80	0.19
Holcim Fin 3% (Frn) 19-Perp	1,400,000	EUR	1,468,600.00	1,464,797.60	0.09
Hsbc Hldg 3% 15-30.06.25	1,900,000	EUR	2,096,479.00	2,102,023.20	0.13
Icade Sante 0.875% 19-04.11.29	2,100,000	EUR	2,127,510.00	2,118,043.20	0.13
Iccrea Bc 2.25% 20-20.10.25	3,500,000	EUR	3,499,944.00	3,582,602.80	0.23
Iho Ver 3.875% 15.05.27 /Pik	3,000,000	EUR	2,977,458.38	3,089,340.00	0.20
Imp Tob 1.375% 17-27.01.25 Regs	3,000,000	EUR	3,010,260.00	3,103,728.00	0.20
Imp Tobacco 2.125% 19-12.02.27	2,400,000	EUR	2,598,888.00	2,569,680.00	0.16
In Justitia 3.5% 19-15.07.26 Regs	12,500,000	EUR	11,706,377.70	12,735,000.00	0.81
In Justitia 4.875% 20-15.08.25 Regs	6,000,000	EUR	6,000,000.00	6,300,600.00	0.40
Ineos Fin 2.875% 19-01.05.26	3,100,000	EUR	3,112,040.01	3,156,692.80	0.20
Ineos Quatt 2.50% 21-15.01.26	5,300,000	EUR	5,318,038.00	5,346,375.00	0.34
Ineos Styro 2.25% 20-16.01.27	2,200,000	EUR	2,149,290.00	2,171,400.00	0.14
Infineon 3.625% 19-31.12.49 Regs	3,300,000	EUR	3,322,638.00	3,626,422.80	0.23
Ing Groep 2% 18-22.03.30	1,800,000	EUR	1,795,122.00	1,896,350.40	0.12
Ing Group 1.0% 19-13.11.30	9,700,000	EUR	9,728,616.00	9,827,043.81	0.63
Inmob Col 2% 18-17.04.26	2,800,000	EUR	2,730,224.00	3,016,815.20	0.19
Inpost 2.25% 21-15.07.27	2,300,000	EUR	2,300,000.00	2,314,950.00	0.15
Int Gam 3.5% 19-15.06.26 Regs	5,500,000	EUR	5,605,798.90	5,632,000.00	0.36
Int Gam Tec 2.375% 19-15.04.28	2,400,000	EUR	2,145,333.33	2,349,600.00	0.15
Int Pers 9.75% 20-12.11.25	1,100,000	EUR	1,066,120.00	1,188,000.00	0.08
Intesa San 6.625% 13-13.09.23 Emtn	2,900,000	EUR	3,341,860.42	3,281,466.00	0.21
Inwit 1.75% 21-19.04.31	3,800,000	EUR	3,765,815.00	3,789,443.60	0.24
Isp 0.625% 21-24.02.26	5,600,000	EUR	5,558,555.00	5,591,532.80	0.36
Isp 0.75% 21-16.03.28	9,700,000	EUR	9,717,130.76	9,748,894.79	0.62
Isp 2.925% 20-14.10.30	7,400,000	EUR	7,864,994.00	7,871,513.20	0.50
Jab Hldgs 1.0% 19-20.12.27	1,600,000	EUR	1,584,288.00	1,637,712.00	0.10

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond High Potential

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Jc Decaux 2.625% 20-24.04.28	2,900,000	EUR	2,897,844.59	3,227,166.40	0.21
Jt Int Fin 2.375% 20-07.04.81	3,400,000	EUR	3,467,600.00	3,573,689.00	0.23
Kbc 0.5% 19-03.12.29 Regs	4,400,000	EUR	4,348,544.91	4,400,061.60	0.28
Klepierre 0.875% 20-17.02.31	2,000,000	EUR	2,024,240.00	2,028,480.00	0.13
L Dreyf Com 1.625% 21-28.04.28	2,400,000	EUR	2,398,080.00	2,423,544.00	0.15
Lbk Bw 3.625% 15-16.06.25	1,000,000	EUR	1,108,950.00	1,112,896.00	0.07
Leonardo 2.375% 20-08.01.26	5,600,000	EUR	5,607,340.89	5,838,672.00	0.37
Liberty Mut 3.625% 19-23.05.59	1,800,000	EUR	1,847,320.00	1,874,322.00	0.12
Lincoln Fin 3.625% 19-01.04.24	3,600,000	EUR	3,621,645.98	3,636,936.00	0.23
Lloyds Bk 4.50% 20-18.03.30	3,700,000	EUR	4,251,300.00	4,223,217.00	0.27
Logicor Fin 1.625% 19-15.07.27	4,900,000	EUR	4,889,808.00	5,160,513.40	0.33
Mahle Gmbh 2.375% 21-14.05.28	4,800,000	EUR	4,800,000.00	4,782,000.00	0.31
Mediobanca 1.125% 20-23.04.25	3,800,000	EUR	3,819,049.58	3,911,473.00	0.25
Mediobanca 2.30% 20-23.11.30	4,200,000	EUR	4,307,830.00	4,270,534.80	0.27
Merck Kgaa 1.625% 20-09.09.80	5,400,000	EUR	5,432,640.00	5,561,848.80	0.36
Merl Socimi 1.75% 17-26.05.25	4,000,000	EUR	3,916,240.00	4,216,560.00	0.27
Mms Us 1.25% 19-13.06.28	4,100,000	EUR	3,950,729.60	4,306,369.40	0.27
Mol 1.50% 20-08.10.27	900,000	EUR	942,939.00	936,106.20	0.06
Mpt Op Ptnr 3.325% 17-24.03.25	1,900,000	EUR	2,006,400.00	2,049,340.00	0.13
Mylan 2.25% 16-22.11.24	3,600,000	EUR	3,607,351.20	3,844,173.60	0.25
Natwest 0.78% 21-26.02.30	5,000,000	EUR	5,001,472.00	5,000,124.00	0.32
Ncg Banco 4.625% 19-07.04.30	1,800,000	EUR	1,898,227.80	1,929,837.60	0.12
Netflix 3.625% 18-15.05.27	2,300,000	EUR	2,665,125.00	2,644,622.80	0.17
Netflix 3.625% 19-15.06.30	3,600,000	EUR	3,820,500.00	4,276,800.00	0.27
Netflix 3.875% 19-15.11.29 Regs	5,600,000	EUR	6,259,327.67	6,741,000.00	0.43
Nexi 1.625% 21-30.04.26	4,000,000	EUR	4,000,000.00	3,979,680.00	0.25
Nexi 1.75% 19-31.10.24 Regs	4,400,000	EUR	4,454,000.00	4,487,067.20	0.28
Nexi Spa 2.125% 21-30.04.29	3,400,000	EUR	3,400,000.00	3,364,640.00	0.22
Ngg Finance 2.125% 19-05.09.82	1,700,000	EUR	1,759,500.00	1,719,125.00	0.11
Nissan Moto 2.652% 20-17.03.26	1,000,000	EUR	1,007,893.52	1,089,386.00	0.07
Nn Group 4.5% 14-Perp	1,000,000	EUR	1,030,045.29	1,143,144.00	0.07
Nomad Foods 2.50% 21-24.06.28	1,900,000	EUR	1,900,000.00	1,916,663.00	0.12
OMV 2.50% 20-PERP	5,000,000	EUR	5,014,628.00	5,228,580.00	0.33
Op Corp 1.625% 20-09.06.30	4,200,000	EUR	4,396,140.00	4,345,698.00	0.27
Orange 1.375% 21-Perp	1,900,000	EUR	1,889,303.00	1,871,596.90	0.12
Orange 2% 19-15.01.29	3,000,000	EUR	3,072,000.00	3,387,300.00	0.21
Orange 2.375% 19-Perp	3,000,000	EUR	3,050,720.00	3,150,000.00	0.20
Orano Sa 3.375% 19-23.04.26	7,500,000	EUR	7,459,450.23	8,122,500.00	0.52
Orc Germany 4.875% 19-Perp	2,500,000	EUR	2,488,230.00	2,645,400.00	0.17
Organon Fin 2.875% 21-30.04.28	3,400,000	EUR	3,435,000.00	3,446,750.00	0.22
Petrobras 4.75% 14-14.01.25	1,000,000	EUR	1,115,000.00	1,122,080.00	0.07
Playtech 4.25% 19-07.03.26	5,700,000	EUR	5,845,554.90	5,855,895.00	0.37
Post Italia 0.50% 20-10.12.28	1,300,000	EUR	1,296,854.00	1,288,583.40	0.08
Post Italia 2.625% 21-Perp	2,800,000	EUR	2,800,000.00	2,797,200.00	0.18
Q-Park Hold 2.0% 20-01.03.27 Regs	3,000,000	EUR	3,000,000.00	2,853,600.00	0.19
Quintiles 2.25% 19-15.01.28	2,800,000	EUR	2,782,124.80	2,816,441.60	0.18
Raiffeisen 1.5% 19-12.03.30	4,500,000	EUR	4,549,416.20	4,595,193.00	0.30
Rakuten 4.25% 21-Perp	1,000,000	EUR	1,028,700.00	1,030,000.00	0.07
Rci Banque 1.125% 20-15.01.27	2,500,000	EUR	2,484,825.00	2,579,480.00	0.16
Rci Banque 2.625% 19-18.02.30	9,600,000	EUR	9,428,120.19	9,661,632.00	0.62
Rci Bq 1.625% 18-26.05.26	3,200,000	EUR	3,099,841.07	3,382,310.40	0.22
Renault 1.25% 19-24.06.25	11,000,000	EUR	10,697,823.22	10,835,000.00	0.69

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond High Potential

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Renault 2.50% 21-01.04.28	4,000,000	EUR	4,000,000.00	4,010,040.00	0.25
Repsm 0.25% 19-02.08.27	2,800,000	EUR	2,791,152.00	2,809,128.00	0.18
Repsm 3.75% 20-Perp	5,600,000	EUR	5,929,447.00	5,990,947.20	0.38
Repsm 4.247% 20-Perp	2,400,000	EUR	2,400,000.00	2,639,788.80	0.17
Repsm 4.5% 15-25.03.75	2,800,000	EUR	2,828,749.22	3,057,381.60	0.19
Rexel 2.125% 21-15.06.28	2,800,000	EUR	2,831,250.00	2,859,108.00	0.18
Rexel 2.75% 19-15.03.26	1,300,000	EUR	1,327,625.00	1,334,021.00	0.09
Rolls Royce 4.625% 20-16.02.26	12,200,000	EUR	12,760,189.04	13,304,100.00	0.85
Royal Mail 1.25% 19-08.10.26	4,800,000	EUR	4,814,780.00	5,030,736.00	0.32
Ryanair 2.875% 20-15.09.25	7,700,000	EUR	8,205,045.00	8,426,171.60	0.54
Rzd Capital 2.20% 19-23.05.27	3,900,000	EUR	4,041,650.00	4,099,875.00	0.26
Sace Spa 3.875% 15-Perp	1,400,000	EUR	1,469,811.95	1,445,500.00	0.09
Saipem Fin 3.375% 20-15.07.26	10,600,000	EUR	10,560,225.46	11,031,420.00	0.70
Sanef 1.875% 15-16.03.26	2,800,000	EUR	3,005,815.00	2,997,844.92	0.19
Santand 2.125% 18-08.02.28 Regs	1,400,000	EUR	1,536,472.00	1,515,052.00	0.10
Santander I 2.5% 15-18.03.25	3,200,000	EUR	3,445,472.00	3,461,446.40	0.22
Santander I 3.25% 16-04.04.26	1,200,000	EUR	1,331,416.00	1,351,464.00	0.09
Sappi Papier H 3.625% 15.03.28	4,100,000	EUR	4,114,700.00	4,102,755.20	0.26
Schaeffler 3.375% 20-12.10.28	3,700,000	EUR	3,796,636.75	4,078,702.40	0.26
Ses 5.625% (Frn) 16-Perp	2,900,000	EUR	2,848,612.00	3,164,625.00	0.20
Sias 1.625% 18-08.02.28	1,100,000	EUR	1,116,258.00	1,131,394.00	0.07
Signify N.V. 2.375% 20-11.05.27	2,100,000	EUR	2,089,638.00	2,326,543.80	0.15
Silgan Hldg 2.25% 20-01.06.28	1,300,000	EUR	1,300,000.00	1,306,500.00	0.08
Socgen 0.50% 21-12.06.29	3,300,000	EUR	3,234,000.00	3,227,885.10	0.20
Socgen 0.75% 20-25.01.27	5,700,000	EUR	5,699,202.00	5,763,087.60	0.37
Societe 0% 20-24.11.30 Mtn	10,300,000	EUR	10,277,993.26	10,289,391.00	0.65
Softbank 4% 17-19.09.29	4,900,000	EUR	5,045,750.00	5,166,952.00	0.33
Softbank 5% 18-15.04.28	5,900,000	EUR	6,237,202.89	6,599,976.00	0.42
Solvay 2.50% 20-Perp Regs	3,200,000	EUR	3,200,913.00	3,300,000.00	0.21
Solvay 4.25% 18-Perp	3,900,000	EUR	3,920,368.63	4,191,392.40	0.27
Spie Sa 2.625% 19-18.06.26	3,000,000	EUR	3,000,000.00	3,104,748.00	0.20
Standard Frn 20-09.09.30	5,600,000	EUR	5,772,823.37	5,943,112.00	0.38
Standard In 2.25% 19-21.11.26	2,200,000	EUR	2,200,000.00	2,188,215.13	0.14
Stedin Hold 1.50% 21-Perp	2,500,000	EUR	2,500,000.00	2,534,225.00	0.16
Suez Sa 1.625% 19-Perp	5,600,000	EUR	5,572,504.00	5,627,865.60	0.36
Sydney Airp 1.75% 18-26.04.28	1,500,000	EUR	1,549,845.00	1,605,972.00	0.10
Syngenta 3.375% 20-16.04.26	1,000,000	EUR	1,080,300.00	1,112,550.00	0.07
Takeda Phar 3% 18-21.11.30 Regs	3,600,000	EUR	3,692,548.80	4,313,628.00	0.27
Tdf Infrast 2.5% 16-07.04.26	4,600,000	EUR	4,729,046.36	4,989,712.00	0.32
Telec It Fin 7.75% 03-24.01.33	7,700,000	EUR	11,119,602.53	11,277,327.60	0.72
Telecom 2.75% 19-15.04.25 Regs	17,800,000	EUR	17,962,019.97	18,756,750.00	1.19
Telecom It 4% 19-11.04.24	9,400,000	EUR	9,730,768.54	10,139,968.00	0.65
Telefonica 2.625% 17-Perp Regs	2,900,000	EUR	2,779,328.40	2,963,684.00	0.19
Telefonica 2.875% 19-Perp	3,500,000	EUR	3,561,845.00	3,591,077.00	0.23
Telefonica 3% 18-Perp Regs	13,100,000	EUR	12,761,696.76	13,533,557.60	0.86
Telefonica 3.875% 18-Perp	6,600,000	EUR	6,490,000.00	7,098,946.80	0.45
Telia 1.375% 20-11.05.81 Regs	2,600,000	EUR	2,644,720.00	2,628,530.58	0.17
Tennet 2.374% 20-Perp	3,200,000	EUR	3,328,000.00	3,316,800.00	0.21
Teva Pharm 1.875% 15-31.03.27	9,100,000	EUR	7,347,440.98	8,334,326.00	0.53
Teva Pharm 1.125% 16-15.10.24	10,500,000	EUR	9,261,885.72	9,843,750.00	0.63
Teva Pharmc 6% 20-31.01.25	3,400,000	EUR	3,502,151.11	3,660,236.00	0.23
Thermo Fish 1.50% 19-01.10.39	4,500,000	EUR	4,309,938.00	4,664,772.00	0.30

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond High Potential

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Thyssenkp 1.875% 19-06.03.23	8,200,000	EUR	8,086,026.75	8,215,416.00	0.52
Thyssenkp 2.875% 19-22.02.24 Regs	5,900,000	EUR	5,891,779.45	5,983,803.60	0.38
Total Sa 3.369% 16-Perp	3,200,000	EUR	3,530,236.00	3,547,916.80	0.23
Transurban 3.0% 20-08.04.30	1,800,000	EUR	1,788,678.00	2,125,792.80	0.14
Tvo Power 1.125% 19-09.03.26	3,700,000	EUR	3,572,333.35	3,723,598.60	0.24
Unibail Rod 1.375% 20-04.12.31	2,300,000	EUR	2,330,636.00	2,363,047.60	0.15
Unibail Rod 1.5% 17-29.05.29	2,000,000	EUR	2,121,220.00	2,130,424.00	0.14
Unibail Rod 2.875% (Frn) 18-Perp	9,300,000	EUR	8,287,243.37	9,369,750.00	0.60
Unicaja 2.875% 19-13.11.29	1,000,000	EUR	1,018,130.00	1,021,750.00	0.06
Unicredit 1.25% 20-16.06.26	5,500,000	EUR	5,525,959.00	5,685,340.10	0.36
Unicredit 2% 19-23.09.29	19,400,000	EUR	18,029,019.51	19,536,110.40	1.25
Unicredit 2.20% 20-22.07.27	10,100,000	EUR	10,334,003.00	10,735,391.00	0.68
Unicredit 2.731% 20-15.01.32	3,200,000	EUR	2,972,736.00	3,270,944.00	0.21
Unipol 3.25% 20-23.09.30	6,000,000	EUR	6,155,210.00	6,744,936.00	0.43
Unipol Grup 3% 15-18.03.25	2,800,000	EUR	2,931,474.73	3,037,854.40	0.19
Upc Hold 3.875% 17-15.06.29 Regs	6,400,000	EUR	5,811,733.33	6,483,865.60	0.41
Valeo Sa 1.625% 16-18.03.26	3,000,000	EUR	2,674,662.17	3,104,730.00	0.20
Veolia 2.25% 20-Perp	2,100,000	EUR	2,152,500.00	2,152,500.00	0.14
Verallia 1.625% 21-14.05.28	3,600,000	EUR	3,600,000.00	3,636,360.00	0.23
Verisure 5.25% 21-15.02.29 Regs	1,600,000	EUR	1,600,000.00	1,644,000.00	0.10
Verizon Com 1.875% 17-26.10.29	3,500,000	EUR	3,492,430.00	3,876,075.00	0.25
Verizon Com 3.25% 14-17.02.26	5,000,000	EUR	5,646,250.00	5,727,970.00	0.37
Via Cel Des 5.25% 21-01.04.26	900,000	EUR	948,060.00	936,000.00	0.06
Vivion 3.50% 19-01.11.25	4,500,000	EUR	4,408,616.25	4,553,550.00	0.29
Vmed O2 Uk 3.25% 20-31.01.31	3,600,000	EUR	3,608,427.79	3,608,496.00	0.23
Vodafone 1.5% 17-24.07.27	3,000,000	EUR	3,029,976.78	3,231,378.00	0.20
Vodafone 1.625% 19-24.11.30 Regs	4,700,000	EUR	4,667,006.00	5,125,538.00	0.33
Vodafone 2.625% 20-27.08.80	8,200,000	EUR	8,367,916.71	8,486,557.20	0.54
Vodafone 3.0% 20-27.08.80	2,400,000	EUR	2,381,808.00	2,466,091.20	0.16
Vodafone 4.2% 18-03.10.78	3,700,000	EUR	3,716,140.00	4,153,250.00	0.26
Volvo Tsy 4.85% 14-10.03.78	3,700,000	EUR	3,945,164.36	3,968,250.00	0.26
Vonovia Fin 1.5% 16-10.06.26	4,500,000	EUR	4,450,500.00	4,802,400.00	0.31
Vw Fin 2.25% 19-01.10.27	12,000,000	EUR	11,995,200.00	13,343,760.00	0.85
Vw Intl 1.875% 17-30.03.27 Regs	7,900,000	EUR	7,798,611.16	8,573,905.55	0.55
Vw Intl Fin 2.7% 17-Perp	8,700,000	EUR	8,768,046.43	8,949,898.80	0.57
Vw Intl Fin 3.50% 20-Perp	2,800,000	EUR	3,017,000.00	3,022,936.00	0.19
Vw Intl Fin 4.625% 14-Perp	12,000,000	EUR	13,232,325.58	13,648,560.00	0.87
Webuild 5.875% 20-15.12.25	8,300,000	EUR	8,445,007.53	9,180,845.80	0.59
Winter 1.332% 19-25.09.28	6,100,000	EUR	6,158,208.64	6,256,025.80	0.40
Zf Europe 2.0% 19-23.02.26	5,600,000	EUR	5,153,904.00	5,656,772.80	0.36
Zf Europe 2.50% 19-23.10.27	3,000,000	EUR	2,970,900.00	3,078,090.00	0.20
Zf Europe 3.0% 19-23.10.29	1,900,000	EUR	1,786,750.50	1,985,500.00	0.13
Zf Finance 2.0% 21-06.05.27	2,300,000	EUR	2,306,230.00	2,311,500.00	0.15
Zf Finance 3.75% 20-21.09.28	1,900,000	EUR	1,918,116.50	2,079,360.00	0.13
Ziggo Bv 2.875% 19-15.01.30	1,300,000	EUR	1,300,000.00	1,300,000.00	0.08
			1,507,854,065.71	1,564,901,168.34	99.65
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			1,507,854,065.71	1,564,901,168.34	99.65
TOTAL INVESTMENT PORTFOLIO			1,507,854,065.71	1,564,901,168.34	99.65

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro Corporate Bond High Potential

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Holding and Finance Companies	24.60	Italy	17.31
Banks and financial institutions	23.56	Netherlands	14.84
Communication Services	8.74	France	13.54
Real estate companies	6.31	Germany	9.90
Transportation	6.17	Great Britain	8.04
Public services	4.06	United States of America	7.51
Insurance	4.00	Spain	7.30
Automobile industry	3.59	Luxembourg	6.37
Internet Software	2.77	Ireland	2.83
Petrol	2.07	Sweden	2.54
Chemicals	1.91	Austria	1.63
Aerospace technology	1.57	Japan	1.49
Pharmaceuticals and Cosmetics	1.54	Belgium	1.13
Electronics and Electrical Equipment	1.26	Denmark	0.94
Tobacco and spirits	1.02	Finland	0.88
Electronic semiconductor	0.99	Australia	0.85
Mines, heavy industries	0.90	Switzerland	0.72
Construction, building materials	0.85	Czech Republic	0.55
States, Provinces and Municipalities	0.62	Isle of Man	0.37
Packaging and Container Industry	0.57	Jersey	0.35
Retail	0.43	Portugal	0.30
Leisure	0.38	Virgin Islands	0.08
Forest Products and Paper Industry	0.26	Norway	0.07
Tyres and Rubber	0.26	Hungary	0.06
Other Services	0.23	Turkey	0.05
Graphic art, publishing	0.21	Cash and Other Assets / (Liabilities)	0.35
Healthcare Education and Social Services	0.18		
Biotechnology	0.18		
Agriculture and fishing	0.15		
Textile	0.14		
Consumer goods	0.13		
Cash and Other Assets / (Liabilities)	0.35		
	100.00		100.00

Obiettivo Stabilità

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Australia 3.25% 13-21.04.25	4,310,000	AUD	3,249,342.81	3,006,753.22	0.59
Austria 0.75% 16-20.10.26	3,810,000	EUR	3,866,739.80	4,047,744.00	0.79
Austria 1.5% 16-20.02.47	610,000	EUR	604,075.50	747,095.06	0.15
Austria 4.15% 06-15.03.37	781,000	EUR	1,260,827.19	1,248,116.10	0.24
Belgium 0.40% 20-22.06.40	2,121,765	EUR	2,109,416.53	2,040,607.68	0.40
Btps 3.85% 18-01.09.49 /Btp	2,275,000	EUR	3,037,073.98	3,313,196.25	0.65
Bundesobl-1 0.0% 20-10.10.25	38,500,000	EUR	39,696,492.45	39,592,980.35	7.71
Bundesobl-1 0.0% 20-15.02.30	6,602,432	EUR	6,805,654.48	6,797,388.23	1.33
Bundesobl-1 0.0% 20-15.08.30	3,523,000	EUR	3,689,179.91	3,636,644.93	0.71
Efsf 1.875% 13-23.05.23	4,035,000	EUR	4,556,239.05	4,224,007.47	0.82
Eib 0.01% 20-15.11.35 Regs	4,556,000	EUR	4,357,403.96	4,361,805.06	0.85
EU 0.0% 20-04.11.25	1,700,000	EUR	1,743,622.00	1,732,670.60	0.34
France 1.75% 16-25.06.39 Oat	3,617,758	EUR	3,636,153.74	4,389,736.91	0.86
France 2.25% 12-25.10.22 Oat	4,812,000	EUR	5,395,057.05	4,996,828.92	0.97
France O.A. 2% 25.05.48 /Oat	3,768,016	EUR	4,531,183.05	4,848,758.35	0.94
Germany 0% 16-08.10.21	22,250,000	EUR	22,312,013.50	22,287,825.00	4.34
Germany 1.5% 13-15.05.23	9,187,000	EUR	10,260,568.79	9,567,344.56	1.86
Germany 2.5% 14-15.08.46	2,717,835	EUR	3,699,192.44	4,250,709.55	0.83
Germany 4% 05-04.01.37	814,665	EUR	1,341,072.71	1,326,801.64	0.26
Italy 0.000% 20-26.05.25 /Infl	2,760,000	EUR	2,760,000.00	2,994,589.71	0.58
Italy 0.15% 20-15.05.51 /Infl	2,893,000	EUR	2,873,732.45	2,741,943.80	0.53
Italy 1.45% 20-10.30.36/ Btp Regs	625,000	EUR	621,956.25	644,075.00	0.13
Italy 1.50% 20-30.04.45 /Btp	3,070,000	EUR	3,044,457.60	2,981,277.00	0.58
Italy 1.70% 20-01.09.51 /Btp	6,132,000	EUR	6,051,425.52	5,936,219.96	1.16
Italy 2.45% 20-01.09.50 /Btp Regs	5,580,000	EUR	5,920,362.33	6,379,279.20	1.24
Italy 3.1% 19-01.03.40 /Btp	815,000	EUR	964,552.50	1,030,937.51	0.20
Italy 3.45% 17-01.03.48 Btp	1,216,000	EUR	1,206,534.22	1,654,046.98	0.32
Japan 0.1% 16-20.09.21	670,100,000	JPY	5,634,224.37	5,091,790.08	0.99
Japan 0.1% 17-10.03.27 /Infl	451,500,000	JPY	3,640,657.61	3,570,107.00	0.70
Japan 0.1% 17-20.03.27	1,351,100,000	JPY	11,253,979.03	10,371,694.53	2.02
Japan 0.10% 19-20.06.24	794,150,000	JPY	6,919,823.78	6,073,055.12	1.18
Japan 1.2% 14-20.12.34	1,437,700,000	JPY	14,021,430.32	12,357,465.64	2.41
Japan 1.5% 14-20.12.44	767,100,000	JPY	7,955,523.25	7,056,601.51	1.37
Nether Gove 0.5% 19-15.01.40	2,900,000	EUR	2,867,810.00	3,057,673.00	0.60
Spanish Gov 0.50% 21-31.10.31	1,139,000	EUR	1,134,204.81	1,140,489.81	0.22
Spanish Gov 0.85% 21-30.07.37	3,596,000	EUR	3,575,934.32	3,538,953.06	0.69
Spanish Gov 1.0% 20-31.10.50 144a	3,722,000	EUR	3,527,041.64	3,360,794.79	0.65
Spanish Gov 1.25% 20-31.10.30	1,223,000	EUR	1,235,182.58	1,324,032.03	0.26
UK 1.5% 16-22.07.26	24,082,214	GBP	28,527,095.89	29,652,766.84	5.78
UK 4.25% 03-07.03.36	780,000	GBP	1,253,455.31	1,305,926.98	0.25
UK 4.25% 08-07.12.49	273,000	GBP	503,050.21	548,829.68	0.11
UK 4.75% 04-07.12.38	1,000,000	GBP	1,754,810.60	1,837,021.66	0.36
USA 0.25% 20-31.10.25 /Tbo	9,359,800	USD	7,609,168.44	7,718,961.87	1.50
USA 0.875% 20-15.11.30 /Tbo	15,319,000	USD	11,920,882.04	12,292,900.11	2.40
USA 1.25% 16-31.10.21 /Tbo	12,900,000	USD	11,039,303.46	10,919,975.08	2.13
USA 1.25% 19-31.08.24 /Tbo	7,467,100	USD	7,144,517.79	6,445,075.63	1.25
USA 1.75% 15-30.04.22 /Tbo	9,600,000	USD	7,662,563.39	8,205,733.56	1.60
USA 2.125% 14-31.12.21 /Tbo	7,522,000	USD	7,117,436.09	6,406,989.08	1.25
USA 2.25% 16-15.08.46 /Tbo	2,880,000	USD	2,287,191.97	2,512,468.29	0.49

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Stabilità

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
USA 2.875% 19-15.05.49 /Tbo	3,207,000	USD	3,255,594.85	3,167,960.32	0.62
USA 6.25% 99-15.05.30 Bonds	1,212,000	USD	1,657,194.16	1,443,146.08	0.28
			303,092,405.72	300,179,794.79	58.49
Shares					
Abb Ltd Zuerich /Namen.	3,532	CHF	69,289.31	101,112.12	0.02
Abbott Laboratories Inc	2,331	USD	133,263.03	227,852.30	0.04
Adidas Ag	1,471	EUR	334,253.50	461,746.90	0.09
Adobe Systems Inc	832	USD	331,866.94	410,836.83	0.08
Aig	3,179	USD	132,276.41	127,588.87	0.03
Air Liquide	3,540	EUR	348,074.60	522,716.40	0.10
Akzo Nobel	2,016	EUR	154,662.58	210,067.20	0.04
Alfa Laval Ab	3,509	SEK	64,668.32	104,582.51	0.02
Allianz Se /Nam. Vinkuliert	3,508	EUR	631,476.98	737,732.40	0.14
Alphabet Inc -C-	473	USD	588,836.99	999,569.44	0.20
Alstom	3,860	EUR	147,127.63	164,397.40	0.03
Amazon Com Inc	299	USD	465,187.72	867,291.60	0.17
Analog Devices Inc	2,400	USD	240,565.25	348,384.49	0.07
Anglo American Plc	5,977	GBP	213,093.02	199,941.06	0.04
Anheuser-Busch Inbev Sa /Nv	5,151	EUR	356,588.87	313,232.31	0.06
Apple Inc	8,761	USD	136,709.01	1,011,725.60	0.20
Applied Materials Inc	1,463	USD	140,579.50	175,658.68	0.03
Arcelormittal Sa	8,740	EUR	121,641.26	225,929.00	0.04
Asml Holding Nv	2,849	EUR	630,863.85	1,650,710.60	0.32
Assa Abloy Ab	4,202	SEK	68,615.00	106,801.29	0.02
Astrazeneca Plc	3,121	GBP	243,317.37	315,589.28	0.06
Atlas Copco Ab	1,961	SEK	39,349.34	101,308.63	0.02
Axa	23,841	EUR	520,422.63	509,839.79	0.10
Banco Santander Sa /Reg.	38,461	EUR	106,711.86	123,825.19	0.02
Bank of America Corp	4,723	USD	83,154.91	164,189.96	0.03
Basf Namen-Akt.	8,044	EUR	548,189.27	534,443.36	0.10
Bayer	4,615	EUR	285,405.89	236,334.15	0.05
Berkshire Hathaway -B	1,534	USD	249,145.06	359,468.20	0.07
Blackrock Inc	246	USD	111,252.07	181,486.19	0.03
Bnp Paribas	13,126	EUR	439,598.54	693,971.62	0.14
Booking Holdings Inc	86	USD	152,915.24	158,664.20	0.03
Bp Plc	61,653	GBP	372,951.53	226,163.98	0.04
Bucher Industries Ag/Nam	179	CHF	51,810.78	78,978.73	0.01
Call Edf 19/03/21 13	14,256	EUR	175,630.36	164,229.12	0.03
Cap Gemini Sa	1,475	EUR	137,213.77	238,950.00	0.05
Carrier Global Corporation	1,959	USD	40,404.64	80,276.05	0.02
Caterpillar Inc.	1,424	USD	155,956.92	261,302.80	0.05
Cboe Global Markets Inc	1,029	USD	75,023.50	103,290.43	0.02
Centene Corp. De	4,272	USD	219,124.23	262,695.58	0.05
Chubb Ltd	763	USD	91,459.36	102,252.29	0.02
Church & Dwight Co Inc	2,170	USD	134,292.36	155,925.30	0.03
Cigna Corporation	807	USD	121,700.65	161,311.54	0.03
Citigroup Inc	2,661	USD	137,556.59	158,740.09	0.03
Cnh Industrial Reg Shs	9,252	USD	73,886.77	130,198.89	0.02
Cnh Industrial Reg Shs	13,409	EUR	148,856.68	186,720.33	0.04
Coca-Cola Co.	4,469	USD	189,050.68	203,893.41	0.04
Colgate-Palmolive Co.	2,237	USD	142,471.83	153,440.09	0.03

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Stabilità

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Conocophillips	5,875	USD	186,925.18	301,675.80	0.06
Corteva Inc	4,075	USD	123,596.22	152,383.01	0.03
Credit Agricole Sa. Paris	9,383	EUR	118,534.64	110,850.76	0.02
Crh Plc	6,439	EUR	199,379.62	273,657.50	0.05
Daimler Ag /Namen-Akt.	5,175	EUR	373,559.08	389,677.50	0.07
Danaher Corp	977	USD	118,511.91	221,068.90	0.04
Dassault Systemes Sa	723	EUR	101,046.45	147,853.50	0.03
Delta Air Lines	4,335	USD	200,222.35	158,121.50	0.03
Deutsche Boerse Ag /Nam.	1,916	EUR	250,594.44	282,035.20	0.05
Deutsche Post Ag. Bonn	9,505	EUR	285,899.17	545,206.80	0.11
Deutsche Telekom /Nam.	62,984	EUR	874,277.98	1,121,871.01	0.22
Diageo Plc	3,598	GBP	136,521.67	145,017.84	0.03
E. On-Namen Akt.	8,451	EUR	74,521.37	82,431.05	0.02
Eaton Corporation Public Ltd	1,273	USD	84,547.33	159,049.87	0.03
Edp Renovaveis Sa	17,835	EUR	353,395.47	348,495.90	0.07
Edwards Lifesciences	2,512	USD	166,175.50	219,365.80	0.04
Elisa Corporation A	3,826	EUR	198,752.40	192,524.32	0.04
Emerson Electric Co	3,297	USD	187,426.70	267,540.71	0.05
Enel	47,953	EUR	330,570.64	375,567.90	0.07
Eog Resources Inc	4,041	USD	153,610.13	284,301.05	0.05
Ericsson Tel. B	11,946	SEK	99,383.74	126,680.82	0.03
Essilor International	1,410	EUR	159,167.47	219,452.40	0.04
Estee Lauder Cos A	503	USD	122,326.59	134,902.39	0.03
Facebook Inc -A-	1,281	USD	219,478.38	375,561.98	0.07
Faurecia Sa	1,611	EUR	51,717.44	66,647.07	0.01
Fe New Nv	2,001	EUR	206,064.18	348,174.00	0.07
Fortum Corporation	4,881	EUR	110,252.04	113,532.06	0.02
Fresenius Se & Co KgaA	4,095	EUR	171,279.02	180,159.53	0.04
Gaz De France	12,781	EUR	176,227.88	147,671.67	0.03
General Hldg	234	USD	60,231.55	81,909.87	0.02
Glencore Intl	132,398	GBP	364,579.66	477,123.26	0.09
Goldman Sachs Group Inc	594	USD	101,328.04	190,085.01	0.04
Groupe Danone	2,887	EUR	182,093.57	171,401.19	0.03
Groupe Eurotunnel Regroupem	8,920	EUR	138,366.68	117,298.00	0.02
Hannover Rueckve /Namen Akt	671	EUR	100,836.41	94,678.10	0.02
Hexagon Rg-B	8,290	SEK	43,627.58	103,636.16	0.02
Hsbc Holdings Plc	15,368	GBP	76,762.39	74,683.45	0.02
Iberdrola Sa	39,570	EUR	357,020.85	406,779.60	0.08
Imi Plc	3,831	GBP	41,731.78	76,736.02	0.01
Inditex	13,468	EUR	385,153.09	400,134.28	0.08
Infineon Technologies /Nam.	19,201	EUR	362,131.39	649,377.82	0.13
Ing Group Nv	59,040	EUR	620,776.01	657,705.60	0.13
Intesa Sanpaolo	251,007	EUR	543,390.87	584,720.81	0.11
Inwit	19,074	EUR	177,519.74	181,431.89	0.04
Iovance Biotechnologies Inc	5,473	USD	143,783.45	120,073.74	0.02
Jeronimo Martins Sgpa Sa	6,863	EUR	97,656.87	105,552.94	0.02
Johnson & Johnson	4,343	USD	522,104.71	603,259.54	0.12
Jpmorgan Chase & Co	2,220	USD	190,465.34	291,145.70	0.06
Kbc Groupe Sa	3,716	EUR	155,349.48	238,938.80	0.05
Kering Act.	640	EUR	317,659.31	471,680.00	0.09
Kerry Group A	1,199	EUR	139,903.57	141,242.20	0.03
Koninklijke Ahold Delhaize N.V.	7,339	EUR	185,467.49	183,988.73	0.04

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Stabilità

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Koninklijke Dsm Nv	1,240	EUR	181,395.87	195,176.00	0.04
L Oreal	1,980	EUR	528,648.99	744,084.00	0.15
Lafargeholcim N Namen-Akt.	3,708	CHF	168,042.49	187,682.57	0.04
Levi Strauss Class -A-	7,826	USD	149,732.23	182,914.60	0.03
Lilly (Eli) & Co	1,887	USD	139,842.95	365,180.64	0.07
Linde Plc	3,981	EUR	720,468.97	968,776.35	0.19
Linde Plc	1,260	USD	257,419.27	307,138.28	0.06
Lvmh Moet Hennessy Eur 0.3	1,873	EUR	636,308.76	1,238,614.90	0.24
Lyondellbasell Ind Nv -A-	4,324	USD	278,285.16	375,050.49	0.07
Match Group Rg	818	USD	90,656.52	111,216.27	0.02
Medtronic Holdings Limited	3,449	USD	267,679.51	360,981.76	0.07
Merck	3,022	USD	160,890.23	198,162.68	0.04
Metlife Inc	2,035	USD	73,052.52	102,693.72	0.02
Microsoft Corp	4,690	USD	487,975.12	1,071,265.60	0.21
Mondelez International Inc Wi	2,907	USD	117,262.09	153,046.44	0.03
Nestle Sa	1,975	CHF	196,578.91	207,532.54	0.04
Nexi S.P.A.	32,055	EUR	282,377.29	593,338.05	0.12
Nike Inc B	1,136	USD	98,084.77	147,976.93	0.03
Nordea Bank Abp	25,136	EUR	215,838.25	236,228.13	0.05
Novartis Ag Basel /Nam.	1,943	CHF	126,193.07	149,415.15	0.03
Nvidia Corp	203	USD	47,755.63	136,947.98	0.03
Omv Ag	2,617	EUR	111,034.73	125,537.49	0.03
Organon & Company Wi	302	USD	8,048.98	7,705.33	-
Otis Worldwide Corporation	2,656	USD	124,288.13	183,120.67	0.04
Parker-Hannifin	632	USD	98,778.91	163,653.90	0.03
Paypal Holdings Inc	1,689	USD	349,785.27	415,100.94	0.08
Pernod-Ricard	2,650	EUR	350,412.86	496,080.00	0.10
Pioneer Natural Resources Co	4,382	USD	494,079.79	600,474.40	0.12
Poste Italiane Spa	11,352	EUR	114,176.72	126,574.80	0.02
Prada Shs	76,295	HKD	233,566.39	488,307.09	0.10
Procter & Gamble Co	1,825	USD	157,284.70	207,628.37	0.04
Prosus Bearer Rg Shs -N-	4,426	EUR	306,735.98	365,012.22	0.07
Prysmian Spa	20,907	EUR	395,286.30	632,018.61	0.12
Puma Se	1,973	EUR	114,824.30	198,385.15	0.04
Repsol Ypf Sa. Madrid	16,658	EUR	229,559.96	175,808.53	0.03
Roche Holding Ag /Genussschein	359	CHF	105,310.26	114,117.11	0.02
Roy. Philips Electr. /Eur 0.2	13,140	EUR	468,597.82	549,120.60	0.11
Rwe Ag (Neu). Essen A	17,409	EUR	428,594.00	532,019.04	0.10
Ryanair Holdings Plc	14,250	EUR	156,183.63	227,430.00	0.05
Saint-Gobain	8,954	EUR	313,062.15	497,305.16	0.10
Sampo Plc A	18,441	EUR	774,688.75	714,773.16	0.14
Sandvik Ab	4,773	SEK	65,772.35	102,867.73	0.02
Sanofi-Aventis	16,362	EUR	1,246,414.96	1,445,746.32	0.28
Sap Ag	9,090	EUR	887,383.63	1,080,255.60	0.21
Schlumberger Ltd	4,024	USD	87,882.07	108,607.29	0.02
Schneider Electric Sa	4,785	EUR	379,921.91	634,873.80	0.13
Scor Se	8,330	EUR	244,567.15	223,410.60	0.04
Siemens Ag /Nam.	6,379	EUR	620,543.95	852,361.98	0.17
Siemens Healthineers Ag	3,438	EUR	137,108.63	177,675.84	0.03
Sika Ltd	329	CHF	51,492.49	90,763.76	0.02
Snap Inc -A-	3,254	USD	138,974.10	186,954.10	0.04
Snowflake Rg-A	747	USD	144,397.44	152,297.30	0.03

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Stabilità

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Standard Chartered Plc	29,560	GBP	183,933.15	158,695.29	0.03
Starbucks Corp.	1,829	USD	129,978.13	172,428.74	0.03
Stellantis Br Rg	57,450	EUR	605,224.45	951,027.30	0.18
Stmicroelectronics Nv	8,883	EUR	147,507.01	271,864.22	0.05
Teladoc Health Inc	1,008	USD	163,331.69	141,332.48	0.03
Teleperformance	410	EUR	94,150.01	140,343.00	0.03
Tenaris /Adr	10,686	USD	147,712.02	197,321.59	0.04
Tesco Rg	36,544	GBP	117,896.88	94,881.65	0.02
Total Sa	21,645	EUR	896,829.32	825,864.98	0.16
Twilio Inc -A-	973	USD	240,457.44	323,370.73	0.06
Tyson Foods Inc -A-	3,032	USD	206,544.28	188,566.88	0.04
Ubs Group Ag	7,824	CHF	79,862.26	101,037.67	0.02
Umicore Sa	1,097	EUR	41,570.84	56,495.50	0.01
Unicredit Spa	19,106	EUR	175,985.80	190,104.70	0.04
Union Pacific Corp.	972	USD	93,761.93	180,246.17	0.03
Unitedhealth Group Inc	689	USD	137,212.54	232,633.36	0.04
Vertex Pharmaceuticals	1,203	USD	175,126.79	204,520.14	0.04
Vinci	4,876	EUR	392,929.62	438,791.24	0.08
Volkswagen Ag /Vorzug.	1,184	EUR	153,847.61	250,060.80	0.05
Waste Management Inc.	1,104	USD	115,713.25	130,422.80	0.03
Worldline Sa	5,954	EUR	399,629.55	470,008.76	0.09
Xpo Logistics Inc	833	USD	54,195.50	98,253.26	0.02
Zalando Se	1,238	EUR	93,814.30	126,214.10	0.02
Zurich Financial Services /Nam	297	CHF	80,018.89	100,543.88	0.02
			40,988,877.59	54,884,865.96	10.69
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			344,081,283.31	355,064,660.75	69.18
Other transferable securities and money market instruments					
Shares					
Thungela Resources Limited	597	GBP	749.44	1,383.52	-
			749.44	1,383.52	-
Total - Other transferable securities and money market instruments			749.44	1,383.52	-
Investment Funds					
Am Is M Em M -Ucits Etf Eur C- Cap	465,653	EUR	2,361,279.80	2,472,151.78	0.48
Am Is Msema Shs -Ucits Etf Cap	39,355	USD	1,134,962.77	1,566,441.82	0.31
An Geo Us Value Shs Eur	140,334	EUR	2,880,249.06	4,141,264.93	0.81
Av I Em M Bd -I- Eur /Cap	10,000	EUR	1,381,682.00	1,463,034.00	0.28
Cs Etf Msci Can -Cad	3,956	EUR	428,127.23	587,663.80	0.11
Cs Etf Msci Pac Ex Japan Usd	4,927	EUR	614,996.15	757,969.68	0.15
Eurizon Ab Ret Sol -I- Cap*	480,000	EUR	2,423,520.00	2,525,760.00	0.49
Eurizon AM Sicav Active Beta -I- Cap*	444,600	EUR	2,406,175.20	2,410,621.20	0.47
Eurizon AM Sicav Euro Corp Bond I*	4,228,000	EUR	33,891,648.00	36,458,044.00	7.10
Eurizon Euro Hy -I- Cap*	700,000	EUR	3,588,900.00	3,917,200.00	0.76
Eurizon Gl Infl Lkd -I-Cap*	1,620,000	EUR	8,100,000.00	8,587,620.00	1.67
Eurizon It Mc Eq -I- Cap*	256,841	EUR	1,269,565.27	1,665,357.31	0.33
Eurizon Ital Eq -I- Cap*	2,450,000	EUR	13,930,792.24	17,816,401.73	3.47
Eurizon Iter Fia Class A	2	EUR	2,000,000.00	1,990,063.11	0.39

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Stabilità

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Eurizon M95 --- Units -N- Cap	63,279	EUR	319,999.98	376,128.14	0.07
Eurizon Sm Fac Eur -I- Cap*	460,000	EUR	2,533,680.00	2,919,620.00	0.57
Eurizon Us Cor Eq -I- Cap*	95,168	EUR	544,128.73	852,323.44	0.17
Ishs Ftse 250 Ucits Gbp Etf	8,257	GBP	208,773.24	203,179.77	0.04
Sour Uti S&P Us Ac Ex Tr A Usd	879	USD	274,849.22	301,357.66	0.06
Ssga Bar Emg Mk /Ex. Trad. Fd Usd	176,314	EUR	11,256,361.86	10,307,316.44	2.01
Total - Investment Funds			91,549,690.75	101,319,518.81	19.74
Financial Instruments					
Options Contracts					
Call Eur/Usd Spot -Cross Rates 29/06/21 1	13,100,000	EUR	13,100,000.00	146,201.37	0.03
Call Eur/Usd Spot -Cross Rates 29/06/21 1	16,400,000	EUR	16,400,000.00	172,831.40	0.03
Call Eur/Usd Spot -Cross Rates 30/09/21 1	15,800,000	EUR	15,800,000.00	13,680.75	-
Call Eur/Usd Spot -Cross Rates 30/09/21 1	31,700,000	EUR	31,700,000.00	1,109.50	-
Call Spx - S&P 500 Indices 17/12/21 3900	(100)	USD	(24,892,917.37)	(3,920,657.68)	(0.76)
Put Euro Stoxx 50 Pr 17/09/21 3650	(345)	EUR	1,738,707.54	(111,090.00)	(0.02)
Put Euro Stoxx 50 Pr 17/09/21 3950	345	EUR	(5,019,816.93)	273,930.00	0.05
			48,825,973.24	(3,423,994.66)	(0.67)
Total - Financial Instruments			48,825,973.24	(3,423,994.66)	(0.67)
TOTAL INVESTMENT PORTFOLIO			484,457,696.74	452,961,568.42	88.26

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Stabilità

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
States, Provinces and Municipalities	56.48	Germany	18.70
Investment funds	19.75	Luxembourg	18.20
Supranational	2.01	United States of America	13.94
Internet Software	1.13	Japan	8.67
Pharmaceuticals and Cosmetics	1.06	Great Britain	6.75
Banks and financial institutions	0.77	Italy	6.47
Electronic semiconductor	0.74	France	4.89
Insurance	0.56	Ireland	3.66
Textile	0.55	Spain	2.10
Mechanics, machinery	0.55	Netherlands	1.78
Petrol	0.53	Austria	1.21
Communication Services	0.50	Australia	0.59
Electronics and Electrical Equipment	0.42	Belgium	0.52
Chemicals	0.42	Switzerland	0.27
Retail	0.42	Finland	0.25
Holding and Finance Companies	0.41	Sweden	0.13
Automobile industry	0.39	Jersey	0.09
Public services	0.33	Curacao	0.02
Construction, building materials	0.27	Portugal	0.02
Transportation	0.26	South Africa	0.00
Office equipment, computers	0.20	Cash and Other Assets / (Liabilities)	11.74
Tobacco and spirits	0.19		100.00
Food and Distilleries	0.18		
Healthcare Education and Social Services	0.12		
Consumer goods	0.10		
Environmental services & recycling	0.10		
Business Houses	0.09		
Mines, heavy industries	0.08		
Other Services	0.08		
Biotechnology	0.06		
Non-ferrous metals	0.05		
Graphic art, publishing	0.04		
Leisure	0.03		
Miscellaneous	(0.61)		
Cash and Other Assets / (Liabilities)	11.74		
	100.00		

Obiettivo Controllo

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Australia 3.25% 13-21.04.25	2,910,000	AUD	2,140,736.81	2,030,081.64	0.43
Austria 0.75% 16-20.10.26	3,210,000	EUR	3,269,104.00	3,410,304.00	0.72
Austria 1.5% 16-20.02.47	510,000	EUR	505,864.00	624,620.46	0.13
Austria 4.15% 06-15.03.37	659,000	EUR	1,039,826.51	1,053,147.90	0.22
Belgium 0.40% 20-22.06.40	2,011,674	EUR	1,999,965.67	1,934,727.09	0.41
Btps 3.85% 18-01.09.49 /Btp	2,135,000	EUR	2,852,586.53	3,109,307.25	0.66
Bundesobl-1 0.0% 20-10.10.25	25,200,000	EUR	25,983,158.69	25,915,405.32	5.47
Bundesobl-1 0.0% 20-15.02.30	6,169,528	EUR	6,359,426.50	6,351,702.26	1.34
Bundesobl-1 0.0% 20-15.08.30	3,257,000	EUR	3,410,632.69	3,362,064.31	0.71
Efsf 1.875% 13-23.05.23	3,423,000	EUR	3,824,478.29	3,583,340.17	0.76
Eib 0.01% 20-15.11.35 Regs	5,931,000	EUR	5,672,467.71	5,678,197.06	1.20
EU 0.0% 20-04.11.25	1,550,000	EUR	1,589,773.00	1,579,787.90	0.33
France 1.75% 16-25.06.39 Oat	3,272,110	EUR	3,359,069.79	3,970,332.46	0.84
France 2.25% 12-25.10.22 Oat	4,076,000	EUR	4,580,831.77	4,232,559.16	0.89
France O.A. 2% 25.05.48 /Oat	3,408,012	EUR	4,084,683.09	4,385,498.00	0.93
Germany 0% 16-08.10.21	9,450,000	EUR	9,467,898.30	9,466,065.00	2.00
Germany 1.5% 13-15.05.23	7,743,000	EUR	8,584,008.51	8,063,562.52	1.70
Germany 2.5% 14-15.08.46	2,205,369	EUR	2,965,100.49	3,449,208.89	0.73
Germany 4% 05-04.01.37	591,099	EUR	951,042.39	962,691.35	0.21
Italy 0.000% 20-26.05.25 /Infl	2,550,000	EUR	2,550,000.00	2,766,740.49	0.58
Italy 0.15% 20-15.05.51 /Infl	2,708,000	EUR	2,689,964.56	2,566,603.46	0.54
Italy 1.45% 20-10.30.36/ Btp Regs	591,000	EUR	588,121.83	609,037.32	0.13
Italy 1.50% 20-30.04.45 /Btp	2,790,000	EUR	2,766,787.20	2,709,369.00	0.57
Italy 1.70% 20-01.09.51 /Btp	5,733,000	EUR	5,657,668.38	5,549,959.07	1.17
Italy 2.45% 20-01.09.50 /Btp Regs	5,247,000	EUR	5,568,611.42	5,998,580.28	1.27
Italy 3.1% 19-01.03.40 /Btp	808,000	EUR	956,268.00	1,022,082.83	0.22
Italy 3.45% 17-01.03.48 Btp	1,049,000	EUR	1,060,594.45	1,426,887.56	0.30
Italy Frn 19-15.12.23 /Cct	6,500,000	EUR	6,491,550.00	6,549,205.00	1.38
Japan 0.1% 16-20.09.21	479,600,000	JPY	3,945,470.98	3,644,265.82	0.77
Japan 0.1% 17-10.03.27 /Infl	314,900,000	JPY	2,531,140.76	2,489,981.60	0.52
Japan 0.1% 17-20.03.27	960,650,000	JPY	8,004,756.55	7,374,412.22	1.56
Japan 0.10% 19-20.06.24	609,500,000	JPY	5,310,876.52	4,660,992.38	0.98
Japan 1.2% 14-20.12.34	1,044,650,000	JPY	9,751,622.44	8,979,082.20	1.90
Japan 1.5% 14-20.12.44	588,650,000	JPY	5,791,876.29	5,415,028.66	1.14
Nether Gove 0.5% 19-15.01.40	2,683,000	EUR	2,653,218.70	2,828,874.71	0.60
Spanish Gov 0.50% 21-31.10.31	1,046,000	EUR	1,041,596.34	1,047,368.17	0.22
Spanish Gov 0.85% 21-30.07.37	3,269,000	EUR	3,250,758.98	3,217,140.58	0.68
Spanish Gov 1.0% 20-31.10.50 144a	3,480,000	EUR	3,297,717.60	3,142,279.92	0.66
Spanish Gov 1.25% 20-31.10.30	1,123,000	EUR	1,134,225.69	1,215,771.03	0.26
UK 1.5% 16-22.07.26	17,272,839	GBP	20,519,021.75	21,268,288.71	4.49
UK 4.25% 03-07.03.36	528,000	GBP	848,356.17	884,012.10	0.19
UK 4.25% 08-07.12.49	187,000	GBP	345,007.95	375,938.28	0.08
UK 4.75% 04-07.12.38	670,000	GBP	1,176,163.01	1,230,804.51	0.26
USA 0.25% 20-31.10.25 /Tbo	6,894,200	USD	5,604,727.57	5,685,598.73	1.20
USA 0.875% 20-15.11.30 /Tbo	11,283,600	USD	8,780,629.59	9,054,648.98	1.91
USA 1.25% 16-31.10.21 /Tbo	9,000,000	USD	7,701,839.62	7,618,587.27	1.61
USA 1.25% 19-31.08.24 /Tbo	5,438,500	USD	5,203,544.86	4,694,130.76	0.99
USA 1.75% 15-30.04.22 /Tbo	6,450,000	USD	5,148,284.78	5,513,227.23	1.16
USA 2.125% 14-31.12.21 /Tbo	4,644,000	USD	4,287,357.06	3,955,604.53	0.84

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Controllo

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
USA 2.25% 16-15.08.46 /Tbo	1,980,000	USD	1,555,761.48	1,727,321.95	0.36
USA 2.875% 19-15.05.49 /Tbo	2,327,800	USD	2,363,072.55	2,299,463.06	0.49
USA 6.25% 99-15.05.30 Bonds	820,000	USD	1,058,004.20	976,385.96	0.21
			232,275,252.02	231,660,277.11	48.92
Shares					
Abb Ltd Zuerich /Namen.	6,497	CHF	128,959.56	185,992.49	0.04
Abbott Laboratories Inc	4,087	USD	231,005.73	399,499.08	0.08
Adidas Ag	3,332	EUR	757,982.05	1,045,914.80	0.22
Adobe Systems Inc	1,529	USD	611,870.20	755,011.43	0.16
Aig	5,847	USD	246,208.34	234,668.80	0.05
Air Liquide	8,701	EUR	751,350.87	1,284,789.66	0.27
Akzo Nobel	3,656	EUR	279,403.26	380,955.20	0.08
Alfa Laval Ab	6,455	SEK	119,367.55	192,385.32	0.04
Allianz Se /Nam. Vinkuliert	8,315	EUR	1,523,441.54	1,748,644.50	0.37
Alphabet Inc -C-	870	USD	1,155,995.13	1,838,531.53	0.39
Alstom	10,076	EUR	386,182.07	429,136.84	0.09
Amazon Com Inc	573	USD	877,172.22	1,662,067.18	0.35
Analog Devices Inc	2,867	USD	301,230.99	416,174.30	0.09
Anglo American Plc	9,808	GBP	352,225.58	328,094.67	0.07
Anheuser-Busch Inbev Sa /Nv	12,263	EUR	908,494.89	745,713.03	0.16
Apple Inc	15,319	USD	82,347.60	1,769,047.42	0.37
Applied Materials Inc	2,453	USD	235,708.48	294,525.46	0.06
Arcelormittal Sa	16,897	EUR	240,990.01	436,787.45	0.09
Asml Holding Nv	6,482	EUR	1,389,002.41	3,755,670.80	0.79
Assa Abloy Ab	7,858	SEK	128,547.31	199,725.02	0.04
Astrazeneca Plc	5,691	GBP	425,585.20	575,462.54	0.12
Atlas Copco Ab	3,608	SEK	72,397.96	186,395.47	0.04
Axa	49,892	EUR	1,099,726.54	1,066,940.42	0.23
Banco Santander Sa /Reg.	89,389	EUR	248,680.82	287,787.89	0.06
Bank of America Corp	16,862	USD	308,496.92	586,189.09	0.12
Basf Namen-Akt.	21,841	EUR	1,489,133.20	1,451,116.04	0.31
Bayer	6,686	EUR	419,934.89	342,390.06	0.07
Berkshire Hathaway -B	2,909	USD	467,602.90	681,677.30	0.14
Blackrock Inc	498	USD	225,363.70	367,398.87	0.08
Bnp Paribas	26,396	EUR	898,572.28	1,395,556.52	0.30
Booking Holdings Inc	135	USD	240,041.36	249,065.89	0.05
Bp Plc	106,685	GBP	646,360.16	391,356.53	0.08
Bucher Industries Ag/Nam	330	CHF	95,517.07	145,603.24	0.03
Call Edf 19/03/21 13	12,831	EUR	157,755.36	147,813.12	0.03
Cap Gemini Sa	3,909	EUR	374,055.08	633,258.00	0.13
Carrier Global Corporation	3,603	USD	76,158.67	147,644.01	0.03
Caterpillar Inc.	2,619	USD	286,968.49	480,584.29	0.10
Cboe Global Markets Inc	2,175	USD	158,637.92	218,325.25	0.05
Centene Corp. De	5,070	USD	260,588.93	311,766.53	0.07
Chubb Ltd	1,441	USD	173,812.94	193,113.44	0.04
Church & Dwight Co Inc	3,992	USD	247,923.52	286,845.06	0.06
Cigna Corporation	1,135	USD	171,192.81	226,875.59	0.05
Citigroup Inc	4,680	USD	245,619.50	279,182.12	0.06
Cnh Industrial Reg Shs	17,019	USD	137,036.30	239,500.09	0.05
Cnh Industrial Reg Shs	26,531	EUR	294,527.30	369,444.18	0.08
Coca-Cola Co.	8,220	USD	347,162.09	375,028.84	0.08

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Controllo

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Colgate-Palmolive Co.	4,115	USD	262,352.72	282,255.69	0.06
Conocophillips	10,782	USD	362,667.36	553,645.70	0.12
Corteva Inc	5,222	USD	158,385.13	195,274.62	0.04
Credit Agricole Sa. Paris	24,211	EUR	305,855.49	286,028.75	0.06
Crh Plc	12,517	EUR	379,547.91	531,972.50	0.11
Daimler Ag /Namen-Akt.	13,092	EUR	945,050.34	985,827.60	0.21
Danaher Corp	956	USD	116,823.92	216,317.17	0.05
Dassault Systemes Sa	1,641	EUR	229,346.08	335,584.50	0.07
Delta Air Lines	7,674	USD	349,420.49	279,913.36	0.06
Deutsche Boerse Ag /Nam.	4,857	EUR	623,944.24	714,950.40	0.15
Deutsche Post Ag. Bonn	20,325	EUR	611,590.02	1,165,842.00	0.25
Deutsche Telekom /Nam.	105,912	EUR	1,556,772.83	1,886,504.54	0.40
Diageo Plc	9,693	GBP	367,786.95	390,677.58	0.08
E. On-Namen Akt.	21,398	EUR	188,688.72	208,716.09	0.05
Eaton Corporation Public Ltd	2,343	USD	155,612.25	292,736.71	0.06
Edp Renovaveis Sa	51,863	EUR	1,024,601.08	1,013,403.02	0.21
Edwards Lifesciences	3,318	USD	127,866.46	289,751.49	0.06
Elisa Corporation A	6,201	EUR	333,694.11	312,034.32	0.07
Emerson Electric Co	4,440	USD	249,058.69	360,291.40	0.08
Enel	129,737	EUR	923,170.64	1,016,100.18	0.21
Eog Resources Inc	7,417	USD	328,861.06	521,816.59	0.11
Ericsson Tel. B	27,380	SEK	227,785.59	290,349.97	0.06
Essilor International	2,687	EUR	299,004.63	418,204.68	0.09
Estee Lauder Cos A	926	USD	225,514.79	248,349.14	0.05
Facebook Inc -A-	2,121	USD	363,820.60	621,832.13	0.13
Faurecia Sa	3,343	EUR	112,718.38	138,299.91	0.03
Fe New Nv	4,940	EUR	485,417.63	859,560.00	0.18
Fortum Corporation	13,093	EUR	295,744.73	304,543.18	0.06
Fresenius Se & Co Kga	8,402	EUR	352,047.03	369,645.99	0.08
Gaz De France	40,248	EUR	551,130.55	465,025.39	0.10
General Hldg	430	USD	110,683.55	150,518.13	0.03
Glencore Intl	195,228	GBP	552,584.05	703,544.01	0.15
Goldman Sachs Group Inc	1,147	USD	194,572.93	367,049.67	0.08
Groupe Danone	6,487	EUR	415,099.54	385,133.19	0.08
Groupe Eurotunnel Regroupem	28,617	EUR	443,831.22	376,313.55	0.08
Hannover Rueckve /Namen Akt	2,591	EUR	383,775.39	365,590.10	0.08
Hexagon Rg-B	15,249	SEK	80,250.53	190,633.04	0.04
Hsbc Holdings Plc	28,269	GBP	141,201.25	137,378.10	0.03
Iberdrola Sa	93,236	EUR	841,223.07	958,466.08	0.20
Imi Plc	7,047	GBP	76,903.96	141,153.42	0.03
Inditex	23,147	EUR	686,886.47	687,697.37	0.15
Infineon Technologies /Nam.	35,975	EUR	700,657.51	1,216,674.50	0.26
Ing Group Nv	95,395	EUR	1,022,064.02	1,062,700.30	0.22
Intesa Sanpaolo	564,324	EUR	1,276,856.09	1,314,592.76	0.28
Inwit	39,852	EUR	371,263.47	379,072.22	0.08
Iovance Biotechnologies Inc	6,648	USD	174,639.90	145,852.41	0.03
Jeronimo Martins Sgpa Sa	16,569	EUR	235,768.12	254,831.22	0.05
Johnson & Johnson	7,013	USD	833,925.16	974,132.90	0.21
Jpmorgan Chase & Co	4,417	USD	380,361.62	579,275.03	0.12
Kbc Groupe Sa	5,518	EUR	230,683.11	354,807.40	0.07
Kering Act.	1,697	EUR	896,883.17	1,250,689.00	0.26
Kerry Group A	3,459	EUR	403,692.39	407,470.20	0.09

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Controllo

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Koninklijke Ahold Delhaize N.V.	18,803	EUR	475,189.92	471,391.21	0.10
Koninklijke Dsm Nv	3,048	EUR	446,743.99	479,755.20	0.10
L Oreal	4,280	EUR	1,148,115.81	1,608,424.00	0.34
Lafargeholcim N Namen-Akt.	9,113	CHF	438,095.82	461,259.77	0.10
Levi Strauss Class -A-	8,436	USD	161,505.89	197,171.94	0.04
Lilly (Eli) & Co	3,071	USD	232,212.44	594,313.59	0.13
Linde Plc	8,297	EUR	1,448,837.98	2,019,074.95	0.43
Linde Plc	1,604	USD	327,782.34	390,991.91	0.08
Lvmh Moet Hennessy Eur 0.3	4,231	EUR	1,411,746.78	2,797,960.30	0.59
Lyondellbasell Ind Nv -A-	5,275	USD	339,480.18	457,537.31	0.10
Match Group Rg	1,310	USD	145,183.43	178,109.19	0.04
Medtronic Holdings Limited	4,749	USD	369,338.84	497,043.31	0.11
Merck	5,270	USD	287,340.31	345,571.59	0.07
Metlife Inc	3,656	USD	133,781.21	184,495.45	0.04
Microsoft Corp	8,114	USD	882,840.64	1,853,358.01	0.39
Mondelez International Inc Wi	5,348	USD	214,864.19	281,559.12	0.06
Nestle Sa	4,544	CHF	452,280.80	477,482.46	0.10
Nexi S.P.A.	47,461	EUR	415,513.67	878,503.11	0.19
Nike Inc B	2,204	USD	192,441.58	287,096.09	0.06
Nordea Bank Abp	52,318	EUR	463,561.65	491,684.56	0.10
Novartis Ag Basel /Nam.	3,575	CHF	233,113.38	274,914.64	0.06
Nvidia Corp	319	USD	75,044.56	215,203.96	0.05
Omv Ag	6,455	EUR	273,874.36	309,646.35	0.07
Organon & Company Wi	527	USD	14,384.51	13,446.05	-
Otis Worldwide Corporation	3,802	USD	180,069.24	262,132.83	0.06
Parker-Hannifin	1,163	USD	181,549.86	301,154.24	0.06
Paypal Holdings Inc	3,108	USD	644,474.05	763,844.72	0.16
Pernod-Ricard	5,979	EUR	825,212.27	1,119,268.80	0.24
Pioneer Natural Resources Co	6,793	USD	786,240.34	930,858.65	0.20
Poste Italiane Spa	26,721	EUR	268,755.83	297,939.15	0.06
Prada Shs	112,918	HKD	344,823.64	722,703.45	0.15
Procter & Gamble Co	3,358	USD	282,994.29	382,036.21	0.08
Prosus Bearer Rg Shs -N-	12,526	EUR	876,285.99	1,033,019.22	0.22
Prysmian Spa	26,531	EUR	411,984.71	802,032.13	0.17
Puma Se	4,127	EUR	240,258.86	414,969.85	0.09
Repsol Ypf Sa. Madrid	40,430	EUR	559,320.13	426,698.22	0.09
Roche Holding Ag /Genussschein	661	CHF	194,714.57	210,115.35	0.04
Roy. Philips Electr. /Eur 0.2	26,012	EUR	921,471.35	1,087,041.48	0.23
Rwe Ag (Neu). Essen A	46,841	EUR	1,115,139.61	1,431,460.96	0.30
Ryanair Holdings Plc	18,337	EUR	203,824.65	292,658.52	0.06
Saint-Gobain	16,566	EUR	579,203.43	920,075.64	0.19
Sampo Plc A	36,448	EUR	1,570,298.70	1,412,724.48	0.30
Sandvik Ab	8,620	SEK	119,079.34	185,778.29	0.04
Sanofi-Aventis	30,221	EUR	2,268,933.11	2,670,327.56	0.56
Sap Ag	19,919	EUR	1,870,731.07	2,367,173.96	0.50
Schlumberger Ltd	9,037	USD	204,743.65	243,907.56	0.05
Schneider Electric Sa	10,424	EUR	823,754.00	1,383,056.32	0.29
Scor Se	15,913	EUR	500,913.62	426,786.66	0.09
Siemens Ag /Nam.	14,899	EUR	1,579,823.86	1,990,804.38	0.42
Siemens Healthineers Ag	9,727	EUR	389,320.42	502,691.36	0.10
Sika Ltd	606	CHF	94,855.92	167,181.89	0.04
Snap Inc -A-	6,720	USD	286,712.50	386,088.36	0.08

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Controllo

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Snowflake Rg-A	1,336	USD	258,252.98	272,381.79	0.06
Standard Chartered Plc	33,423	GBP	210,229.16	179,434.12	0.04
Starbucks Corp.	2,690	USD	191,165.21	253,599.41	0.05
Stellantis Br Rg	99,816	EUR	1,105,096.75	1,652,354.06	0.35
Stmicroelectronics Nv	24,363	EUR	404,560.76	745,629.62	0.16
Teladoc Health Inc	1,286	USD	208,297.63	180,311.08	0.04
Teleperformance	960	EUR	220,448.78	328,608.00	0.07
Tenaris /Adr	12,788	USD	178,257.88	236,135.92	0.05
Tesco Rg	54,677	GBP	177,210.58	141,961.58	0.03
Total Sa	53,130	EUR	2,291,863.39	2,027,175.15	0.43
Twilio Inc -A-	1,995	USD	491,219.46	663,026.31	0.14
Tyson Foods Inc -A-	2,993	USD	207,177.78	186,141.38	0.04
Ubs Group Ag	14,392	CHF	146,929.48	185,855.59	0.04
Unicredit Spa	29,160	EUR	268,593.43	290,142.00	0.06
Union Pacific Corp.	1,074	USD	103,601.14	199,160.89	0.04
Unitedhealth Group Inc	728	USD	144,212.72	245,801.28	0.05
Vertex Pharmaceuticals	1,670	USD	244,268.21	283,914.08	0.06
Vinci	12,103	EUR	975,515.76	1,089,148.97	0.23
Volkswagen Ag /Vorzug.	2,806	EUR	367,499.53	592,627.20	0.12
Waste Management Inc.	1,276	USD	133,776.32	150,742.29	0.03
Worldline Sa	14,958	EUR	1,005,790.15	1,180,784.52	0.25
Xpo Logistics Inc	1,533	USD	99,737.95	180,819.03	0.04
Zalando Se	3,459	EUR	262,539.06	352,645.05	0.07
Zurich Financial Services /Nam	547	CHF	147,315.87	185,176.78	0.04
			81,996,747.91	108,402,784.97	22.89
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			314,271,999.93	340,063,062.08	71.81
Other transferable securities and money market instruments					
Shares					
Thungela Resources Limited	980	GBP	1,239.21	2,271.11	-
			1,239.21	2,271.11	-
Total - Other transferable securities and money market instruments			1,239.21	2,271.11	-
Investment Funds					
Am Is M Em M -Ucits Etf Eur C- Cap	856,525	EUR	4,343,352.63	4,547,291.23	0.96
Am Is Msema Shs -Ucits Etf Cap	72,389	USD	2,047,102.01	2,881,289.72	0.61
An Geo Us Value Shs Eur	160,207	EUR	3,288,112.59	4,727,697.18	1.00
Av I Em M Bd -I- Eur /Cap	18,300	EUR	2,528,478.06	2,677,352.22	0.56
Cs Etf Msci Can -Cad	7,277	EUR	779,761.81	1,080,998.35	0.23
Cs Etf Msci Pac Ex Japan Usd	7,462	EUR	931,070.24	1,147,954.08	0.24
Eurizon AM Sicav Active Beta -I- Cap*	387,800	EUR	2,098,773.60	2,102,651.60	0.44
Eurizon AM Sicav Euro Corp Bond I*	3,805,000	EUR	30,604,635.00	32,810,515.00	6.93
Eurizon Em Sm Cap I Capitali*	84,000	EUR	420,000.00	546,084.00	0.12
Eurizon Euro Hy -I- Cap*	650,000	EUR	3,332,550.00	3,637,400.00	0.77
Eurizon Gl Infl Lkd -I-Cap*	685,000	EUR	3,413,690.00	3,631,185.00	0.77
Eurizon Gl Infra Shs I Capitalis*	90,000	EUR	450,000.00	571,950.00	0.12
Eurizon It Mc Eq -I- Cap*	235,548	EUR	1,164,314.94	1,527,294.77	0.32
Eurizon Ital Eq -I- Cap*	2,120,000	EUR	12,165,740.00	15,416,640.00	3.25

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Controllo

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Eurizon Iter Fia Class A	2	EUR	2,000,000.00	1,990,063.11	0.42
Eurizon Sm Fac Eur -I- Cap*	365,000	EUR	2,010,420.00	2,316,655.00	0.49
Eurizon Us Cor Eq -I- Cap*	159,473	EUR	912,593.54	1,428,237.67	0.30
Ishs Ftse 250 Ucits Gbp Etf	15,189	GBP	384,044.67	373,755.29	0.08
Sour Uti S&P Us Ac Ex Tr A Usd	1,714	USD	527,443.59	587,630.30	0.12
Ssga Bar Emg Mk /Ex. Trad. Fd Usd	121,936	EUR	7,784,393.95	7,128,378.56	1.51
Total - Investment Funds			81,186,476.63	91,131,023.08	19.24
Financial Instruments					
Options Contracts					
Call Eur/Usd Spot -Cross Rates 29/06/21 1	15,300,000	EUR	15,300,000.00	161,239.05	0.03
Call Eur/Usd Spot -Cross Rates 29/06/21 1	12,200,000	EUR	12,200,000.00	136,156.51	0.03
Call Eur/Usd Spot -Cross Rates 30/09/21 1	29,400,000	EUR	29,400,000.00	1,029.00	-
Call Eur/Usd Spot -Cross Rates 30/09/21 1	14,600,000	EUR	14,600,000.00	12,641.70	-
Call Spx - S&P 500 Indices 17/12/21 3900	(90)	USD	(22,403,625.63)	(3,528,591.90)	(0.74)
Put Euro Stoxx 50 Pr 17/09/21 3650	(320)	EUR	1,612,714.24	(103,040.00)	(0.02)
Put Euro Stoxx 50 Pr 17/09/21 3950	320	EUR	(4,656,062.08)	254,080.00	0.05
			46,053,026.53	(3,066,485.64)	(0.65)
Total - Financial Instruments			46,053,026.53	(3,066,485.64)	(0.65)
TOTAL INVESTMENT PORTFOLIO			441,512,742.30	428,129,870.63	90.40

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Controllo

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
States, Provinces and Municipalities	46.63	Luxembourg	18.07
Investment funds	19.24	Germany	16.21
Internet Software	2.49	United States of America	13.83
Supranational	2.29	Italy	8.44
Pharmaceuticals and Cosmetics	2.10	France	7.76
Electronic semiconductor	1.64	Japan	6.87
Banks and financial institutions	1.60	Great Britain	5.50
Insurance	1.31	Ireland	4.12
Textile	1.22	Netherlands	3.26
Petrol	1.21	Spain	2.53
Mechanics, machinery	1.07	Austria	1.14
Chemicals	0.97	Belgium	0.64
Electronics and Electrical Equipment	0.95	Switzerland	0.56
Retail	0.94	Finland	0.53
Automobile industry	0.92	Australia	0.43
Public services	0.89	Sweden	0.26
Communication Services	0.89	Jersey	0.15
Holding and Finance Companies	0.85	Portugal	0.05
Construction, building materials	0.63	Curacao	0.05
Transportation	0.53	South Africa	0.00
Tobacco and spirits	0.48	Cash and Other Assets / (Liabilities)	9.60
Office equipment, computers	0.37		
Food and Distilleries	0.36		
Environmental services & recycling	0.24		
Consumer goods	0.20		
Healthcare Education and Social Services	0.16		
Other Services	0.16		
Business Houses	0.15		
Mines, heavy industries	0.14		
Biotechnology	0.09		
Graphic art, publishing	0.08		
Non-ferrous metals	0.07		
Leisure	0.05		
Miscellaneous	(0.52)		
Cash and Other Assets / (Liabilities)	9.60		
	100.00		100.00

Obiettivo Equilibrio

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Australia 3.25% 13-21.04.25	1,190,000	AUD	789,686.99	830,170.84	0.17
Austria 0.75% 16-20.10.26	2,192,000	EUR	2,277,895.46	2,328,780.80	0.49
Austria 1.5% 16-20.02.47	250,000	EUR	246,241.50	306,186.50	0.07
Austria 4.15% 06-15.03.37	265,000	EUR	394,605.95	423,496.50	0.09
Belgium 0.40% 20-22.06.40	1,306,087	EUR	1,298,485.17	1,256,128.78	0.26
Btps 3.85% 18-01.09.49 /Btp	1,398,000	EUR	1,893,194.61	2,035,977.30	0.43
Bundesobl-1 0.0% 20-10.10.25	24,500,000	EUR	25,261,404.29	25,195,532.95	5.33
Bundesobl-1 0.0% 20-15.02.30	3,911,471	EUR	4,031,865.87	4,026,968.71	0.85
Bundesobl-1 0.0% 20-15.08.30	2,127,000	EUR	2,227,330.59	2,195,612.77	0.46
Efsf 1.875% 13-23.05.23	1,325,000	EUR	1,442,095.25	1,387,065.65	0.29
Eib 0.01% 20-15.11.35 Regs	4,932,000	EUR	4,717,014.12	4,721,778.43	1.00
Eni 1.25% 20-18.05.26	100,000	EUR	105,821.00	105,676.80	0.02
EU 0.0% 20-04.11.25	1,050,000	EUR	1,076,943.00	1,070,178.90	0.23
France 1.75% 16-25.06.39 Oat	2,179,456	EUR	2,429,295.61	2,644,521.40	0.56
France O.A. 2% 25.05.48 /Oat	2,269,976	EUR	2,858,736.55	2,921,050.52	0.62
Germany 0% 16-08.10.21	18,900,000	EUR	18,935,796.60	18,932,130.00	4.01
Germany 2.5% 14-15.08.46	1,758,491	EUR	2,513,631.66	2,750,290.44	0.58
Germany 4% 05-04.01.37	120,812	EUR	184,222.15	196,760.42	0.04
Italy 0.000% 20-26.05.25 /Infl	2,165,000	EUR	2,165,000.00	2,349,016.92	0.50
Italy 0.15% 20-15.05.51 /Infl	1,776,000	EUR	1,764,171.74	1,683,267.26	0.36
Italy 0.60% 21-01.08.31 /Btp	1,000	EUR	977.82	978.73	-
Italy 1.45% 20-10.30.36/ Btp Regs	383,000	EUR	381,134.79	394,689.16	0.08
Italy 1.50% 20-30.04.45 /Btp	2,690,000	EUR	2,667,619.20	2,612,259.00	0.55
Italy 1.70% 20-01.09.51 /Btp	3,758,000	EUR	3,708,619.88	3,638,016.08	0.77
Italy 2.45% 20-01.09.50 /Btp Regs	3,410,000	EUR	3,617,770.97	3,898,448.40	0.83
Italy 3.1% 19-01.03.40 /Btp	520,000	EUR	615,420.00	657,776.08	0.14
Italy 3.45% 17-01.03.48 Btp	422,000	EUR	454,226.52	574,019.59	0.12
Japan 0.1% 16-20.09.21	312,650,000	JPY	2,447,156.76	2,375,687.47	0.50
Japan 0.1% 17-10.03.27 /Infl	121,000,000	JPY	964,605.05	956,772.86	0.20
Japan 0.1% 17-20.03.27	416,800,000	JPY	3,480,023.63	3,199,557.60	0.68
Japan 0.10% 19-20.06.24	415,150,000	JPY	3,617,408.35	3,174,751.41	0.67
Japan 1.2% 14-20.12.34	406,000,000	JPY	3,416,215.80	3,489,692.60	0.74
Japan 1.5% 14-20.12.44	400,950,000	JPY	3,818,460.71	3,688,364.46	0.78
Nether Gove 0.5% 19-15.01.40	1,659,765	EUR	1,734,858.80	1,750,006.42	0.37
Spanish Gov 0.50% 21-31.10.31	676,000	EUR	673,154.04	676,884.21	0.15
Spanish Gov 0.85% 21-30.07.37	2,125,000	EUR	2,113,142.50	2,091,289.00	0.44
Spanish Gov 1.0% 20-31.10.50 144a	2,235,000	EUR	2,117,930.70	2,018,102.19	0.43
Spanish Gov 1.25% 20-31.10.30	726,000	EUR	732,982.30	785,974.86	0.16
UK 1.5% 16-22.07.26	9,257,333	GBP	10,933,060.90	11,398,683.65	2.41
UK 4.25% 03-07.03.36	311,677	GBP	506,406.83	521,830.55	0.11
UK 4.25% 08-07.12.49	120,000	GBP	211,540.62	241,243.82	0.05
UK 4.75% 04-07.12.38	270,000	GBP	455,917.80	495,995.85	0.11
USA 0.875% 20-15.11.30 /Tbo	1,030,600	USD	801,988.45	827,016.31	0.17
USA 1.75% 15-30.04.22 /Tbo	3,823,100	USD	3,133,221.01	3,267,847.92	0.69
USA 2.125% 14-31.12.21 /Tbo	2,500,000	USD	2,040,625.78	2,129,416.74	0.45
USA 2.25% 16-15.08.46 /Tbo	1,090,000	USD	761,866.58	950,899.46	0.20
USA 2.875% 19-15.05.49 /Tbo	1,618,500	USD	1,643,024.71	1,598,797.56	0.34
USA 6.25% 99-15.05.30 Bonds	380,000	USD	424,440.13	452,471.54	0.10
			134,087,238.74	135,228,065.41	28.60

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Equilibrio

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Shares					
Abb Ltd Zuerich /Namen.	16,204	CHF	319,025.55	463,879.07	0.10
Abbott Laboratories Inc	9,837	USD	618,696.30	961,554.31	0.20
Adidas Ag	5,429	EUR	1,305,827.74	1,704,163.10	0.36
Adobe Systems Inc	3,748	USD	1,500,433.16	1,850,740.91	0.39
Aig	14,448	USD	562,878.71	579,869.14	0.12
Air Liquide	14,176	EUR	1,559,757.07	2,093,228.16	0.44
Akzo Nobel	5,957	EUR	468,173.08	620,719.40	0.13
Alfa Laval Ab	16,100	SEK	300,447.39	479,845.66	0.10
Allianz Se /Nam. Vinkuliert	13,547	EUR	2,550,822.66	2,848,934.10	0.60
Alphabet Inc -C-	2,132	USD	2,879,467.63	4,505,458.89	0.95
Alstom	16,416	EUR	632,058.22	699,157.44	0.15
Amadeus It - Shs -A-	4,081	EUR	251,661.64	242,084.92	0.05
Amazon Com Inc	1,399	USD	2,269,921.28	4,057,996.49	0.86
Analog Devices Inc	6,756	USD	712,116.25	980,702.33	0.21
Anglo American Plc	15,979	GBP	573,887.38	534,525.36	0.11
Anheuser-Busch Inbev Sa /Nv	19,979	EUR	1,513,783.96	1,214,922.99	0.26
Apple Inc	37,000	USD	164,502.76	4,272,782.47	0.90
Applied Materials Inc	5,891	USD	566,065.48	707,317.37	0.15
Arcelormittal Sa	27,530	EUR	418,399.81	711,650.50	0.15
Asm International Reg Nv	1,028	EUR	222,115.62	284,756.00	0.06
Asml Holding Nv	10,560	EUR	2,343,044.32	6,118,464.00	1.29
Assa Abloy Ab	18,966	SEK	323,983.65	482,054.57	0.10
Astrazeneca Plc	10,716	GBP	867,384.73	1,083,580.50	0.23
Atlas Copco Ab	8,998	SEK	199,071.12	464,852.13	0.10
Axa	81,287	EUR	1,753,331.74	1,738,322.50	0.37
Banco Santander Sa /Reg.	145,636	EUR	405,806.67	468,875.10	0.10
Bank of America Corp	42,056	USD	1,047,374.39	1,462,031.10	0.31
Basf Namen-Akt.	35,585	EUR	2,411,719.53	2,364,267.40	0.50
Bayer	10,894	EUR	690,469.94	557,881.74	0.12
Berkshire Hathaway -B	7,135	USD	1,216,584.19	1,671,972.34	0.35
Blackrock Inc	1,207	USD	557,971.62	890,462.72	0.19
Bnp Paribas	43,005	EUR	1,458,285.83	2,273,674.35	0.48
Booking Holdings Inc	323	USD	574,321.18	595,913.21	0.13
Bp Plc	270,428	GBP	1,576,421.73	992,021.04	0.21
Bucher Industries Ag/Nam	824	CHF	238,503.23	363,566.87	0.08
Call Edf 19/03/21 13	20,905	EUR	257,544.38	240,825.60	0.05
Cap Gemini Sa	6,368	EUR	684,993.04	1,031,616.00	0.22
Carrier Global Corporation	8,987	USD	213,897.58	368,269.98	0.08
Caterpillar Inc.	6,534	USD	734,340.65	1,198,983.49	0.25
Cboe Global Markets Inc	5,316	USD	387,491.43	533,617.03	0.11
Centene Corp. De	12,834	USD	639,747.37	789,193.61	0.17
Chubb Ltd	3,471	USD	405,456.10	465,160.83	0.10
Church & Dwight Co Inc	9,956	USD	630,499.86	715,388.13	0.15
Cigna Corporation	2,790	USD	419,783.72	557,694.18	0.12
Citigroup Inc	11,667	USD	639,237.70	695,986.72	0.15
Cnh Industrial Reg Shs	42,447	USD	354,317.11	597,335.94	0.12
Cnh Industrial Reg Shs	43,225	EUR	479,851.58	601,908.13	0.13
Coca-Cola Co.	20,502	USD	874,330.64	935,382.14	0.20
Colgate-Palmolive Co.	10,263	USD	660,608.74	703,958.73	0.15
Conocophillips	26,348	USD	878,209.35	1,352,945.36	0.29

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Equilibrio

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Corteva Inc	12,366	USD	375,065.22	462,421.67	0.10
Credit Agricole Sa. Paris	39,446	EUR	498,317.94	466,015.04	0.10
Crh Plc	20,394	EUR	620,412.64	866,745.00	0.18
Daimler Ag /Namen-Akt.	21,330	EUR	1,539,582.33	1,606,149.00	0.34
Danaher Corp	2,257	USD	280,686.41	510,698.58	0.11
Dassault Systemes Sa	2,675	EUR	374,171.93	547,037.50	0.11
Delta Air Lines	19,620	USD	922,853.63	715,650.25	0.15
Deutsche Boerse Ag /Nam.	7,914	EUR	1,047,784.70	1,164,940.80	0.25
Deutsche Post Ag. Bonn	33,115	EUR	1,026,172.94	1,899,476.40	0.40
Deutsche Telekom /Nam.	172,556	EUR	2,449,985.51	3,073,567.47	0.65
Diageo Plc	15,793	GBP	599,241.98	636,538.84	0.14
E. On-Namen Akt.	34,862	EUR	304,255.30	340,043.95	0.07
Eaton Corporation Public Ltd	5,843	USD	417,741.80	730,030.13	0.15
Edp Renovaveis Sa	84,497	EUR	1,669,162.67	1,651,071.38	0.35
Edwards Lifesciences	8,132	USD	381,800.06	710,144.39	0.15
Elisa Corporation A	10,104	EUR	540,323.66	508,433.28	0.11
Emerson Electric Co	10,698	USD	618,402.37	868,107.52	0.18
Enel	211,372	EUR	1,481,343.74	1,655,465.50	0.35
Eog Resources Inc	18,125	USD	800,920.82	1,275,168.63	0.27
Ericsson Tel. B	44,609	SEK	373,071.06	473,054.12	0.10
Essilor International	4,378	EUR	497,744.17	681,391.92	0.14
Estee Lauder Cos A	2,310	USD	562,962.54	619,531.87	0.13
Facebook Inc -A-	5,224	USD	911,983.42	1,531,565.80	0.32
Faurecia Sa	5,446	EUR	216,701.30	225,301.02	0.05
Fe New Nv	8,049	EUR	991,272.57	1,400,526.00	0.30
Fortum Corporation	21,332	EUR	481,847.29	496,182.32	0.10
Fresenius Se & Co Kgaa	13,689	EUR	567,500.91	602,247.56	0.13
Gaz De France	65,573	EUR	867,043.16	757,630.44	0.16
General Hldg	1,073	USD	276,179.49	375,595.24	0.08
Glencore Intl	471,022	GBP	1,250,784.23	1,697,424.06	0.36
Goldman Sachs Group Inc	2,831	USD	493,892.75	905,943.87	0.19
Groupe Danone	10,569	EUR	707,019.07	627,481.53	0.13
Groupe Eurotunnel Regroupem	46,624	EUR	718,401.46	613,105.60	0.13
Hannover Rueckve /Namen Akt	4,221	EUR	636,770.22	595,583.10	0.13
Hexagon Rg-B	38,034	SEK	200,160.59	475,476.22	0.10
Hsbc Holdings Plc	70,506	GBP	352,169.71	342,636.12	0.07
Iberdrola Sa	151,903	EUR	1,370,546.88	1,561,562.84	0.33
Imi Plc	17,577	GBP	197,581.59	352,072.31	0.07
Inditex	37,712	EUR	1,044,041.98	1,120,423.52	0.23
Infineon Technologies /Nam.	58,613	EUR	1,136,145.52	1,982,291.66	0.42
Ing Group Nv	155,421	EUR	1,468,025.64	1,731,389.94	0.37
Intesa Sanpaolo	919,416	EUR	2,092,230.03	2,141,779.57	0.45
Inwit	64,929	EUR	604,056.73	617,604.65	0.13
Iovance Bioterapeutics Inc	16,475	USD	432,745.79	361,449.83	0.07
Jeronimo Martins Sgpps Sa	26,996	EUR	384,138.84	415,198.48	0.09
Johnson & Johnson	17,241	USD	1,957,921.84	2,394,841.77	0.51
Jpmorgan Chase & Co	11,019	USD	1,030,174.39	1,445,105.62	0.30
Kbc Groupe Sa	8,991	EUR	432,524.60	578,121.30	0.12
Kering Act.	2,765	EUR	1,478,374.01	2,037,805.00	0.43
Kerry Group A	5,636	EUR	657,651.60	663,920.80	0.14
Koninklijke Ahold Delhaize N.V.	30,634	EUR	763,809.90	767,994.38	0.16
Koninklijke Dsm Nv	4,966	EUR	727,161.65	781,648.40	0.16

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Equilibrio

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
L Oreal	6,973	EUR	1,889,458.53	2,620,453.40	0.56
Lafargeholcim N Namen-Akt.	14,847	CHF	655,344.92	751,489.50	0.16
Levi Strauss Class -A-	19,647	USD	368,353.20	459,203.07	0.10
Lilly (Eli) & Co	7,475	USD	572,747.23	1,446,595.28	0.31
Linde Plc	13,518	EUR	2,369,595.26	3,289,605.30	0.70
Linde Plc	3,900	USD	797,551.25	950,666.10	0.20
Lvmh Moet Hennessy Eur 0.3	6,894	EUR	2,476,613.62	4,559,002.20	0.96
Lyondellbasell Ind Nv -A-	12,937	USD	832,505.48	1,122,115.67	0.24
Match Group Rg	2,983	USD	330,597.08	405,572.30	0.09
Medtronic Holdings Limited	11,626	USD	964,307.69	1,216,808.92	0.26
Merck	13,156	USD	669,382.44	862,683.07	0.18
Metlife Inc	8,996	USD	312,073.21	453,971.84	0.10
Microsoft Corp	19,511	USD	2,287,476.85	4,456,601.94	0.94
Mondelez International Inc Wi	13,339	USD	568,228.77	702,265.73	0.15
Nestle Sa	7,403	CHF	736,727.79	777,905.51	0.16
Nexi S.P.A.	77,326	EUR	757,829.83	1,431,304.26	0.30
Nike Inc B	5,308	USD	478,489.20	691,427.42	0.14
Nordea Bank Abp	85,239	EUR	656,994.01	801,076.12	0.17
Novartis Ag Basel /Nam.	8,917	CHF	679,625.70	685,710.17	0.14
Nvidia Corp	763	USD	179,495.29	514,735.50	0.11
Omv Ag	10,517	EUR	446,217.92	504,500.49	0.11
Organon & Company Wi	1,315	USD	33,494.59	33,551.35	0.01
Otis Worldwide Corporation	9,378	USD	462,745.80	646,575.94	0.14
Parker-Hannifin	2,901	USD	464,736.51	751,202.45	0.16
Paypal Holdings Inc	7,613	USD	1,579,148.31	1,871,026.34	0.39
Pernod-Ricard	9,742	EUR	1,650,663.27	1,823,702.40	0.39
Pioneer Natural Resources Co	16,617	USD	1,890,221.52	2,277,061.42	0.48
Poste Italiane Spa	43,535	EUR	437,868.54	485,415.25	0.10
Prada Shs	158,294	HKD	483,815.47	1,013,121.21	0.22
Procter & Gamble Co	8,375	USD	705,147.97	952,815.13	0.20
Prosus Bearer Rg Shs -N-	20,409	EUR	1,471,521.83	1,683,130.23	0.36
Prysmian Spa	43,225	EUR	926,218.93	1,306,691.75	0.28
Puma Se	6,724	EUR	391,773.75	676,098.20	0.14
Repsol Ypf Sa. Madrid	65,870	EUR	910,035.51	695,191.98	0.15
Roche Holding Ag /Genussschein	1,650	CHF	485,588.70	524,493.68	0.11
Roy. Philips Electr. /Eur 0.2	42,380	EUR	1,577,699.24	1,771,060.20	0.37
Rwe Ag (Neu). Essen A	76,316	EUR	1,978,760.76	2,332,216.96	0.49
Ryanair Holdings Plc	29,876	EUR	312,129.51	476,820.96	0.10
Saint-Gobain	26,990	EUR	964,601.39	1,499,024.60	0.32
Sampo Plc A	59,383	EUR	2,226,808.50	2,301,685.08	0.49
Sandvik Ab	21,901	SEK	307,272.63	472,010.49	0.10
Sanofi-Aventis	49,238	EUR	3,836,686.02	4,350,669.68	0.92
Sap Ag	32,453	EUR	3,291,826.73	3,856,714.52	0.82
Schlumberger Ltd	23,286	USD	535,955.91	628,486.39	0.13
Schneider Electric Sa	16,983	EUR	1,360,066.28	2,253,304.44	0.48
Scor Se	25,926	EUR	937,266.07	695,335.32	0.15
Siemens Ag /Nam.	24,274	EUR	2,469,930.72	3,243,491.88	0.69
Siemens Healthineers Ag	15,848	EUR	673,201.24	819,024.64	0.17
Sika Ltd	1,512	CHF	236,816.40	417,127.09	0.09
Snap Inc -A-	16,391	USD	699,908.09	941,722.38	0.20
Snowflake Rg-A	3,613	USD	687,573.62	736,613.32	0.16
Standard Chartered Plc	81,075	GBP	513,679.75	435,257.79	0.09

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Equilibrio

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Starbucks Corp.	6,410	USD	455,527.50	604,301.94	0.13
Stellantis Br Rg	162,624	EUR	2,043,718.03	2,692,077.70	0.57
Stmicroelectronics Nv	41,128	EUR	766,666.78	1,258,722.44	0.27
Teladoc Health Inc	2,995	USD	484,551.85	419,931.32	0.09
Teleperformance	1,564	EUR	359,147.80	535,357.20	0.11
Tenaris /Adr	31,134	USD	433,956.03	574,902.70	0.12
Tesco Rg	138,085	GBP	441,491.65	358,519.40	0.08
Total Sa	86,561	EUR	3,843,212.83	3,302,734.96	0.70
Twilio Inc -A-	4,756	USD	1,176,270.51	1,580,628.13	0.34
Tyson Foods Inc -A-	7,330	USD	524,621.75	455,869.14	0.09
Ubs Group Ag	35,895	CHF	366,769.63	463,541.30	0.10
Unicredit Spa	47,509	EUR	437,606.50	472,714.55	0.10
Union Pacific Corp.	2,569	USD	305,585.96	476,391.37	0.10
Unitedhealth Group Inc	1,768	USD	369,211.69	596,945.97	0.12
Vertex Pharmaceuticals	4,101	USD	632,432.82	697,204.58	0.15
Vinci	19,718	EUR	1,690,294.99	1,774,422.82	0.37
Volkswagen Ag /Vorzug.	4,572	EUR	660,617.71	965,606.40	0.20
Waste Management Inc.	3,093	USD	324,318.61	365,396.48	0.08
Worldline Sa	24,371	EUR	1,673,217.02	1,923,846.74	0.41
Xpo Logistics Inc	3,824	USD	248,791.85	451,044.99	0.10
Zalando Se	5,635	EUR	429,499.39	574,488.25	0.12
Zurich Financial Services /Nam	1,366	CHF	387,473.03	462,434.14	0.10
			156,733,248.15	204,873,505.62	43.33
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			290,820,486.89	340,101,571.03	71.93
Other transferable securities and money market instruments					
Shares					
Thungela Resources Limited	1,597	GBP	2,019.57	3,700.98	-
			2,019.57	3,700.98	-
Total - Other transferable securities and money market instruments			2,019.57	3,700.98	-
Investment Funds					
Am Is M Em M -Ucits Etf Eur C- Cap	2,136,231	EUR	10,832,613.78	11,341,250.38	2.40
Am Is Msema Shs -Ucits Etf Cap	180,545	USD	5,125,543.49	7,186,208.58	1.52
An Geo Us Value Shs Eur	207,184	EUR	4,139,542.51	6,114,008.99	1.29
Av I Em M Bd -I- Eur /Cap	58,000	EUR	8,013,755.60	8,485,597.20	1.79
Cs Etf Msci Can -Cad	18,150	EUR	1,957,332.70	2,696,182.50	0.57
Cs Etf Msci Pac Ex Japan Usd	18,255	EUR	2,342,338.77	2,808,349.20	0.60
Eurizon AM Sicav Active Beta -I- Cap*	276,200	EUR	1,494,794.40	1,497,556.40	0.32
Eurizon AM Sicav Euro Corp Bond I*	2,250,000	EUR	18,638,952.60	19,401,750.00	4.10
Eurizon Em Sm Cap I Capitali*	200,000	EUR	1,000,000.00	1,300,200.00	0.28
Eurizon Euro Hy -I- Cap*	710,000	EUR	3,657,420.00	3,973,160.00	0.84
Eurizon Gl Infl Lkd -I-Cap*	379,059	EUR	1,853,911.81	2,009,391.76	0.42
Eurizon Gl Infra Shs I Capitalis*	14,000	EUR	70,000.00	88,970.00	0.02
Eurizon It Mc Eq -I- Cap*	400,000	EUR	2,142,800.00	2,593,600.00	0.55
Eurizon Ital Eq -I- Cap*	1,450,000	EUR	8,308,350.00	10,544,400.00	2.23
Eurizon Iter Fia Class A	3	EUR	3,000,000.00	2,985,094.67	0.63
Eurizon Sm Fac Eur -I- Cap*	275,000	EUR	1,514,700.00	1,745,425.00	0.37

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Equilibrio

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Eurizon Us Cor Eq -I- Cap*	389,311	EUR	2,336,174.39	3,486,667.78	0.74
Ishares Bc Eur Cor /Dis	100	EUR	13,504.92	13,506.00	0.00
Ishs Ftse 250 Ucuts Gbp Etf	37,883	GBP	957,848.72	932,185.91	0.20
Sour Uti S&P Us Ac Ex Tr A Usd	4,144	USD	1,303,253.29	1,420,735.11	0.30
Ubi Pramerica Cap Growth Cap	888,000	EUR	4,871,568.00	4,880,448.00	1.03
Total - Investment Funds			83,574,404.98	95,504,687.48	20.20
Financial Instruments					
Options Contracts					
Call Eur/Usd Spot -Cross Rates 29/06/21 1	10,900,000	EUR	10,900,000.00	121,648.47	0.03
Call Eur/Usd Spot -Cross Rates 29/06/21 1	13,600,000	EUR	13,600,000.00	143,323.60	0.03
Call Eur/Usd Spot -Cross Rates 30/09/21 1	13,100,000	EUR	13,100,000.00	11,342.90	-
Call Eur/Usd Spot -Cross Rates 30/09/21 1	26,400,000	EUR	26,400,000.00	924.00	-
Call Spx - S&P 500 Indices 17/12/21 3900	(42)	USD	(20,910,050.59)	(1,646,676.22)	(0.35)
Call Spx - S&P 500 Indices 17/12/21 3900	(42)	USD	-	(1,646,676.22)	(0.35)
Put Euro Stoxx 50 Pr 17/09/21 3650	(310)	EUR	1,562,316.92	(99,820.00)	(0.02)
Put Euro Stoxx 50 Pr 17/09/21 3950	310	EUR	(4,510,560.14)	246,140.00	0.05
			40,141,706.19	(2,869,793.47)	(0.61)
Total - Financial Instruments			40,141,706.19	(2,869,793.47)	(0.61)
TOTAL INVESTMENT PORTFOLIO			414,538,617.63	432,740,166.02	91.52

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Equilibrio

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
States, Provinces and Municipalities	27.06	Germany	17.87
Investment funds	20.20	Luxembourg	17.37
Internet Software	5.20	United States of America	15.36
Pharmaceuticals and Cosmetics	4.14	France	9.51
Banks and financial institutions	3.00	Italy	7.39
Electronic semiconductor	2.88	Netherlands	4.90
Petrol	2.46	Ireland	4.69
Mechanics, machinery	2.28	Great Britain	3.68
Insurance	2.28	Japan	3.57
Textile	2.04	Spain	2.39
Retail	1.85	Switzerland	1.17
Holding and Finance Companies	1.72	Finland	0.87
Chemicals	1.69	Austria	0.76
Electronics and Electrical Equipment	1.68	Belgium	0.64
Automobile industry	1.54	Sweden	0.60
Supranational	1.52	Jersey	0.36
Communication Services	1.47	Australia	0.17
Public services	1.45	Curacao	0.13
Construction, building materials	1.03	Portugal	0.09
Transportation	0.98	South Africa	0.00
Office equipment, computers	0.90	Cash and Other Assets / (Liabilities)	8.48
Tobacco and spirits	0.79		
Food and Distilleries	0.73		
Consumer goods	0.50		
Environmental services & recycling	0.43		
Other Services	0.39		
Healthcare Education and Social Services	0.38		
Business Houses	0.36		
Mines, heavy industries	0.27		
Biotechnology	0.22		
Graphic art, publishing	0.20		
Leisure	0.13		
Non-ferrous metals	0.11		
Miscellaneous	(0.36)		
Cash and Other Assets / (Liabilities)	8.48		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Sviluppo

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Bundesobl-1 0.0% 20-10.10.25	300,000	EUR	309,208.00	308,516.73	1.37
Bundesobl-1 0.0% 20-15.08.30	200,000	EUR	208,033.00	206,451.60	0.92
Eib 0.01% 20-15.11.35 Regs	150,000	EUR	148,002.50	143,606.40	0.64
EU 0.0% 20-04.07.35	150,000	EUR	145,222.00	143,253.30	0.64
EU 0.0% 20-04.11.25	20,000	EUR	20,470.00	20,384.36	0.09
Eu 0.0% 21-02.06.28	150,000	EUR	153,119.50	152,277.75	0.68
EU 0.0% 21-04.07.31	90,000	EUR	89,226.90	89,798.04	0.40
EU 0.10% 20-04.10.40	100,000	EUR	93,080.00	92,484.40	0.41
Eu 0.20% 21-04.06.36	100,000	EUR	98,043.00	97,479.60	0.43
France 1.85% 25.07.27 Oat/Infl	100,000	EUR	139,567.53	139,611.95	0.62
France O.A. 0.50% 25.06.44 /Oat	290,000	EUR	287,003.90	276,931.44	1.24
Germany 0.1% 15-15.04.26 /Infl	200,000	EUR	234,780.93	234,808.16	1.05
Germany 1.25% 17-15.08.48	185,000	EUR	247,828.11	233,356.41	1.04
Italy 0.000% 20-26.05.25 /Infl	200,000	EUR	202,624.31	216,999.25	0.97
Italy 0.15% 20-15.05.51 /Infl	60,000	EUR	59,600.40	56,867.14	0.25
Italy 0.85% 19-15.01.27 /Btp	200,000	EUR	205,598.00	206,900.00	0.92
Italy 0.95% 21-01.03.37 /Btp	75,000	EUR	72,728.25	71,405.55	0.32
Italy 1.45% 20-10.30.36/ Btp Regs	50,000	EUR	50,963.50	51,526.00	0.23
Italy 1.50% 20-30.04.45 /Btp	210,000	EUR	208,426.40	203,931.00	0.91
Italy 2.15% 21-01.03.72 /Btp	20,000	EUR	19,893.40	19,545.04	0.09
Italy 2.95% 17-01.09.38 /Btp	125,000	EUR	143,345.15	154,799.25	0.69
Italy 3.1% 19-01.03.40 /Btp	60,000	EUR	71,010.00	75,897.24	0.34
Italy 4.75% 13-01.09.44 Btp	50,000	EUR	59,205.00	79,970.50	0.35
Kfw 0.0% 20-15.09.28	100,000	EUR	101,590.00	101,346.80	0.45
Portugal 1.0% 21-12.04.52	30,000	EUR	29,824.20	27,303.84	0.12
Spain 2.9% 16-31.10.46	25,000	EUR	26,818.12	33,727.70	0.15
Spanish Gov 0.10% 21-30.04.31	130,000	EUR	129,541.20	126,018.62	0.56
Spanish Gov 0.85% 21-30.07.37	35,000	EUR	34,804.70	34,444.76	0.15
USA 4.5% 06-15.02.36 Tbo	175,000	USD	229,339.23	202,709.17	0.90
			3,818,897.23	3,802,352.00	16.93
Shares					
Abb Ltd Zuerich /Namen.	1,107	CHF	20,952.06	31,690.58	0.14
Abbott Laboratories Inc	673	USD	46,008.72	65,784.90	0.29
Adidas Ag	424	EUR	100,609.32	133,093.60	0.59
Adobe Systems Inc	257	USD	102,906.49	126,905.13	0.57
Aig	989	USD	35,324.59	39,693.42	0.18
Air Liquide	1,094	EUR	114,309.96	161,540.04	0.72
Akzo Nobel	452	EUR	35,858.21	47,098.40	0.21
Alfa Laval Ab	1,100	SEK	20,603.46	32,784.49	0.15
Allianz Se /Nam. Vinkuliert	1,059	EUR	199,783.34	222,707.70	0.99
Alphabet Inc -C-	146	USD	207,186.40	308,535.18	1.37
Alstom	1,248	EUR	48,065.42	53,152.32	0.24
Amadeus It - Shs -A-	294	EUR	17,585.26	17,440.08	0.08
Amazon Com Inc	95	USD	178,728.63	275,560.88	1.23
Analog Devices Inc	462	USD	49,526.86	67,064.01	0.30
Anglo American Plc	1,249	GBP	44,859.70	41,781.23	0.18
Anheuser-Busch Inbev Sa /Nv	1,491	EUR	103,173.31	90,667.71	0.41
Apple Inc	2,532	USD	79,812.18	292,396.90	1.30

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Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Sviluppo

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Applied Materials Inc	403	USD	38,724.22	48,387.18	0.22
Arcelormittal Sa	2,153	EUR	29,812.18	55,655.05	0.25
Asm International Reg Nv	70	EUR	18,006.26	19,390.00	0.09
Asml Holding Nv	783	EUR	181,482.31	453,670.20	2.02
Assa Abloy Ab	1,301	SEK	21,419.48	33,067.23	0.15
Astrazeneca Plc	798	GBP	62,354.87	80,692.16	0.36
Atlas Copco Ab	615	SEK	12,340.56	31,771.96	0.14
Axa	6,357	EUR	140,840.59	135,944.45	0.61
Bank of America Corp	2,875	USD	72,676.00	99,946.24	0.45
Basf Namen-Akt.	2,579	EUR	178,903.20	171,348.76	0.76
Bayer	852	EUR	54,217.42	43,630.92	0.20
Berkshire Hathaway -B	488	USD	84,954.01	114,354.94	0.51
Blackrock Inc	82	USD	39,233.39	60,495.39	0.27
Bnp Paribas	3,363	EUR	106,274.00	177,801.81	0.79
Booking Holdings Inc	22	USD	39,117.85	40,588.52	0.18
Bp Plc	18,512	GBP	98,084.82	67,908.25	0.30
Bucher Industries Ag/Nam	56	CHF	16,208.96	24,708.43	0.11
Cap Gemini Sa	486	EUR	52,354.88	78,732.00	0.35
Carrier Global Corporation	614	USD	15,381.48	25,160.54	0.11
Caterpillar Inc.	446	USD	49,733.11	81,840.62	0.36
Cboe Global Markets Inc	363	USD	26,436.46	36,437.73	0.16
Centene Corp. De	878	USD	44,290.93	53,990.34	0.24
Chubb Ltd	237	USD	26,261.38	31,761.20	0.14
Church & Dwight Co Inc	680	USD	43,725.05	48,861.38	0.22
Cigna Corporation	191	USD	28,668.35	38,179.06	0.17
Citigroup Inc	798	USD	41,401.07	47,604.13	0.21
Cnh Industrial Reg Shs	2,902	USD	24,230.39	40,838.43	0.18
Cnh Industrial Reg Shs	3,380	EUR	43,478.77	47,066.50	0.21
Coca-Cola Co.	1,401	USD	60,303.65	63,919.15	0.29
Colgate-Palmolive Co.	701	USD	45,089.70	48,082.93	0.21
Conocophillips	1,803	USD	61,590.23	92,582.38	0.41
Corteva Inc	846	USD	25,659.48	31,635.83	0.14
Credit Agricole Sa. Paris	2,319	EUR	29,285.64	27,396.67	0.12
Crh Plc	1,595	EUR	49,221.78	67,787.50	0.30
Daimler Ag /Namen-Akt.	1,586	EUR	114,485.93	119,425.80	0.53
Danaher Corp	154	USD	19,508.70	34,846.07	0.15
Dassault Systemes Sa	200	EUR	27,951.99	40,900.00	0.18
Delta Air Lines	1,343	USD	60,639.26	48,986.66	0.22
Deutsche Boerse Ag /Nam.	618	EUR	81,039.86	90,969.60	0.40
Deutsche Post Ag. Bonn	1,693	EUR	57,359.24	97,110.48	0.43
Deutsche Telekom /Nam.	12,998	EUR	182,560.21	231,520.38	1.03
Diageo Plc	1,206	GBP	45,760.90	48,607.98	0.22
E. On-Namen Akt.	2,726	EUR	24,038.02	26,589.40	0.12
Eaton Corporation Public Ltd	399	USD	32,666.86	49,851.45	0.22
Edp Renovaveis Sa	6,455	EUR	128,713.68	126,130.70	0.56
Edwards Lifesciences	556	USD	31,716.17	48,553.89	0.22
Elisa Corporation A	762	EUR	39,674.97	38,343.84	0.17
Emerson Electric Co	732	USD	43,718.09	59,399.39	0.27
Enel	15,458	EUR	99,286.47	121,067.06	0.54
Eog Resources Inc	1,240	USD	54,795.15	87,239.12	0.39
Ericsson Tel. B	3,488	SEK	29,361.68	36,988.34	0.17
Essilor International	324	EUR	38,432.67	50,427.36	0.23

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Sviluppo

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Estee Lauder Cos A	157	USD	38,271.10	42,106.71	0.19
Facebook Inc -A-	357	USD	64,488.32	104,664.81	0.47
Faurecia Sa	425	EUR	17,428.87	17,582.25	0.08
Fe New Nv	572	EUR	68,873.20	99,528.00	0.44
Fortum Corporation	1,668	EUR	37,676.78	38,797.68	0.17
Fresenius Se & Co Kgaa	1,070	EUR	44,313.23	47,074.65	0.21
Gaz De France	5,128	EUR	69,100.91	59,248.91	0.26
General Hldg	73	USD	18,794.51	25,553.08	0.12
Glencore Intl	32,244	GBP	84,057.98	116,197.85	0.52
Goldman Sachs Group Inc	193	USD	33,593.75	61,761.63	0.27
Groupe Danone	485	EUR	30,787.15	28,794.45	0.13
Groupe Eurotunnel Regroupemt	3,646	EUR	56,012.55	47,944.90	0.21
Hannover Rueckve /Namen Akt	330	EUR	49,940.03	46,563.00	0.21
Hexagon Rg-B	2,600	SEK	13,682.95	32,503.50	0.14
Hsbc Holdings Plc	4,820	GBP	24,076.46	23,423.62	0.11
Iberdrola Sa	11,575	EUR	104,435.59	118,991.00	0.53
Imi Plc	1,201	GBP	13,486.76	24,056.37	0.11
Inditex	2,949	EUR	81,517.07	87,614.79	0.39
Infineon Technologies /Nam.	4,223	EUR	85,602.14	142,821.86	0.64
Ing Group Nv	12,031	EUR	125,896.84	134,025.34	0.60
Intesa Sanpaolo	70,781	EUR	155,927.08	164,884.34	0.73
Inwit	4,989	EUR	47,486.10	47,455.37	0.21
Iovance Bioterapeutics Inc	1,127	USD	29,602.63	24,725.58	0.11
Jeronimo Martins Sgps Sa	2,111	EUR	30,038.41	32,467.18	0.15
Johnson & Johnson	1,180	USD	136,781.11	163,906.58	0.73
Jpmorgan Chase & Co	754	USD	71,553.07	98,884.62	0.44
Kbc Groupe Sa	703	EUR	29,389.31	45,202.90	0.20
Kering Act.	207	EUR	111,960.72	152,559.00	0.68
Kerry Group A	440	EUR	51,143.93	51,832.00	0.23
Koninklijke Ahold Delhaize N.V.	2,331	EUR	58,037.60	58,438.17	0.26
Koninklijke Dsm Nv	380	EUR	57,743.91	59,812.00	0.27
L Oreal	545	EUR	148,466.06	204,811.00	0.91
Lafargeholcim N Namen-Akt.	1,114	CHF	47,700.76	56,385.75	0.25
Levi Strauss Class -A-	1,344	USD	25,273.54	31,412.88	0.14
Lilly (Eli) & Co	511	USD	44,252.35	98,890.99	0.44
Linde Plc	267	USD	54,680.31	65,084.06	0.29
Linde Plc	1,057	EUR	192,321.66	257,220.95	1.15
Lvmh Moet Hennessy Eur 0.3	529	EUR	180,415.41	349,827.70	1.56
Lyondellbasell Ind Nv -A-	885	USD	56,940.50	76,762.18	0.34
Match Group Rg	204	USD	22,608.71	27,736.09	0.12
Medtronic Holdings Limited	795	USD	68,114.42	83,206.87	0.37
Merck	900	USD	52,720.73	59,016.02	0.26
Metlife Inc	615	USD	20,396.90	31,035.20	0.14
Microsoft Corp	1,335	USD	172,280.05	304,933.81	1.36
Mondelez International Inc Wi	912	USD	40,271.10	48,014.57	0.21
Nestle Sa	553	CHF	54,771.51	58,109.11	0.26
Nexi S.P.A.	6,047	EUR	58,382.92	111,929.97	0.50
Nike Inc B	363	USD	34,266.05	47,284.88	0.21
Nordea Bank Abp	6,173	EUR	48,228.06	58,013.85	0.26
Novartis Ag Basel /Nam.	609	CHF	40,947.18	46,831.61	0.21
Nvidia Corp	52	USD	12,615.86	35,080.27	0.15
Omv Ag	759	EUR	32,203.04	36,409.23	0.16

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Sviluppo

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Organon & Company Wi	90	USD	2,639.25	2,296.29	0.01
Otis Worldwide Corporation	641	USD	31,780.79	44,194.41	0.20
Parker-Hannifin	198	USD	31,962.39	51,271.32	0.23
Paypal Holdings Inc	521	USD	108,072.37	128,044.76	0.57
Pernod-Ricard	761	EUR	111,373.06	142,459.20	0.63
Pioneer Natural Resources Co	1,137	USD	124,492.51	155,805.43	0.69
Poste Italiane Spa	2,405	EUR	24,189.12	26,815.75	0.12
Prada Shs	10,836	HKD	33,064.06	69,353.11	0.31
Procter & Gamble Co	572	USD	50,087.51	65,075.85	0.29
Prosus Bearer Rg Shs -N-	1,581	EUR	117,676.99	130,385.07	0.58
Prysmian Spa	3,292	EUR	61,481.29	99,517.16	0.45
Puma Se	525	EUR	30,627.55	52,788.75	0.24
Repsol Ypf Sa. Madrid	1,679	EUR	22,959.97	17,720.17	0.08
Roche Holding Ag /Genussschein	112	CHF	33,053.01	35,602.00	0.16
Roy. Philips Electr. /Eur 0.2	3,034	EUR	111,640.21	126,790.86	0.56
Rwe Ag (Neu). Essen A	5,968	EUR	146,670.37	182,382.08	0.81
Ryanair Holdings Plc	2,336	EUR	26,172.57	37,282.56	0.17
Saint-Gobain	2,037	EUR	71,220.42	113,134.98	0.51
Sampo Plc A	4,644	EUR	195,031.76	180,001.44	0.80
Sandvik Ab	1,497	SEK	20,533.94	32,263.35	0.14
Sanofi-Aventis	3,793	EUR	289,502.45	335,149.48	1.49
Sap Ag	2,410	EUR	255,092.70	286,404.40	1.27
Schlumberger Ltd	1,594	USD	36,919.96	43,021.87	0.19
Schneider Electric Sa	1,328	EUR	108,477.29	176,199.04	0.78
Scor Se	2,027	EUR	69,548.86	54,364.14	0.24
Siemens Ag /Nam.	1,893	EUR	198,259.89	252,942.66	1.13
Siemens Healthineers Ag	1,186	EUR	49,121.01	61,292.48	0.27
Sika Ltd	103	CHF	16,146.06	28,415.40	0.13
Snap Inc -A-	1,122	USD	47,909.55	64,462.97	0.29
Snowflake Rg-A	247	USD	46,931.02	50,358.01	0.22
Standard Chartered Plc	5,550	GBP	32,879.07	29,795.63	0.13
Starbucks Corp.	438	USD	31,863.81	41,292.39	0.18
Stellantis Br Rg	11,355	EUR	138,105.83	187,970.67	0.84
Stmicroelectronics Nv	2,744	EUR	52,201.30	83,980.12	0.37
Teladoc Health Inc	205	USD	33,128.22	28,743.21	0.13
Teleperformance	119	EUR	27,326.46	40,733.70	0.18
Tenaris /Adr	2,131	USD	28,095.56	39,349.83	0.17
Terna - Rete Elettrica Nazionale	5,885	EUR	36,486.22	36,981.34	0.16
Tesco Rg	9,452	GBP	29,294.91	24,540.86	0.11
Total Sa	6,769	EUR	303,202.59	258,271.20	1.15
Twilio Inc -A-	325	USD	80,612.40	108,011.80	0.48
Tyson Foods Inc -A-	501	USD	36,110.65	31,158.31	0.14
Ubs Group Ag	2,454	CHF	25,080.20	31,690.50	0.14
Unicredit Spa	3,588	EUR	33,049.15	35,700.60	0.16
Union Pacific Corp.	175	USD	23,299.03	32,451.73	0.14
Unitedhealth Group Inc	121	USD	27,858.82	40,854.33	0.18
Vertex Pharmaceuticals	280	USD	46,362.24	47,602.36	0.21
Vinci	1,505	EUR	126,436.07	135,434.95	0.60
Volkswagen Ag /Vorzug.	334	EUR	47,862.08	70,540.80	0.32
Waste Management Inc.	211	USD	22,186.39	24,926.82	0.11
Worldline Sa	1,585	EUR	110,033.99	125,119.90	0.56
Xpo Logistics Inc	261	USD	16,980.82	30,785.24	0.14

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Sviluppo

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Zalando Se	403	EUR	30,575.52	41,085.85	0.18
Zurich Financial Services /Nam	93	CHF	26,138.41	31,483.44	0.14
			11,466,131.08	14,777,811.67	65.81
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			15,285,028.31	18,580,163.67	82.74
Other transferable securities and money market instruments					
Shares					
Thungela Resources Limited	124	GBP	156.82	287.36	-
			156.82	287.36	-
Total - Other transferable securities and money market instruments			156.82	287.36	-
Investment Funds					
Am Is M Em M -Ucits Etf Eur C- Cap	146,066	EUR	740,686.08	775,464.39	3.45
Am Is Msema Shs -Ucits Etf Cap	12,344	USD	349,305.05	491,326.59	2.19
Cs Etf Msci Can -Cad	1,241	EUR	136,570.95	184,350.55	0.82
Cs Etf Msci Pac Ex Japan Usd	1,249	EUR	159,251.16	192,146.16	0.86
Eurizon AM Sicav Active Beta -I- Cap*	5,500	EUR	29,766.00	29,821.00	0.13
Eurizon AM Sicav Euro Corp Bond I*	50,000	EUR	410,628.42	431,150.00	1.92
Eurizon Euro Hy -I- Cap*	30,000	EUR	153,810.00	167,880.00	0.75
Eurizon Us Cor Eq -I- Cap*	26,650	EUR	174,402.62	238,679.59	1.06
Ishs Ftse 250 Ucits Gbp Etf	2,590	GBP	65,486.58	63,732.06	0.28
Sour Uti S&P Us Ac Ex Tr A Usd	283	USD	89,379.22	97,024.14	0.43
Ssga Bar Emg Mk /Ex. Trad. Fd Usd	5,635	EUR	356,852.74	329,422.10	1.47
Total - Investment Funds			2,666,138.82	3,000,996.58	13.36
Financial Instruments					
Options Contracts					
Call Eur/Usd Spot -Cross Rates 29/06/21 1	500,000	EUR	500,000.00	432.93	-
Call Eur/Usd Spot -Cross Rates 29/06/21 1	400,000	EUR	400,000.00	4,464.01	0.02
Call Eur/Usd Spot -Cross Rates 30/09/21 1	1,090,000	EUR	1,090,000.00	38.15	-
Call Eur/Usd Spot -Cross Rates 30/09/21 1	500,000	EUR	500,000.00	5,269.25	0.03
Call Spx - S&P 500 Indices 17/12/21 3900	(4)	USD	(995,716.69)	(156,826.30)	(0.70)
Put Euro Stoxx 50 Pr 17/09/21 3650	(15)	EUR	75,595.98	(4,830.00)	(0.02)
Put Euro Stoxx 50 Pr 17/09/21 3950	15	EUR	(218,252.91)	11,910.00	0.05
			1,351,626.38	(139,541.96)	(0.62)
Total - Financial Instruments			1,351,626.38	(139,541.96)	(0.62)
TOTAL INVESTMENT PORTFOLIO			19,302,950.33	21,441,905.65	95.48

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Obiettivo Sviluppo

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Investment funds	13.36	United States of America	20.46
States, Provinces and Municipalities	13.19	Germany	15.16
Internet Software	7.67	France	15.07
Pharmaceuticals and Cosmetics	6.34	Luxembourg	13.21
Banks and financial institutions	4.92	Italy	8.25
Electronic semiconductor	4.35	Netherlands	6.97
Insurance	3.60	Ireland	6.59
Petrol	3.54	Spain	2.50
Mechanics, machinery	3.43	Switzerland	1.71
Supranational	3.29	Great Britain	1.52
Textile	3.23	Finland	1.40
Retail	2.82	Sweden	0.89
Electronics and Electrical Equipment	2.67	Belgium	0.61
Chemicals	2.64	Jersey	0.52
Holding and Finance Companies	2.61	Portugal	0.27
Public services	2.42	Curacao	0.19
Communication Services	2.33	Austria	0.16
Automobile industry	2.32	South Africa	0.00
Construction, building materials	1.66	Cash and Other Assets / (Liabilities)	4.52
Transportation	1.31		
Office equipment, computers	1.30		
Tobacco and spirits	1.26		
Food and Distilleries	1.03		
Consumer goods	0.72		
Environmental services & recycling	0.67		
Other Services	0.57		
Healthcare Education and Social Services	0.55		
Business Houses	0.52		
Mines, heavy industries	0.42		
Biotechnology	0.32		
Graphic art, publishing	0.29		
Leisure	0.18		
Non-ferrous metals	0.18		
Miscellaneous	(0.23)		
Cash and Other Assets / (Liabilities)	4.52		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Globo (Global Bond)

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abbvie 4.05% 20-21.11.39	305,000	USD	275,942.75	298,167.34	0.19
Abbvie 4.25% 20-21.11.49	295,000	USD	266,670.46	298,969.14	0.20
Abibb 5.55% 19-23.01.49	150,000	USD	179,433.02	174,523.13	0.11
Airbus 2.375% 20-09.06.40	250,000	EUR	247,997.50	289,898.00	0.19
Amer Water 3.45% 20-01.05.50	35,000	USD	32,147.17	31,958.74	0.02
Antero Res 8.375% 21-15.07.26	65,000	USD	53,078.56	62,341.91	0.04
Anthem 4.101% 18-01.03.28	235,000	USD	192,575.55	226,636.24	0.15
Arab Rep 4.75% 18-16.04.26 Regs	100,000	EUR	100,000.00	104,202.40	0.07
At&T Inc 5.1% 18-25.11.48 Rest	200,000	CAD	140,273.16	155,867.40	0.10
Australia 3.25% 12-21.04.29	2,900,000	AUD	2,129,216.76	2,110,890.16	1.37
Avangrid 3.20% 20-15.04.25	145,000	USD	133,063.45	131,346.85	0.09
Bac 1.102% 21-24.05.32	600,000	EUR	600,000.00	614,884.80	0.40
Bac 1.319% 20-19.06.26	465,000	USD	396,262.06	393,077.01	0.26
Bac 1.734% 21-22.07.27	575,000	USD	479,926.55	488,767.70	0.32
Bac 2.651% 21-11.03.32	200,000	USD	168,648.28	173,378.40	0.11
Bac 2.687% 21-22.04.32	640,000	USD	534,179.12	555,813.45	0.36
Bac 3.194% 19-23.07.30	665,000	USD	592,691.62	604,219.45	0.39
Barclays 2.375% 17-06.10.23	700,000	GBP	792,245.53	832,934.97	0.54
Barclays 3.932% 19-07.05.25	300,000	USD	270,934.64	273,081.37	0.18
Barclays 4.375% 16-12.01.26	950,000	USD	923,436.10	897,243.28	0.58
Barclays 4.972% 18-16.05.29	300,000	USD	258,856.01	296,437.16	0.19
Bat Netherl 3.125% 20-07.04.28	400,000	EUR	397,136.00	455,144.80	0.29
Bayer Ag 1.125% 20-06.01.30	500,000	EUR	499,605.00	513,056.00	0.33
Bayer Cap 1.5% 18-26.06.26	600,000	EUR	597,534.00	633,684.00	0.41
Bgaria-Flir 1.375% 20-23.09.50	45,000	EUR	43,904.70	42,379.92	0.03
Bgaria-Flir 3.125% 15-26.03.35	1,000,000	EUR	1,032,000.00	1,258,100.00	0.81
Blackstone 2% 19-15.02.24 Regs	300,000	EUR	299,943.00	312,573.00	0.20
Bpcm 2.519% 20-07.04.28	700,000	EUR	700,000.00	799,705.20	0.52
Bpcm 3.25% 20-Perp	500,000	EUR	500,000.00	534,000.00	0.34
Brazil Minas 5.333% 13-15.02.28	2,817,500	USD	2,487,572.33	2,570,434.23	1.67
Bristol Mye 2.35% 20-13.11.40	60,000	USD	50,627.32	48,716.05	0.03
Brixmor 4.125% 19-15.05.29	200,000	USD	190,173.37	189,094.72	0.12
Broadcom 3.459% 20-15.09.26	271,000	USD	219,947.14	248,767.61	0.16
Canada 1.50% 21-01.06.31	1,500,000	CAD	1,021,570.87	1,026,758.24	0.66
Canada 3.5%11-01.12.45	365,000	CAD	326,138.72	332,159.23	0.22
Cassa Depo 1.0% 20-11.02.30	100,000	EUR	99,030.00	101,789.40	0.06
Cenovus 6.75% 10-15.11.39	730,000	USD	728,828.01	836,102.73	0.54
Chile 1.44% 18-01.02.29	340,000	EUR	337,620.00	363,269.60	0.24
Cigna 2.40% 20-15.03.30	195,000	USD	174,719.44	167,908.02	0.11
Citigp 2.561% 21-01.05.32	220,000	USD	182,073.99	189,182.45	0.12
Citigp 3.106% 20-08.04.26	1,155,000	USD	1,057,208.24	1,042,577.60	0.68
Citigroup I 4.4% 15-10.06.25	1,400,000	USD	1,358,932.14	1,318,890.54	0.85
Ck Hutchiso 0.375% 19-17.10	800,000	EUR	797,912.00	806,876.80	0.53
Cnd Gvt 0.25% 20-01.03.26	4,000,000	CAD	2,642,295.66	2,632,922.91	1.71
Colombia Re 3.875% 16-22.03.26	2,200,000	EUR	2,492,650.00	2,455,662.00	1.59
Coop Group 7.5% 11-08.07.26	300,000	GBP	390,661.32	419,159.94	0.27
Crdt Agr As 2.0% 20-17.07.30	300,000	EUR	298,764.00	314,091.00	0.20
Croatia 1.50% 20-17.06.31	180,000	EUR	177,429.60	187,387.20	0.12
Cvs Health 4.3% 18-25.03.28	212,000	USD	173,861.02	205,528.69	0.13

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Globo (Global Bond)

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Cyprus 1.25% 20-21.01.40	60,000	EUR	56,670.00	61,179.38	0.04
Cyprus 2.375% 18-25.09.28	100,000	EUR	101,000.00	115,950.00	0.08
Cyprus 2.75% 19-03.05.49	520,000	EUR	647,957.60	700,866.40	0.45
Deut Bk 1.375% 21-17.02.32	200,000	EUR	199,684.00	202,780.00	0.13
Deut Bk 1.75% 20-19.11.30	200,000	EUR	199,308.00	211,215.20	0.14
Deutsche 1.686% 21-19.03.26	150,000	USD	126,092.80	127,682.07	0.08
Dh Eur 0.45% 19-18.03.28	200,000	EUR	199,502.00	201,504.00	0.13
Diageo Cap 2.125% 20-29.04.32	200,000	USD	182,957.02	169,654.30	0.11
Diamondback 3.125% 21-24.03.31	100,000	USD	83,533.20	87,479.28	0.06
Diamondback 4.40% 21-24.03.51	35,000	USD	29,250.50	33,301.04	0.02
Discovery 5.3% 19-15.05.49	35,000	USD	31,112.78	36,926.48	0.02
Dollar Gen 3.50% 20-03.04.30	700,000	USD	640,302.97	649,048.79	0.42
Ds Smith 1.375% 17-26.07.24	600,000	EUR	598,806.00	621,759.60	0.41
Dsk Bk 2.5% 19-21.06.29	500,000	EUR	497,145.00	526,815.00	0.34
Egypt 5.577% 18-21.02.23	285,000	USD	230,638.50	252,311.99	0.16
Eu 0.45% 21-02.05.46	1,600,000	EUR	1,528,256.00	1,542,003.20	1.00
France 1.25% 15-25.05.36 /Oat	1,375,000	EUR	1,532,808.75	1,539,505.00	1.00
General Mot 5.15% 17-01.04.38	200,000	USD	200,880.92	205,785.18	0.13
General Motors 5.25% 16-01.03.26	500,000	USD	499,579.14	486,985.58	0.32
Gldm Sachs 1% 18.03.33 Regs	100,000	EUR	99,775.00	100,104.80	0.07
Gldm Sachs2.615% 22.04.32	615,000	USD	513,809.62	530,351.43	0.34
Gov Canada 2.75%14-01.12.48 D358	305,000	CAD	243,741.15	249,187.88	0.16
Greece 5.2% 04-17.07.34	400,000	EUR	405,120.00	575,079.24	0.37
Gs 2% 18-31.05.24	294,000	USD	254,803.47	268,031.10	0.17
Hellenic 3% 12-24.02.37 /Stup	500,000	EUR	433,000.00	708,243.65	0.46
Hellenic 3% St-Up 12-24.02.40	1,150,000	EUR	977,500.00	1,702,230.00	1.10
Hellenic 3.9% 17-30.01.33	1,000,000	EUR	877,991.59	1,332,880.00	0.87
Helvetia Eu 2.75% 20-30.09.41	300,000	EUR	297,252.00	323,570.28	0.21
Hsbc Hldg 2.804% 21-24.05.32	240,000	USD	197,595.92	208,168.98	0.13
Iberdrola 1.874% 20-Perp	500,000	EUR	500,000.00	515,250.00	0.33
Imp Tobacco 1.125% 19-14.08.23	500,000	EUR	497,270.00	510,044.00	0.33
Indonesia 0.90% 20-14.02.27	100,000	EUR	88,080.00	101,000.00	0.06
Indonesia 1.45% 19-18.09.26	700,000	EUR	711,400.00	727,706.00	0.47
Indonesia 1.75% 18-24.04.25	200,000	EUR	193,700.00	209,842.40	0.14
Indonesia 2.15% 17-18.07.24 Regs	175,000	EUR	174,685.00	185,171.00	0.12
Indonesia 3.75% 16-14.06.28	2,500,000	EUR	2,731,250.00	2,965,550.00	1.92
Italy 0.25% 21-15.03.28 /Btp	7,735,000	EUR	7,663,219.20	7,655,925.25	4.96
Italy 2.8% 16-01.03.67 /Btp	1,000,000	EUR	1,075,400.00	1,180,428.00	0.77
Italy Frn 4.250% 99-28.06.29 Emtn	225,000	EUR	272,981.25	283,950.00	0.18
Japan 0.005% 21-01.06.23	660,000,000	JPY	4,965,273.04	5,024,017.95	3.25
Japan 0.005% 21-20.03.26	610,000,000	JPY	4,602,572.74	4,656,290.88	3.02
Japan 0.10% 21-20.03.31	630,000,000	JPY	4,753,524.03	4,803,118.30	3.11
Japan 0.40% 19-20.09.49	155,000,000	JPY	1,278,188.99	1,097,766.82	0.71
Japan 0.5% 16-20.09.36	500,000,000	JPY	4,496,736.26	3,925,588.43	2.54
Japan 0.7% 18-20.12.48	150,000,000	JPY	1,343,596.51	1,155,904.20	0.75
Jpmorgan Ch 2.58% 21-22.04.32	255,000	USD	213,014.79	221,101.66	0.14
Jpmorgan Ch 2.739% 19-15.10.30	1,570,000	USD	1,348,124.95	1,386,862.81	0.90
Kazakhstan 2.375% 18-09.11.28 Regs	1,100,000	EUR	1,182,722.50	1,228,774.80	0.80
Lennar 5.25% 18-01.06.26	575,000	USD	523,180.24	562,680.65	0.37
Lloyds Bk 2.907% 17-07.11.23	600,000	USD	514,977.26	521,621.08	0.34
Lloyds Bk 3.87% 20-09.07.25	685,000	USD	630,464.80	626,034.03	0.41
Loxam 2.875% 19-15.04.26	100,000	EUR	100,000.00	100,004.00	0.06

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Globo (Global Bond)

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Loxam 4.5% 19-15.04.27 Regs	300,000	EUR	300,300.00	301,421.40	0.20
Lyondellbas 4.625% 15-26.02.55	750,000	USD	654,894.79	760,049.37	0.49
Marriott 2.85% 21-15.04.31	340,000	USD	281,001.16	291,446.25	0.19
Medtrnc 1.50% 19-02.07.39	100,000	EUR	99,124.00	104,774.40	0.07
Medtrnc 1.625% 19-07.03.31	200,000	EUR	198,276.00	220,414.80	0.14
Medtrnc 1.75% 19-02.07.49	200,000	EUR	194,662.00	212,494.00	0.14
Medtrnc 4.25% 19-07.03.39	100,000	EUR	98,985.00	117,179.20	0.07
Mexico 1.75% 18-17.04.28	2,900,000	EUR	2,863,408.83	3,043,840.00	1.97
Mexico 2.875% 19-08.04.39	100,000	EUR	95,750.00	103,920.00	0.07
Mfb Hd Bk 1.375% 20-24.06.25	200,000	EUR	198,880.00	209,026.80	0.14
Min Fin Ruf 2.875% 18-04.12.25	2,400,000	EUR	2,507,600.00	2,622,000.00	1.70
Morgan Stan 0.406% 21-29.10.27	300,000	EUR	300,000.00	300,927.00	0.19
Morgan Stan 1.593% 21-04.05.27	325,000	USD	270,360.20	275,856.85	0.18
Morgan Stan 1.794% 20-13.02.32	475,000	USD	401,691.33	385,266.65	0.25
Morgan Stan 1.928% 21-28.04.32	385,000	USD	318,024.12	315,919.43	0.20
Morgan Stan 3.217% 21-22.04.42	65,000	USD	54,072.04	58,153.00	0.04
Natwest Gr 4.892% 18-18.05.29	300,000	USD	288,729.20	296,471.51	0.19
Oneok Inc 3.10% 20-15.03.30	655,000	USD	584,741.15	577,987.52	0.37
Panama 8.875% 97-30.09.27	1,200,000	USD	1,602,754.62	1,394,003.37	0.90
Pension Ins 4.625% 20-07.05.31 Regs	100,000	GBP	115,074.84	133,502.31	0.09
Peru 2.75% 15-30.01.26	2,600,000	EUR	2,872,200.00	2,879,500.00	1.86
Peru 3.75% 16-01.03.30	100,000	EUR	122,250.00	119,910.80	0.08
Philippine 1.75% 28.04.41	545,000	EUR	539,822.50	539,550.00	0.35
Portugal 4.1% 06-15.04.37	1,025,000	EUR	1,237,316.77	1,535,113.80	0.99
Portugal 4.1% 15-15.02.45	1,545,000	EUR	2,667,890.55	2,498,376.24	1.62
Ppl Cap Fdg 4.125% 20-15.04.30	450,000	USD	411,759.27	438,688.12	0.28
Rbc 4.269% 19-22.03.25	1,060,000	USD	934,958.90	969,482.26	0.63
Regiao Auto 0.943% 20-29.05.32	100,000	EUR	104,680.00	101,372.00	0.07
Rep Of Cypr 2.75% 19-26.02.34 Regs	1,400,000	EUR	1,749,400.00	1,740,793.60	1.13
Romania 2.5% 18-08.02.30 Regs	200,000	EUR	198,100.00	214,560.00	0.14
Romania 3.875% 15-29.10.35	1,000,000	EUR	1,122,500.00	1,173,600.00	0.76
Romania 4.125% 18-11.03.39	150,000	EUR	154,500.00	177,427.50	0.11
Russian For 1.85% 20-20.11.32	300,000	EUR	296,100.00	292,692.00	0.19
Santander 1.849% 21-25.03.26	600,000	USD	505,348.27	511,780.88	0.33
Santander 2.958% 21-25.03.31	200,000	USD	166,901.85	173,953.83	0.12
Saudi Ara 3.25% 16-26.10.26	1,000,000	USD	900,985.13	918,455.31	0.59
Saudi Int B 2% 19-09.07.39	505,000	EUR	501,545.80	520,937.80	0.34
Serbia T-Bo 1.5% 19-26.06.29 Regs	200,000	EUR	197,818.00	201,457.20	0.13
Serbia T-Bo 2.125% 20-01.12.30	530,000	USD	439,447.12	423,419.06	0.27
Socgen 1.875% 19-03.10.24	400,000	GBP	448,727.78	477,113.00	0.31
South Afr 3.75% 14-24.07.26	630,000	EUR	670,797.00	689,779.44	0.45
Spanish Gov 1.0% 20-31.10.50 144a	2,225,000	EUR	2,097,101.00	2,009,072.65	1.30
State Grid 1.303% 20-05.08.32	200,000	EUR	200,000.00	207,604.00	0.13
Sunoco Logi 5.0% 20-15.05.50	180,000	USD	161,397.47	175,541.81	0.11
Swiss Re Fi 2.714% 20-04.06.52	100,000	EUR	100,000.00	110,009.60	0.07
Teck Res 5.4% 12-01.02.43	260,000	USD	250,146.72	267,335.09	0.17
Tesco Corp 2.50% 19-02.05.25	100,000	GBP	114,782.13	122,933.08	0.08
Thermo Fish 0.5% 19-01.03.28	400,000	EUR	396,240.00	404,225.60	0.26
T-Mobile Us 3.50% 21-15.04.25	325,000	USD	299,056.83	297,006.43	0.19
T-Mobile Us 4.375% 21-15.04.40	150,000	USD	135,331.34	147,800.59	0.10
T-Mobile Us 4.50% 21-15.04.50	190,000	USD	174,130.23	190,758.25	0.13
Totalenergies 2.125% 21-Perp	350,000	EUR	350,000.00	344,305.50	0.22

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Globo (Global Bond)

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Toyota 2.6% 18-24.10.25	24,000	USD	22,387.45	22,125.33	0.02
UK 4.75% 07-07.12.30	1,235,000	GBP	1,960,059.31	1,965,912.94	1.27
UK T Bill 0.125% 20-30.01.26	725,000	GBP	836,535.63	836,173.83	0.54
UK T Bill 0.625% 20-22.10.50	1,445,000	GBP	1,420,077.37	1,429,862.39	0.93
UK T Bill 1.25% 20-22.10.41	1,160,000	GBP	1,351,443.71	1,359,134.48	0.88
Ukraine 6.75% 19-20.06.26 Regs	800,000	EUR	856,150.00	872,400.00	0.57
Ukraine 7.375% 25.09.32 /Pool Regs	600,000	USD	572,926.50	531,666.78	0.34
Ukraine Tbill 4.375% 27.01.30 Regs	1,200,000	EUR	1,171,800.00	1,119,422.40	0.72
Upjohn Fina 1.908% 20-23.06.32	300,000	EUR	300,000.00	319,068.00	0.21
USA 0.125% 21-31.05.23 /Tbo	15,000,000	USD	12,368,019.03	12,619,888.28	8.18
USA 0.75% 21-31.05.26 /Tbo	3,500,000	USD	2,910,439.17	2,935,648.96	1.90
USA 1.625% 21-15.05.31 /Tbo	1,500,000	USD	1,264,257.17	1,285,702.99	0.83
USA 2.375% 21-15.05.51 /Tbo	6,900,000	USD	5,941,029.16	6,216,944.80	4.03
Valero Ener 2.70% 20-15.04.23	265,000	USD	241,299.77	231,624.81	0.15
Verallia 1.625% 21-14.05.28	100,000	EUR	100,000.00	101,010.00	0.07
Vereit Oper 2.20% 20-15.06.28	25,000	USD	20,905.07	21,406.59	0.01
Vereit Oper 2.85% 20-15.12.32	30,000	USD	25,098.01	26,458.01	0.02
Verizon Com 1.25% 19-08.04.30	200,000	EUR	198,676.00	210,640.00	0.14
Verizon Com 2.55% 21-21.03.31	185,000	USD	154,020.77	159,618.66	0.10
Verizon Com 2.65% 20-20.11.40	275,000	USD	232,400.82	223,352.87	0.14
Vonovia 0.625% 19-07.10.27	100,000	EUR	98,941.00	101,595.00	0.07
Vw Fin 1.5% 19-01.10.24	400,000	EUR	398,152.00	418,778.76	0.27
Vw Intl Fin 2.7% 17-Perp	700,000	EUR	698,299.00	720,106.80	0.46
Vw Intl Fin 3.875% 20-Perp	300,000	EUR	300,000.00	333,000.00	0.22
Vw Intl Fin Frn 4.625% 18-Perp	400,000	EUR	400,000.00	462,500.00	0.30
Walgreen Co 4.10% 20-15.04.50	400,000	USD	366,905.16	369,358.31	0.24
Welltower 2.80% 21-01.06.31	365,000	USD	305,349.99	318,363.90	0.21
Williams Pa 4% 15-15.09.25	500,000	USD	432,774.11	466,923.40	0.30
			146,689,661.79	150,713,690.48	97.62
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			146,689,661.79	150,713,690.48	97.62
Other transferable securities and money market instruments					
Bonds					
Jpmorgan 3.702% 19-06.05.30	510,000	USD	456,702.79	480,642.40	0.31
			456,702.79	480,642.40	0.31
Total - Other transferable securities and money market instruments			456,702.79	480,642.40	0.31
TOTAL INVESTMENT PORTFOLIO			147,146,364.58	151,194,332.88	97.93

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Globo (Global Bond)

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
States, Provinces and Municipalities	69.52	United States of America	27.05
Banks and financial institutions	10.20	Japan	13.38
Holding and Finance Companies	6.92	Great Britain	8.40
Swiss Cantonal Bonds	1.67	Italy	5.97
Petrol	1.03	Canada	4.09
Supranational	1.00	Netherlands	2.97
Pharmaceuticals and Cosmetics	0.97	Greece	2.80
Communication Services	0.90	Indonesia	2.71
Chemicals	0.82	Portugal	2.68
Public services	0.78	Luxembourg	2.49
Retail	0.69	France	2.06
Packaging and Container Industry	0.48	Mexico	2.04
Electronics and Electrical Equipment	0.46	Peru	1.94
Real estate companies	0.43	Russia	1.89
Construction, building materials	0.37	Spain	1.75
Insurance	0.31	Cyprus	1.70
Electronic semiconductor	0.26	Cayman Islands	1.67
Aerospace technology	0.19	Ukraine	1.63
Leisure	0.19	Colombia	1.59
Mines, heavy industries	0.17	Australia	1.37
Office equipment, computers	0.16	Romania	1.01
Healthcare Education and Social Services	0.15	Saudi Arabia	0.93
Automobile industry	0.13	Panama	0.90
Tobacco and spirits	0.11	Germany	0.87
Graphic art, publishing	0.02	Bulgaria	0.84
Cash and Other Assets / (Liabilities)	2.07	Kazakhstan	0.80
		South Africa	0.45
		Serbia	0.40
		Philippines	0.35
		Denmark	0.34
		Chile	0.24
		Egypt	0.23
		Hungary	0.14
		Virgin Islands	0.13
		Croatia	0.12
		Cash and Other Assets / (Liabilities)	2.07
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

US Core Equity

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
3m Co	2,600	USD	383,509.19	435,445.19	0.89
Abbott Laboratories Inc	5,800	USD	473,016.50	566,942.66	1.16
Abbvie Inc	3,197	USD	240,026.26	303,634.13	0.62
Abm Industries	400	USD	15,429.87	14,957.84	0.03
Accenture Plc	2,500	USD	388,108.51	621,395.45	1.27
Activision Blizzard Inc	4,400	USD	350,322.14	354,077.57	0.72
Acuity Brands Inc	200	USD	19,323.30	31,539.63	0.06
Adobe Systems Inc	1,542	USD	381,736.28	761,430.76	1.56
Agco Corp.	2,300	USD	175,075.97	252,844.86	0.52
Agilent Technologies	1,000	USD	107,502.43	124,629.01	0.26
Alcoa Corp	5,200	USD	153,396.04	161,524.45	0.33
Align Technology Inc	480	USD	209,887.12	247,284.99	0.50
Allstate Corp	2,400	USD	217,908.26	263,959.53	0.54
Alphabet Inc -A-	585	USD	720,260.56	1,204,424.24	2.46
Alphabet Inc -C-	525	USD	596,346.94	1,109,458.68	2.27
Altria Group	7,800	USD	346,312.57	313,578.41	0.64
Amazon Com Inc	643	USD	1,214,533.78	1,865,112.04	3.81
Amdocs Ltd	300	USD	16,752.48	19,568.30	0.04
American Express Co.	300	USD	38,935.06	41,795.11	0.08
American Financial Group	400	USD	27,644.21	42,064.08	0.09
American Woodmark Corp	300	USD	23,560.27	20,663.58	0.04
Anthem Inc	1,070	USD	260,935.18	344,457.00	0.70
Apa Corporation	12,400	USD	207,743.98	226,148.40	0.46
Apple Inc	20,680	USD	846,947.84	2,388,138.95	4.88
Applied Materials Inc	4,500	USD	228,504.93	540,303.54	1.10
Arrow Electronics Inc	600	USD	46,327.04	57,586.85	0.12
At&t	14,442	USD	431,396.26	350,455.95	0.72
Atkore International Group Inc	1,540	USD	70,476.99	92,192.24	0.19
Autodesk Inc.	800	USD	172,148.40	196,897.13	0.40
Automatic Data Proces.	2,200	USD	326,643.96	368,435.08	0.75
Autonation Inc	1,900	USD	137,812.04	151,887.86	0.31
Bank of America Corp	800	USD	26,069.38	27,811.13	0.06
Becton Dickinson & Co	1,700	USD	344,829.54	348,586.00	0.71
Berkshire Hathaway -B	908	USD	160,564.25	212,775.18	0.43
Boise Cascade Shs	900	USD	49,892.53	44,279.09	0.09
Boston Scientific Corp.	2,900	USD	104,847.63	104,556.49	0.21
Brightspire Capital Inc /Reit	2,900	USD	33,648.62	22,984.82	0.05
Bristol Myers Squibb Co	9,800	USD	516,824.26	552,138.28	1.13
Broadcom Inc	1,040	USD	386,650.76	418,139.63	0.85
Brunswick Corp	2,800	USD	202,965.75	235,190.56	0.48
Capital One Financial Corp.	3,300	USD	303,192.92	430,419.06	0.88
Cdk Global Inc	600	USD	25,525.99	25,138.28	0.05
Celanese Rg	600	USD	68,128.59	76,694.77	0.16
Centerpoint Energy Inc	8,400	USD	175,573.71	173,666.10	0.35
Cigna Corporation	1,400	USD	273,753.71	279,846.54	0.57
Cisco Systems Inc	4,578	USD	172,987.85	204,581.79	0.42
Citigroup Inc	8,940	USD	467,698.90	533,309.44	1.09
Coca-Cola Co.	8,400	USD	377,846.04	383,241.15	0.78
Cognizant Technology Sol. Corp	6,400	USD	346,243.95	373,747.05	0.76

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

US Core Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Comcast Corp -A-	4,800	USD	226,039.75	230,772.34	0.47
Conagra Foods Inc	2,800	USD	88,952.30	85,888.70	0.18
Conocophillips	8,100	USD	351,272.04	415,927.49	0.85
Corning Inc.	500	USD	17,919.84	17,242.83	0.03
Crane Co	300	USD	22,448.64	23,365.09	0.05
Crocs Inc	2,100	USD	136,614.70	206,317.03	0.42
Crown Castle Intl Shs	600	USD	96,013.17	98,701.52	0.20
Cummins Inc	1,800	USD	343,923.72	370,032.04	0.75
Curtiss-Wright Corp.	200	USD	20,792.49	20,026.98	0.04
Danaher Corp	1,800	USD	356,611.51	407,291.74	0.83
Deckers Outdoor Corp.	830	USD	220,718.59	268,784.23	0.55
Deere & Co.	150	USD	32,833.55	44,609.19	0.09
Discover Fin Svc	2,700	USD	195,117.80	269,294.27	0.55
Dover Corp.	300	USD	30,498.65	38,094.44	0.08
Dow Inc	1,400	USD	73,784.03	74,698.15	0.15
Dupont De Nemours Inc	1,200	USD	81,115.53	78,323.78	0.16
Electronic Arts	3,400	USD	327,563.85	412,328.84	0.84
Emcor Group Inc.	975	USD	65,073.79	101,273.40	0.21
Emerson Electric Co	2,700	USD	198,866.45	219,096.12	0.45
Epam Systems	310	USD	85,559.20	133,556.16	0.27
Exelon Corp	1,600	USD	58,295.40	59,777.40	0.12
Exxon Mobil Corp	9,800	USD	466,135.09	521,234.40	1.07
Facebook Inc -A-	5,085	USD	701,411.05	1,490,813.95	3.04
Foot Locker Inc	1,400	USD	69,907.59	72,750.42	0.15
Freeport McMoran Copper & Gold	12,100	USD	244,794.52	378,609.61	0.77
Gartner Inc. *Opa*	100	USD	18,999.30	20,421.59	0.04
General Electric Co	11,700	USD	127,397.15	132,784.15	0.27
General Hldg	600	USD	161,451.53	210,025.30	0.43
General Motors	6,700	USD	216,109.93	334,265.60	0.68
Genuine Parts Co	2,200	USD	231,660.88	234,598.65	0.48
Gilead Sciences Inc	3,630	USD	224,615.04	210,760.37	0.43
Goldman Sachs Group Inc	1,380	USD	319,586.92	441,611.64	0.90
Halliburton Co	13,900	USD	240,074.51	270,967.96	0.55
Hca Holdings Inc	300	USD	50,820.15	52,295.11	0.11
Hewlett Packard Ent Co	6,500	USD	83,462.25	79,907.25	0.16
Hillenbrand Inc /When Issued	400	USD	14,380.36	14,866.78	0.03
Home Depot Inc.	600	USD	123,083.78	161,327.15	0.33
Honeywell International Inc.	2,200	USD	377,507.47	406,888.70	0.83
Howmet Aerspc Rg	1,300	USD	36,197.11	37,783.31	0.08
Hp Inc	1,700	USD	39,203.60	43,274.03	0.09
Huntington	600	USD	90,730.93	106,618.89	0.22
Huntsman Corp	4,400	USD	99,830.10	98,387.86	0.20
Idexx Laboratories Inc.	260	USD	106,539.29	138,451.10	0.28
Illinois Tool Works	800	USD	132,677.93	150,799.33	0.31
Illumina Inc	100	USD	33,623.03	39,899.66	0.08
Intel Corp	11,980	USD	493,045.95	567,080.27	1.16
Iqvia Holdings Inc	1,000	USD	193,143.39	204,317.03	0.42
Jabil Circuit Inc.	2,000	USD	59,150.49	98,010.12	0.20
Johnson & Johnson	6,065	USD	761,962.63	842,452.02	1.72
Jpmorgan Chase & Co	6,090	USD	688,110.55	798,683.47	1.63
Kla Tencor Corporation	340	USD	70,156.06	92,943.84	0.19
Korn Ferry	300	USD	16,057.97	18,351.60	0.04

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

US Core Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Kroger Co	4,700	USD	129,327.02	151,818.72	0.31
L Brands Inc	5,300	USD	272,304.01	322,021.92	0.65
Lam Research Corp	670	USD	348,441.65	367,596.12	0.75
Lkq	4,800	USD	192,014.74	199,204.05	0.41
Lowe S Companies Inc	1,200	USD	158,332.74	196,259.70	0.40
M/I Homes Inc	300	USD	15,010.52	14,840.64	0.03
Manhattan Associates Inc	500	USD	55,074.92	61,062.39	0.12
Marinemax Inc	1,300	USD	56,678.96	53,424.96	0.11
Masco Corp.	2,000	USD	87,796.93	99,342.33	0.20
Mcdonald S Corp.	2,200	USD	402,387.32	428,480.61	0.87
Mdu Resources Group Inc	5,900	USD	125,547.81	155,907.25	0.32
Medifast Inc	100	USD	19,546.83	23,860.03	0.05
Metlife Inc	1,300	USD	68,338.49	65,602.87	0.13
Micron Technology Inc	500	USD	38,264.34	35,826.31	0.07
Microsoft Corp	13,574	USD	1,132,057.01	3,100,503.04	6.33
Mks Instruments Inc	1,700	USD	176,626.78	255,071.67	0.52
Mondelez International Inc Wi	900	USD	42,505.67	47,382.80	0.10
Morgan Stanley	6,200	USD	394,193.40	479,323.78	0.98
Mosaic Co	6,200	USD	169,919.81	166,814.50	0.34
Netflix Inc	500	USD	230,614.13	222,685.50	0.46
Nexstar Media Group Inc -A-	700	USD	77,544.20	87,281.62	0.18
Nortonlifelock Rg	4,900	USD	89,064.26	112,460.37	0.23
Nxp Semiconductor	600	USD	99,139.85	104,074.20	0.21
Old Republic Intl Corp.	9,400	USD	149,304.99	197,431.70	0.40
Olin Corp	2,000	USD	78,193.80	78,010.12	0.16
Onemain Holdngs	839	USD	26,312.18	42,381.53	0.09
Oracle Corp	5,132	USD	218,479.49	336,825.36	0.69
Oshkosh Corp	200	USD	20,652.23	21,018.55	0.04
Parker-Hannifin	1,110	USD	262,760.83	287,430.10	0.59
Paycom Software Inc	410	USD	123,523.09	125,651.52	0.26
Paypal Holdings Inc	1,600	USD	361,651.97	393,227.66	0.80
Pepsico Inc	1,600	USD	174,298.14	199,892.07	0.41
Perkinelmer Inc	700	USD	78,794.54	91,135.75	0.19
Pfizer Inc Pfizer Inc	19,400	USD	577,269.94	640,559.87	1.31
Plantronics Inc	700	USD	23,479.75	24,629.85	0.05
Playtika Registered Shs	700	USD	15,587.27	14,070.83	0.03
Potlatchdeltic Rg Register Shs	1,200	USD	55,521.33	53,777.40	0.11
Procter & Gamble Co	168	USD	15,437.61	19,113.19	0.04
Prologis Inc	300	USD	26,581.95	30,235.24	0.06
Publ. Serv. Enterprise	2,100	USD	104,262.42	105,779.09	0.22
Qorvo Inc	500	USD	65,118.49	82,483.14	0.17
Qualcomm Inc	3,900	USD	440,823.40	470,005.90	0.96
Quanta Services Inc.	200	USD	12,985.11	15,273.19	0.03
Raymond James Fin. Inc	2,200	USD	202,749.51	240,961.21	0.49
Raytheon Technologies Corporation	4,202	USD	243,064.56	302,253.47	0.62
Regeneron Pharma. Inc.	90	USD	33,363.83	42,384.99	0.08
Reliance Steel & Aluminium Co	1,200	USD	165,387.58	152,681.28	0.31
Sally Beauty Holdings Inc	1,400	USD	26,055.07	26,052.28	0.05
Sanderson Farms Inc	200	USD	26,807.34	31,698.15	0.07
Sherwin-Williams Co	1,180	USD	214,513.32	271,071.67	0.55
Skyline Champion Corporation	500	USD	18,976.79	22,470.49	0.05
Skyworks Solutions Inc *Opa*	400	USD	59,110.75	64,671.16	0.13

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

US Core Equity

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Smith & Wesson Brands Inc	5,100	USD	76,334.23	149,215.85	0.30
Snap-On Inc	100	USD	14,084.03	18,838.95	0.04
Ss&C Technologies Holdings Inc	1,000	USD	60,266.09	60,758.85	0.12
Stanley Black & Decker Inc	1,700	USD	274,631.49	293,830.52	0.60
Starbucks Corp.	4,000	USD	366,768.87	377,099.49	0.77
Synchrony Financial	5,800	USD	180,284.78	237,281.62	0.49
Synnex Corp	300	USD	31,080.90	30,799.33	0.06
Synopsys Inc	400	USD	79,215.87	93,015.18	0.19
Target Corp	2,300	USD	293,052.61	468,804.38	0.96
Teledyne Technologies Inc	370	USD	131,112.65	130,663.66	0.27
Tesla Mtrs	260	USD	179,386.53	149,006.75	0.30
Texas Instruments Inc	2,600	USD	330,348.99	421,568.30	0.86
The Kraft Heinz Company	2,700	USD	98,133.76	92,838.11	0.19
Thermo Fisher Scientific Inc	1,520	USD	564,789.92	646,538.28	1.32
Timken Co	400	USD	24,926.21	27,180.44	0.06
Tyson Foods Inc -A-	3,100	USD	181,001.81	192,795.95	0.39
Ubiquiti Inc	560	USD	144,271.46	147,408.43	0.30
Ufp Industries Inc	2,688	USD	85,148.65	168,487.29	0.34
Unitedhealth Group Inc	2,420	USD	666,684.27	817,086.68	1.67
Utd Parcel Service Inc B	1,400	USD	191,039.49	245,495.78	0.50
Vectrus Inc	1,422	USD	38,940.26	57,059.85	0.12
Verizon Communications I.	14,031	USD	646,278.08	662,864.19	1.35
Visa Inc -A-	1,356	USD	252,677.22	267,335.51	0.54
Vishay Intertechnology Inc	2,500	USD	48,335.19	47,533.73	0.10
Wal-Mart Stores Inc	5,200	USD	567,407.87	618,300.17	1.26
Waters Corporation	200	USD	49,715.08	58,281.62	0.12
Wells Fargo & Co	13,700	USD	322,993.15	523,164.42	1.07
Werner Enterprises Inc	3,600	USD	130,627.92	135,136.59	0.28
Western Digital Corp.	1,200	USD	66,582.10	72,010.12	0.15
Weyerhaeuser Co	12,400	USD	304,027.22	359,871.84	0.74
Williams-Sonoma Inc	400	USD	56,215.79	53,844.86	0.11
Yum Brands Shs	1,500	USD	148,919.14	145,484.82	0.30
Zebra Technologies A	40	USD	15,586.71	17,858.01	0.03
			37,210,277.30	48,688,003.48	99.40
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			37,210,277.30	48,688,003.48	99.40
TOTAL INVESTMENT PORTFOLIO			37,210,277.30	48,688,003.48	99.40

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

US Core Equity

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Internet Software	21.51	United States of America	97.88
Retail	8.03	Ireland	1.27
Electronic semiconductor	7.93	Netherlands	0.21
Pharmaceuticals and Cosmetics	7.86	Guernsey	0.04
Banks and financial institutions	6.75	Cash and Other Assets / (Liabilities)	0.60
Office equipment, computers	6.61		
Mechanics, machinery	4.63		100.00
Holding and Finance Companies	3.23		
Communication Services	3.11		
Other Services	2.77		
Healthcare Education and Social Services	2.48		
Petrol	2.47		
Automobile industry	2.18		
Food and Distilleries	2.05		
Leisure	2.05		
Insurance	1.73		
Consumer goods	1.73		
Aerospace technology	1.49		
Real estate companies	1.16		
Biotechnology	1.05		
Chemicals	1.02		
Textile	0.97		
Construction, building materials	0.91		
Electronics and Electrical Equipment	0.88		
Transportation	0.78		
Precious metals	0.77		
Graphic art, publishing	0.69		
Public services	0.69		
Tobacco and spirits	0.64		
Forest Products and Paper Industry	0.43		
Mines, heavy industries	0.33		
Miscellaneous	0.32		
Non-ferrous metals	0.08		
Agriculture and fishing	0.07		
Cash and Other Assets / (Liabilities)	0.60		
	100.00		

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Inflation Linked

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Btps 1.3% 16-15.05.28 /Infl	17,500,000	EUR	17,984,623.45	21,196,441.70	4.08
France 0.1% 14-01.03.25 /Infl	13,000,000	EUR	14,490,195.10	14,541,253.61	2.80
France 0.1% 16-01.03.28 /Infl	18,000,000	EUR	20,361,917.09	20,973,020.76	4.03
France 0.25% 25.07.24 Oat /Inf	13,000,000	EUR	14,765,399.49	15,019,902.69	2.89
France 0.7% 25.07.30 /Infl	20,500,000	EUR	25,772,017.77	26,436,105.46	5.09
France 1.1% 09-25.07.22 Oat /Infl	8,500,000	EUR	10,364,662.67	10,168,488.89	1.96
France 1.85% 25.07.27 Oat/Infl	18,000,000	EUR	24,565,689.66	25,130,151.72	4.84
France 2.1% 07-25.07.23 /Infl	12,000,000	EUR	15,327,662.09	14,949,197.64	2.87
Germany 0.1% 12-15.04.23 /Infl	10,000,000	EUR	11,270,845.97	11,326,851.80	2.18
Germany 0.1% 15-15.04.26 /Infl	21,000,000	EUR	24,346,190.78	24,654,856.38	4.74
Germany 0.5% 14-15.04.30 /Infl	15,500,000	EUR	19,214,004.27	20,111,223.03	3.87
Italy 0.000% 20-26.05.25 /Infl	2,500,000	EUR	2,503,799.11	2,712,490.68	0.52
Italy 0.15% 20-15.05.51 /Infl	1,500,000	EUR	1,490,009.92	1,421,678.43	0.27
Italy 0.40% 19-15.05.30 /Infl	12,500,000	EUR	12,472,041.17	13,912,706.00	2.68
Italy 0.65% 19-28.10.27 /Infl	11,500,000	EUR	11,594,683.34	12,176,545.00	2.34
Italy 0.65% 20-15.05.26 /Infl	10,000,000	EUR	10,660,187.43	10,952,006.20	2.11
Italy 3.1% 11-15.09.26 Btp /Infl	15,885,300	EUR	18,974,165.91	20,714,299.35	3.99
Spain 0.65% 17-30.11.27/Infl	5,000,000	EUR	5,960,262.64	6,010,530.25	1.16
Spain I/L B 1% 30.11.30 /Infl	12,300,000	EUR	14,998,827.32	15,681,544.78	3.02
Spain I/L B 1.8% 13-30.11.24	14,000,000	EUR	16,601,003.46	16,769,566.38	3.22
Tsy 0.75% 18-15.07.28 /Infl	24,145,700	USD	22,135,606.41	24,856,154.44	4.78
UK 0.125% 12-22.03.24 /Infl	4,151,588	GBP	6,108,244.86	6,548,246.13	1.26
UK 0.125% 15-22.03.26 /Infl	7,411,294	GBP	10,909,697.36	11,627,175.99	2.23
UK 1.875% 07-22.11.22 /Infl	9,540,201	GBP	17,465,643.12	17,552,617.05	3.38
UK 2.5% 86-17.07.24 /Infl	100,000	GBP	412,386.41	416,140.81	0.08
UK Tsy 0.125% 18-10.08.28 /Infl	13,300,000	GBP	19,678,722.96	20,590,072.60	3.96
USA 0.375% 15-15.07.25 /Infl	11,682,800	USD	11,257,722.44	12,177,041.35	2.34
USA 0.5% 18-15.01.28 /Infl	28,547,600	USD	28,581,321.43	29,219,314.44	5.62
USA 0.625% 14-15.01.24 /Infl	19,793,900	USD	19,394,382.49	20,565,902.16	3.96
USA 0.625% 16-15.01.26 /Infl	28,043,400	USD	25,739,241.71	29,506,575.74	5.68
USA 0.625% 18-15.04.23 /Infl	10,924,700	USD	10,240,483.08	10,472,956.47	2.02
USA 0.875% 19-15.01.29 /Infl	8,378,500	USD	8,477,589.99	8,646,623.52	1.66
			474,119,230.90	497,037,681.45	95.63
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			474,119,230.90	497,037,681.45	95.63
Investment Funds					
Ssga Bar Emg Mk /Ex. Trad. Fd Usd	170,000	EUR	10,098,561.00	9,938,200.00	1.91
Total - Investment Funds			10,098,561.00	9,938,200.00	1.91

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Global Inflation Linked

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Financial Instruments					
Options Contracts					
Put Fut-5Y Treasury Notes Usa 27/08/21 123	400	USD	(12,197,298.48)	79,047.22	0.02
			(12,197,298.48)	79,047.22	0.02
Total - Financial Instruments			(12,197,298.48)	79,047.22	0.02
TOTAL INVESTMENT PORTFOLIO			472,020,493.42	507,054,928.67	97.56

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Inflation Linked

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
States, Provinces and Municipalities	95.63
Investment funds	1.91
Miscellaneous	0.02
Cash and Other Assets / (Liabilities)	2.44
	100.00

Geographical breakdown	%
United States of America	26.08
France	24.48
Italy	15.99
Great Britain	10.91
Germany	10.79
Spain	7.40
Ireland	1.91
Cash and Other Assets / (Liabilities)	2.44
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Strategic Bond

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abn Amro 2.875% 16-18.01.28	1,900,000	EUR	2,019,130.28	1,980,069.80	0.56
Achmea Bv 6% 13-04.04.43	2,000,000	EUR	2,299,751.20	2,198,448.00	0.62
Adler Re 1.875% 18-27.04.23	1,000,000	EUR	1,006,000.00	1,003,610.00	0.28
Aib Grp 1.875% 19-19.11.29	1,000,000	EUR	1,026,400.00	1,024,918.00	0.29
Allianz Se 4.75% 13-Perp	2,000,000	EUR	2,235,000.00	2,202,500.00	0.62
Aquar+Inv 4.25% 13-02.10.43	1,000,000	EUR	1,160,070.00	1,092,430.00	0.31
Atf Netherl 3.75% 16-Perp	1,000,000	EUR	1,043,750.00	1,038,750.00	0.30
Aviva 3.875% 14-03.07.44	1,000,000	EUR	1,113,700.00	1,103,318.00	0.31
Azimut Hldg 2% 17-28.03.22	800,000	EUR	812,156.80	810,968.00	0.23
Bankia 3.75% 19-15.02.29 Regs	2,000,000	EUR	2,160,080.00	2,155,812.00	0.60
Bankinter 2.5% 17-06.04.27 Regs	1,500,000	EUR	1,523,960.50	1,527,426.00	0.43
Barclays 2% 17-07.02.28	1,500,000	EUR	1,530,750.00	1,537,794.00	0.43
Bayer Ag 3.75% 14-01.07.74	1,000,000	EUR	1,045,880.10	1,056,250.00	0.30
Bk Ireland 10% 12-19.12.22	1,000,000	EUR	1,180,000.00	1,141,920.00	0.32
Bpce 2.75% 15-30.11.27	1,000,000	EUR	1,078,750.07	1,037,920.00	0.29
Bundesobl-1 0.0% 20-15.02.30	8,000,000	EUR	8,440,000.00	8,236,224.00	2.31
Bundesobl-1 0.0% 20-15.08.30	13,656,000	EUR	14,367,253.52	14,096,515.25	3.96
Cassa Depo 1.0% 20-11.02.30	1,100,000	EUR	1,089,330.00	1,119,683.40	0.31
Cassa Depo 2.125% 19-21.03.26	1,200,000	EUR	1,191,456.00	1,308,732.00	0.37
Cdp Reti Sr 1.875% 15-29.05.22	1,700,000	EUR	1,740,534.80	1,730,409.60	0.49
Dong Energy 2.25% 17-Perp	1,000,000	EUR	1,052,890.00	1,045,016.00	0.30
Dong Energy Frn 70-Perp	700,000	EUR	790,071.50	782,250.00	0.22
Dsk Bk 2.5% 19-21.06.29	2,000,000	EUR	2,119,600.00	2,107,260.00	0.59
Dt An Fin 4% /Ftf 14-Perp	2,000,000	EUR	2,079,790.00	2,034,080.00	0.57
Enel 2.5% 18-24.11.78 Regs	1,500,000	EUR	1,549,355.00	1,569,948.00	0.44
EU 0.0% 20-04.11.25	1,450,000	EUR	1,487,207.00	1,477,866.10	0.41
EU 0.0% 21-04.07.31	3,780,000	EUR	3,747,529.80	3,771,517.68	1.06
EU 0.10% 20-04.10.40	2,650,000	EUR	2,633,835.00	2,450,836.60	0.69
Eu 0.20% 21-04.06.36	1,900,000	EUR	1,892,058.00	1,852,112.40	0.52
Evonik Ind 2.125% 17-07.07.77	1,000,000	EUR	1,022,000.00	1,015,594.00	0.28
Fca Bank Ie 0.50% 20-18.09.23	1,000,000	EUR	1,013,210.00	1,010,624.00	0.28
Fiat Ft 4.75% 14-15.07.22	2,500,000	EUR	2,801,904.57	2,627,030.00	0.74
Ford Mc Frn 18-07.12.22	1,000,000	EUR	961,900.00	993,380.00	0.28
Gas Nat Fen 4.125% 14-Perpetual	1,500,000	EUR	1,580,750.00	1,575,057.00	0.44
Gaz Cap 3.125% 16-17.11.23	1,500,000	EUR	1,556,452.86	1,581,000.00	0.44
Germany 0% 16-15.08.26	6,000,000	EUR	6,272,400.00	6,179,688.00	1.74
Germany 0.1% 12-15.04.23 /Infl	18,000,000	EUR	20,335,395.17	20,388,333.24	5.73
Germany 0.5% 15-15.02.25	17,000,000	EUR	17,531,137.75	17,730,048.00	4.98
Germany 1.75% 14-15.02.24	18,000,000	EUR	19,886,553.60	19,168,308.00	5.38
Hannover Fin 5% (Frn) 12-30.06.43	1,000,000	EUR	1,121,700.00	1,096,664.00	0.31
Ing Groep 2.5% (Frn) 17-15.02.29	1,500,000	EUR	1,593,300.00	1,585,404.00	0.44
Intesa San 6.625% 13-13.09.23 Emtn	2,000,000	EUR	2,381,176.00	2,263,080.00	0.64
Italy 0% 20-28.09.22 /CTZ	13,500,000	EUR	13,530,375.00	13,566,853.35	3.81
Italy 0.000% 20-26.05.25 /Infl	14,330,000	EUR	14,429,819.64	15,547,996.55	4.37
Italy 0.95% 21-01.03.37 /Btp	5,750,000	EUR	5,716,017.50	5,474,425.50	1.54
Italy 0.95% 21-01.12.31 /Btp	6,600,000	EUR	6,594,918.00	6,655,374.00	1.87
Italy 1.25% 16-01.12.26 /Btp	14,000,000	EUR	14,797,860.00	14,802,200.00	4.16
Italy 1.80% 20-01.03.41 /Btp	1,890,000	EUR	1,938,035.97	1,973,243.16	0.55
Italy 1.85% 17-15.05.24 /Btp	2,200,000	EUR	2,279,594.80	2,330,121.20	0.65

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Strategic Bond

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Italy 2.15% 21-01.03.72 /Btp	1,820,000	EUR	1,810,299.40	1,778,598.64	0.50
Italy 2.2% 17-01.06.27 /Btp	12,500,000	EUR	13,346,905.53	13,916,000.00	3.91
Italy 2.45% 18-01.10.23 /Btp	7,000,000	EUR	7,239,348.42	7,436,100.00	2.09
Italy 2.45% 20-01.09.50 /Btp Regs	2,800,000	EUR	2,779,840.00	3,201,072.00	0.90
Italy 2.8% 18-01.12.28 /Btp	9,000,000	EUR	10,527,210.00	10,515,780.00	2.95
Italy 3.75% 14-01.09.24 /Btp	8,000,000	EUR	9,006,320.00	8,995,200.00	2.52
Kbc 1.875% 15-11.03.27 Regs	1,500,000	EUR	1,549,161.60	1,518,609.00	0.43
Lbp 2.75% 15-19.11.27	1,000,000	EUR	1,053,567.90	1,037,330.00	0.29
Lloyds Bk 1.75% 18-07.09.28	1,000,000	EUR	1,032,500.00	1,035,360.00	0.29
Omv 5.25% 15-Perp	2,000,000	EUR	2,230,759.60	2,043,000.00	0.57
Orange 5.25% 14-Perp	1,500,000	EUR	1,694,675.00	1,682,973.00	0.47
Raiffeisen 6% 13-16.10.23	1,000,000	EUR	1,158,000.00	1,137,368.00	0.32
Rbs Grp 2.5% 16-22.03.23	1,000,000	EUR	1,059,450.00	1,044,760.00	0.29
Socgen 1.375% 18-23.02.28	2,500,000	EUR	2,523,282.80	2,538,375.00	0.71
Spanish Gov 1.45% 21-31.10.71	1,500,000	EUR	1,509,735.00	1,318,309.83	0.37
Swedbank 1% 17-22.11.27	1,000,000	EUR	1,011,941.50	1,011,384.00	0.29
Telefonica 3% 18-Perp Regs	3,000,000	EUR	2,989,107.46	3,099,288.00	0.87
Total Sa 1.75% 19-Perp Regs	1,000,000	EUR	1,020,900.00	1,024,014.00	0.29
Total Sa 3.875% 16-Perp	2,000,000	EUR	2,185,331.60	2,062,500.00	0.58
Unibail Rod 2.125% 18-Perp	1,500,000	EUR	1,438,600.00	1,484,760.00	0.42
Unicredit 2% 19-23.09.29	1,500,000	EUR	1,497,975.00	1,510,524.00	0.42
USA 0.875% 20-15.11.30 /Tbo	21,000,000	USD	16,854,159.92	16,851,681.07	4.73
USA 1.375% 20-15.02.23 /Tbo	25,000,000	USD	21,125,920.34	21,483,549.75	6.04
USA 2% 12-15.02.22 Tbo	25,000,000	USD	20,984,800.79	21,332,866.78	5.99
Vodafone 3.1% 18-03.01.79	1,500,000	EUR	1,502,625.00	1,561,875.00	0.44
Volvo Tsy 4.85% 14-10.03.78	1,500,000	EUR	1,633,500.00	1,608,750.00	0.45
Vw Intl Fin 2.7% 17-Perp	1,500,000	EUR	1,547,250.00	1,543,086.00	0.43
Zf Europe 1.25% 19-23.10.23	1,500,000	EUR	1,503,785.00	1,521,750.00	0.43
			336,577,742.29	337,353,872.90	94.75
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			336,577,742.29	337,353,872.90	94.75
Investment Funds					
Ishs Usd Em Bd Hdg Eur Etf	80,000	EUR	7,235,624.00	7,280,000.00	2.04
Total - Investment Funds			7,235,624.00	7,280,000.00	2.04
Financial Instruments					
Options Contracts					
Put Fut-5Y Treasury Notes Usa 27/08/21 124	220	USD	(15,706,624.00)	84,053.54	0.02
			(15,706,624.00)	84,053.54	0.02
Total - Financial Instruments			(15,706,624.00)	84,053.54	0.02
TOTAL INVESTMENT PORTFOLIO			328,106,742.29	344,717,926.44	96.82

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Strategic Bond

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
States, Provinces and Municipalities	71.05	Italy	32.72
Banks and financial institutions	7.62	Germany	25.59
Holding and Finance Companies	5.83	United States of America	17.06
Supranational	2.68	Netherlands	4.66
Investment funds	2.04	Luxembourg	4.17
Communication Services	1.78	Ireland	3.24
Real estate companies	1.57	France	3.05
Petrol	1.44	Great Britain	1.76
Public services	0.96	Spain	1.40
Insurance	0.93	Denmark	1.11
Chemicals	0.58	Austria	0.89
Mortgage & funding institutions	0.31	Sweden	0.74
Miscellaneous	0.02	Belgium	0.43
Cash and Other Assets / (Liabilities)	3.18	Cash and Other Assets / (Liabilities)	3.18
	100.00		100.00

Euro High Yield

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abertis Fin 2.625% 21-Perp	3,000,000	EUR	2,957,880.00	2,973,000.00	0.51
Abertis Fin 3.248% 20-Perp	1,900,000	EUR	1,900,000.00	1,964,125.00	0.34
Accor 1.75% 19-04.02.26	3,000,000	EUR	2,969,010.00	3,191,268.00	0.55
Accor 2.625% 19-Perp	1,400,000	EUR	1,387,400.00	1,369,888.80	0.24
Ade Asa 3% 20-15.11.27	600,000	EUR	600,000.00	620,250.00	0.11
Adient Glob 3.5% 16-15.08.24	2,000,000	EUR	1,888,323.24	2,056,000.00	0.35
Adler Group 1.875% 21-14.01.26	3,200,000	EUR	3,162,432.00	3,132,300.80	0.54
Adler Group 2.75% 20-13.11.26	1,500,000	EUR	1,534,665.00	1,516,875.00	0.26
Adler Re 1.875% 18-27.04.23	2,000,000	EUR	1,989,225.43	2,007,220.00	0.35
Adler Re 2.125% 17-06.02.24 Regs	600,000	EUR	504,000.00	602,161.20	0.10
Adler Re 3% 18-27.04.26	1,000,000	EUR	860,000.00	1,039,116.00	0.18
Aedas Homes 4.0% 21-15.08.26	500,000	EUR	514,250.00	511,250.00	0.09
Afflelou Sa 4.25% 21-19.05.26	1,400,000	EUR	1,414,150.00	1,427,860.00	0.25
Aib Grp 1.875% 19-19.11.29	2,800,000	EUR	2,829,895.00	2,869,770.40	0.50
Akelius Res 2.249% 20-17.05.81 Regs	1,200,000	EUR	1,200,000.00	1,202,328.00	0.21
Allied Univ 3.625% 01.06.28 Regs	1,200,000	EUR	1,192,500.00	1,190,280.00	0.21
Altice Fin 2.25% 20-15.01.25	3,000,000	EUR	2,952,750.00	2,910,030.00	0.50
Altice France 8% 20-15.05.27	1,500,000	EUR	1,638,000.00	1,618,200.00	0.28
Ams 6.0% 20-31.07.25	3,600,000	EUR	3,683,818.54	3,853,800.00	0.67
Arcelik 3.0% 21-27.05.26	500,000	EUR	505,400.00	505,700.00	0.09
Ardagh Pck 2.125% 19-15.08.26	2,200,000	EUR	2,182,700.00	2,199,348.80	0.38
Arena Lux F 1.875% 20-01.02.28	700,000	EUR	649,906.25	661,150.00	0.11
Aroundtown 1.625% 21-Perp	1,600,000	EUR	1,560,160.00	1,538,640.00	0.27
Aroundtown 2.125% 18-Perp Regs	2,200,000	EUR	2,230,250.00	2,201,188.00	0.38
Atalia 4% 17-15.05.24	800,000	EUR	783,200.00	794,390.40	0.14
Atlim 1.625% 17-03.02.25 Regs	1,300,000	EUR	1,244,406.80	1,332,500.00	0.23
Atlim 1.875% 17-13.07.27	1,500,000	EUR	1,417,286.47	1,551,759.00	0.27
Atlim 1.875% 21-12.02.28	3,300,000	EUR	3,271,389.00	3,389,119.80	0.59
Autostrade 2% 20-04.12.28	13,100,000	EUR	12,944,634.00	13,630,550.00	2.35
Avantor 2.625% 01.11.25 Reg S	1,500,000	EUR	1,543,583.33	1,534,890.00	0.26
Avis Budget 4.125% 16-15.11.24	1,300,000	EUR	1,303,250.00	1,323,415.60	0.23
Banca Ifis 1.75% 20-25.06.24	1,200,000	EUR	1,201,812.00	1,206,000.00	0.21
Banco Bilba 5.875% 18-Perp	1,200,000	EUR	1,268,400.00	1,296,000.00	0.23
Banco Bpm 1.625% 20-18.02.25	2,900,000	EUR	2,872,342.83	2,950,773.20	0.51
Banco Bpm 4.25% 19-01.10.29	4,000,000	EUR	4,078,906.58	4,240,920.00	0.73
Banco Bpm 5.0% 20-14.09.30 Regs	1,300,000	EUR	1,422,200.00	1,420,239.60	0.25
Banff Merge 8.375% 18-01.09.26	500,000	EUR	508,447.92	522,945.00	0.09
Banijay Ent 3.50% 20-01.03.25	1,400,000	EUR	1,420,761.14	1,414,000.00	0.24
Bankia 6.375% 18-Perp	1,200,000	EUR	1,300,500.00	1,309,416.00	0.23
Bco Sab 1.125% 19-27.03.25	1,100,000	EUR	1,112,430.00	1,120,882.40	0.19
Bco Sab 5.375% 18-12.12.28	1,200,000	EUR	1,283,903.57	1,312,500.00	0.23
Bco Sab 5.625% 16-06.05.26	1,200,000	EUR	1,407,952.17	1,398,000.00	0.24
Bcp 1.125% 21-12.02.27	800,000	EUR	784,310.00	784,800.00	0.14
Bcp 3.871% 19-27.03.30 Regs	1,200,000	EUR	1,185,460.57	1,212,360.00	0.21
Belden Inc 3.375% 17-15.07.27	1,600,000	EUR	1,593,499.10	1,642,080.00	0.28
Bk Ire 1.375% 21-11.08.31	800,000	EUR	799,608.00	795,692.80	0.14
Bk Ire 2.375% 19-14.10.29	700,000	EUR	717,764.89	729,856.40	0.12
Bmps 1.875% 20-09.01.26	2,200,000	EUR	2,192,717.62	2,180,640.00	0.38
Bmps 2.625% 20-28.04.25 Regs	1,800,000	EUR	1,586,925.94	1,825,074.00	0.31

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro High Yield

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Bmps 3.625% 19-24.09.24 Regs	2,500,000	EUR	2,649,250.00	2,602,787.75	0.45
Bper Banca 3.625% 20-30.11.30	2,500,000	EUR	2,500,000.00	2,608,870.00	0.45
Bper Banca Frn 21-31.03.27	1,500,000	EUR	1,499,640.00	1,509,474.00	0.26
Brunello Bi 3.50% 15.02.28 Regs	1,000,000	EUR	1,000,000.00	999,920.00	0.17
Bundesobl 0% 19-10.12.21	3,200,000	EUR	3,225,280.00	3,208,979.20	0.55
Burger King 6% 17-01.05.24 Regs	1,000,000	EUR	1,061,434.21	1,016,484.00	0.17
Bway 4.75% 18-15.04.24	700,000	EUR	703,135.00	698,649.00	0.12
Cab 3.375% 21-01.02.28 Regs	1,100,000	EUR	1,100,000.00	1,094,500.00	0.19
Caixa Geral 5.75% 18-28.06.28	800,000	EUR	878,126.00	876,000.00	0.15
Casino Gp 4.048% 14-05.08.26	4,000,000	EUR	3,860,931.00	3,900,000.00	0.68
Casino Guic 6.625% 20-15.01.26	400,000	EUR	427,360.00	421,500.00	0.07
Cattol Ass 4.25% 17-14.12.47	800,000	EUR	834,562.40	901,235.20	0.15
Cellnex Fin 1.25% 21-15.01.29	4,300,000	EUR	4,231,768.00	4,208,530.40	0.73
Cellnex Fin 1.50% 21-08.06.28	3,100,000	EUR	3,087,135.00	3,103,397.60	0.53
Cgg 7.75% 21-01.04.27	200,000	EUR	199,400.00	207,300.00	0.04
Chemours Co 4% 18-15.05.26	600,000	EUR	566,611.50	613,872.00	0.11
Cheplapharm 3.50% 20-11.02.27	1,000,000	EUR	1,012,000.00	1,009,888.00	0.18
Chrome Bidc 3.50% 21-31.05.28	600,000	EUR	609,000.00	608,250.00	0.10
Cidron Aida 5.0% 21-01.04.28 Regs	700,000	EUR	714,875.00	709,625.00	0.12
Cir Fin Int 4.75% 19-22.05.25	2,000,000	EUR	1,591,925.93	2,007,500.00	0.35
Cma Cgm 7.50% 20-15.01.26 Regs	2,200,000	EUR	2,421,770.00	2,446,364.80	0.42
Compact Bid 5.75% 21-01.05.26	400,000	EUR	402,000.00	397,620.80	0.07
Comzkb 4% 16-23.03.26	2,900,000	EUR	2,960,103.00	3,273,781.00	0.57
Cons Air Gp 1.50% 19-04.07.27	3,300,000	EUR	2,534,005.00	2,986,500.00	0.52
Constellium 4.25% 17-15.02.26	600,000	EUR	602,033.68	609,354.00	0.11
Contourglob 2.75% 20-01.01.26	3,000,000	EUR	3,008,105.81	3,044,130.00	0.53
Contourglob 4.125% 18-01.08.25	1,300,000	EUR	1,332,482.14	1,327,328.60	0.23
Cpi Prop Gr 4.875% 20-Perp	2,600,000	EUR	2,532,660.00	2,743,650.00	0.47
Dana Fing 3.0% 21-15.07.29 Regs	400,000	EUR	409,400.00	410,017.60	0.07
Demire Re 1.875% 19-15.10.24 Regs	2,200,000	EUR	2,136,500.66	2,143,020.00	0.37
Deut Bk 4.5% 16-19.05.26	3,600,000	EUR	3,742,665.97	4,145,652.00	0.72
Deut Bk 5.625% 20-19.05.31	800,000	EUR	816,149.94	946,400.00	0.16
Deut Lufth 3.0% 20-29.05.26	4,500,000	EUR	4,463,530.00	4,538,997.00	0.79
Dobank 5.0% 20-04.08.25	4,400,000	EUR	4,352,172.00	4,606,412.80	0.80
Dufry 2.0% 19-15.02.27	2,000,000	EUR	1,947,000.00	1,885,032.00	0.33
Dufry One 2.5% 17-15.10.24 Regs	2,500,000	EUR	2,465,625.00	2,488,015.00	0.43
Edf 2.875% 20-Perp	9,800,000	EUR	10,131,322.00	10,098,586.40	1.74
Edf 3.0% 19-Perp	1,600,000	EUR	1,596,930.00	1,653,606.40	0.29
Eg Global 6.25% 19-30.10.25	2,300,000	EUR	2,253,770.00	2,355,200.00	0.41
Eircom Fina 3.5% 19-15.05.26 Regs	2,600,000	EUR	2,676,222.30	2,660,975.20	0.46
Elis 1.0% 19-03.04.25	2,000,000	EUR	1,820,969.23	1,987,740.00	0.34
Elis 1.625% 19-03.04.28	1,200,000	EUR	1,053,000.00	1,188,000.00	0.21
Elis 1.75% 19-11.04.24	1,300,000	EUR	1,328,600.00	1,329,250.00	0.23
Energizer 4.625% 18-15.07.26 Regs	900,000	EUR	880,650.00	920,790.00	0.16
Energizer G 3.50% 21-30.06.29	1,400,000	EUR	1,400,000.00	1,394,369.20	0.24
Energy Pro 4.5% 18-04.05.24	800,000	EUR	767,948.00	786,272.00	0.13
Erste Bk 3.375% 20-Perp	600,000	EUR	538,440.00	590,250.00	0.10
Eurofins 4.875% 15-Perp	600,000	EUR	646,170.00	643,044.00	0.11
Fastighets 2.873% 21-02.06.81	2,500,000	EUR	2,499,950.00	2,475,870.00	0.43
Fastighets 3% 17-07.03.78 Regs	600,000	EUR	592,614.00	610,500.00	0.10
Faurecia 3.125% 19-15.06.26	3,900,000	EUR	3,985,337.19	4,031,625.00	0.70
Faurecia 3.75% 20-15.06.28	1,000,000	EUR	1,023,630.00	1,052,520.00	0.18

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro High Yield

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Ferrovial N 2.124% 17-Perp	700,000	EUR	634,811.63	698,007.80	0.12
Fondiaria 5.75% 14-Perp	2,000,000	EUR	2,113,432.86	2,200,000.00	0.38
Ford Mc 1.744% 20-19.07.24	2,000,000	EUR	1,802,500.00	2,027,560.00	0.35
Ford Mc 2.386% 19-17.02.26	5,000,000	EUR	4,653,928.18	5,185,380.00	0.90
Ford Mc 3.021% 19-06.03.24	900,000	EUR	845,000.00	943,221.60	0.16
Fosuni 4.35% 19-06.05.23	600,000	EUR	595,917.27	607,588.80	0.11
Gamma Bidco 6.25% 20-15.07.25	3,000,000	EUR	3,023,430.49	3,163,500.00	0.55
Garfunkelux 6.75% 20-01.11.25	1,200,000	EUR	1,208,252.31	1,249,809.60	0.21
Gazprom Pjs 3.897% 20-Perp	1,400,000	EUR	1,400,000.00	1,446,718.00	0.25
Generali Fi 4.596% 14-Perp	3,800,000	EUR	4,090,481.70	4,275,000.00	0.74
Getlink 3.50% 20-30.10.25	1,000,000	EUR	1,000,000.00	1,037,500.00	0.18
Goldstory S 5.375% 21-01.03.26 Regs	500,000	EUR	512,000.00	511,250.00	0.09
Grifols 2.25% 19-15.11.27	1,500,000	EUR	1,500,444.00	1,526,208.00	0.26
Gruenenthal 3.625% 21-15.11.26	900,000	EUR	926,025.00	925,048.80	0.16
Grupo 3.375% 18-30.04.26	1,000,000	EUR	787,500.00	1,005,000.00	0.17
Hapag LI 2.50% 21-15.04.28	400,000	EUR	402,440.00	409,545.60	0.07
Heimstaden 3.248% 19-Perp Regs	2,400,000	EUR	2,415,350.00	2,484,000.00	0.43
Holcim Fin 3% (Frn) 19-Perp	700,000	EUR	734,300.00	732,398.80	0.13
Hsbc Hldg 6% 15-Perp	1,100,000	EUR	1,198,450.00	1,205,182.00	0.21
Ibercaja Bc 2.75% 20-23.07.30	700,000	EUR	701,855.00	698,264.00	0.12
Iccrea 4.125% 19-28.11.29 Regs	1,200,000	EUR	1,117,368.34	1,215,000.00	0.21
Iccrea Bc 2.25% 20-20.10.25	1,300,000	EUR	1,299,207.00	1,330,681.04	0.23
Iho Ver 3.875% 15.05.27 /Pik	1,500,000	EUR	1,490,973.46	1,544,670.00	0.27
Illimity Ba 3.375% 20-11.12.23	1,100,000	EUR	1,137,125.00	1,152,346.03	0.20
In Justitia 3.5% 19-15.07.26 Regs	6,400,000	EUR	6,046,146.98	6,520,320.00	1.13
In Justitia 4.875% 20-15.08.25 Regs	3,200,000	EUR	3,254,000.00	3,360,320.00	0.58
Ineos Fin 2.875% 19-01.05.26	1,900,000	EUR	1,904,352.90	1,934,747.20	0.33
Ineos Quatt 2.50% 21-15.01.26	3,100,000	EUR	3,111,350.00	3,127,125.00	0.54
Ineos Quatt 3.75% 21-15.07.26	300,000	EUR	300,000.00	308,544.00	0.05
Ineos Styro 2.25% 20-16.01.27	1,200,000	EUR	1,172,340.00	1,184,400.00	0.20
Infineon 3.625% 19-31.12.49 Regs	1,700,000	EUR	1,705,715.00	1,868,157.20	0.32
Inpost 2.25% 21-15.07.27	1,400,000	EUR	1,400,000.00	1,409,100.00	0.24
Int Gam 3.5% 19-15.06.26 Regs	2,900,000	EUR	2,964,545.30	2,969,600.00	0.51
Int Gam Tec 2.375% 19-15.04.28	1,300,000	EUR	1,202,500.00	1,272,700.00	0.22
Int Pers 9.75% 20-12.11.25	600,000	EUR	582,000.00	648,000.00	0.11
Intesa Sanpaolo 2.375% 22.12.30	700,000	EUR	710,500.00	702,837.59	0.12
Intl Design 6.5% 18-15.11.25	1,200,000	EUR	1,242,709.44	1,252,929.60	0.22
Inwit 1.75% 21-19.04.31	1,900,000	EUR	1,882,968.00	1,894,721.80	0.33
Ipd 3 Bv 5.50% 20-01.12.25 Regs	500,000	EUR	500,000.00	519,850.00	0.09
Isp 0.625% 21-24.02.26	2,850,000	EUR	2,824,677.00	2,845,690.80	0.49
Isp 2.925% 20-14.10.30	3,600,000	EUR	3,811,327.71	3,829,384.80	0.66
Isp 3.75% 20-Perp Regs	1,300,000	EUR	1,104,078.27	1,294,662.20	0.22
Jag Lr Auto 5.875% 19-15.11.24	4,000,000	EUR	4,000,000.00	4,393,808.00	0.76
Kb Act Sys 5% 18-15.07.25 Regs	400,000	EUR	302,597.23	405,700.00	0.07
Kedrion Spa 3.375% 21-15.05.26	500,000	EUR	501,000.00	497,500.00	0.08
Kirk Beauty 6.0% 08.04.26 Regs	3,100,000	EUR	3,100,000.00	3,096,125.00	0.53
Kleopatra F 4.25% 21-01.03.26	400,000	EUR	394,400.00	401,540.00	0.07
Kondor Fin 7.125% 19-19.07.24	1,500,000	EUR	1,603,500.00	1,556,250.00	0.27
Kronos Intl 3.75% 15.09.25 Regs	600,000	EUR	612,750.00	612,000.00	0.10
L Dreyf Com 1.625% 21-28.04.28	1,200,000	EUR	1,199,040.00	1,211,772.00	0.21
Leonardo 2.375% 20-08.01.26	3,000,000	EUR	2,985,953.51	3,127,860.00	0.54
Liberty Mut 3.625% 19-23.05.59	800,000	EUR	821,030.00	833,032.00	0.14

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro High Yield

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Lincoln Fin 3.625% 19-01.04.24	1,900,000	EUR	1,883,631.41	1,919,494.00	0.33
Loxam 2.875% 19-15.04.26	2,800,000	EUR	2,771,155.17	2,800,112.00	0.48
Loxam 5.75% 19-15.07.27	700,000	EUR	737,730.00	728,000.00	0.13
Mahle Gmbh 2.375% 21-14.05.28	2,500,000	EUR	2,500,000.00	2,490,625.00	0.43
Manutencoop 7.25% 21-01.02.26	1,700,000	EUR	1,733,760.00	1,829,710.00	0.32
Matterhorn 3.125% 15.09.26 Perp	2,000,000	EUR	2,022,500.00	2,006,000.00	0.35
Maxeda Diy 5.875% 20-01.10.26	600,000	EUR	600,000.00	615,008.40	0.10
Mediobanca 2.30% 20-23.11.30	400,000	EUR	409,500.00	406,717.60	0.07
Mobilux 4.25% 21-15.07.28	1,300,000	EUR	1,300,000.00	1,300,000.00	0.22
Monitchem H 5.25% 19-15.03.25	500,000	EUR	516,050.00	515,010.00	0.09
Mpt Op Ptnr 3.325% 17-24.03.25	1,000,000	EUR	1,056,000.00	1,078,600.00	0.19
Ncg Banco 4.625% 19-07.04.30	1,000,000	EUR	1,044,486.55	1,072,132.00	0.18
Ncg Banco 7.5% 18-Perp	600,000	EUR	642,750.00	651,750.00	0.11
Netflix 3.625% 18-15.05.27	1,200,000	EUR	1,390,500.00	1,379,803.20	0.24
Netflix 3.625% 19-15.06.30	1,900,000	EUR	2,053,246.95	2,257,200.00	0.39
Netflix 3.875% 19-15.11.29 Regs	3,000,000	EUR	3,163,125.00	3,611,250.00	0.62
Nexi 1.625% 21-30.04.26	2,000,000	EUR	2,000,062.00	1,989,840.00	0.34
Nexi 1.75% 19-31.10.24 Regs	2,300,000	EUR	2,328,000.00	2,345,512.40	0.40
Nexi Spa 2.125% 21-30.04.29	1,800,000	EUR	1,800,000.00	1,781,280.00	0.31
Ngg Finance 2.125% 19-05.09.82	900,000	EUR	931,500.00	910,125.00	0.16
Nidda 3.5% 17-30.09.24	1,200,000	EUR	1,095,000.00	1,196,709.60	0.21
Nobel Bidco 3.125% 21-15.06.28	1,300,000	EUR	1,300,000.00	1,300,000.00	0.23
Nomad Foods 2.50% 21-24.06.28	1,050,000	EUR	1,050,000.00	1,059,208.50	0.18
Norican Gro 4.5% 17-15.05.23	500,000	EUR	490,046.43	492,466.00	0.09
Novelis She 3.375% 21-15.04.29	700,000	EUR	721,630.00	717,710.00	0.12
Oi European 2.875% 19-15.02.25	800,000	EUR	816,800.00	811,385.60	0.14
Oi European 3.125% 16-15.11.24	1,000,000	EUR	1,038,913.14	1,033,862.00	0.18
Ontex Group 3.50% 21-15.07.26	1,600,000	EUR	1,600,000.00	1,598,000.00	0.28
Orano Sa 3.375% 19-23.04.26	4,000,000	EUR	3,969,440.00	4,332,000.00	0.75
Orc Germany 4.875% 19-Perp	1,200,000	EUR	1,172,598.00	1,269,792.00	0.22
Organon Fin 2.875% 21-30.04.28	1,800,000	EUR	1,820,000.00	1,824,750.00	0.32
Panther Bf 4.375% 19-15.05.26	900,000	EUR	921,652.20	930,942.00	0.16
Paprec Hold 3.50% 21-01.07.28	650,000	EUR	650,000.00	648,336.00	0.11
Paprec Hold 4% 18-31.03.25 Regs	800,000	EUR	796,800.00	813,000.00	0.14
Parts 6.50% 20-16.07.25 Regs	800,000	EUR	848,350.00	838,160.00	0.14
Pcf Gmbh 4.75% 21-15.04.26	400,000	EUR	402,180.00	408,108.00	0.07
Petrobras 4.75% 14-14.01.25	500,000	EUR	557,500.00	561,040.00	0.10
Platin 1426 5.375% 17-15.06.23	600,000	EUR	576,257.14	604,080.00	0.10
Playtech 4.25% 19-07.03.26	3,000,000	EUR	3,046,891.52	3,082,050.00	0.53
Post Italia 2.625% 21-Perp	1,500,000	EUR	1,500,000.00	1,498,500.00	0.26
Pts Acquis 2.375% 20-01.03.28	500,000	EUR	500,625.00	501,000.00	0.09
Public Pwr 3.875% 21-30.03.26	900,000	EUR	933,300.00	940,500.00	0.16
Q-Park Hold 2.0% 20-01.03.27 Regs	1,600,000	EUR	1,600,000.00	1,521,920.00	0.26
Quatrim S 5.875% 31.01.24	900,000	EUR	900,000.00	934,983.00	0.16
Quintiles 2.25% 19-15.01.28	1,500,000	EUR	1,451,883.33	1,508,808.00	0.26
Raiffeisen 6.0% 20-Perp	1,200,000	EUR	1,266,720.00	1,336,500.00	0.23
Rakuten 4.25% 21-Perp	500,000	EUR	514,350.00	515,000.00	0.09
Rci Banque 2.625% 19-18.02.30	5,000,000	EUR	4,913,789.65	5,032,100.00	0.87
Rcs & Rds S 2.50% 20-05.02.25	1,200,000	EUR	1,184,216.84	1,199,628.00	0.21
Rebecca Bid 5.75% 20-15.07.25	500,000	EUR	500,000.00	520,100.00	0.09
Renault 1.25% 19-24.06.25	5,700,000	EUR	5,517,651.68	5,614,500.00	0.97
Renault 2.50% 21-01.04.28	2,100,000	EUR	2,103,500.00	2,105,271.00	0.36

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro High Yield

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Repsm 3.75% 20-Perp	2,400,000	EUR	2,482,482.00	2,567,548.80	0.44
Repsm 4.247% 20-Perp	1,300,000	EUR	1,300,000.00	1,429,885.60	0.25
Repsm 4.5% 15-25.03.75	1,500,000	EUR	1,629,173.18	1,637,883.00	0.28
Rexel 2.125% 21-15.06.28	1,500,000	EUR	1,517,775.00	1,531,665.00	0.27
Rexel 2.75% 19-15.03.26	700,000	EUR	714,875.00	718,319.00	0.12
Rolls Royce 4.625% 20-16.02.26	6,400,000	EUR	6,713,560.89	6,979,200.00	1.21
Rossini Sar 6.75% 18-30.10.25	1,000,000	EUR	1,076,054.00	1,047,058.00	0.18
Rubis Ter I 5.625% 20-15.05.25	200,000	EUR	211,400.00	210,522.00	0.04
Sace Spa 3.875% 15-Perp	700,000	EUR	734,908.05	722,750.00	0.13
Saipem Fin 3.375% 20-15.07.26	5,400,000	EUR	5,370,713.77	5,619,780.00	0.97
Samsonite 3.5% 18-15.05.26 Regs	500,000	EUR	490,250.00	495,113.00	0.09
Sanpolo Vi 4.75% /Frn 14-Perp	1,000,000	EUR	957,238.00	1,098,750.00	0.19
Sappi Papier H 3.625% 15.03.28	2,100,000	EUR	2,113,450.00	2,101,411.20	0.36
Sazka Group 3.875% 15.02.27 Regs	900,000	EUR	888,750.00	906,750.00	0.16
Schaeffler 3.375% 20-12.10.28	2,000,000	EUR	2,000,000.00	2,204,704.00	0.38
Ses 5.625% (Frn) 16-Perp	1,600,000	EUR	1,550,163.20	1,746,000.00	0.30
Sfr 3.375% 19-15.01.28	4,100,000	EUR	3,971,970.00	3,994,507.00	0.69
Silgan Hldg 2.25% 20-01.06.28	700,000	EUR	700,000.00	703,500.00	0.12
Sofima Hold 3.75% 20-15.01.28 Regs	1,800,000	EUR	1,803,400.00	1,808,640.00	0.31
Softbank 4% 17-19.09.29	3,100,000	EUR	3,129,693.61	3,268,888.00	0.56
Softbank 5% 18-15.04.28	3,000,000	EUR	3,067,036.55	3,355,920.00	0.58
Solvay 2.50% 20-Perp Regs	1,700,000	EUR	1,689,392.00	1,753,125.00	0.30
Solvay 4.25% 18-Perp	2,000,000	EUR	2,016,060.00	2,149,432.00	0.37
Spa Holding 3.625% 21-04.02.28	500,000	EUR	508,125.00	503,750.00	0.09
Spie Sa 2.625% 19-18.06.26	1,600,000	EUR	1,612,000.00	1,655,865.60	0.29
Stand Pr Au 6.25% 21-30.04.26	400,000	EUR	394,920.00	385,800.00	0.07
Standard In 2.25% 19-21.11.26	1,200,000	EUR	1,192,819.80	1,193,571.89	0.21
Starfruit 6.5% 18-01.10.26 Regs	700,000	EUR	699,601.30	732,201.40	0.13
Stena Intl 3.75% 20-01.02.25	400,000	EUR	405,115.79	398,572.00	0.07
Summer Bc H 5.75% 19-31.10.26	1,400,000	EUR	1,278,593.75	1,464,682.80	0.25
Techem Ver 2% 20-15.07.25 Regs	1,000,000	EUR	993,490.00	989,700.00	0.17
Tele Colum 3.875% 18-02.05.25	900,000	EUR	831,375.00	910,296.00	0.16
Telec It Fin 7.75% 03-24.01.33	4,100,000	EUR	5,879,898.66	6,004,810.80	1.04
Telecom 2.75% 19-15.04.25 Regs	9,500,000	EUR	9,593,644.99	10,010,625.00	1.73
Telecom It 4% 19-11.04.24	5,000,000	EUR	5,275,859.51	5,393,600.00	0.93
Telefonica 2.625% 17-Perp Regs	1,800,000	EUR	1,734,487.20	1,839,528.00	0.32
Telefonica 2.875% 19-Perp	1,800,000	EUR	1,647,072.00	1,846,839.60	0.32
Telefonica 3% 18-Perp Regs	6,800,000	EUR	6,634,329.00	7,025,052.80	1.21
Telefonica 3.875% 18-Perp	3,400,000	EUR	3,394,714.82	3,657,033.20	0.63
Tereos Fin 4.125% 16-16.06.23	1,900,000	EUR	1,699,774.74	1,917,784.00	0.33
Teva Pharm 1.875% 15-31.03.27	4,700,000	EUR	3,825,086.37	4,304,542.00	0.74
Teva Pharm 1.125% 16-15.10.24	5,400,000	EUR	4,709,119.32	5,062,500.00	0.87
Teva Pharmc 6% 20-31.01.25	1,800,000	EUR	1,901,966.57	1,937,772.00	0.34
Thyssenkp 1.875% 19-06.03.23	4,400,000	EUR	4,385,925.42	4,408,272.00	0.76
Thyssenkp 2.875% 19-22.02.24 Regs	3,100,000	EUR	3,081,473.89	3,144,032.40	0.54
Ti Automoti 3.75% 21-15.04.29	200,000	EUR	202,100.00	203,824.00	0.04
Trivium Pack 3.75% 19-15.08.26	2,000,000	EUR	2,090,050.00	2,027,600.00	0.35
Tvo Power 1.125% 19-09.03.26	2,000,000	EUR	1,906,988.00	2,012,756.00	0.35
Unibail Rod 2.875% (Frn) 18-Perp	4,800,000	EUR	4,644,000.00	4,836,000.00	0.84
Unicaja 2.875% 19-13.11.29	500,000	EUR	508,525.00	510,875.00	0.09
Unicredit 2% 19-23.09.29	8,900,000	EUR	8,062,484.14	8,962,442.40	1.55
Unicredit 2.731% 20-15.01.32	1,800,000	EUR	1,871,604.00	1,839,906.00	0.32

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro High Yield

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Unicredit 6.625% 17-Perp	1,100,000	EUR	1,185,250.00	1,182,500.00	0.20
Unipol 3.25% 20-23.09.30	2,300,000	EUR	2,349,811.00	2,585,558.80	0.45
Unipol Grup 3% 15-18.03.25	1,500,000	EUR	1,519,558.41	1,627,422.00	0.28
Unipolsai 6.375% 20-Perp	600,000	EUR	600,000.00	690,000.00	0.12
United Grou 3.125% 20-15.02.26 Regs	2,400,000	EUR	2,329,700.00	2,334,000.00	0.40
Upc Hold 3.875% 17-15.06.29 Regs	4,200,000	EUR	4,029,824.17	4,255,036.80	0.74
Valeo Sa 1.625% 16-18.03.26	1,600,000	EUR	1,586,273.60	1,655,856.00	0.29
Veolia 2.25% 20-Perp	1,100,000	EUR	1,127,500.00	1,127,500.00	0.19
Verallia 1.625% 21-14.05.28	1,900,000	EUR	1,905,600.00	1,919,190.00	0.33
Verisure 3.25% 21-15.02.27	3,700,000	EUR	3,730,400.00	3,700,666.00	0.64
Verisure 5.25% 21-15.02.29 Regs	900,000	EUR	900,000.00	924,750.00	0.16
Vertical Mi 4.375% 20-15.07.27	1,600,000	EUR	1,600,000.00	1,670,896.00	0.29
Via Cel Des 5.25% 21-01.04.26	500,000	EUR	510,680.00	520,000.00	0.09
Virgin Med 3.75% 20-15.07.30 Regs	1,400,000	EUR	1,400,000.00	1,398,250.00	0.24
Vivion 3.50% 19-01.11.25	2,400,000	EUR	2,433,000.00	2,428,560.00	0.42
Vmed O2 Uk 3.25% 20-31.01.31	1,900,000	EUR	1,917,651.00	1,904,484.00	0.33
Vodafone 2.625% 20-27.08.80	4,400,000	EUR	4,496,571.00	4,553,762.40	0.78
Vodafone 3.0% 20-27.08.80	1,300,000	EUR	1,290,029.00	1,335,799.40	0.23
Vodafone 4.2% 18-03.10.78	2,000,000	EUR	1,950,000.00	2,245,000.00	0.39
Webuild 5.875% 20-15.12.25	4,400,000	EUR	4,471,317.45	4,866,954.40	0.84
Wepa Hygien 2.875% 19-15.12.27	600,000	EUR	601,500.00	592,500.00	0.10
Zf Europe 2.0% 19-23.02.26	3,000,000	EUR	2,697,000.00	3,030,414.00	0.52
Zf Europe 2.50% 19-23.10.27	1,600,000	EUR	1,584,480.00	1,641,648.00	0.28
Zf Europe 3.0% 19-23.10.29	1,000,000	EUR	933,210.00	1,045,000.00	0.18
Zf Finance 2.0% 21-06.05.27	1,200,000	EUR	1,202,540.00	1,206,000.00	0.21
Zf Finance 3.75% 20-21.09.28	1,000,000	EUR	985,860.00	1,094,400.00	0.19
Ziggo 3.375% 20-28.02.30	3,000,000	EUR	2,598,320.00	2,956,500.00	0.51
Ziggo Bv 2.875% 19-15.01.30	700,000	EUR	700,000.00	700,000.00	0.12
			535,830,528.09	555,673,561.00	95.99
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			535,830,528.09	555,673,561.00	95.99
TOTAL INVESTMENT PORTFOLIO			535,830,528.09	555,673,561.00	95.99

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Euro High Yield

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Holding and Finance Companies	29.86	Italy	21.83
Banks and financial institutions	14.08	France	14.77
Communication Services	9.50	Netherlands	13.29
Real estate companies	5.85	Germany	9.41
Transportation	5.41	Luxembourg	8.21
Public services	4.37	Great Britain	7.22
Automobile industry	4.14	United States of America	5.32
Internet Software	3.76	Spain	4.01
Insurance	2.96	Sweden	3.68
Aerospace technology	2.27	Ireland	1.60
Other Services	1.51	Austria	1.36
Mines, heavy industries	1.30	Japan	1.23
Construction, building materials	1.29	Belgium	0.95
Chemicals	1.24	Jersey	0.58
Electronic semiconductor	0.99	Isle of Man	0.53
Leisure	0.96	Portugal	0.50
Retail	0.94	Finland	0.44
Packaging and Container Industry	0.83	Czech Republic	0.29
Electronics and Electrical Equipment	0.67	Romania	0.21
Healthcare Education and Social Services	0.66	Greece	0.16
Pharmaceuticals and Cosmetics	0.56	Virgin Islands	0.11
States, Provinces and Municipalities	0.55	Norway	0.11
Agriculture and fishing	0.54	Denmark	0.09
Forest Products and Paper Industry	0.36	Turkey	0.09
Biotechnology	0.26	Cash and Other Assets / (Liabilities)	4.01
Graphic art, publishing	0.24		
Consumer goods	0.21		
Textile	0.21		
Business Houses	0.14		
Petrol	0.14		
Various capital goods	0.12		
Mechanics, machinery	0.07		
Cash and Other Assets / (Liabilities)	4.01		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Italian Mid Cap Equity

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
Acea	30,508	EUR	544,756.18	594,600.92	1.79
Anima Holding Spa	236,236	EUR	915,470.83	990,065.08	2.98
Antares Vision Spa	15,224	EUR	185,184.49	178,120.80	0.54
Autogrill Spa	129,932	EUR	714,101.23	802,979.76	2.42
Banca Farmafactoring Spa	216,708	EUR	1,132,911.42	1,831,182.60	5.52
Banca Popolare Di Sondrio	237,089	EUR	464,640.38	867,271.56	2.61
Biesse Spa Pesaro	8,437	EUR	191,292.13	237,754.66	0.72
Brembo Spa	103,101	EUR	961,558.21	1,101,118.68	3.32
Brunello Cucinelli Spa	21,625	EUR	637,675.03	1,066,545.00	3.22
Carel Industries Spa.	26,054	EUR	314,004.62	527,593.50	1.59
Cementir Hldg Rg	13,765	EUR	76,356.42	118,379.00	0.36
Cerved Information Solutions	163,055	EUR	1,328,452.37	1,597,939.00	4.82
Credito Emiliano Spa Credem	43,767	EUR	274,939.94	221,023.35	0.67
Datalogic Spa	23,007	EUR	353,784.36	458,759.58	1.39
De Longhi Spa	33,321	EUR	768,065.26	1,224,213.54	3.69
Dobank s.p.a.	106,507	EUR	1,017,501.41	988,384.96	2.98
El.En.Spa	10,762	EUR	248,315.21	468,147.00	1.41
Enav Spa	247,492	EUR	1,006,236.64	940,469.60	2.84
Erg Spa Milano	47,017	EUR	1,099,775.27	1,175,425.00	3.55
Esprinet Spa	21,958	EUR	219,344.76	325,417.56	0.98
F.I.L.A. Az.	64,744	EUR	718,210.01	695,350.56	2.09
Falk Renewables Spa	108,667	EUR	565,886.78	604,188.52	1.82
Garofalo Health Care Spa.	127,087	EUR	615,302.85	716,770.68	2.16
Gvs Rg	49,167	EUR	516,684.53	678,996.27	2.05
Illimity Bank Spa.	58,894	EUR	568,609.68	692,593.44	2.09
Iren Spa	484,484	EUR	1,087,316.63	1,165,668.50	3.52
Italmobiliare Spa	6,452	EUR	188,951.06	196,463.40	0.59
Maire Tecnimont Az Post Raggru	71,802	EUR	203,692.98	221,437.37	0.67
Marr Spa	22,735	EUR	355,013.18	456,973.50	1.38
Mediaset Spa	112,407	EUR	235,795.37	342,166.91	1.03
Newlat Food N	58,758	EUR	338,417.57	400,729.56	1.21
Piaggio And C Spa	148,436	EUR	358,443.66	492,213.78	1.48
Rai Way Spa	47,217	EUR	236,033.66	239,862.36	0.72
Reply Ord Post	18,007	EUR	1,385,600.38	2,495,770.20	7.53
Salini Impreg Az. Post Ragrupp	63,426	EUR	103,261.23	141,947.39	0.43
Salvatore Ferragamo Spa	29,619	EUR	439,115.08	534,474.86	1.61
Sanlorenzo - Registered Shs	12,751	EUR	205,283.89	295,823.20	0.89
Sesa S.P.A	9,256	EUR	657,356.35	1,305,096.00	3.94
Space2 - Az Nom	6,963	EUR	98,328.20	86,619.72	0.26
Ste Cattolica Di Assicurazioni	78,718	EUR	389,663.83	551,419.59	1.66
Technogym Spa	108,549	EUR	1,071,502.79	1,167,987.24	3.52
Tinexta - Az Nom	25,539	EUR	448,190.25	838,189.98	2.53
Unipolsai - Sai Npv Shs	305,018	EUR	737,501.87	746,684.06	2.25
Wiit N	22,810	EUR	223,218.62	432,933.80	1.31
Zignago Vetro Spa	26,177	EUR	308,153.10	439,773.60	1.33
			24,509,899.71	31,655,525.64	95.47
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			24,509,899.71	31,655,525.64	95.47

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Italian Mid Cap Equity

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Investment Funds					
Nb Aurora Sa Sicaf -Raif -A- Eur	37,838	EUR	389,014.41	396,466.56	1.19
Total - Investment Funds			389,014.41	396,466.56	1.19
TOTAL INVESTMENT PORTFOLIO			24,898,914.12	32,051,992.20	96.66

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Italian Mid Cap Equity

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
Holding and Finance Companies	14.53
Banks and financial institutions	13.87
Communication Services	8.56
Consumer goods	7.21
Public services	7.13
Textile	4.83
Electronics and Electrical Equipment	3.96
Internet Software	3.94
Insurance	3.91
Transportation	3.73
Petrol	3.55
Pharmaceuticals and Cosmetics	3.46
Automobile industry	3.32
Food and Distilleries	2.59
Leisure	2.42
Mechanics, machinery	2.20
Healthcare Education and Social Services	2.16
Construction, building materials	1.38
Packaging and Container Industry	1.33
Investment funds	1.19
Graphic art, publishing	0.72
Chemicals	0.67
Cash and Other Assets / (Liabilities)	3.34
	100.00

Geographical breakdown	%
Italy	95.11
Luxembourg	1.19
Netherlands	0.36
Cash and Other Assets / (Liabilities)	3.34
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Planet

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Ab Inbev 1.65% 19-28.03.31	2,700,000	EUR	3,013,011.00	2,956,213.80	0.17
Abertis 1.125% 19-26.03.28	7,000,000	EUR	7,192,500.00	7,147,294.00	0.41
Abn Amro Ba 0.60% 20-15.01.27	5,700,000	EUR	5,694,819.15	5,783,938.20	0.33
Accor 1.25% 17-25.01.24	2,500,000	EUR	2,545,651.73	2,614,165.00	0.15
Achmea Bv 1.50% 20-26.05.27	5,000,000	EUR	5,146,510.00	5,341,800.00	0.31
Adler Group 1.875% 21-14.01.26	4,300,000	EUR	4,244,814.00	4,209,029.20	0.24
Adp 1.0% 20-05.01.29	2,800,000	EUR	2,804,571.00	2,936,169.60	0.17
Adp 1.125% 19-18.06.34 Regs	2,800,000	EUR	2,810,974.49	2,898,285.60	0.16
Aegon 4% 14-25.04.44	2,500,000	EUR	2,630,000.00	2,748,470.00	0.16
Aib Grp 1.25% 19-28.05.24	4,200,000	EUR	4,247,140.00	4,351,029.48	0.25
Aib Grp 1.875% 19-19.11.29	2,900,000	EUR	2,928,886.02	2,972,262.20	0.17
Ald Sa 0.375% 19-18.07.23 Regs	3,500,000	EUR	3,509,228.84	3,535,077.00	0.20
Allianz 2.625% 20-Perp	5,000,000	EUR	5,120,100.00	5,040,300.00	0.29
Allianz Se 4.75% 13-Perp	2,900,000	EUR	3,293,268.51	3,193,625.00	0.18
Allianz Se 5.625% 12-17.10.42	3,000,000	EUR	3,286,972.50	3,215,076.00	0.19
American Tc 0.45% 21-15.01.27	5,300,000	EUR	5,288,499.00	5,302,703.00	0.30
Ap Moeller 1.75% 18-16.03.26	2,700,000	EUR	2,772,794.20	2,899,211.40	0.17
Apt Pipelin 0.75% 21-15.03.29	2,900,000	EUR	2,899,101.00	2,875,930.00	0.17
Arcelormit 1.75% 19-19.11.25 Regs	2,000,000	EUR	1,962,229.00	2,111,200.00	0.12
Aroundtown 1% 17-07.01.25 Regs	7,000,000	EUR	7,113,450.80	7,187,460.00	0.41
Arrfp 1.125% 16- 09.01.26	2,000,000	EUR	2,093,309.00	2,107,132.00	0.12
Asahi 0.541% 20-23.10.28	5,800,000	EUR	5,834,930.00	5,844,265.60	0.34
At&T Inc 1.60% 20-19.05.28	2,400,000	EUR	2,398,224.00	2,572,032.00	0.15
At&T Inc 1.8% 18-05.09.26	8,200,000	EUR	8,689,268.92	8,832,482.40	0.51
At&T Inc 2.35% 18-05.09.29	4,300,000	EUR	4,712,335.77	4,869,251.20	0.28
Atos 1.75% 18-07.05.25	2,900,000	EUR	3,058,058.90	3,065,242.00	0.18
Aurizon Net 3.125% 16-01.06.26	2,800,000	EUR	3,196,200.00	3,178,851.20	0.18
Ausnet Svcs 0.625% 20-25.08.30	2,700,000	EUR	2,587,580.00	2,714,418.00	0.15
Axa 3.375% 16-06.07.47	5,000,000	EUR	5,809,000.00	5,719,860.00	0.33
Bacardi Ltd 2.75% 13-03.07.23	2,500,000	EUR	2,571,250.00	2,623,845.00	0.15
Banco Bilba 2.575% 19-22.02.29	3,000,000	EUR	3,111,062.83	3,161,388.00	0.18
Bankia 0.875% 19-25.03.24	2,400,000	EUR	2,434,113.00	2,461,992.00	0.14
Bankinter 0.625% 20-06.10.27	2,000,000	EUR	1,992,560.00	2,013,420.00	0.12
Basf 1.5% 18-22.05.30 12y	3,400,000	EUR	3,713,188.20	3,785,016.00	0.22
Bbva 0.125% 21-24.03.27	6,000,000	EUR	5,985,696.00	5,988,600.00	0.34
Bbva 0.375% 19-15.11.26	3,100,000	EUR	3,059,543.90	3,139,990.00	0.18
Bco Sab 0.625% 19-07.11.25	5,700,000	EUR	5,715,400.00	5,743,149.00	0.33
Belfius Bk 0% 19-28.08.26	2,800,000	EUR	2,782,250.00	2,785,982.39	0.16
Belfius Bk 0.625% 18-30.08.23	2,700,000	EUR	2,683,114.20	2,755,204.20	0.16
Bfcm 0.01% 21-11.05.26	7,700,000	EUR	7,681,986.00	7,672,403.20	0.44
Bfcm 0.25% 21-29.06.28	2,900,000	EUR	2,892,576.00	2,893,417.00	0.17
Bfcm 2.375% 16-24.03.26	2,200,000	EUR	2,413,400.00	2,395,404.00	0.14
Bk Ire 1.375% 21-11.08.31	2,900,000	EUR	2,895,598.00	2,884,386.40	0.17
Bmw Fin 0.0% 21-11.01.26	2,800,000	EUR	2,798,320.00	2,801,918.00	0.16
Bmw Fin 0.375% 20-14.01.27	5,000,000	EUR	5,023,925.71	5,091,280.00	0.29
Bnp Par 0.25% 21-13.04.27	8,700,000	EUR	8,649,598.00	8,639,674.20	0.50
Bnp par 0.375% 20-14.10.27	2,500,000	EUR	2,499,949.00	2,502,150.00	0.14
Bnp Par 0.50% 20-19.02.28 Regs	4,700,000	EUR	4,689,435.00	4,703,402.80	0.27
Bnp Par 1.125% 20-15.01.32 Regs	2,600,000	EUR	2,477,490.00	2,621,153.60	0.15

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Planet

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Bnp Par 1.625% 19-02.07.31	2,000,000	EUR	2,051,221.00	2,085,780.00	0.12
Booking Hld 0.50% 21-08.03.28	2,900,000	EUR	2,929,000.00	2,921,904.57	0.17
Bpce 0.25% 20-15.01.26 Regs	7,000,000	EUR	7,059,500.00	7,062,244.00	0.41
Bpce 0.75% 21-03.03.31	2,900,000	EUR	2,899,449.00	2,891,590.00	0.16
Bqe Postale 0.25% 19-12.07.26	2,800,000	EUR	2,804,820.06	2,827,636.00	0.16
Ca Ln 0.125% 20-09.12.27	2,800,000	EUR	2,783,844.00	2,748,816.00	0.16
Ca Ln 1.625% 20-05.06.30	5,600,000	EUR	5,679,583.00	5,816,283.76	0.34
Caixabank 0.75% 20-10.07.26	6,500,000	EUR	6,506,685.00	6,637,917.00	0.38
Caixabank 2.75% 17-14.07.28	3,500,000	EUR	3,709,825.00	3,653,981.10	0.21
Capgemini 2.0% 20-15.04.29	4,400,000	EUR	4,720,639.51	4,945,600.00	0.28
Carrefour 2.625% 20-15.12.27	4,500,000	EUR	5,042,250.00	5,165,460.00	0.30
Cellnex Tel 1.875% 20-26.06.29	4,300,000	EUR	4,286,781.00	4,385,088.40	0.25
Cez 0.875% 19-02.12.26	5,000,000	EUR	5,023,573.00	5,122,080.00	0.29
Cfcm 1.875% 17-25.10.29	2,600,000	EUR	2,635,100.00	2,713,571.90	0.16
Cfcm 3.25% 16-01.06.26	3,000,000	EUR	3,405,738.65	3,415,908.00	0.20
Coca Cola 0.50% 21-09.03.33	2,800,000	EUR	2,761,413.00	2,749,600.00	0.16
Coca-Cola E 1.125% 19-12.04.29	3,500,000	EUR	3,567,087.00	3,675,441.00	0.21
Coca-Cola E 1.5% 18-08.11.27	2,800,000	EUR	2,979,200.00	3,003,246.40	0.18
Comzbnk 1% 19-04.03.26 Regs	4,200,000	EUR	4,317,571.50	4,366,194.00	0.25
Comzbnk 1.125% 19-22.06.26 Regs	2,000,000	EUR	2,047,292.70	2,065,180.00	0.12
Covestro 0.875% 20-03.02.26	4,000,000	EUR	4,019,586.00	4,129,600.00	0.24
Crdt Agr As 2.0% 20-17.07.30	4,300,000	EUR	4,370,610.00	4,501,971.00	0.26
Crdt Agr As 4.5% 14-Perp	2,700,000	EUR	2,998,965.10	3,078,216.00	0.18
Cred Agric 0.375% 19-21.10.25	2,800,000	EUR	2,801,332.00	2,831,640.00	0.16
Credit Agri 1.375% 17-03.05.27	2,500,000	EUR	2,734,838.75	2,678,325.00	0.15
Crh Funding 1.625% 20-05.05.30	7,500,000	EUR	7,768,048.60	8,239,875.00	0.47
Cte Co Tran 2.125% 17-29.07.32	3,000,000	EUR	3,375,000.00	3,431,886.00	0.20
Daimler Int 0.625% 19-06.05.27	2,500,000	EUR	2,398,325.00	2,566,125.00	0.15
Daimler Int 0.875% 18-09.04.24	10,500,000	EUR	10,652,798.00	10,791,362.40	0.62
Danone 0.0% 21-01.12.25	1,400,000	EUR	1,397,928.00	1,405,794.60	0.08
De Volksban 0.25% 21-22.06.26	4,300,000	EUR	4,275,103.00	4,276,719.80	0.25
Delphi Auto 1.5% 15-10.03.25	3,100,000	EUR	3,208,046.04	3,244,435.20	0.18
Deut Tel If 1.5% 16-03.04.28	8,400,000	EUR	9,014,352.84	9,110,724.00	0.52
Dh Eur 0.45% 19-18.03.28	10,500,000	EUR	10,347,509.50	10,578,960.00	0.61
Digital Eur 1.125% 19-09.04.28	3,900,000	EUR	4,053,340.00	4,030,462.80	0.23
Dnb Bank As 0.05% 19-14.11.23 Regs	3,300,000	EUR	3,290,271.00	3,325,713.60	0.19
E.On 0.25% 19-24.10.26 Regs	2,800,000	EUR	2,830,800.00	2,820,412.00	0.16
Eaton Capit 0.128% 21-08.03.26	2,900,000	EUR	2,906,629.40	2,900,522.00	0.17
Edf 1% 16-13.10.26	8,000,000	EUR	8,248,894.20	8,367,008.00	0.48
Edf 1.875% 16-13.10.36	2,500,000	EUR	2,733,316.00	2,776,300.00	0.16
Elm Bv 4.5% 16-Perp	2,900,000	EUR	3,443,750.00	3,403,875.00	0.20
Emerson El 0.375% 19-22.05.24	1,700,000	EUR	1,709,359.50	1,723,218.60	0.10
Enel 1.375% 21-Perp	3,400,000	EUR	3,373,922.00	3,357,500.00	0.19
Engie 2% 17-28.09.37	3,000,000	EUR	3,640,320.00	3,454,464.00	0.20
Eni 2.75% 21-Perp	2,900,000	EUR	2,891,498.00	2,914,500.00	0.17
Equinor 1.375% 20-22.05.32	2,300,000	EUR	2,381,062.80	2,484,883.20	0.14
Erg 0.50% 20-11.09.27	2,400,000	EUR	2,382,312.00	2,395,512.00	0.14
Erste Bk 0.875% 20-13.05.27	4,300,000	EUR	4,461,764.00	4,482,947.80	0.26
Esb Fin 1.125% 19-11.06.30	3,200,000	EUR	3,319,353.00	3,384,473.60	0.19
Esb Fin 2.125% 15-08.06.27	1,900,000	EUR	2,104,481.11	2,116,220.00	0.12
Essilor 0.375% 19-27.11.27	2,000,000	EUR	1,981,654.00	2,038,480.00	0.12
Essilor 0.375% 20-05.01.26	2,000,000	EUR	1,992,520.00	2,044,200.00	0.12

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Planet

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Eurogrid 1.113% 20-15.05.32	2,300,000	EUR	2,368,250.00	2,421,016.80	0.14
Eurogrid 1.5% 16-18.04.28	4,200,000	EUR	4,425,390.90	4,536,018.90	0.26
Eutelsat 1.50% 20-13.10.28	2,700,000	EUR	2,748,628.00	2,817,504.00	0.16
Faurecia 2.375% 19-15.06.27	2,800,000	EUR	2,803,948.00	2,863,403.20	0.16
Fedex Corp 0.45% 21-04.05.29	2,800,000	EUR	2,785,842.00	2,788,431.02	0.16
Fedex Corp 1.625% 16-11.01.27	2,900,000	EUR	3,134,030.00	3,112,761.40	0.18
Fer Emission 0.54% 20-12.11.28	2,800,000	EUR	2,813,922.00	2,815,831.20	0.17
Fer Emsn 1.375% 17-31.03.25 Regs	2,500,000	EUR	2,539,453.37	2,621,945.00	0.15
Ferrari 1.50% 20-27.05.25 Regs	3,100,000	EUR	3,077,463.60	3,219,319.00	0.19
Fiat 1.75% 19-25.03.27	5,700,000	EUR	6,121,800.00	6,088,021.80	0.35
Fidelity NI 0.625% 19-03.12.25	4,600,000	EUR	4,637,437.70	4,698,513.60	0.27
Fortum 2.125% 19-27.02.29 Regs	2,500,000	EUR	2,768,750.00	2,793,610.00	0.16
Fresenius 0.375% 20-28.09.26	3,000,000	EUR	2,979,990.00	3,031,758.00	0.17
Fresenius 1.5% 17-30.01.24	2,500,000	EUR	2,598,995.80	2,592,060.00	0.15
Fresenius M 1.50% 20-29.05.30	2,600,000	EUR	2,593,292.00	2,764,814.00	0.16
Galp Ener 2.0% 20-15.01.26	2,700,000	EUR	2,752,344.00	2,839,163.40	0.16
Galp Gas Na 1.375% 16-19.09.23	2,100,000	EUR	2,149,418.30	2,160,685.80	0.13
Gas Nat Fen 4.125% 14-Perpetual	4,000,000	EUR	4,217,350.00	4,200,152.00	0.24
Generali Fi 4.596% 14-Perp	5,300,000	EUR	5,691,183.28	5,962,500.00	0.34
Getlink 3.50% 20-30.10.25	2,800,000	EUR	2,832,200.00	2,905,000.00	0.17
Gldm Sachs 0.01% 21-30.04.24	2,700,000	EUR	2,699,730.00	2,701,198.80	0.15
Gr City 1.375% 17-03.08.26 Regs	4,300,000	EUR	4,534,818.00	4,542,821.00	0.26
Gr City Pr 0.125% 21-11.01.28	2,800,000	EUR	2,743,960.00	2,719,841.60	0.16
Gs 1.375% 17-15.05.24	11,600,000	EUR	11,933,248.46	11,903,432.80	0.69
Harley Dav 0.90% 19-19.11.24	2,000,000	EUR	2,036,000.00	2,043,892.00	0.12
Helvetia Eu 2.75% 20-30.09.41	3,000,000	EUR	2,991,826.00	3,235,702.80	0.19
Hochtief Ag 0.50% 19-03.09.27	2,000,000	EUR	1,984,493.50	2,009,800.00	0.12
Iberdrola 1.874% 20-Perp	4,000,000	EUR	4,120,375.00	4,122,000.00	0.24
Ibm Corp 1.25% 19-29.01.27	9,000,000	EUR	9,463,982.00	9,541,764.00	0.55
Infineon Te 1.125% 20-24.06.26	2,500,000	EUR	2,492,785.00	2,611,980.00	0.15
Ing Groep 2.5% (Frn) 17-15.02.29	8,900,000	EUR	9,411,413.72	9,406,730.40	0.54
Inmob Col 2% 18-17.04.26	5,700,000	EUR	6,022,025.11	6,141,373.80	0.35
Innogy Fin 1.625% 18-30.05.26	2,800,000	EUR	3,000,225.00	3,003,935.20	0.17
Internation 1.8% 18-25.09.26	3,300,000	EUR	3,431,417.00	3,551,281.80	0.20
Intesa San Frn 15-30.06.22	1,300,000	EUR	1,330,875.00	1,316,796.00	0.08
Inwit 1.875% 20-08.07.26	4,300,000	EUR	4,367,760.40	4,492,063.80	0.26
Isp 0.625% 21-24.02.26	2,900,000	EUR	2,892,054.00	2,895,615.20	0.17
Isp 0.75% 21-16.03.28	3,100,000	EUR	3,098,512.00	3,115,626.17	0.18
Isp 2.125% 20-26.05.25	5,600,000	EUR	5,906,320.00	6,010,636.80	0.35
Italy 1.70% 20-01.09.51 /Btp	32,726,000	EUR	34,120,618.49	31,681,137.36	1.82
Jc Decaux 2.625% 20-24.04.28	2,400,000	EUR	2,396,460.00	2,670,758.40	0.15
John Deere 2.20% 20-02.04.32	2,500,000	EUR	2,773,750.00	2,948,925.00	0.17
Jpm 1.09% 19-11.03.27	3,000,000	EUR	3,091,800.00	3,122,196.00	0.18
Jpm Frn 19-04.11.32	5,800,000	EUR	5,879,145.14	5,940,360.00	0.34
Jpmorgan Ch 0.625% 16-25.01.24	7,000,000	EUR	7,037,781.47	7,129,634.40	0.41
Kbc 0.375% 20-16.06.27	2,100,000	EUR	2,089,785.00	2,117,896.20	0.12
Kbc 1.625% 17-18.09.29	2,000,000	EUR	1,989,000.00	2,080,008.00	0.12
Kellogg Co 1% 16-17.05.24	2,000,000	EUR	2,025,428.11	2,061,328.00	0.12
Kering 0.75% 20-13.05.28	2,800,000	EUR	2,877,757.00	2,912,498.40	0.17
Klepierre 0.625% 19-01.07.30	2,100,000	EUR	2,078,552.20	2,099,664.00	0.12
Kon Ah Del 0.375% 21-18.03.30	3,900,000	EUR	3,885,570.00	3,869,970.62	0.22
La Mondiale 0.75% 20-20.04.26	2,500,000	EUR	2,488,046.00	2,530,558.00	0.14

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Planet

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
La Mondiale 5.05% 14-Perp	2,500,000	EUR	2,828,750.00	2,906,250.00	0.17
La Poste 1.375% 20-21.04.32	4,300,000	EUR	4,732,886.00	4,641,437.20	0.27
Leaseplan 0.25% 21-23.02.26	5,600,000	EUR	5,579,050.00	5,581,117.92	0.32
Lloyds Bank 0.375% 20-28.01.25	2,000,000	EUR	1,999,537.09	2,026,780.00	0.11
Lloyds Bk 0.5% 19-12.11.25 Regs	4,000,000	EUR	3,977,685.29	4,056,360.00	0.23
Lseg Nthrln 0.25% 21-06.04.28	2,900,000	EUR	2,897,293.00	2,891,269.09	0.17
Mahle Gmbh 2.375% 21-14.05.28	3,900,000	EUR	3,900,000.00	3,885,375.00	0.22
Mapfre 4.375% (Frn) 17-31.03.47	2,000,000	EUR	2,239,662.82	2,317,500.00	0.13
Mcdonalds 0.9% 19-15.06.26	4,500,000	EUR	4,579,891.30	4,680,945.00	0.27
Mediobanca 1.0% 20-08.09.27	3,000,000	EUR	3,033,261.00	3,089,356.80	0.18
Medtrnc 1.50% 19-02.07.39	4,800,000	EUR	4,995,918.00	5,029,171.20	0.29
Merl Socimi 1.87% 16-02.11.26	1,900,000	EUR	2,028,174.00	2,023,473.40	0.12
Met Life 0.375% 19-09.04.24 Regs	3,900,000	EUR	3,849,716.66	3,958,047.60	0.23
Mit Ufj 0.339%19-19.07.24 Regs	2,100,000	EUR	2,104,136.00	2,127,720.00	0.12
Mizu Fin 0.184% 21-13.04.26	5,700,000	EUR	5,698,240.00	5,701,185.60	0.33
Mondelez In 0.375% 20-22.09.29	3,000,000	EUR	2,995,710.00	2,982,180.00	0.17
Mor St 1.875% 14-30.03.23	5,000,000	EUR	5,268,052.68	5,186,000.00	0.30
Morgan Stan 0.495% 20-26.10.29	5,000,000	EUR	5,002,200.00	4,972,850.00	0.29
Nat Aus Bk 0.625% 17-18.09.24	3,400,000	EUR	3,444,632.20	3,489,324.80	0.20
Nat Bui Soc 0.25% 20-22.07.25	4,600,000	EUR	4,600,082.00	4,642,816.80	0.27
Natl Grid P 0.163% 21-20.01.28	5,800,000	EUR	5,755,096.00	5,704,810.40	0.33
Natwest 0.78% 21-26.02.30	2,800,000	EUR	2,796,491.40	2,800,069.44	0.16
Ndaq 1.75% 19-28.03.29	4,500,000	EUR	4,804,120.00	4,886,388.00	0.28
Newbelco 1.15% 18-22.01.27	12,300,000	EUR	12,779,049.31	12,989,734.80	0.75
Nexi 1.625% 21-30.04.26	2,800,000	EUR	2,800,000.00	2,785,776.00	0.16
Nordea 0.625% 21-18.08.31	4,200,000	EUR	4,190,928.00	4,189,659.60	0.24
Nykredit 0.375% 21-17.01.28	5,600,000	EUR	5,573,354.00	5,529,272.00	0.32
Omnicom Fin 0.8% 19-08.07.27	2,500,000	EUR	2,540,979.00	2,579,015.00	0.15
Omv 6.25% 15-Perp	2,100,000	EUR	2,554,887.30	2,534,700.00	0.14
Omv Ag 1% 19-03.07.34 Regs	2,400,000	EUR	2,452,843.20	2,425,929.60	0.14
Orange 0% 19-04.09.26 Regs	5,000,000	EUR	4,981,750.00	4,989,480.00	0.29
Ori Ene Fin 1% 19-17.09.29	2,600,000	EUR	2,568,550.00	2,569,808.80	0.15
Partnerre 1.25% 16-15.09.26	3,400,000	EUR	3,433,634.00	3,568,640.00	0.21
Pepsico 0.40% 20-09.10.32	2,900,000	EUR	2,894,164.00	2,857,503.40	0.16
Pernod Ric 0.50% 19-24.10.27 Regs	5,000,000	EUR	5,033,087.50	5,127,500.00	0.30
Post Italia 2.625% 21-Perp	1,300,000	EUR	1,300,000.00	1,298,700.00	0.08
Psa Banque 0.75% 18-19.04.23	2,400,000	EUR	2,453,100.00	2,435,745.60	0.14
Psa Banque 0.625% 19-21.06.24	3,800,000	EUR	3,837,320.00	3,864,432.80	0.22
Rabobk Ny 0.25% 19-30.10.26	2,100,000	EUR	2,092,440.00	2,123,688.00	0.12
Raiffeisen 0.375% 19-25.09.26	2,100,000	EUR	2,083,439.00	2,133,159.00	0.12
Raiffeisen 1.5% 19-12.03.30	2,000,000	EUR	1,872,980.00	2,042,308.00	0.12
Rbs Group 0.75% 19-15.11.25	2,800,000	EUR	2,819,600.00	2,855,692.00	0.16
Rci Banque 2.625% 19-18.02.30	2,500,000	EUR	2,523,240.56	2,516,050.00	0.14
Rci Bq 0.5% 16-15.09.23	4,600,000	EUR	4,540,233.11	4,645,678.00	0.27
Rci Bq 0.75% 19-10.04.23	2,300,000	EUR	2,322,126.00	2,328,520.00	0.13
Relx Financ 0.50% 20-10.03.28 Regs	2,900,000	EUR	2,945,820.00	2,933,779.20	0.17
Repsm 0.25% 19-02.08.27	2,000,000	EUR	1,994,919.00	2,006,520.00	0.12
Repsm 3.75% 20-Perp	3,000,000	EUR	3,034,500.00	3,209,436.00	0.19
Royal Mail 2.375% 14-29.07.24	2,000,000	EUR	2,093,600.00	2,141,772.00	0.12
Rte 1% 16-19.10.26	3,600,000	EUR	3,742,179.10	3,768,012.00	0.22
Rte 1.125% 19-09.09.49	2,400,000	EUR	2,347,612.00	2,326,843.20	0.13
Saipem Fin 3.375% 20-15.07.26	2,800,000	EUR	2,800,000.00	2,913,960.00	0.17

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Planet

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Santan Cons 1% 19-27.02.24	4,500,000	EUR	4,605,415.20	4,629,600.00	0.27
Santander 0.20% 21-11.02.28	4,300,000	EUR	4,277,286.00	4,263,350.97	0.24
Santander 0.30% 19-04.10.26	2,800,000	EUR	2,786,596.73	2,820,132.00	0.17
Santander 1% 17-Perp	2,000,000	EUR	1,512,500.00	1,901,440.00	0.11
Santander I 2.5% 15-18.03.25	5,000,000	EUR	5,297,255.27	5,408,510.00	0.31
Sbb Treasur 0.75% 20-14.12.28	4,200,000	EUR	4,131,204.00	4,112,867.14	0.24
Schaeffler 2.75% 20-12.10.25	2,200,000	EUR	2,200,000.00	2,348,500.00	0.14
Schneid El 1.375% 18-21.06.27	2,000,000	EUR	2,129,228.70	2,156,109.00	0.12
Seb 1% 21-21.06.28	7,700,000	EUR	7,684,600.00	7,670,878.60	0.44
Shb 0.125% 19-18.06.24 Regs	3,200,000	EUR	3,198,083.00	3,234,656.00	0.19
Signify N.V 2.375% 20-11.05.27	2,300,000	EUR	2,289,564.00	2,548,119.40	0.14
Socgen 0.125% 21-18.02.28	4,700,000	EUR	4,674,855.00	4,643,430.80	0.27
Socgen 0.875% 20-22.09.28	2,400,000	EUR	2,396,262.00	2,437,032.00	0.14
Socgen 1.125% 20-21.04.26	2,800,000	EUR	2,815,218.00	2,887,024.00	0.17
Societe 0% 20-24.11.30 Mtn	2,900,000	EUR	2,894,200.00	2,897,013.00	0.17
Sogecap Sa 4.125% /Frn 14-Perp	2,400,000	EUR	2,645,539.20	2,710,574.40	0.15
Solvay 0.5% 19-06.09.29 Regs	2,700,000	EUR	2,702,467.00	2,730,601.80	0.16
Sse 1.25% 20-16.04.25	3,800,000	EUR	3,785,560.00	3,970,908.80	0.23
Standard Frn 20-09.09.30	3,500,000	EUR	3,546,505.00	3,714,445.00	0.21
Stedin Hold 1.50% 21-Perp	2,800,000	EUR	2,801,080.00	2,838,332.00	0.16
Stryker 1.0% 19-03.12.31	4,000,000	EUR	4,066,521.58	4,126,192.00	0.24
Swedbank 0.30% 21-20.05.27	3,100,000	EUR	3,094,172.00	3,100,421.60	0.18
Swiss Life 4.375% 15-Perp	1,000,000	EUR	1,142,500.00	1,129,100.00	0.07
Swiss Re Ad 1.375% 16-27.05.23	3,000,000	EUR	3,099,080.69	3,086,700.00	0.18
Syngenta 3.375% 20-16.04.26	2,800,000	EUR	3,027,400.00	3,115,140.00	0.18
Takeda Phar 3% 18-21.11.30 Regs	4,800,000	EUR	5,445,485.80	5,751,504.00	0.33
Telecom It 1.625% 21-18.01.29	2,900,000	EUR	2,871,904.00	2,850,131.60	0.16
Telefonica 1.807% 20-21.05.32	4,000,000	EUR	4,384,707.00	4,404,800.00	0.26
Telefonica 3.875% 18-Perp	2,700,000	EUR	2,965,700.00	2,904,114.60	0.17
Telenor 0.75% 19-31.05.26 Regs	2,800,000	EUR	2,872,213.00	2,893,368.80	0.17
Tennet 0.875% 19-03.06.30 Regs	2,800,000	EUR	2,848,938.90	2,918,932.80	0.17
Tennet 2.374% 20-Perp	2,300,000	EUR	2,301,350.00	2,383,950.00	0.14
Tesco Corp 0.375% 21-27.07.29	3,500,000	EUR	3,481,176.00	3,416,594.09	0.20
Thermo Fish 0.5% 19-01.03.28	2,100,000	EUR	2,083,002.82	2,122,184.40	0.12
Thermo Fish 1.50% 19-01.10.39	2,800,000	EUR	2,698,029.10	2,902,524.80	0.17
Thermo Fish 2.875% 17-24.07.37	2,800,000	EUR	3,469,200.00	3,459,876.00	0.20
Tigf 0.875% 20-17.09.30	2,500,000	EUR	2,538,700.00	2,517,210.00	0.15
Tor Dom Bk 0.375% 19-25.04.24 Regs	1,400,000	EUR	1,403,028.11	1,419,700.80	0.08
Total Cap 0.696% 19-31.05.28	4,200,000	EUR	4,284,754.00	4,352,468.40	0.25
Total Cap 1.491% 20-08.04.27	2,700,000	EUR	2,897,640.00	2,913,413.40	0.17
Total Sa 3.369% 16-Perp	3,000,000	EUR	3,283,178.29	3,326,172.00	0.19
Totalenergies 1.625% 21-Perp	2,000,000	EUR	2,025,000.00	1,999,928.00	0.11
Transurban 1.75% 17-29.03.28	5,800,000	EUR	6,304,977.00	6,245,614.00	0.36
Ubs Ag Lond 0.01% 21-31.03.26	5,500,000	EUR	5,494,775.00	5,491,145.00	0.32
Ubs Group F 0.25% 20-05.11.28	2,800,000	EUR	2,769,032.00	2,769,418.40	0.16
Unibail Rod 0.625% 20-04.05.27	11,000,000	EUR	11,018,878.00	11,127,578.00	0.64
Unibail Rod 2.125% 18-Perp	3,500,000	EUR	3,607,718.61	3,464,440.00	0.20
Unicredit 1.25% 20-16.06.26	8,300,000	EUR	8,309,799.30	8,579,695.06	0.49
Unicredit 2% 19-23.09.29	5,600,000	EUR	5,650,590.00	5,639,289.60	0.32
Upjohn Fina 1.908% 20-23.06.32	2,800,000	EUR	3,013,360.00	2,977,968.00	0.17
Upm Kymmene 0.125% 20-19.11.28	2,500,000	EUR	2,480,010.00	2,457,545.00	0.14
Ups 1% 16-15.11.28	2,400,000	EUR	2,426,871.30	2,535,652.80	0.15

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Planet

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
USA 0.625% 20-15.05.30 /Tbo	19,700,000	USD	15,873,598.33	15,539,210.67	0.89
Verizon Com 0.875% 19-08.04.27	5,000,000	EUR	5,154,959.00	5,169,040.00	0.30
Verizon Com 1.30% 20-18.05.33	7,000,000	EUR	7,184,828.00	7,206,934.00	0.41
Vinci 1% 18-26.09.25	3,800,000	EUR	3,849,814.00	3,971,684.00	0.23
Virgin Mney 2.875% 20-24.06.25	4,200,000	EUR	4,196,388.00	4,510,212.00	0.26
Vodafone 2.2% 16-25.08.26	8,400,000	EUR	9,225,264.38	9,282,016.80	0.53
Vodafone 2.875% 17-20.11.37Regs	2,800,000	EUR	3,556,000.00	3,434,412.80	0.20
Vodafone 3.1% 18-03.01.79	2,700,000	EUR	2,796,301.08	2,811,375.00	0.16
Vonovia Fin 0.75% 18-15.01.24	5,200,000	EUR	5,214,841.25	5,307,910.40	0.31
Vonovia Fin 1.5% 18-22.03.26	4,600,000	EUR	4,889,340.00	4,898,429.60	0.28
Wabtec Tran 1.25% 21-03.12.27	2,800,000	EUR	2,785,974.00	2,822,512.00	0.16
Walgrn Bts 2.125% 14-20.11.26	2,500,000	EUR	2,574,500.00	2,722,190.00	0.16
Whirlpool 1.25% 16-02.11.26	2,800,000	EUR	2,853,219.47	2,955,288.00	0.17
Winter 1.332% 19-25.09.28	5,800,000	EUR	5,888,060.00	5,948,352.40	0.34
Wpc Eurobon 0.95% 21-01.06.30	2,900,000	EUR	2,863,460.00	2,850,769.60	0.16
Wpp Finance 2.375% 20-19.05.27	2,900,000	EUR	3,215,248.00	3,250,082.20	0.19
			1,074,079,177.11	1,084,048,794.85	62.41
Shares					
3m Co	74,892	USD	10,691,680.11	12,542,831.33	0.72
Adobe Systems Inc	32,210	USD	9,644,916.71	15,905,113.32	0.92
Air Products & Chemicals	54,833	USD	10,798,845.15	13,300,470.02	0.76
Asahi Kasei Corp	850,800	JPY	5,648,441.40	7,887,113.92	0.46
Asml Holding Nv	26,231	EUR	6,058,859.07	15,198,241.40	0.87
Bmw-Bayer. Motorenwerke	208,417	EUR	12,937,067.35	18,613,722.27	1.07
Caterpillar Inc.	92,569	USD	10,463,624.61	16,986,333.45	0.98
Cisco Systems Inc	409,372	USD	15,323,939.54	18,294,026.98	1.05
Coca-Cola Co.	356,350	USD	15,527,978.05	16,258,093.17	0.94
Colgate-Palmolive Co.	196,014	USD	12,404,145.24	13,444,973.78	0.78
Deere & Co.	54,086	USD	7,674,636.73	16,084,884.54	0.92
Diageo Plc	246,339	GBP	7,988,416.71	9,928,724.21	0.57
General Electric Co	1,119,482	USD	8,895,622.15	12,705,082.39	0.73
Groupe Danone	295,252	EUR	18,481,186.92	17,529,111.24	1.01
Heineken Nv	195,782	EUR	16,921,692.83	20,008,920.40	1.15
Intel Corp	163,809	USD	7,539,916.62	7,753,994.32	0.45
Kering Act.	30,136	EUR	15,342,264.29	22,210,232.00	1.28
Kimberly Clark Corp	107,282	USD	12,542,678.44	12,101,337.23	0.70
L Oreal	27,048	EUR	7,226,435.71	10,164,638.40	0.58
Lowe S Companies Inc	77,402	USD	7,708,087.45	12,659,077.52	0.73
Lyondellbasell Ind Nv -A-	149,261	USD	9,745,513.38	12,946,441.04	0.75
Mitsubishi Corp	348,500	JPY	7,647,347.80	8,015,147.19	0.46
Nike Inc B	133,559	USD	10,883,548.09	17,397,580.03	1.00
Nvidia Corp	20,097	USD	4,945,233.68	13,557,849.66	0.78
Oracle Corp	152,067	USD	7,301,068.01	9,980,518.79	0.57
Pernod-Ricard	54,369	EUR	7,299,625.90	10,177,876.80	0.59
Ppg Industries Inc.	63,882	USD	6,395,148.03	9,144,390.51	0.53
Schneider Electric Sa	68,880	EUR	5,604,814.04	9,138,998.40	0.53
Shin-Etsu Chemical Co	60,459	JPY	5,588,623.89	8,532,170.35	0.49
Texas Instruments Inc	117,831	USD	12,209,204.55	19,105,313.07	1.10
Tjx Cos Inc.	225,231	USD	10,638,024.73	12,803,603.73	0.74

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Planet

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Trane Technologies Plc	31,520	USD	4,038,230.97	4,893,838.79	0.28
Waste Management Inc.	115,397	USD	10,452,849.68	13,632,608.49	0.78
			322,569,667.83	438,903,258.74	25.27
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			1,396,648,844.94	1,522,952,053.59	87.68
Financial Instruments					
Options Contracts					
Call Eur/Usd Spot -Cross Rates 29/06/21 1	35,100,000	EUR	35,100,000.00	369,901.35	0.02
Call Eur/Usd Spot -Cross Rates 29/06/21 1	28,100,000	EUR	28,100,000.00	313,606.68	0.02
Call Eur/Usd Spot -Cross Rates 30/09/21 1	72,300,000	EUR	72,300,000.00	2,530.50	-
Call Eur/Usd Spot -Cross Rates 30/09/21 1	37,600,000	EUR	37,600,000.00	32,556.71	-
			173,100,000.00	718,595.24	0.04
Total - Financial Instruments			173,100,000.00	718,595.24	0.04
TOTAL INVESTMENT PORTFOLIO			1,569,748,844.94	1,523,670,648.83	87.72

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Planet

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Banks and financial institutions	17.59	United States of America	24.78
Holding and Finance Companies	12.65	France	16.68
Communication Services	4.26	Netherlands	12.27
Tobacco and spirits	4.02	Great Britain	5.25
Electronic semiconductor	3.84	Italy	5.09
Chemicals	3.61	Spain	4.82
Retail	3.60	Germany	4.08
Real estate companies	3.39	Luxembourg	2.97
Food and Distilleries	2.86	Japan	2.53
Transportation	2.84	Ireland	1.71
States, Provinces and Municipalities	2.71	Belgium	1.64
Insurance	2.60	Australia	1.21
Public services	2.52	Sweden	0.81
Internet Software	2.39	Austria	0.78
Pharmaceuticals and Cosmetics	2.21	Finland	0.78
Mechanics, machinery	2.18	Norway	0.50
Automobile industry	1.96	Denmark	0.49
Electronics and Electrical Equipment	1.86	Jersey	0.36
Petrol	1.80	Czech Republic	0.29
Office equipment, computers	1.60	Portugal	0.29
Consumer goods	1.50	Switzerland	0.16
Other Services	1.25	Bermuda Islands	0.15
Textile	1.00	Canada	0.08
Forest Products and Paper Industry	0.84	Cash and Other Assets / (Liabilities)	12.28
Environmental services & recycling	0.78		
Business Houses	0.46		
Leisure	0.42		
Construction, building materials	0.35		
Mortgage & funding institutions	0.32		
Graphic art, publishing	0.15		
Mines, heavy industries	0.12		
Miscellaneous	0.04		
Cash and Other Assets / (Liabilities)	12.28		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Solution

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abn Amro Ba 1.25% 20-28.05.25	5,300,000	EUR	5,292,580.00	5,535,797.00	0.26
Accor 1.75% 19-04.02.26	2,000,000	EUR	2,128,800.00	2,127,512.00	0.10
Achmea Bv 1.50% 20-26.05.27	6,600,000	EUR	6,553,602.00	7,051,176.00	0.33
Adler Group 2.75% 20-13.11.26	2,000,000	EUR	2,017,800.00	2,022,500.00	0.09
Adp 2.75% 20-02.04.30	1,400,000	EUR	1,374,632.00	1,667,638.00	0.08
Allianz Se 4.75% 13-Perp	1,200,000	EUR	1,397,364.00	1,321,500.00	0.06
Allianz Se 5.625% 12-17.10.42	3,500,000	EUR	4,078,667.00	3,750,922.00	0.17
Amadeus It 1.875% 20-24.09.28	2,000,000	EUR	2,121,240.00	2,135,600.00	0.10
Anheu Busc 2.125% 20-02.12.27	1,800,000	EUR	1,796,940.00	2,013,894.00	0.09
Arcelormit 1.75% 19-19.11.25 Regs	2,000,000	EUR	2,099,400.00	2,111,200.00	0.10
Atlim 1.625% 17-03.02.25 Regs	3,000,000	EUR	3,078,300.00	3,075,000.00	0.14
Auchan 2.875% 20-29.01.26	2,600,000	EUR	2,577,614.00	2,894,247.20	0.13
Autostrade 1.125% 15-04.11.21	4,000,000	EUR	4,066,800.00	4,007,408.00	0.19
Bac 3.648% 20-31.03.29	1,600,000	EUR	1,600,000.00	1,932,092.00	0.09
Banco Bilba 5.875% 18-Perp	1,600,000	EUR	1,570,282.67	1,728,000.00	0.08
Bank Of Chi 0.75% 16-12.07.21	1,200,000	EUR	1,219,068.00	1,200,240.00	0.06
Barclays 3.375% 20-02.04.25	2,800,000	EUR	2,790,536.00	3,049,508.00	0.14
Bayer Ag 2.375% 15-02.04.75	2,600,000	EUR	2,579,720.00	2,636,779.60	0.12
Bper Banca 1.875% 20-07.07.25	7,000,000	EUR	6,969,900.00	7,278,741.40	0.34
Btps 3.85% 18-01.09.49 /Btp	3,336,000	EUR	3,322,455.84	4,858,383.60	0.23
Ca Ln 1.0% 20-22.04.26	3,700,000	EUR	3,697,854.00	3,816,291.00	0.18
Caixa Geral 5.75% 18-28.06.28	1,000,000	EUR	1,059,660.00	1,095,000.00	0.05
Cap Gem 0.5% 16-09.11.21	2,600,000	EUR	2,629,562.00	2,602,184.00	0.12
Capgemini 1.625% 20-15.04.26 Regs	2,300,000	EUR	2,286,476.00	2,465,687.40	0.11
Carrefour 1.75% 14-15.07.22	2,000,000	EUR	2,087,440.00	2,032,580.00	0.10
Cassa Depo 1.0% 20-11.02.30	9,600,000	EUR	9,136,752.00	9,771,782.40	0.46
Cassa Depo 2.125% 19-21.03.26	1,800,000	EUR	1,787,184.00	1,963,098.00	0.09
Cdp Reti Sr 1.875% 15-29.05.22	3,800,000	EUR	3,949,875.00	3,867,974.40	0.18
Cellnex Tel 1.875% 20-26.06.29	4,300,000	EUR	4,260,311.00	4,385,088.40	0.20
Cfcm 1.25% 20-11.06.29	4,200,000	EUR	4,162,368.00	4,374,898.50	0.20
Cnp Assur Frn 4.75% 18-Perp	3,000,000	EUR	3,011,564.00	3,446,178.00	0.16
Continental 2.50% 20-27.08.26	3,300,000	EUR	3,260,103.00	3,661,251.00	0.17
Covestro 0.875% 20-03.02.26	2,000,000	EUR	1,992,580.00	2,064,800.00	0.10
Credem It 1.5% 19-25.10.25	1,700,000	EUR	1,697,722.00	1,750,247.07	0.08
Crh Finland 0.875% 20-05.11.23	1,697,000	EUR	1,692,078.70	1,737,022.05	0.08
Cs Group Frn 20-02.04.26	1,700,000	EUR	1,694,288.00	1,872,903.60	0.09
Czech Gas N 1.0% 20-16.07.27	2,300,000	EUR	2,284,268.00	2,380,973.80	0.11
Daimler 2.625% 20-07.04.25	4,300,000	EUR	4,282,714.00	4,732,322.00	0.22
Deut Bk 1.25% 14-08.09.21	2,200,000	EUR	2,200,310.00	2,206,054.40	0.10
Deut Bk 1.375% 20-10.06.26	1,700,000	EUR	1,698,946.00	1,784,959.20	0.09
Deut Bk 4.5% 16-19.05.26	1,900,000	EUR	1,998,202.00	2,187,983.00	0.10
Dsk Bk 1.375% 19-24.05.22	1,200,000	EUR	1,240,920.00	1,218,000.00	0.06
Dt Pfand 2.875% (Frn) 17-28.06.27	1,900,000	EUR	1,880,900.00	1,935,701.00	0.09
Edp 4.496% 19-30.04.79	2,500,000	EUR	2,600,845.00	2,721,875.00	0.13
Enel 2.5% 18-24.11.78 Regs	3,750,000	EUR	3,632,453.50	3,924,870.00	0.18
Eni 1.25% 20-18.05.26	3,000,000	EUR	2,979,240.00	3,170,304.00	0.15
Eni 2.0% 21-Perp	2,811,000	EUR	2,811,000.00	2,807,351.32	0.13
Equinor 1.375% 20-22.05.32	1,900,000	EUR	1,885,446.00	2,052,729.60	0.09
Erste Bk 0.875% 20-13.05.27	4,200,000	EUR	4,189,206.00	4,378,693.20	0.20

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Solution

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Eu 0.20% 21-04.06.36	8,880,000	EUR	8,842,881.60	8,656,188.48	0.40
Ferrari 1.50% 20-27.05.25 Regs	4,800,000	EUR	4,747,104.00	4,984,752.00	0.23
Fondiaria 5.75% 14-Perp	2,100,000	EUR	1,948,952.00	2,310,000.00	0.11
Fresenius M 1.50% 20-29.05.30	4,900,000	EUR	4,887,358.00	5,210,611.00	0.24
Galp Ener 2.0% 20-15.01.26	6,800,000	EUR	6,783,272.00	7,150,485.60	0.33
Gamma Bidco 6.25% 20-15.07.25	1,500,000	EUR	1,505,625.00	1,581,750.00	0.07
Generali Fi 4.596% 14-Perp	6,850,000	EUR	6,810,303.00	7,706,250.00	0.36
Gldm Sachs G 3.375% 27.03.25	2,445,000	EUR	2,739,598.05	2,740,624.95	0.13
Helvetia Eu 2.75% 20-30.09.41	3,600,000	EUR	3,567,024.00	3,882,843.36	0.18
Hj Heinz Co 2.25% 16-25.05.28	2,000,000	EUR	2,164,200.00	2,175,520.00	0.10
Hld Inf Tr 2.5% 20-04.05.27	3,200,000	EUR	3,172,512.00	3,564,416.00	0.16
Hsbc Hldg 6% 15-Perp	2,250,000	EUR	2,510,189.50	2,465,145.00	0.11
Infineon Te 1.125% 20-24.06.26	3,100,000	EUR	3,082,361.00	3,238,855.20	0.15
Intesa San 6.625% 13-13.09.23 Emtn	3,250,000	EUR	3,825,308.00	3,677,505.00	0.17
Intesa San 7.75% 17-Perp Regs	1,500,000	EUR	1,771,875.00	1,835,499.00	0.09
Invitalia 1.375% 17-20.07.22	4,600,000	EUR	4,678,600.00	4,661,364.00	0.22
Isp 2.125% 20-26.05.25	9,300,000	EUR	9,281,679.00	9,981,950.40	0.46
Italy 0.000% 20-26.05.25 /Infl	10,615,000	EUR	10,615,000.00	11,517,235.41	0.53
Italy 0.1% 16-15.05.22 /Infl	33,973,000	EUR	35,035,341.20	36,898,477.20	1.71
Italy 0.15% 20-15.05.51 /Infl	16,600,000	EUR	16,489,443.03	15,733,241.29	0.73
Italy 0.5% 15-20.04.23 /Infl	35,000,000	EUR	35,184,922.50	36,126,496.35	1.68
Italy 0.95% 21-01.03.37 /Btp	16,550,000	EUR	16,452,189.50	15,756,824.70	0.73
Italy 1.45% 20-10.30.36/ Btp Regs	5,940,000	EUR	5,911,072.20	6,121,288.80	0.28
Italy 1.50% 20-30.04.45 /Btp	30,320,000	EUR	30,158,737.60	29,443,752.00	1.36
Italy 1.70% 20-01.09.51 /Btp	37,400,000	EUR	39,396,148.70	36,205,907.76	1.68
Italy 2% 18-01.02.28 /Btp	3,462,000	EUR	3,112,232.08	3,827,864.16	0.18
Italy 2.8% 18-01.12.28 /Btp	13,700,000	EUR	15,364,745.96	16,007,354.00	0.74
Italy 3.1% 19-01.03.40 /Btp	6,220,000	EUR	7,361,370.00	7,868,013.88	0.36
Italy 5.2% 04-31.07.34	11,000,000	EUR	16,056,700.00	16,042,070.00	0.74
Italy Frn 18-15.09.25 /Cct	25,000,000	EUR	24,790,000.00	25,168,600.00	1.17
Jc Decaux 2.0% 20-24.10.24	3,300,000	EUR	3,284,028.00	3,492,370.20	0.16
Kbc 0.375% 20-16.06.27	4,600,000	EUR	4,566,926.00	4,639,201.20	0.22
Kbc 4.25% 18-Perp	1,800,000	EUR	1,291,500.00	1,910,250.00	0.09
Kering 0.75% 20-13.05.28	1,000,000	EUR	994,290.00	1,040,178.00	0.05
Kon Ah Del 1.75% 20-02.04.27	900,000	EUR	894,960.00	979,075.80	0.04
La Poste Sa 3.125% 18-Perp	1,200,000	EUR	1,140,402.00	1,269,000.00	0.06
Lincoln Fin 3.625% 19-01.04.24	2,500,000	EUR	2,473,750.00	2,525,650.00	0.12
Lloyds Bank 2.375% 20-09.04.26	2,727,000	EUR	2,709,110.88	3,017,463.68	0.14
Lloyds Bk 3.50% 20-01.04.26	1,100,000	EUR	1,094,753.00	1,237,329.50	0.06
Mapfre 4.125% (Frn) 18-07.09.48	1,100,000	EUR	1,109,922.00	1,276,044.00	0.06
Mediobanca 1.75% 19-25.01.24	928,000	EUR	951,200.00	973,823.34	0.05
Mit Ufj Fin 0.978% 20-09.06.24	2,600,000	EUR	2,600,000.00	2,684,708.00	0.12
Mtu Aero En 3.0% 20-01.07.25	3,400,000	EUR	3,380,620.00	3,708,917.20	0.17
Natwest Grp 0.625% 18-02.03.22	1,200,000	EUR	1,216,716.00	1,208,582.40	0.06
Netflix 3.625% 18-15.05.27	3,400,000	EUR	3,606,337.50	3,909,442.40	0.18
Pernod Ric 1.75% 20-08.04.30	2,800,000	EUR	2,786,784.00	3,146,483.20	0.15
Phoenix Gr 4.375% 18-24.01.29	1,850,000	EUR	1,782,077.00	2,172,371.01	0.10
Prosegur 1% 18-08.02.23 Regs	1,200,000	EUR	1,229,304.00	1,217,815.20	0.06
Repsm 2.0% 20-15.12.25	4,000,000	EUR	3,998,680.00	4,333,480.00	0.20
Repsm 2.50% 21-Perp	4,000,000	EUR	3,969,200.00	4,020,000.00	0.19
Saipem Fin 3.125% 21-31.03.28	4,947,000	EUR	4,947,000.00	5,058,307.50	0.23
Sanpolo Vi 4.75% /Frn 14-Perp	1,500,000	EUR	1,497,110.00	1,648,125.00	0.07

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Solution

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Santander 1% 17-Perp	3,074,100	EUR	2,417,664.54	2,922,608.35	0.13
Schaeffler 1.125% 19-26.03.22 Regs	1,200,000	EUR	1,232,616.00	1,206,972.00	0.06
Shell If Bv 0.50% 20-11.05.24	5,100,000	EUR	5,080,314.00	5,205,386.40	0.24
Sse 1.25% 20-16.04.25	5,100,000	EUR	5,080,620.00	5,329,377.60	0.25
Standard Frn 20-09.09.30	3,300,000	EUR	3,295,215.00	3,502,191.00	0.16
Syngenta 3.375% 20-16.04.26	2,800,000	EUR	2,777,628.00	3,115,140.00	0.14
Tdf Infracore 2.875% 15-19.10.22	1,300,000	EUR	1,361,185.00	1,339,156.00	0.06
Telecom It Fin 7.75% 03-24.01.33	2,500,000	EUR	3,307,450.00	3,661,470.00	0.17
Telecom It 5.25% 10-10.02.22	1,200,000	EUR	1,351,716.00	1,238,004.00	0.06
Telstra 1.0% 20-23.04.30	900,000	EUR	893,466.00	940,410.00	0.05
Thermo Fish 2.375% 20-15.04.32	1,000,000	EUR	989,400.00	1,165,352.00	0.05
Transurban 3.0% 20-08.04.30	4,600,000	EUR	4,571,066.00	5,432,581.60	0.25
Ubs Ag Lond 0.75% 20-21.04.23 Regs	3,200,000	EUR	3,193,280.00	3,258,488.00	0.15
Unicredit 1.25% 20-16.06.26	7,800,000	EUR	7,765,914.00	8,062,845.96	0.37
Unicredit 2.20% 20-22.07.27	11,200,000	EUR	11,183,760.00	11,904,592.00	0.55
Unicredit 4.875% 19-20.02.29	1,350,000	EUR	1,364,190.00	1,470,798.00	0.07
Unicredit 5.375% 17-Perp	1,500,000	EUR	1,284,995.00	1,589,790.00	0.07
Upcb Fin 3.625% 17-15.06.29 Regs	1,350,000	EUR	1,377,437.50	1,378,441.80	0.06
Upjohn Fina 1.023% 20-23.06.24	4,100,000	EUR	4,100,000.00	4,210,864.00	0.20
USA 0.625% 18-15.04.23 /Infl	2,000,000	USD	1,851,787.71	1,917,298.68	0.09
USA 0.625% 20-15.05.30 /Tbo	1,000,000	USD	866,161.52	788,792.42	0.04
USA 1.50% 19-15.09.22 /Tbo	1,000,000	USD	872,469.59	857,069.39	0.04
USA 2.125% 14-31.12.21 /Tbo	1,000,000	USD	870,914.29	851,766.69	0.04
USA 2.25% 17-15.08.27 /Tbo	1,000,000	USD	958,086.80	902,225.13	0.04
Virgin Mney 2.875% 20-24.06.25	7,600,000	EUR	7,593,464.00	8,161,336.00	0.38
VW BK 0.625% 18-08.09.21	2,600,000	EUR	2,628,860.00	2,604,591.60	0.12
Vw Intl Fin 4.625% 14-Perp	2,204,000	EUR	2,374,810.00	2,506,785.52	0.12
			601,141,855.96	622,340,778.45	28.86
Shares					
3I Group Plc	435,001	GBP	6,290,860.01	5,942,195.58	0.27
Abbvie Inc	164,030	USD	15,712,870.55	15,578,700.84	0.72
Adidas Ag	31,381	EUR	8,793,797.25	9,850,495.90	0.46
Adyen B.V.	4,996	EUR	9,602,816.48	10,294,258.00	0.48
Agnico Eagle Mines Ltd	262,284	CAD	14,785,111.61	13,384,717.13	0.62
Air China Ltd -H-	3,394,000	HKD	2,364,430.11	2,104,074.39	0.10
Allianz Se /Nam. Vinkuliert	42,352	EUR	9,080,178.11	8,906,625.60	0.41
Amada Co Ltd	407,000	JPY	3,436,682.36	3,471,578.69	0.16
Amadeus It - Shs -A-	169,404	EUR	10,353,261.96	10,049,045.28	0.47
Anglo American Plc	256,404	GBP	9,509,566.90	8,577,159.92	0.40
Anta Sports Products Ltd	153,695	HKD	2,323,356.47	3,050,345.79	0.14
Applied Materials Inc	48,764	USD	2,240,921.72	5,854,969.31	0.27
Asahi Glass Co. Ltd	86,100	JPY	3,370,780.90	3,047,487.39	0.14
Asm International Reg Nv	24,748	EUR	6,668,701.08	6,855,196.00	0.32
Asm Pacific Technology Ltd	215,600	HKD	2,021,633.86	2,462,507.94	0.12
Asml Holding Nv	45,347	EUR	24,196,187.37	26,274,051.80	1.22
Assicurazioni Generali Spa	385,822	EUR	6,376,718.51	6,522,320.91	0.30
Astrazeneca Plc	109,891	GBP	9,143,338.05	11,111,958.24	0.52
Auto Trader Gr	709,908	GBP	4,706,642.98	5,236,472.21	0.24
Axa	403,758	EUR	8,702,285.95	8,634,364.83	0.40
Baidu Rg-A	28,432	HKD	782,582.80	615,525.02	0.03
Banca Farmafactoring Spa	284,994	EUR	2,332,797.29	2,408,199.30	0.11

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Solution

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Banca Mediolanum	784,329	EUR	6,229,928.22	6,434,635.12	0.30
Bank of China Ltd -H-	7,006,355	HKD	2,347,499.18	2,122,313.25	0.10
Barrick Gold Corp	778,344	CAD	14,811,649.23	13,586,181.87	0.63
Beijing Enterprises Water Gp	7,260,000	HKD	2,793,873.87	2,317,379.15	0.11
Bnp Paribas	158,873	EUR	7,534,648.83	8,399,615.51	0.39
Bp Plc	2,631,455	GBP	9,454,859.13	9,653,063.78	0.45
Bristol Myers Squibb Co	83,272	USD	3,975,598.83	4,691,597.84	0.22
Byd Company Limited -H-	156,000	HKD	1,134,058.90	3,932,782.76	0.18
Cap Gemini Sa	14,608	EUR	1,560,607.64	2,366,496.00	0.11
Carlsberg As B	36,354	DKK	5,189,126.42	5,714,846.78	0.26
Cdw Corp	33,586	USD	3,287,240.15	4,945,864.17	0.23
Centene Corp. De	54,082	USD	3,192,167.09	3,325,632.60	0.15
Charles Schwab Corp	102,972	USD	6,177,990.26	6,321,577.84	0.29
China Cosco Holdings -H-	2,700,500	HKD	1,093,404.29	5,734,904.30	0.27
China Everbright Intl Ltd	4,936,000	HKD	2,792,963.39	2,357,984.63	0.11
China Longyuan Power H	3,272,000	HKD	1,910,648.58	4,753,161.29	0.22
China Natl Blding Material -H-	1,779,055	HKD	1,807,628.22	1,761,559.66	0.08
China Railway Group Ltd -H-	5,494,000	HKD	2,687,765.28	2,415,776.88	0.12
Cn Merchant Pt	1,848,000	HKD	2,263,070.06	2,275,244.98	0.10
Coca-Cola Hbc	194,482	GBP	5,714,941.49	5,920,299.39	0.27
Compass Group Plc	293,901	GBP	5,091,834.19	5,209,240.29	0.24
Conagra Foods Inc	156,850	USD	4,933,046.25	4,811,301.01	0.22
Constellation Software Inc	2,791	CAD	2,353,003.10	3,567,194.46	0.17
Credit Agricole Sa. Paris	341,796	EUR	4,328,451.22	4,037,977.94	0.19
Daikin Industries Ltd	19,500	JPY	3,247,546.03	3,064,417.62	0.14
Diageo Plc	269,200	GBP	10,047,326.99	10,850,139.68	0.50
Diasorin Az	33,304	EUR	4,601,502.74	5,311,988.00	0.25
Edp Renovaveis Sa	814,481	EUR	15,431,960.18	15,914,958.74	0.74
Enel	2,756,685	EUR	22,546,004.10	21,590,356.92	1.00
Eni Spa Roma	126,490	EUR	1,275,854.23	1,299,052.30	0.06
Estee Lauder Cos A	30,166	USD	5,815,741.50	8,090,388.94	0.38
Exor Nv.	125,063	EUR	8,798,452.10	8,449,256.28	0.39
Fe New Nv	74,316	EUR	12,890,327.45	12,930,984.00	0.60
Fedex Corp	27,421	USD	6,610,063.27	6,897,560.65	0.32
Finecobank Spa	935,504	EUR	13,174,319.14	13,751,908.80	0.63
First Tractor Co Ltd H	6,424,515	HKD	2,516,544.73	3,508,499.96	0.16
Franco-Nevada Corp	127,478	CAD	13,697,793.92	15,611,695.94	0.72
Fresenius Se & Co Kgaa	80,392	EUR	2,990,403.30	3,536,846.04	0.16
Fuji Heavy Industries Ltd	275,000	JPY	4,723,287.32	4,577,485.92	0.21
Geely Automobile Hld Ltd	989,600	HKD	2,446,273.34	2,626,949.31	0.12
Glencore Intl	2,472,007	GBP	7,085,583.33	8,908,382.53	0.41
Gn Great Nordic Ltd	58,590	DKK	4,414,466.52	4,316,019.55	0.20
Goldman Sachs Group Inc	21,436	USD	3,987,174.55	6,859,700.74	0.32
Heineken Nv	67,971	EUR	6,616,976.85	6,946,636.20	0.32
Hologic Inc	152,457	USD	8,032,041.57	8,576,670.35	0.40
Home Depot Inc.	36,264	USD	9,547,281.23	9,750,612.95	0.45
Hua Hong Semiconductor Ltd	631,000	HKD	1,250,122.99	2,939,001.41	0.14
Humana Inc.	8,271	USD	2,457,500.03	3,087,468.06	0.14
Iberdrola Sa	1,203,796	EUR	13,205,688.24	12,375,022.88	0.57
Ind & Com Boc -H-	4,481,000	HKD	2,637,917.75	2,218,466.78	0.10
Infineon Technologies /Nam.	238,464	EUR	8,543,003.02	8,064,852.48	0.37
Intesa Sanpaolo	5,353,500	EUR	12,395,204.67	12,470,978.25	0.58

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Solution

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Invesco Ltd	196,033	USD	4,663,804.25	4,418,180.51	0.20
Inwit	564,602	EUR	5,265,167.21	5,370,494.22	0.25
Itochu Techno-Solutions	52,200	JPY	1,539,708.96	1,363,897.69	0.06
Japan Airport Terminal Co	8,200	JPY	316,755.39	310,790.15	0.01
Johnson & Johnson	64,829	USD	8,802,678.68	9,004,999.54	0.42
Johnson Matthey Plc	193,412	GBP	7,075,022.77	6,921,570.56	0.32
Julius Baer Grp *Opr*	105,266	CHF	5,701,547.78	5,796,588.27	0.27
Jx Ga	346,874	HKD	3,504,703.90	4,368,606.03	0.20
Kawasaki Heavy Ind.	269,000	JPY	3,524,727.14	4,852,535.74	0.23
Kering Act.	5,411	EUR	3,219,113.33	3,987,907.00	0.18
Kingdee Int Software Gr.Co Ltd	810,000	HKD	1,328,344.68	2,317,281.43	0.11
Kingross Gold Corp	2,382,035	CAD	14,247,160.84	12,746,134.76	0.59
Kingsoft /Sadr	96,000	USD	4,007,540.58	2,746,441.82	0.12
Kirin Holdings Co Ltd	216,500	JPY	3,437,151.49	3,561,797.31	0.17
Kla Tencor Corporation	16,040	USD	2,352,885.04	4,384,762.56	0.20
Koninklijke Ahold Delhaize N.V.	284,092	EUR	6,718,302.92	7,122,186.44	0.33
Kroger Co	162,978	USD	4,039,257.29	5,264,491.72	0.24
L Oreal	15,680	EUR	5,405,651.54	5,892,544.00	0.27
Lam Research Corp	9,376	USD	2,691,266.58	5,144,151.10	0.24
Lasertec Corp	23,900	JPY	2,670,840.70	3,919,253.83	0.18
Legal & General Group Plc	2,148,764	GBP	6,657,692.43	6,446,043.80	0.30
Lennar Corp. -A-	77,035	USD	5,785,222.34	6,453,142.71	0.30
Mastercard Inc. Shs -A-	50,995	USD	15,619,512.96	15,697,946.50	0.73
Merck	264,149	USD	16,412,343.99	17,321,136.37	0.80
Mizuho Financial Group Inc	300,000	JPY	3,418,754.07	3,617,327.56	0.17
Monster Beverage Corp	63,845	USD	5,197,556.01	4,917,572.30	0.23
Morgan Stanley	91,739	USD	3,654,344.16	7,092,368.39	0.33
Mosaic Co	165,698	USD	4,232,075.44	4,458,198.30	0.21
Nec Corp	84,100	JPY	2,859,330.01	3,653,800.86	0.17
Newcrest Mining	268,706	AUD	4,351,670.26	4,299,021.58	0.20
Newmont Mining Corp.	278,696	USD	14,078,106.56	14,893,551.84	0.69
Nexi S.P.A.	926,502	EUR	13,333,409.84	17,149,552.02	0.80
Next Plc	43,902	GBP	3,761,451.20	4,016,469.33	0.19
Nomad Foods Ltd	188,879	USD	4,573,861.01	4,502,200.11	0.21
Novo Nordisk A/S -B-	53,943	DKK	3,073,967.39	3,811,211.42	0.18
Nvidia Corp	14,276	USD	6,533,978.34	9,630,883.31	0.45
Nvr Inc	893	USD	3,584,221.90	3,744,651.69	0.17
Oneok Inc (New)	102,856	USD	4,449,880.88	4,825,386.04	0.22
Orkla As A	812,083	NOK	6,814,302.98	6,977,967.24	0.32
Phoenix Group Holdings Plc	440,543	GBP	3,388,299.34	3,470,168.62	0.16
Ping An Insur. (Grp) Co -H-	235,000	HKD	2,245,059.56	1,940,350.67	0.09
Porsche A Hldg/Pref	62,945	EUR	3,702,027.78	5,687,710.20	0.26
Qorvo Inc	31,282	USD	4,506,383.18	5,160,474.96	0.24
Qualcomm Inc	50,840	USD	3,691,147.23	6,126,948.74	0.28
Rai Way Spa	2,394,025	EUR	11,851,426.91	12,161,647.00	0.56
Reckitt Benckiser Group Plc	108,958	GBP	8,363,027.76	8,116,973.87	0.38
Robert Half Intl Inc	60,522	USD	4,518,575.54	4,540,170.61	0.21
Royal Dutch Shell Plc -A-	488,578	GBP	8,027,084.73	8,231,918.87	0.38
Rwe Ag (Neu). Essen A	293,671	EUR	9,824,334.25	8,974,585.76	0.42
Sanofi-Aventis	191,568	EUR	16,958,414.33	16,926,948.48	0.79
Sap Ag	96,708	EUR	11,333,999.71	11,492,778.72	0.53
Sba Communications Corp /Reit	18,612	USD	4,875,758.51	5,001,386.51	0.23

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Solution

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Scottish & Southern Energy Plc	263,722	GBP	4,207,764.75	4,608,303.09	0.21
Siemens Healthineers Ag	98,018	EUR	4,554,871.48	5,065,570.24	0.24
Skyworks Solutions Inc *Opa*	31,822	USD	4,871,241.95	5,144,914.42	0.24
Smc Corp	6,500	JPY	3,517,110.45	3,241,163.47	0.15
Smith Corp. A.O.	78,363	USD	4,612,581.84	4,761,246.02	0.22
St James Place Plc	247,115	GBP	2,673,444.45	4,250,482.94	0.20
Standard Life Aberdeen Plc	1,179,201	GBP	3,087,036.08	3,721,480.98	0.17
Stmicroelectronics Nv	260,397	EUR	8,591,020.46	7,969,450.19	0.37
Sumitomo Electric Industries	312,000	JPY	3,599,369.87	3,884,064.17	0.18
Sumitomo Mitsui Financial Gr.	113,500	JPY	3,367,034.39	3,301,775.07	0.15
Sun Hung Kai Properties Ltd	187,500	HKD	2,190,324.56	2,355,308.36	0.11
Synlab I	558,958	EUR	10,080,892.85	9,938,273.24	0.46
Synopsys Inc	29,296	USD	6,277,083.46	6,812,431.57	0.32
Takeda Pharmaceutical Co Ltd	85,300	JPY	2,954,266.08	2,409,506.26	0.11
Tapestry Inc	124,845	USD	4,484,982.67	4,576,948.23	0.21
Tdk Corp	28,800	JPY	3,415,930.17	2,950,918.98	0.14
Teamviewer --- Bearer Shs	167,489	EUR	6,495,167.55	5,312,751.08	0.25
Tenaris Sa	862,258	EUR	8,084,250.56	7,925,875.54	0.37
Thermo Fisher Scientific Inc	26,540	USD	10,188,936.04	11,288,898.65	0.52
Toshiba Corp	97,900	JPY	3,298,325.15	3,572,966.40	0.17
Total Sa	497,661	EUR	19,647,733.48	18,988,255.46	0.88
Toyota Motor Corp	52,800	JPY	3,420,860.50	3,894,090.15	0.18
Trip Com /Sadr	74,973	USD	2,279,841.88	2,241,604.20	0.10
Tyson Foods Inc -A-	76,002	USD	5,299,809.33	4,726,734.84	0.22
Ulta Beauty Inc	20,938	USD	5,717,567.17	6,104,327.37	0.29
Unicredit Spa	1,101,989	EUR	9,652,943.38	10,964,790.55	0.51
Unitedhealth Group Inc	49,023	USD	16,623,297.92	16,552,082.73	0.77
Utd Parcel Service Inc B	38,972	USD	6,676,320.60	6,833,901.21	0.32
Vertex Pharmaceuticals	37,635	USD	6,684,135.67	6,398,267.33	0.30
Visa Inc -A-	86,956	USD	16,490,075.99	17,143,382.73	0.80
West Pharmaceutical Services	21,533	USD	6,052,697.81	6,519,814.76	0.30
Worldline Sa	53,896	EUR	4,356,608.88	4,254,550.24	0.20
Yamana Gold Inc	2,651,229	CAD	11,285,435.98	9,421,619.61	0.44
Zoomlion Heavy Shs H	1,937,068	HKD	2,349,460.80	1,709,812.77	0.08
			1,005,725,163.10	1,071,095,854.76	49.66
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			1,606,867,019.06	1,693,436,633.21	78.52
Other transferable securities and money market instruments					
Shares					
Topicus. Com Rg-Sv	7,243	CAD	229,773.26	444,027.66	0.02
			229,773.26	444,027.66	0.02
Total - Other transferable securities and money market instruments			229,773.26	444,027.66	0.02
Investment Funds					
Eurizon AM Sicav L/S Eur -I- /Cap*	1,190,899	EUR	5,981,884.60	5,986,648.19	0.28
Eurizon Eurcorbdhp -I- Eur /Cap*	2,800,000	EUR	14,304,000.00	16,018,800.00	0.74
Eurizon Euro Hy -I- Cap*	2,182,000	EUR	10,528,646.00	12,210,472.00	0.57
Eurizon Iter Fia Class A	5	EUR	5,000,000.00	4,975,157.78	0.23

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Absolute Return Solution

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Ishares Bar Em Etf Usd /Dis	611,353	EUR	30,611,402.63	29,265,468.11	1.36
Ishares Bc Eur Cor /Dis	226,891	EUR	29,391,255.94	30,643,898.46	1.42
Ishs Usd Em Bd Hdg Eur Etf	69,860	EUR	6,197,250.14	6,357,260.00	0.29
Nb Aurora Sa Sicaf -Raif -A- Eur	1,402,640	EUR	14,158,651.45	14,696,861.92	0.68
Nve At1 Cap Shs Hedged Eur	541,152	EUR	11,017,530.03	11,353,368.96	0.53
Ubsetf Jpmmelcb Ad	460,341	EUR	6,636,183.79	5,896,968.21	0.27
Total - Investment Funds			133,826,804.58	137,404,903.63	6.37
Financial Instruments					
Options Contracts					
Call Dj Europe Stoxx 600 Insur.Ind 17/12/21 310	5,800	EUR	25,497,075.50	1,624,000.00	0.08
Call Eni Spa Roma 17/09/21 11	6,300	EUR	14,654,776.50	951,300.00	0.04
Call Eur/Usd Spot -Cross Rates 30/09/21 1	92,600,000	EUR	92,600,000.00	3,241.00	-
Call Eur/Usd Spot -Cross Rates 30/09/21 1	45,600,000	EUR	45,600,000.00	39,483.67	-
Call Finecobank S.P.A 17/09/21 13	(1,750)	EUR	2,160,900.00	(306,687.50)	(0.01)
Call Finecobank S.P.A 17/09/21 14	1,750	EUR	8,617,875.00	984,462.50	0.05
Call Finecobank S.P.A 17/09/21 16	(1,750)	EUR	(4,334,663.00)	(136,587.50)	(0.01)
Call Spx - S&P 500 Indices 17/12/21 3900	(740)	USD	(184,207,588.53)	(29,012,866.76)	(1.34)
Call Tenaris Sa 17/09/21 10	2,500	EUR	3,469,980.00	306,875.00	0.01
Put Euro Stoxx 50 Pr 17/09/21 3650	(1,500)	EUR	7,559,598.00	(483,000.00)	(0.02)
Put Euro Stoxx 50 Pr 17/09/21 3950	1,500	EUR	(21,825,291.00)	1,191,000.00	0.05
Put Ndx-Nasdaq 100 Index 100-Index 17/09/21 11750	(225)	USD	14,266,441.82	(1,386,804.38)	(0.06)
Put Ndx-Nasdaq 100 Index 100-Index 17/09/21 13000	225	USD	(39,213,743.68)	2,853,288.36	0.13
			(35,154,639.39)	(23,372,295.61)	(1.08)
Total - Financial Instruments			(35,154,639.39)	(23,372,295.61)	(1.08)
TOTAL INVESTMENT PORTFOLIO			1,705,768,957.51	1,807,913,268.89	83.83

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Solution

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
States, Provinces and Municipalities	12.59	Italy	22.43
Banks and financial institutions	10.01	United States of America	14.34
Holding and Finance Companies	7.25	Great Britain	6.66
Pharmaceuticals and Cosmetics	6.46	Netherlands	6.21
Investment funds	6.37	Germany	5.52
Electronic semiconductor	5.40	France	5.05
Public services	3.20	Luxembourg	4.23
Internet Software	2.90	Ireland	3.68
Precious metals	2.90	Canada	3.19
Insurance	2.86	Japan	2.84
Petrol	2.51	Spain	2.41
Automobile industry	2.10	China	1.70
Retail	1.81	Cayman Islands	0.80
Transportation	1.78	Denmark	0.70
Other Services	1.54	Switzerland	0.66
Tobacco and spirits	1.32	Portugal	0.51
Mines, heavy industries	1.20	Australia	0.50
Non-ferrous metals	1.19	Hong Kong	0.46
Food and Distilleries	1.13	Norway	0.41
Communication Services	1.10	Jersey	0.41
Healthcare Education and Social Services	1.06	Belgium	0.40
Mechanics, machinery	0.95	Bermuda Islands	0.31
Construction, building materials	0.89	Virgin Islands	0.21
Textile	0.81	Austria	0.20
Office equipment, computers	0.78	Cash and Other Assets / (Liabilities)	16.17
Environmental services & recycling	0.74		
Graphic art, publishing	0.72		
Leisure	0.44		
Real estate companies	0.43		
Chemicals	0.43		
Business Houses	0.41		
Supranational	0.40		
Consumer goods	0.38		
Biotechnology	0.30		
Electronics and Electrical Equipment	0.18		
Tyres and Rubber	0.17		
Aerospace technology	0.17		
Forest Products and Paper Industry	0.11		
Miscellaneous	(1.16)		
Cash and Other Assets / (Liabilities)	16.17		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Infrastructure

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
Aena Sa	22,015	EUR	3,053,098.21	3,044,674.50	2.33
American Tower Corp	6,059	USD	1,240,516.11	1,380,082.85	1.05
American Water Works Co Inc	18,494	USD	2,356,294.51	2,403,440.32	1.83
Atlantia Spa	161,028	EUR	2,534,043.44	2,458,897.56	1.88
Atlas Arteria Ltd	334,194	AUD	1,371,315.35	1,347,265.76	1.03
Canadian National Railway	28,259	CAD	2,623,949.77	2,516,165.19	1.92
Cellnex Telecom S.A.	109,042	EUR	4,308,785.74	5,857,736.24	4.47
Centerpoint Energy Inc	217,042	USD	4,432,089.10	4,487,242.70	3.42
Cheniere Energy	72,330	USD	3,345,724.71	5,289,969.81	4.04
China Longyuan Power H	1,187,919	HKD	1,498,399.51	1,725,663.39	1.32
Cms Energy Corp	25,666	USD	1,274,607.09	1,278,539.02	0.98
Dominion Resources Inc	48,439	USD	3,473,921.49	3,004,770.01	2.29
Edison International	27,135	USD	1,534,467.18	1,322,888.45	1.01
Edp Renovaveis Sa	75,293	EUR	1,308,779.24	1,471,225.22	1.12
Eiffage Sa	54,774	EUR	4,756,111.93	4,699,609.20	3.58
Enbridge Inc	61,463	CAD	1,750,794.01	2,076,662.17	1.58
Enel	160,682	EUR	1,034,278.66	1,258,461.42	0.96
Equinix Inc /Reit	2,122	USD	1,123,151.35	1,436,017.88	1.10
Essential Util Rg	47,703	USD	1,893,867.33	1,838,134.15	1.40
Eversource Energy	33,806	USD	2,521,027.46	2,287,178.28	1.75
Exelon Corp	33,772	USD	1,308,740.64	1,261,751.53	0.96
Ferrovial Sa	207,116	EUR	4,810,685.84	5,126,121.00	3.91
Gfl Environmental Inc /Unit	45,726	USD	2,044,456.00	2,881,971.75	2.20
Groupe Eurotunnel Regroupem	98,700	EUR	1,299,949.55	1,297,905.00	0.99
Grupo Aeroport. Del Pacifico B	179,326	MXN	1,196,063.08	1,610,871.96	1.23
Grupo Aeroportuario -B-	86,422	MXN	1,250,234.81	1,346,223.04	1.03
Jiangsu Expressway Co H	650,397	HKD	621,864.76	620,698.29	0.47
Kansas City Southern	8,551	USD	1,516,819.41	2,043,083.36	1.56
Nextera Energy	72,046	USD	3,894,169.76	4,451,543.74	3.40
Nextera Energy Inc /Cv Pfd	40,553	USD	1,667,657.22	1,689,138.45	1.29
Nextera Energy Partners Lp	27,840	USD	1,567,112.18	1,792,464.08	1.37
Nisource Inc	60,182	USD	1,251,820.51	1,243,220.07	0.95
Norfolk Southern Corp.	22,532	USD	4,002,672.27	5,042,342.43	3.85
Oneok Inc (New)	29,965	USD	1,276,872.81	1,405,777.91	1.07
Pembina Pipeline Corp	73,368	CAD	1,841,936.11	1,967,435.41	1.50
Pg&E Corp	154,270	USD	1,565,363.24	1,322,871.75	1.01
Publ. Serv. Enterprise	61,175	USD	3,040,522.29	3,081,445.62	2.35
Rwe Ag (Neu). Essen A	41,730	EUR	1,039,844.11	1,275,268.80	0.97
Sba Communications Corp /Reit	10,217	USD	2,561,528.93	2,745,495.70	2.09
Sempra Energy	21,442	USD	2,575,156.53	2,395,140.10	1.83
Spark Infrastructur Group	1,139,446	AUD	1,292,461.44	1,622,525.23	1.24
Sydney Airport-Stapled Security	512,771	AUD	1,774,755.06	1,878,958.60	1.43
Targa Resources	157,854	USD	3,698,308.12	5,916,197.55	4.51
Tc Energy Corporation	46,304	CAD	2,031,366.97	1,933,615.43	1.48
Transurban Group	262,479	AUD	2,186,284.51	2,363,821.37	1.80
Union Pacific Corp.	24,293	USD	3,796,345.58	4,504,856.23	3.43
Veolia Environnement	50,368	EUR	1,279,652.01	1,282,872.96	0.98
Vinci	45,138	EUR	3,918,172.56	4,061,968.62	3.10

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Global Infrastructure

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Waste Connections Inc	14,367	USD	1,203,792.22	1,446,754.48	1.10
Williams Companies Inc	186,941	USD	3,231,279.19	4,184,893.38	3.19
			112,181,109.90	124,981,857.96	95.35
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			112,181,109.90	124,981,857.96	95.35
TOTAL INVESTMENT PORTFOLIO			112,181,109.90	124,981,857.96	95.35

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Infrastructure

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
Public services	37.39
Transportation	26.86
Construction, building materials	6.68
Holding and Finance Companies	5.75
Petrol	5.54
Communication Services	4.47
Environmental services & recycling	4.42
Real estate companies	4.24
Cash and Other Assets / (Liabilities)	4.65
	100.00

Geographical breakdown	%
United States of America	51.73
Spain	11.83
Canada	9.78
France	8.65
Australia	5.50
Italy	2.84
Mexico	2.26
China	1.79
Germany	0.97
Cash and Other Assets / (Liabilities)	4.65
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Small Cap

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
3M India Ltd	53	INR	15,721.58	14,627.84	0.07
Aarti Drugs Ds	10,563	INR	79,496.80	84,771.17	0.40
Adcock Ingram Holdings Limited	4,332	ZAR	13,809.95	11,328.21	0.05
Advanced Ceramic X	1,000	TWD	17,135.78	15,280.72	0.07
Afreecatv Co.. Ltd.	1,925	KRW	147,613.02	171,516.53	0.82
Anadolu Efes Biracilik Ve Malt	4,465	TRY	10,364.57	9,640.92	0.05
Anadolu Sigorta	47,866	TRY	30,757.14	28,322.31	0.13
Anhui Expressway Co Ltd H	56,000	HKD	28,659.93	30,703.83	0.15
Anima Holding Sa	5,600	BRL	8,457.22	12,992.84	0.06
Ap (Thailand) Foreign Reg	247,800	THB	54,309.62	54,430.68	0.26
Asia Cement(Cn) Hldgs Corp	144,500	HKD	168,463.80	95,385.99	0.45
Asia Vital Components	75,000	TWD	150,584.84	183,141.71	0.87
Asseco Poland S.A.	10,175	PLN	143,764.70	173,838.06	0.83
Astral Poly Technik Ltd	8,502	INR	112,911.12	191,871.47	0.91
Bajaj Consumer	5,814	INR	17,680.25	18,841.68	0.09
Bangkok Land Public Co Ltd	317,800	THB	12,543.96	9,196.08	0.04
Basf India Limited	1,420	INR	38,668.49	41,867.71	0.20
Beijing Tong Ren Tang Chinese	39,000	HKD	48,847.70	54,283.24	0.26
Birla Corporation Ltd/Demat	703	INR	5,919.71	9,671.57	0.05
Budimex	1,724	PLN	95,797.36	106,898.06	0.51
Bumi Armada Bhd	665,000	MYR	62,452.63	60,755.32	0.29
Bursa Malaysia Bhd	49,000	MYR	86,178.10	78,889.54	0.38
Camil Alimentos S.A.	69,200	BRL	111,346.40	110,911.56	0.53
Carborundum Universal Ltd	10,542	INR	70,986.00	72,495.19	0.34
Ccc Shs	725	PLN	19,666.69	18,037.88	0.08
Central Chi	119,000	HKD	23,110.27	29,586.64	0.14
Central China Real Estate Ltd	119,000	HKD	35,910.20	26,098.26	0.12
Central Cn New Rg	16,000	HKD	11,801.98	13,705.98	0.07
Cgn New Energy Unitary 144a	34,000	HKD	7,644.94	11,849.42	0.06
Cheng Loong	110,000	TWD	127,096.97	161,430.98	0.77
China Bluechemical Ltd -H-	20,000	HKD	5,066.27	4,929.12	0.02
China General Plastics Corp	145,000	TWD	139,396.29	166,068.15	0.79
China New	91,000	HKD	56,735.20	52,561.31	0.25
China Oriental Grp Co Ltd	36,000	HKD	10,758.93	9,810.46	0.05
China Shineway Pharma Grp Ltd	154,000	HKD	128,766.26	133,090.46	0.63
China Water Affairs	226,000	HKD	154,925.17	146,731.30	0.70
Chip Mos Technologies Inc	113,000	TWD	116,287.62	162,756.32	0.78
Chipbond Technology Corp	34,000	TWD	68,592.19	74,073.68	0.35
Chlitina Holding Ltd	15,000	TWD	83,809.49	93,499.86	0.45
Chong Kun Dang	187	KRW	7,922.46	19,181.84	0.09
Cia De Aceros Del Pacifico	10,979	CLP	146,041.50	160,147.14	0.76
Cia Saneamento Minas Gerais Sa	55,800	BRL	117,760.06	145,213.83	0.69
Clbanco Sa Institucion-13-Reit	11,700	MXN	12,675.08	14,990.96	0.07
Cn Grand Pharma	78,000	HKD	54,550.64	61,481.49	0.29
Cn T L Gas	64,000	HKD	53,580.18	55,657.75	0.27
Cn Xinhua E	147,000	HKD	40,425.73	35,271.40	0.17
Coca Cola Icecek Sanayi	4,943	TRY	36,650.47	37,278.87	0.18
Cofco Meat Holdings Ltd	443,000	HKD	147,250.58	149,581.28	0.71
Com7 Public Company Ltd	93,300	THB	84,758.08	171,191.36	0.82

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Small Cap

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Comfort Gloves Rg	236,400	MYR	144,121.23	93,110.65	0.44
Conchator Sponsored	11,022	CLP	16,037.78	16,518.93	0.08
Concord New Energy Group Ltd	2,490,000	HKD	100,633.76	159,501.40	0.76
Consun Pharmac	160,000	HKD	79,936.96	88,072.65	0.42
Coromandel International	2,422	INR	21,379.68	24,750.57	0.12
Coronation Fund Managers Ltd	11,068	ZAR	26,010.56	31,686.92	0.15
Cosco Capital Inc	180,200	PHP	16,491.79	16,615.76	0.08
Credit Bank Of Moscow Pjsc	829,400	RUB	55,482.56	62,413.18	0.30
Crompton	10,810	INR	37,786.05	53,290.51	0.25
Cyient	6,604	INR	59,831.65	64,392.89	0.30
Cyrela Brazil Realty Sa	40,800	BRL	232,950.10	159,986.51	0.76
Dae Sang Corp	5,443	KRW	99,868.45	113,091.40	0.54
Daelim Industrial Co Ltd	270	KRW	18,633.72	16,172.68	0.08
Daewoo Engineering & Constr.	24,508	KRW	150,009.81	145,882.53	0.69
Daewoo International Corp	10,338	KRW	163,857.74	180,351.90	0.86
Db Mex Fibr Reit S.12	15,400	MXN	13,191.51	16,040.97	0.08
Deepak Nitrite Ltd	8,757	INR	98,098.48	179,647.15	0.86
Detsky Mir Pjsc	50,210	RUB	69,621.10	87,580.40	0.41
Dgb Financial Group	25,476	KRW	121,419.45	177,395.45	0.84
Dixon Technolog Rg	654	INR	29,688.75	32,797.26	0.16
Dongbu Hitek Co Ltd	2,852	KRW	45,307.41	133,248.52	0.64
Dongsuh Companies Inc.	616	KRW	7,894.07	14,067.24	0.07
Dongwon Development Co Ltd	513	KRW	1,600.56	2,377.59	0.01
Doubleugames Co. Ltd.	2,027	KRW	99,484.43	90,454.11	0.43
Dr. Lal Pathlabs Ltd	2,192	INR	55,570.77	81,366.95	0.39
Duratex	16,800	BRL	56,697.46	67,175.14	0.32
Edp Energias Do Brasil Sa	3,900	BRL	11,877.56	11,584.28	0.06
Edvantage G	102,000	HKD	96,634.63	86,157.46	0.41
Elan Microelectronincs Corp.	29,000	TWD	77,518.88	170,675.06	0.81
Enerjisa Enerji A.S.	79,846	TRY	84,547.95	80,161.39	0.38
Eris Lifesciences Ltd	1,223	INR	8,556.81	9,814.93	0.05
Escorts Ltd /Dematerialised	1,361	INR	15,509.46	18,835.97	0.09
Even Construtora Inc Sa	81,100	BRL	157,375.03	142,519.70	0.68
Farglory Land Development Co	66,000	TWD	107,497.34	106,444.59	0.51
Fdc Limited	30,216	INR	91,068.68	121,314.68	0.58
Feng Hsin Iron & Steel Co Ltd	73,000	TWD	128,244.64	179,583.27	0.86
First Gen Corporation	197,600	PHP	90,463.73	102,360.47	0.49
Fleury	4,800	BRL	20,847.73	20,902.52	0.10
Foxsemicon	22,000	TWD	146,422.43	158,768.20	0.76
Frontken Corporation Bhd	231,750	MYR	80,938.91	135,036.69	0.64
Fu Shou Yuan	38,000	HKD	33,379.24	31,272.74	0.15
Fushan Internat Energy Group	116,000	HKD	21,358.79	28,840.75	0.14
Gbl Light Tec	13,000	TWD	41,230.42	38,864.47	0.18
Gemdale Prop And Inv Corp Ltd	134,000	HKD	18,987.20	14,403.01	0.07
Giga-Byte Technology Co	54,000	TWD	117,919.93	175,652.64	0.84
Global Mixed-Mode Technology I	2,000	TWD	10,274.68	14,221.66	0.07
Gold Circuit Electronics Ltd	12,000	TWD	16,378.91	24,291.81	0.12
Gourmet Master Rg Registered Shs	30,000	TWD	131,154.47	154,774.03	0.74
Grand Pacific Petrochemical	123,000	TWD	88,998.01	111,469.08	0.53
Granules India Ltd	13,463	INR	42,959.11	50,792.38	0.24
Great Eastern Shipping/Demater	3,150	INR	12,045.44	13,893.99	0.07
Grupo Cement.De Chihuahua Sab	3,400	MXN	13,280.37	23,170.99	0.11

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Small Cap

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Grupo Comercial -B-	29,100	MXN	35,927.03	39,318.28	0.19
Grupo Mateus Rg	36,000	BRL	47,278.50	47,901.60	0.23
Gujarat Pipavav Shs	102,407	INR	104,114.01	130,972.66	0.62
Hana Materials Inc.	351	KRW	11,781.96	12,141.64	0.06
Hana Microelectronics/For.Reg	16,500	THB	25,369.32	30,926.07	0.15
Hankook & Com Registered Shs	1,050	KRW	14,243.63	15,998.60	0.08
Huaku Development Co Ltd	59,000	TWD	156,691.42	151,748.15	0.72
Hyundai Fire & Marine Ins Co	1,326	KRW	23,323.98	25,316.98	0.12
Hyundai H&S Co Ltd	6,180	KRW	34,274.74	49,742.23	0.24
ICICI Sec Rg	21,569	INR	98,355.10	156,815.37	0.75
Imperial Holdings Ltd	4,266	ZAR	12,687.26	11,941.30	0.06
Inari Amertron Bhd	295,200	MYR	187,804.54	189,987.82	0.91
India Rg 144a Reg S	1,918	INR	112,284.08	152,122.62	0.73
Indiabulls Housing Finance Ltd	48,594	INR	103,426.41	143,893.38	0.69
Instituto Hermes Pardini Sa	6,400	BRL	20,872.89	22,579.88	0.11
Intl Games System Co Ltd	6,000	TWD	66,565.96	152,504.62	0.72
Investec Ltd	22,524	ZAR	45,734.30	72,488.74	0.34
IoI Chemicals	17,447	INR	111,110.20	120,306.02	0.57
J.K. Cement Ltd	486	INR	11,898.51	15,719.69	0.07
Japfa Comfeed Indonesia -A-	91,100	IDR	10,502.57	9,161.17	0.05
Jb Fin Grp -Shs-	29,325	KRW	115,535.56	165,333.66	0.79
Jindal Steel & Power/Demat.	5,872	INR	14,279.89	26,472.99	0.13
Jmt Network	9,100	THB	8,238.88	10,413.26	0.05
Jse Limited	22,634	ZAR	147,553.53	142,024.66	0.68
Kaisa Prosperity Rg	3,750	HKD	11,825.07	12,295.65	0.06
Kardemir Karabuk -D-	18,995	TRY	13,867.82	12,289.58	0.06
Kaveri Seed Company Ltd	19,563	INR	113,780.34	162,013.89	0.77
Kiatnakin Bank Public/For.Reg	30,200	THB	35,010.69	44,290.22	0.21
Kindom Construction Co Ltd	139,000	TWD	133,374.71	164,453.84	0.79
King S Townbank	139,000	TWD	162,100.16	167,608.33	0.80
Kiwoom Securities Co Ltd	1,653	KRW	162,089.73	162,133.38	0.77
Kmc Int	2,000	TWD	11,162.75	14,130.88	0.07
Korea Petrochemical	5	KRW	430.18	890.99	-
Korea Reit Trust Co	57,875	KRW	75,224.98	102,266.00	0.49
Korean Reinsurance Company	1,625	KRW	11,687.78	11,984.44	0.06
Kt Skylife	10,564	KRW	52,687.91	85,028.62	0.40
Kwang Dong Pharm	1,440	KRW	7,259.66	9,725.17	0.05
Kwg Living Group	102,000	HKD	92,292.81	110,299.27	0.52
Kyung Dong Navien Co Ltd	260	KRW	12,100.29	13,646.45	0.07
Lg International Corp	6,863	KRW	78,493.02	160,323.38	0.76
Lic Hsg Finance	6,710	INR	25,933.33	35,772.96	0.17
Lonking Holdings Ltd	530,000	HKD	140,266.10	144,431.77	0.69
Lotes Co Ltd	1,000	TWD	9,404.49	17,671.17	0.08
Lotte Chem	18,900	MYR	12,060.01	10,667.36	0.05
Lotte Fine Chem Shs	445	KRW	11,809.15	21,990.35	0.11
Lotte Himart Shs	336	KRW	8,307.62	9,006.39	0.04
Lotte Reit Co Ltd.	9,492	KRW	34,612.19	42,357.69	0.20
Ls Corp	448	KRW	23,404.61	23,748.68	0.11
Lungyen Life Service Co Ltd	13,000	TWD	24,628.10	19,550.25	0.09
Macronix International Co Ltd	76,000	TWD	75,289.99	105,095.05	0.50
Magyar Telekom Ltd	90,382	HUF	112,319.62	109,917.48	0.52
Makalot Industrial Co Ltd	6,576	TWD	30,608.15	54,521.13	0.26

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Small Cap

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Malaysian Pacific Ind. (Mpi)	1,700	MYR	11,084.15	13,391.55	0.06
Manappuram	11,081	INR	19,707.78	21,210.81	0.10
Mando Corp Shs	908	KRW	30,402.38	45,210.13	0.21
Marfrig Global Foods - Shs	7,700	BRL	23,296.51	24,760.25	0.12
Mega Lifesciences Public Co	136,000	THB	146,735.57	136,844.18	0.65
Mercator medical s.a.	246	PLN	25,958.75	14,261.96	0.07
Merida Industry Co Ltd	16,000	TWD	119,180.55	151,536.34	0.72
Meritz Fir&Mar Insur.Co	560	KRW	6,728.39	8,553.55	0.04
Metalurgica Gerdau /Pref.	15,600	BRL	32,782.97	36,246.76	0.17
Mindtree Ltd	1,168	INR	15,577.05	34,453.56	0.16
Minerva Sa	7,200	BRL	11,860.32	11,334.29	0.05
Mmc Corporation Bhd	420,800	MYR	61,285.99	154,633.81	0.74
Momo.Com Inc	1,000	TWD	8,774.59	57,037.94	0.27
Motus Holdings Limited	28,173	ZAR	122,524.58	155,228.01	0.74
Mphasis Ltd /Demat.	2,495	INR	33,950.58	60,400.44	0.29
Mytilineos Rg Registered Shs	7,808	EUR	103,199.44	119,774.72	0.57
Nantex Industry Co Ltd	41,000	TWD	72,398.92	178,027.96	0.85
National Central Cooling Co	21,924	AED	11,280.54	14,190.61	0.07
Netdragon Websoft Inc	12,500	HKD	27,966.53	28,092.70	0.13
Neuca Sa	325	PLN	33,926.52	56,785.16	0.27
Nice Information Serv Co	2,033	KRW	30,285.40	38,206.69	0.18
Oceana Group Ltd	2,423	ZAR	7,601.69	9,362.65	0.04
Odontoprev S.A.	5,800	BRL	11,466.05	12,696.81	0.06
Oil India	96,201	INR	150,715.02	171,540.47	0.82
Origin Prop	49,400	THB	11,843.65	11,565.73	0.05
Osstem Implant Co Ltd	247	KRW	14,416.59	21,027.41	0.10
Otokar Otomotiv Savunma Sanayi	416	TRY	10,815.88	11,217.86	0.05
Parade Technologies Ltd	5,000	TWD	150,798.71	209,542.56	1.00
Pax Global	161,000	HKD	62,940.30	156,095.53	0.74
Persistent Systems Ltd	1,254	INR	14,061.72	41,803.19	0.20
Petkim Petrokimya Holding As	15,024	TRY	10,306.08	7,621.83	0.04
Petro Rio Sa	14,000	BRL	40,919.64	45,841.86	0.22
Pick N Pay Stores Ltd	9,354	ZAR	26,354.88	29,126.55	0.14
Playway S.A.	112	PLN	12,126.21	11,800.95	0.06
Polycab India Ltd	7,920	INR	127,255.55	177,434.36	0.84
Powerlong Comm Rg	4,000	HKD	12,016.15	11,855.93	0.06
Prime View	94,000	TWD	83,123.29	212,187.19	1.01
Psg Group Ltd South Africa	4,511	ZAR	14,207.97	21,193.39	0.10
Pt Ciputra Development Tbk	539,000	IDR	34,516.71	29,137.90	0.14
Pt Erajaya Tbk	3,838,000	IDR	71,896.37	153,936.16	0.73
Pt Indosat Tbk /-B-	33,000	IDR	12,837.49	13,139.87	0.06
Pt Link Net Tbk	46,800	IDR	11,832.15	11,697.71	0.06
Pt Puradelta Lestari Tbk	8,266,300	IDR	131,471.53	92,256.93	0.44
Pt Surya Citra Media Tbk	103,500	IDR	12,011.78	10,889.44	0.05
Qisda Corporation	45,000	TWD	25,412.97	41,938.77	0.20
Qualicorp Sa	14,500	BRL	72,862.62	70,426.88	0.34
Qudian Inc /Sadr	1,473	USD	2,011.32	2,993.20	0.01
Radian Opto Electronics Corp	9,000	TWD	30,822.03	33,088.05	0.16
Rajesh Exports Limited	5,821	INR	34,502.29	37,279.74	0.18
Randon Impl.e Participa. /Priv.	65,300	BRL	169,399.19	148,872.81	0.71
Redington (India) Ltd	47,142	INR	76,035.93	142,989.41	0.68
Regional Container/For.Reg.	8,400	THB	12,708.43	12,153.40	0.06

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Small Cap

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Regional Sab De Cv	13,200	MXN	56,978.49	65,522.04	0.31
Resilient Reit Limited	6,602	ZAR	16,503.05	20,323.52	0.10
Reunert Ltd (New)	3,725	ZAR	11,937.27	11,152.56	0.05
Rexon Industrial Corp Ltd	4,000	TWD	9,528.47	9,549.69	0.04
Royal Bafok	27,229	ZAR	88,275.51	164,058.60	0.78
S&T Motiv	132	KRW	4,312.91	7,017.15	0.03
Samjin Pharmaceutical Co Ltd	469	KRW	9,809.76	9,709.49	0.04
Sangsangin Co Ltd.	5,529	KRW	24,344.64	32,455.70	0.16
Sanofi India Shs	1,702	INR	155,538.25	148,121.05	0.71
Sansiri /For Regist	480,000	THB	10,572.91	16,793.80	0.08
Santos Brp	8,100	BRL	11,970.79	12,288.39	0.06
Sao Martinho Sa	3,600	BRL	13,904.41	21,858.13	0.10
Shanghai Industrial Holdings	30,000	HKD	35,921.94	37,326.65	0.18
Silicon Works Co Ltd	1,504	KRW	103,441.12	136,933.49	0.65
Simpar Rg	1,600	BRL	6,393.93	14,951.11	0.07
Sinofert Holdings Ltd	78,000	HKD	6,254.39	9,484.75	0.04
Sino-Ocean Land Holdings Ltd	62,000	HKD	11,263.50	11,443.37	0.05
Sitronix Technology Corp	12,000	TWD	76,890.65	113,652.25	0.54
Sk Discovery Co..Ltd.	239	KRW	11,665.72	9,466.33	0.04
Sk Gas Co Ltd	1,675	KRW	99,476.89	153,631.11	0.73
Slc Agricola Sa *Opr*	18,800	BRL	71,743.67	162,093.97	0.77
Sohu.Com Ltd /Sadr	800	USD	11,702.82	12,546.37	0.06
Sok Marketler Ticaret A.S.	11,525	TRY	11,956.07	13,124.44	0.06
Sonata Software/Dematerialised	1,586	INR	12,845.50	13,435.13	0.06
Spg Land	40,000	HKD	14,688.65	10,857.08	0.05
Sri Trang Agro-Ind	40,100	THB	37,411.58	42,722.37	0.20
Sun Tv Network Inr 5	1,975	INR	11,684.96	11,867.86	0.06
Supalai Public Co Ltd/Foreign	32,800	THB	16,374.66	17,774.49	0.09
Super Group	10,476	ZAR	17,550.43	19,207.29	0.09
Taesa (1 Sh +2 Pfd Sh)	4,400	BRL	27,879.32	27,277.30	0.13
Taidoc Technology Corp	4,000	TWD	31,604.02	27,596.07	0.13
Taiwan Paiho Co Ltd	28,000	TWD	74,547.24	86,419.29	0.41
Tanla Solutions Ltd	1,656	INR	16,737.57	15,021.80	0.07
Tata Elxsi Ltd	4,111	INR	46,252.37	200,717.14	0.95
Teco Electric And Machinery Co	21,000	TWD	20,679.17	21,096.47	0.10
Telkom Sa Soc --- Shs	47,928	ZAR	115,039.30	131,188.45	0.63
Tianneng Power Intl Ltd	112,000	HKD	157,218.79	165,131.88	0.79
Tokai Carbon Korea Co Ltd	64	KRW	7,555.46	9,660.48	0.05
Tong Ren Tang Technolog. -H-	26,000	HKD	15,214.49	20,126.86	0.10
Tongda Group Holdings Ltd	280,000	HKD	18,914.98	14,439.92	0.07
Tongyang Life Insurance Co	3,867	KRW	8,553.49	16,242.97	0.08
Topco Co Ltd	6,000	TWD	20,181.77	22,694.14	0.11
Tripod Technology Co Ltd	47,000	TWD	173,633.31	191,992.42	0.91
Tube Investments Of India Ltd	3,570	INR	48,018.32	47,322.59	0.23
Tung Ho Steel Enterprise Corp	33,000	TWD	46,695.10	52,423.46	0.25
Turk Traktor Ve Ziraat Makinel	8,524	TRY	181,233.99	139,899.30	0.67
United Electronics	1,633	SAR	35,372.54	48,827.42	0.23
Usi Corp	106,000	TWD	103,926.12	118,995.97	0.57
Utd Intl	15,975	SAR	151,981.17	161,973.27	0.77
Uwc Bhd	39,500	MYR	52,325.94	40,899.45	0.19
Va Tech	5,324	KRW	100,027.26	149,285.68	0.71
Vamos Rg-144a Reg S	9,200	BRL	77,841.70	87,529.96	0.41

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Small Cap

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Vesta Shs	27,400	MXN	45,072.83	44,991.77	0.21
Warsaw Stock Exchange	8,592	PLN	85,126.72	90,644.31	0.43
Webzen Inc	411	KRW	11,616.09	9,524.25	0.05
Wonik Ips Co. Ltd.	574	KRW	20,310.67	21,316.79	0.10
Wt Microelectro	9,000	TWD	9,420.54	14,624.10	0.07
Youngone	4,826	KRW	143,163.79	160,434.80	0.77
Yuexie Reit Units	40,000	HKD	16,716.86	17,371.33	0.08
			14,954,617.19	18,241,559.53	86.88
Warrants					
Frontken 03.05.26 Cw /Frcb Mk	81,450	MYR	-	4,630.19	0.02
			-	4,630.19	0.02
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			14,954,617.19	18,246,189.72	86.90
Other transferable securities and money market instruments					
Shares					
Comfort Gloves Wts	70,920	MYR	-	-	-
			-	-	-
Total - Other transferable securities and money market instruments			-	-	-
Financial Instruments					
Treasury Bills					
USA 0% 21-16.09.21 Tb	100,000	USD	83,754.09	84,309.37	0.40
			83,754.09	84,309.37	0.40
Total - Financial Instruments			83,754.09	84,309.37	0.40
TOTAL INVESTMENT PORTFOLIO			15,038,371.28	18,330,499.09	87.30

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Markets Small Cap

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Electronic semiconductor	9.25	Taiwan	18.50
Holding and Finance Companies	6.76	India	15.02
Internet Software	6.18	South Korea	13.36
Pharmaceuticals and Cosmetics	4.45	Cayman Islands	8.60
Real estate companies	4.12	Brazil	6.75
Chemicals	3.94	South Africa	3.95
Business Houses	3.83	Malaysia	3.72
Electronics and Electrical Equipment	3.77	Thailand	2.66
Mechanics, machinery	3.52	Bermuda Islands	2.42
Office equipment, computers	3.33	Poland	2.25
Public services	3.28	Turkey	1.62
Agriculture and fishing	2.92	Indonesia	1.53
Mines, heavy industries	2.85	Hong Kong	1.00
Transportation	2.58	Saudi Arabia	1.00
Retail	2.53	Mexico	0.97
Construction, building materials	2.42	Chile	0.84
Petrol	2.12	Russia	0.71
Food and Distilleries	2.04	Greece	0.57
Non-ferrous metals	2.02	Philippines	0.57
Automobile industry	1.76	Hungary	0.52
Communication Services	1.67	United States of America	0.40
Banks and financial institutions	1.65	China	0.27
Other Services	1.52	United Arab Emirates	0.07
Consumer goods	1.13	Cash and Other Assets / (Liabilities)	12.70
Healthcare Education and Social Services	1.12		
Tyres and Rubber	1.05		
Packaging and Container Industry	1.00		
Precious metals	0.92		
Insurance	0.83		
Forest Products and Paper Industry	0.77		
Textile	0.75		
Mortgage & funding institutions	0.69		
States, Provinces and Municipalities	0.40		
Tobacco and spirits	0.13		
Cash and Other Assets / (Liabilities)	12.70		
	100.00		100.00

Eurizon AM Sicav
(formerly Pramerica Sicav)

Inflation Linked Euro Hedged

Statement of Investments
as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Btps 1.3% 16-15.05.28 /Infl	4,500,000	EUR	4,790,991.48	5,450,513.58	4.01
France 0.1% 14-01.03.25 /Infl	3,150,000	EUR	3,500,920.07	3,523,457.61	2.59
France 0.1% 16-01.03.28 /Infl	4,700,000	EUR	5,307,274.32	5,476,288.75	4.03
France 0.25% 25.07.24 Oat /Inf	3,400,000	EUR	3,852,967.10	3,928,282.24	2.89
France 0.7% 25.07.30 /Infl	5,300,000	EUR	6,663,424.95	6,834,700.44	5.03
France 1.1% 09-25.07.22 Oat /Infl	3,000,000	EUR	3,610,367.30	3,588,878.43	2.64
France 1.85% 25.07.27 Oat/Infl	4,800,000	EUR	6,563,520.24	6,701,373.79	4.93
France 2.1% 07-25.07.23 /Infl	3,300,000	EUR	4,146,415.96	4,111,029.35	3.03
Germany 0.1% 12-15.04.23 /Infl	2,600,000	EUR	2,930,868.41	2,944,981.47	2.17
Germany 0.1% 15-15.04.26 /Infl	5,500,000	EUR	6,376,085.59	6,457,224.29	4.75
Germany 0.5% 14-15.04.30 /Infl	4,100,000	EUR	5,109,298.83	5,319,742.87	3.91
Italy 0.000% 20-26.05.25 /Infl	650,000	EUR	656,569.92	705,247.58	0.52
Italy 0.15% 20-15.05.51 /Infl	400,000	EUR	397,335.98	379,114.25	0.28
Italy 0.40% 19-15.05.30 /Infl	3,300,000	EUR	3,298,165.34	3,672,954.38	2.70
Italy 0.65% 19-28.10.27 /Infl	3,000,000	EUR	3,016,037.84	3,176,490.00	2.34
Italy 0.65% 20-15.05.26 /Infl	2,500,000	EUR	2,665,046.86	2,738,001.55	2.01
Italy 3.1% 11-15.09.26 Btp /Infl	4,130,178	EUR	4,925,009.36	5,385,717.83	3.96
Spain 0.65% 17-30.11.27/Infl	1,300,000	EUR	1,550,701.62	1,562,737.87	1.15
Spain I/L B 1% 30.11.30 /Infl	3,200,000	EUR	3,926,014.03	4,079,751.49	3.00
Spain I/L B 1.8% 13-30.11.24	3,600,000	EUR	4,261,105.09	4,312,174.21	3.18
Tsy 0.75% 18-15.07.28 /Infl	6,243,300	USD	5,954,228.47	6,427,000.62	4.73
UK 0.125% 12-22.03.24 /Infl	1,014,013	GBP	1,509,682.71	1,599,390.26	1.17
UK 0.125% 15-22.03.26 /Infl	2,719,764	GBP	4,125,482.10	4,266,888.93	3.14
UK 1.875% 07-22.11.22 /Infl	2,082,792	GBP	3,786,232.51	3,832,042.66	2.82
UK 2.5% 86-17.07.24 /Infl	29,520	GBP	121,891.91	122,843.85	0.09
UK Tsy 0.125% 18-10.08.28 /Infl	3,017,554	GBP	4,520,004.48	4,671,553.41	3.44
USA 0.375% 15-15.07.25 /Infl	2,999,700	USD	2,966,006.47	3,126,602.44	2.30
USA 0.5% 18-15.01.28 /Infl	7,253,900	USD	7,262,468.04	7,424,581.58	5.46
USA 0.625% 14-15.01.24 /Infl	5,029,800	USD	4,981,209.72	5,225,972.38	3.84
USA 0.625% 16-15.01.26 /Infl	7,231,400	USD	7,098,023.12	7,608,701.22	5.60
USA 0.625% 18-15.04.23 /Infl	2,639,800	USD	2,475,383.26	2,530,642.54	1.86
USA 0.875% 19-15.01.29 /Infl	2,655,000	USD	2,684,953.67	2,739,963.65	2.02
			125,033,686.75	129,924,845.52	95.59
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			125,033,686.75	129,924,845.52	95.59
Investment Funds					
Ishs Usd Em Bd Hdg Eur Etf	28,000	EUR	2,596,107.32	2,548,000.00	1.87
Total - Investment Funds			2,596,107.32	2,548,000.00	1.87

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Inflation Linked Euro Hedged

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Financial Instruments					
Options Contracts					
Put Fut-5Y Treasury Notes Usa 27/08/21 123	110	USD	(3,354,257.08)	21,737.98	0.01
			(3,354,257.08)	21,737.98	0.01
Total - Financial Instruments			(3,354,257.08)	21,737.98	0.01
TOTAL INVESTMENT PORTFOLIO			124,275,536.99	132,494,583.50	97.48

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Inflation Linked Euro Hedged

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
States, Provinces and Municipalities	95.60
Investment funds	1.87
Miscellaneous	0.01
Cash and Other Assets / (Liabilities)	2.52
	100.00

Geographical breakdown	%
United States of America	25.82
France	25.14
Italy	15.82
Germany	10.83
Great Britain	10.66
Spain	7.33
Ireland	1.87
Cash and Other Assets / (Liabilities)	2.52
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Smart Factor Euro

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
Ackermans & Van Haaren Sa	1,783	EUR	238,140.28	253,899.20	0.54
Adidas Ag	1,723	EUR	448,204.84	540,849.70	1.14
Adyen B.V.	260	EUR	484,913.24	535,730.00	1.13
Air Liquide	2,821	EUR	349,293.79	416,548.86	0.88
Akzo Nobel	3,777	EUR	339,159.13	393,563.40	0.83
Allianz Se /Nam. Vinkuliert	4,892	EUR	920,244.76	1,028,787.60	2.17
Alten	889	EUR	90,361.89	99,390.20	0.21
Anheuser-Busch Inbev Sa /Nv	6,144	EUR	381,419.19	373,616.64	0.79
Arcelormittal Sa	10,287	EUR	251,103.20	265,918.95	0.56
Arkema	1,559	EUR	149,180.15	164,942.20	0.35
Asml Holding Nv	4,057	EUR	1,097,535.85	2,350,625.80	4.97
Axa	33,454	EUR	703,422.11	715,413.79	1.51
Banco Bilbao Vizcaya Argentaria Sa	73,369	EUR	259,245.33	383,573.13	0.81
Banco Santander Sa /Reg.	257,110	EUR	765,511.61	827,765.65	1.75
Basf Namen-Akt.	5,969	EUR	410,658.44	396,580.36	0.84
Bayer	9,727	EUR	516,723.16	498,119.67	1.05
Biomerieux Sa	2,653	EUR	295,351.47	259,994.00	0.55
Bmw-Bayer. Motorenwerke	2,499	EUR	144,621.24	223,185.69	0.47
Bnp Paribas	8,602	EUR	362,572.13	454,787.74	0.96
Bouygues	11,318	EUR	365,603.11	353,008.42	0.75
Brenntag	3,435	EUR	233,651.61	269,372.70	0.57
Cap Gemini Sa	2,029	EUR	256,493.28	328,698.00	0.70
Cnh Industrial Reg Shs	29,600	EUR	311,131.41	412,180.00	0.87
Cofinimmo Sa	980	EUR	125,490.17	125,832.00	0.26
Covestro Ag	6,969	EUR	369,943.57	379,531.74	0.80
Credit Agricole Sa. Paris	21,186	EUR	265,883.39	250,291.40	0.53
Crh Plc	5,407	EUR	220,115.77	229,797.50	0.48
Daimler Ag /Namen-Akt.	6,835	EUR	372,898.22	514,675.50	1.09
Dassault Systemes Sa	2,505	EUR	386,887.07	512,272.50	1.08
Deutsche Ann /Namen	3,977	EUR	230,996.98	216,826.04	0.46
Deutsche Boerse Ag /Nam.	3,119	EUR	430,438.16	459,116.80	0.97
Deutsche Post Ag. Bonn	10,659	EUR	465,763.24	611,400.24	1.29
Deutsche Telekom /Nam.	44,555	EUR	669,398.24	793,613.66	1.68
E. On-Namen Akt.	10,560	EUR	105,103.47	103,002.24	0.22
Edp-Energias De Portugal Sa	36,163	EUR	188,195.17	161,648.61	0.34
Elisa Corporation A	7,915	EUR	383,636.80	398,282.80	0.84
Enel	81,790	EUR	682,579.81	640,579.28	1.35
Erste Group Bank Ag	12,056	EUR	403,089.20	373,012.64	0.79
Essilor International	1,128	EUR	154,314.41	175,561.92	0.37
Eurofins Scientific	3,935	EUR	320,279.66	379,334.00	0.80
Euronext Nv	3,032	EUR	250,240.06	278,034.40	0.59
Fe New Nv	2,211	EUR	383,475.07	384,714.00	0.82
Fortum Corporation	9,975	EUR	209,459.00	232,018.50	0.49
Freenet Ag Namens-Aktien	7,588	EUR	162,068.60	151,152.96	0.32
Fresenius Se & Co Kgaa	4,814	EUR	183,245.97	211,791.93	0.45
Gaz De France	10,221	EUR	126,043.19	118,093.43	0.25
Groupe Danone	10,235	EUR	576,159.10	607,651.95	1.28
Hannover Rueckve /Namen Akt	1,940	EUR	269,961.95	273,734.00	0.58
Heineken Nv	4,047	EUR	366,723.89	413,603.40	0.87

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Smart Factor Euro

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Hellofresh Se	2,554	EUR	177,420.70	209,376.92	0.44
Hermes International	480	EUR	472,288.34	589,680.00	1.25
Iberdrola Sa	53,583	EUR	573,986.83	550,833.24	1.17
Inditex	8,449	EUR	236,377.53	251,019.79	0.53
Infineon Technologies /Nam.	10,188	EUR	365,895.50	344,558.16	0.73
Ing Group Nv	42,477	EUR	387,431.69	473,193.78	1.00
Intesa Sanpaolo	278,353	EUR	570,032.28	648,423.31	1.37
Inwit	13,992	EUR	135,716.25	133,091.90	0.28
Italgas S.P.A.	28,721	EUR	157,151.24	158,310.15	0.34
Jeronimo Martins Sgpps Sa	16,464	EUR	253,317.60	253,216.32	0.54
Kering Act.	529	EUR	308,648.69	389,873.00	0.82
Kesko Oyj /-B-	12,984	EUR	296,012.86	404,451.60	0.85
Knorr-Bremse Ag	1,761	EUR	183,041.09	170,817.00	0.36
Kone Oyj -B-	2,777	EUR	186,966.86	191,057.60	0.40
Koninklijke Ahold Delhaize N.V.	11,635	EUR	274,378.16	291,689.45	0.62
Koninklijke Kpn Nv /Eur 0.24	70,553	EUR	206,026.59	185,836.60	0.39
Koninklijke Vopak	3,281	EUR	124,301.17	125,662.30	0.27
L Oreal	2,141	EUR	646,344.40	804,587.80	1.70
Leg Immobilien	2,011	EUR	232,464.00	244,235.95	0.52
Legrand Holding Act. Prov. Opo	5,092	EUR	348,116.53	454,511.92	0.96
Linde Plc	2,857	EUR	522,294.01	695,250.95	1.47
Lvmh Moet Hennessy Eur 0.3	1,993	EUR	824,733.18	1,317,970.90	2.78
Merck Kgaa	991	EUR	136,217.87	160,244.70	0.34
Moncler Spa.	5,548	EUR	277,642.24	316,568.88	0.67
Mtu Aero Engines Hlds /Namen.	1,590	EUR	264,522.77	332,151.00	0.70
Muenchener Rueckvers /Namensakt	1,321	EUR	349,676.41	305,084.95	0.65
Nemetschek Se	1,981	EUR	113,437.80	127,814.12	0.27
Neste Oil Oyj	6,709	EUR	395,989.33	346,452.76	0.73
Nexi S.P.A.	10,995	EUR	167,247.87	203,517.45	0.43
Oest.Elek.Wirt. A Ats100-	2,466	EUR	169,383.06	191,484.90	0.40
Omv Ag	3,028	EUR	90,755.17	145,253.16	0.31
Orion Corp (New) Shs -B-	6,991	EUR	248,561.95	253,423.75	0.54
Pernod-Ricard	1,532	EUR	242,642.41	286,790.40	0.61
Prosiebeen Sat. 1 Media	13,900	EUR	254,749.86	233,172.50	0.49
Prosus Bearer Rg Shs -N-	6,161	EUR	547,477.01	508,097.67	1.07
Renault Sa	11,054	EUR	393,888.26	376,775.59	0.79
Repsol Ypf Sa. Madrid	16,648	EUR	170,317.27	175,702.99	0.37
Roy. Philips Electr. /Eur 0.2	9,094	EUR	382,652.71	380,038.26	0.80
Rubis Shs	3,610	EUR	144,601.17	135,338.90	0.29
Rwe Ag (Neu). Essen A	9,190	EUR	318,193.12	280,846.40	0.59
Ryanair Holdings Plc	21,260	EUR	351,108.65	339,309.60	0.72
Saint-Gobain	9,785	EUR	364,650.52	543,458.90	1.15
Sampo Plc A	9,094	EUR	335,091.66	352,483.44	0.75
Sanofi-Aventis	10,130	EUR	859,882.20	895,086.80	1.89
Sap Ag	10,444	EUR	1,164,550.36	1,241,164.96	2.62
Sartorius Stedim Biotech	923	EUR	333,409.75	368,184.70	0.78
Schneider Electric Sa	5,806	EUR	590,075.94	770,340.08	1.63
Seb Sa	1,016	EUR	155,874.58	154,838.40	0.33
Siemens Ag /Nam.	5,360	EUR	651,052.28	716,203.20	1.51
Siemens Healthineers Ag	4,401	EUR	206,665.57	227,443.68	0.48
Sodexo	2,208	EUR	185,526.57	173,769.60	0.37
Stellantis Br Rg	20,667	EUR	308,640.38	342,121.52	0.72

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Smart Factor Euro

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Stmicroelectronics Nv	8,308	EUR	275,229.47	254,266.34	0.54
Symrise Ag	3,010	EUR	310,304.58	353,675.00	0.75
Tag Immobilien Ag	8,861	EUR	224,845.26	237,120.36	0.50
Teamviewer --- Bearer Shs	12,183	EUR	387,969.10	386,444.76	0.82
Teleperformance	869	EUR	232,575.75	297,458.70	0.63
Terna - Rete Elettrica Nazionale	24,882	EUR	155,231.88	156,358.49	0.33
Total Sa	32,000	EUR	1,377,356.03	1,220,960.00	2.58
Unicredit Spa	35,547	EUR	316,644.45	353,692.65	0.75
Uniper Se	7,881	EUR	239,599.39	244,783.86	0.52
Valeo Sa	6,314	EUR	180,434.12	160,186.18	0.34
Valmet Corporation	5,526	EUR	178,450.63	203,246.28	0.43
Vinci	3,340	EUR	303,967.99	300,566.60	0.63
Vivendi	6,832	EUR	165,278.62	193,550.56	0.41
Voestalpine Ag	7,727	EUR	282,775.72	265,345.18	0.56
Volkswagen Ag /Vorzug.	2,258	EUR	532,390.93	476,889.60	1.01
Wendel	1,675	EUR	172,957.64	189,945.00	0.40
Wolters Kluwer Nv	5,359	EUR	410,242.16	454,014.48	0.96
Worldline Sa	2,776	EUR	200,507.05	219,137.44	0.46
Zalando Se	1,768	EUR	170,750.99	180,247.60	0.38
			41,451,873.38	46,460,826.12	98.19
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			41,451,873.38	46,460,826.12	98.19
TOTAL INVESTMENT PORTFOLIO			41,451,873.38	46,460,826.12	98.19

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Smart Factor Euro

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
Banks and financial institutions	9.09
Pharmaceuticals and Cosmetics	7.90
Internet Software	7.55
Electronic semiconductor	7.04
Textile	6.22
Chemicals	6.07
Insurance	5.66
Public services	5.17
Petrol	5.11
Holding and Finance Companies	4.39
Automobile industry	4.15
Electronics and Electrical Equipment	4.10
Communication Services	3.82
Retail	3.36
Mechanics, machinery	3.10
Construction, building materials	3.01
Transportation	2.28
Tobacco and spirits	2.27
Graphic art, publishing	1.86
Real estate companies	1.74
Food and Distilleries	1.72
Mines, heavy industries	1.12
Aerospace technology	0.70
Forest Products and Paper Industry	0.43
Consumer goods	0.33
Cash and Other Assets / (Liabilities)	1.81
	100.00

Geographical breakdown	%
France	30.22
Germany	27.78
Netherlands	16.45
Italy	5.52
Finland	5.03
Spain	4.63
Ireland	2.67
Austria	2.06
Belgium	1.59
Luxembourg	1.36
Portugal	0.88
Cash and Other Assets / (Liabilities)	1.81
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Absolute Bond Euro Hedged

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abbvie 4.25% 20-21.11.49	455,000	USD	465,028.82	461,121.90	0.40
Abibb 5.55% 19-23.01.49	40,000	USD	46,885.16	46,539.50	0.04
Adp 1.0% 20-05.01.29	200,000	EUR	195,736.00	209,726.40	0.18
Aig 4.125% 13-15.02.24	150,000	USD	140,438.75	137,728.00	0.12
Aig 4.5% 14-16.07.44	100,000	USD	105,176.34	102,439.33	0.09
Airbus 2.375% 20-09.06.40	150,000	EUR	148,798.50	173,938.80	0.15
Allianz Se 3.375% 14-Perp	100,000	EUR	111,550.00	109,010.00	0.09
Altria Grp 2.35% 20-06.05.25	70,000	USD	64,087.38	61,727.39	0.06
Altria Grp 3.125% 19-15.06.31	200,000	EUR	226,900.00	230,028.80	0.20
Anthem Inc 2.375% 19-15.01.25	650,000	USD	610,011.41	574,067.34	0.50
Apt Pipelin 2.0% 20-15.07.30	200,000	EUR	198,640.00	216,193.62	0.19
At&T Inc 3.50% 20-01.06.41	225,000	USD	204,973.50	197,250.16	0.17
Avangrid 3.20% 20-15.04.25	75,000	USD	68,825.92	67,938.03	0.06
Bac 1.898% 20-23.07.31	405,000	USD	318,664.09	332,377.99	0.29
Bac 2.496% 20-13.02.31	100,000	USD	86,983.05	86,177.15	0.08
Bac 2.687% 21-22.04.32	450,000	USD	375,594.69	390,806.33	0.34
Barclays 4.972% 18-16.05.29	220,000	USD	235,720.68	217,387.25	0.19
Barclays Bk 1.70% 20-12.05.22	600,000	USD	552,949.64	511,642.01	0.45
Barrick 5.25% 12-01.04.42	25,000	USD	27,066.78	27,640.11	0.02
Bat Intl 0.875% 15-13.10.23	300,000	EUR	306,897.00	305,028.60	0.27
Bayer Ag 1.125% 20-06.01.30	300,000	EUR	299,763.00	307,833.60	0.27
Boa 4% 15-22.01.25	680,000	USD	679,868.42	629,374.28	0.55
Boa 4.45% 16-03.03.26	120,000	USD	118,495.43	114,666.07	0.10
Bp Cap Mkt 2.937% 20-06.04.23	325,000	USD	299,125.63	285,789.87	0.25
Bpce 0.25% 20-15.01.26 Regs	100,000	EUR	99,656.00	100,889.20	0.09
Bpcm 3.25% 20-Perp	300,000	EUR	300,000.00	320,400.00	0.28
Bristol Mye 2.35% 20-13.11.40	35,000	USD	29,532.60	28,417.70	0.02
Broadcom 3.15% 20-15.11.25	30,000	USD	27,632.54	27,138.05	0.02
Bundesobl-1 0% 19-10.09.21	600,000	EUR	600,810.00	600,657.60	0.52
Bundesobl-1 0.0% 20-11.03.22	12,000,000	EUR	12,059,280.00	12,055,440.00	10.54
Cbs 4.20% 20-19.05.32	60,000	USD	54,351.18	58,454.97	0.05
Cdn Nat Res 6.25% 07-15.03.38	60,000	USD	71,314.01	67,677.03	0.06
Cenovus Egy 4.25% 17-15.04.27	120,000	USD	114,197.40	113,113.20	0.10
Charter Com 3.90% 21-01.06.52	65,000	USD	50,839.36	55,847.49	0.05
Chevron Usa 5.25% 20-15.11.43	60,000	USD	60,557.84	68,790.40	0.06
Cigna 4.375% 19-15.10.28	50,000	USD	49,984.65	49,072.51	0.04
Citigp 2.666% 20-29.01.31	495,000	USD	446,871.89	431,183.85	0.38
Citigp 3.106% 20-08.04.26	950,000	USD	869,565.22	857,531.36	0.75
Citigp 4.412% 20-31.03.31	200,000	USD	185,219.49	197,184.72	0.17
Citigp Hldg 4.075% 18-23.04.29	135,000	USD	137,065.40	129,202.55	0.11
Citizens Bk 2.25% 20-28.04.25	425,000	USD	391,002.35	374,718.06	0.33
Comcast 3.75% 20-01.04.40	15,000	USD	13,815.89	14,275.35	0.01
Crdt Agr As 2.0% 20-17.07.30	200,000	EUR	199,176.00	209,394.00	0.18
Cs Group 0.65% 20-14.01.28	100,000	EUR	99,741.00	99,952.00	0.09
Cvs Health 4.3% 18-25.03.28	209,000	USD	209,867.40	202,620.27	0.18
Cvs Health 3.25% 19-15.08.29	250,000	USD	233,534.46	228,934.43	0.20
DB 0% 19-18.10.24	90,000	EUR	92,169.00	91,998.00	0.08
Deere 3.75% 20-15.04.50	25,000	USD	23,075.04	25,504.76	0.02
Deut Bk 1.375% 21-17.02.32	200,000	EUR	199,684.00	202,780.00	0.18

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Absolute Bond Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Deut Bk 1.75% 20-19.11.30	100,000	EUR	99,654.00	105,607.60	0.09
Deutschland 0.0% 21-10.03.23	1,000,000	EUR	1,012,010.00	1,011,304.00	0.88
Digital Dut 1.0% 20-15.01.32	300,000	EUR	297,051.00	296,927.40	0.26
Digital Eur 1.125% 19-09.04.28	200,000	EUR	201,432.00	206,690.40	0.18
Discovery 4.65% 20-15.05.50	25,000	USD	23,163.56	24,591.91	0.02
Dollar Gen 3.50% 20-03.04.30	350,000	USD	320,151.49	324,524.40	0.29
Dollar Tree 4.2% 18-15.05.28	50,000	USD	48,173.20	48,130.89	0.04
Dr Pepper 4.417% 19-25.05.25	100,000	USD	97,874.50	94,622.48	0.08
Ds Smith 0.875% 12.09.26 Regs	200,000	EUR	200,846.00	204,296.40	0.18
Ecopetrol 5.375% 15-26.06.26	110,000	USD	114,939.73	102,264.76	0.09
Ecopetrol 5.875% 13-18.09.23	500,000	USD	515,705.63	455,864.25	0.40
Emerson El 1.80% 20-15.10.27	400,000	USD	368,603.58	345,807.02	0.30
Engie 1.50% 20-Perp	100,000	EUR	99,627.00	100,235.00	0.09
Enterp Prod 3.70% 20-31.01.51	15,000	USD	13,324.95	13,574.27	0.01
Enterp Prod 3.95% 20-31.01.60	15,000	USD	13,317.84	13,915.47	0.01
Enterp Prod 4.8% 18-01.02.49	80,000	USD	80,527.29	83,074.28	0.07
Equifax Inc 3.10% 20-15.05.30	400,000	USD	368,676.70	362,557.67	0.32
Equinor 3.125% 20-06.04.30	300,000	USD	272,430.21	275,612.10	0.24
Etp 5.3% 17-15.04.47	58,000	USD	54,798.76	57,247.12	0.05
Exelon Corp 4.70% 20-15.04.50	25,000	USD	22,637.57	26,644.69	0.02
France 0% 16-25.05.22 /Oat	2,185,000	EUR	2,198,637.55	2,197,410.80	1.92
France 0% 18-25.02.22 /Oat	1,000,000	EUR	1,004,860.00	1,004,206.00	0.88
France 0% 20-25.02.24 /Oat	1,000,000	EUR	1,016,270.00	1,015,988.00	0.89
France 0.0% 20-25.02.23 /Oat	16,120,000	EUR	16,301,095.20	16,289,937.04	14.23
Gdf Suez 3.25% 19-Perp	100,000	EUR	109,600.00	108,250.00	0.09
General Mot 5.2% 01.04.45	100,000	USD	94,816.13	104,280.17	0.09
General Mot 6.125% 20-01.10.25	300,000	USD	278,037.85	299,551.97	0.26
General Mtr 2.90% 20-26.02.25	100,000	USD	89,244.93	89,281.96	0.08
German T-Bi 0% 19-15.08.29	305,000	EUR	319,134.20	314,151.22	0.28
Germany 0% 17-08.04.22 Regs	1,000,000	EUR	1,005,490.00	1,005,050.00	0.88
Germany 1.75% 14-15.02.24	1,000,000	EUR	1,066,710.00	1,064,906.00	0.93
Gldm Sachs 1% 18.03.33 Regs	200,000	EUR	199,550.00	200,209.60	0.17
Gldm Sachs 1.992% 21-27.01.32	65,000	USD	53,692.38	53,181.01	0.05
Gldm Sachs 2.615% 22.04.32	240,000	USD	200,527.50	206,966.41	0.18
Gohl Cap 4.25% 17-24.01.27 Regs	200,000	USD	172,634.82	177,381.11	0.16
Hca 5.25% 19-15.06.49	40,000	USD	40,133.03	43,303.20	0.04
Hcp 3.0% 19-15.01.30	100,000	USD	90,623.71	89,426.05	0.08
Hcp 3.50% 19-15.07.29	60,000	USD	56,161.18	55,914.17	0.05
Hsbc Hldg 1.589% 20-24.05.27	550,000	USD	463,079.90	464,847.07	0.41
Husky Energy 4.4% 19-15.04.29	360,000	USD	350,780.78	343,565.78	0.30
Iberdrola 1.874% 20-Perp	300,000	EUR	300,000.00	309,150.00	0.27
Ibm Corp 0.65% 20-11.02.32	100,000	EUR	99,690.00	99,557.00	0.09
Ing Group 0.1% 19-03.09.25	300,000	EUR	297,453.00	300,474.00	0.26
Intel Corp 4.75% 20-25.03.50	150,000	USD	140,162.30	168,139.67	0.15
Italy 0.60% 20-15.06.23 /Btp	2,450,000	EUR	2,496,862.00	2,496,060.00	2.18
Italy 0.9% 17-01.08.22 /Btp	9,500,000	EUR	9,645,730.00	9,636,800.00	8.42
Italy 0.95% 18-01.03.23 /Btp	2,250,000	EUR	2,301,057.50	2,300,033.25	2.01
Italy 1.2% 17-01.04.22	2,250,000	EUR	2,280,747.50	2,278,462.50	1.99
Italy 1.35% 15-15.04.22 /Btp	2,000,000	EUR	2,030,960.00	2,028,840.00	1.78
Italy 1.45% 15-15.09.22 /Btp	3,280,000	EUR	3,357,204.80	3,353,695.04	2.93
Jef 2.75% 20-15.10.32	270,000	USD	227,842.43	228,908.28	0.20
Jpm 3.9% 15-15.07.25	680,000	USD	688,294.68	634,375.33	0.55

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Global Absolute Bond Euro Hedged

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Jpmorgan Ch 1.514% 20-01.06.24	550,000	USD	502,328.98	472,834.40	0.41
Jpmorgan Ch 2.182% 20-01.06.28	170,000	USD	150,198.87	146,854.53	0.13
Jpmorgan Ch 2.739% 19-15.10.30	365,000	USD	314,898.77	322,423.52	0.28
Lloyds Bk 2.438% 20-05.02.26	200,000	USD	181,818.18	175,913.98	0.15
Lloyds Bk 3.87% 20-09.07.25	250,000	USD	230,096.64	228,479.58	0.20
Logicor Fin 0.75% 19-15.07.24	100,000	EUR	100,565.00	101,665.40	0.09
Lyb Intl Fi 4.20% 19-15.10.49	60,000	USD	56,365.43	57,538.56	0.05
Magellan 3.25% 20-01.06.30	85,000	USD	78,616.54	77,248.51	0.07
Magellan 3.95% 19-01.03.50	90,000	USD	81,720.51	82,344.38	0.07
Mara Oil 3.85% 15-01.06.25	131,000	USD	124,057.83	120,334.44	0.11
Markel 5% 16-05.04.46	70,000	USD	73,003.25	75,926.57	0.07
Marriott 2.85% 21-15.04.31	225,000	USD	185,956.65	192,868.84	0.17
Mcdonalds 3.60% 20-01.07.30	55,000	USD	50,393.48	52,200.26	0.05
Mcdonalds 4.20% 20-01.04.50	5,000	USD	4,562.26	5,083.74	-
Medtrnc 1.375% 20-15.10.40	250,000	EUR	247,702.50	254,385.50	0.22
Mit Ufj Fin 2.193% 20-25.02.25	450,000	USD	416,435.55	395,075.38	0.35
Mor St 3.772% 18-24.01.29	150,000	USD	140,979.28	142,059.64	0.13
Mor St 6.375% 12-24.07.42	185,000	USD	247,372.22	239,544.60	0.21
Morgan Stan 1.593% 21-04.05.27	245,000	USD	203,810.00	207,953.63	0.18
Morgan Stan 2.699% 20-22.01.31	400,000	USD	358,969.76	353,549.48	0.31
Motorola 4.6% 19-23.05.29	100,000	USD	99,054.07	98,395.02	0.09
Mplx Lp 5.2% 17-01.03.47	55,000	USD	52,652.71	57,125.61	0.05
Mylan 5.2% 18-15.04.48	50,000	USD	50,295.31	51,913.57	0.05
Natwest Gr 4.892% 18-18.05.29	200,000	USD	192,486.13	197,647.67	0.17
Netapp Inc 1.875% 20-22.06.25	300,000	USD	267,107.98	260,322.52	0.23
Nissan Moto 3.201% 20-17.09.28	550,000	EUR	550,000.00	622,470.37	0.54
Novartis 0.0% 20-23.09.28	250,000	EUR	248,385.00	246,798.00	0.22
O Reilly Au 4.20% 20-01.04.30	240,000	USD	221,434.00	233,201.97	0.20
Oneok Inc 3.4% 19-01.09.29	295,000	USD	274,826.89	265,019.62	0.23
Oneok Inc 4.95% 17-13.07.47	70,000	USD	67,641.84	69,296.16	0.06
Oracle Corp 3.85% 20-01.04.60	150,000	USD	135,456.89	134,403.54	0.12
Orange 5.25% 14-Perp	300,000	EUR	350,250.00	336,594.60	0.30
Phillips 66 3.70% 20-06.04.23	70,000	USD	64,246.53	62,307.43	0.05
Ppl Cap Fdg 4.125% 20-15.04.30	200,000	USD	183,004.12	194,972.50	0.17
Quest Diag 2.95% 19-30.06.30	75,000	USD	67,567.07	67,168.25	0.06
R Lauren 1.70% 20-15.06.22	60,000	USD	53,800.16	51,261.93	0.04
Rbc 1.15% 20-10.06.25	750,000	USD	658,942.27	635,990.08	0.56
Roper Tech 1.0% 20-15.09.25	355,000	USD	297,375.78	297,238.42	0.26
Santander 0.50% 20-04.02.27	400,000	EUR	397,976.00	401,401.60	0.35
Santander 1.849% 21-25.03.26	400,000	USD	336,898.85	341,187.25	0.30
Socgen 0.75% 20-25.01.27	100,000	EUR	99,986.00	101,106.80	0.09
Socgen 0.875% 20-22.09.28	400,000	EUR	398,544.00	406,172.00	0.36
Societe 0% 20-24.11.30 Mtn	200,000	EUR	199,090.00	199,794.00	0.17
Spain 0.35% 18-30.07.23	5,000,000	EUR	5,095,120.00	5,087,590.00	4.45
Spain 0.4% 17-30.04.22	5,000,000	EUR	5,042,250.00	5,040,160.00	4.40
Spain 0.45% 17-31.10.22	3,110,000	EUR	3,154,732.00	3,151,674.00	2.75
Spain 5.4% 13-31.01.23	5,000,000	EUR	5,486,000.00	5,470,810.00	4.78
Spanish Gov 0.0% 20-30.04.23	2,120,000	EUR	2,141,268.80	2,139,570.57	1.87
Sse 1.75% 20-16.04.30	300,000	EUR	297,447.00	328,076.40	0.29
Sthw Airl 4.75% 20-04.05.23	200,000	USD	183,094.20	180,976.44	0.16
Sthw Airl 5.125% 20-15.06.27	115,000	USD	103,107.84	114,239.80	0.10
Sthw Airl 5.25% 20-04.05.25	50,000	USD	45,510.66	48,117.77	0.04

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Global Absolute Bond Euro Hedged

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Sumibk 2.348% 20-15.01.25	240,000	USD	214,458.05	211,432.83	0.18
Sunoco Logi 5.0% 20-15.05.50	100,000	USD	92,888.21	97,523.23	0.09
Suzano Aust 6% 19-15.01.29	200,000	USD	196,662.17	200,843.17	0.18
Swiss Re Fi 2.714% 20-04.06.52	100,000	EUR	100,000.00	110,009.60	0.09
Teck Res 6.25% 11-15.07.41	200,000	USD	209,030.27	220,542.23	0.19
Tesco Corp 2.75% 20-27.04.30	100,000	GBP	114,132.43	124,275.80	0.11
Total Sa 2.708% 16-Perp	300,000	EUR	319,770.00	312,000.00	0.27
Transc Gas 3.25% 20-15.05.30	75,000	USD	69,302.94	68,492.31	0.06
Ubs 0.25% 20-29.01.26 Regs	300,000	EUR	298,338.00	301,116.60	0.26
Union Paci 2.40% 20-05.02.30	250,000	USD	226,347.48	217,815.51	0.19
Upjohn Fina 1.908% 20-23.06.32	200,000	EUR	200,000.00	212,712.00	0.19
Valero Ener 2.70% 20-15.04.23	125,000	USD	113,820.65	109,256.99	0.10
Ventas Realty 4.4% 18-15.01.29	105,000	USD	104,351.44	101,651.09	0.09
Vereit Oper 2.20% 20-15.06.28	10,000	USD	8,362.03	8,562.64	0.01
Vereit Oper 2.85% 20-15.12.32	15,000	USD	12,549.01	13,229.01	0.01
Verisk An 3.625% 20-15.05.50	60,000	USD	54,609.16	54,224.09	0.04
Verizon Com 2.55% 21-21.03.31	140,000	USD	116,556.26	120,792.50	0.11
Verizon Com 2.65% 20-20.11.40	85,000	USD	71,832.98	69,036.34	0.06
Verizon Com 4.0% 20-22.03.50	50,000	USD	45,566.39	48,509.91	0.04
Visa Inc 2.70% 20-15.04.40	35,000	USD	31,658.83	30,535.21	0.03
Vw Intl Fin 3.875% 17-Perp	200,000	EUR	216,250.00	220,984.40	0.19
Vw Intl Fin 3.875% 20-Perp	200,000	EUR	200,000.00	222,000.00	0.20
Walgreen Co 4.10% 20-15.04.50	200,000	USD	183,452.58	184,679.16	0.16
Wells Fargo 2.572% 20-11.02.31	75,000	USD	67,934.78	65,510.72	0.06
Wells Fargo 5.013% 20-04.04.51	150,000	USD	139,392.25	173,302.91	0.15
Welltower 2.70% 19-15.02.27	25,000	USD	22,557.36	22,386.85	0.02
Welltower 2.80% 21-01.06.31	185,000	USD	154,766.43	161,362.52	0.14
Welltower 3.1% 19-15.01.30	200,000	USD	188,306.42	179,767.59	0.15
Wpc Eurobon 0.95% 21-01.06.30	250,000	EUR	248,337.50	245,756.00	0.21
			110,295,788.71	110,229,004.81	96.33
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			110,295,788.71	110,229,004.81	96.33
TOTAL INVESTMENT PORTFOLIO			110,295,788.71	110,229,004.81	96.33

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Absolute Bond Euro Hedged

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
States, Provinces and Municipalities	69.59	France	19.74
Banks and financial institutions	9.28	Italy	19.31
Holding and Finance Companies	5.96	Spain	18.90
Petrol	1.78	Germany	14.74
Pharmaceuticals and Cosmetics	1.13	United States of America	14.68
Transportation	0.91	Great Britain	2.79
Public services	0.90	Netherlands	1.73
Automobile industry	0.89	Canada	1.23
Communication Services	0.82	Japan	1.07
Electronics and Electrical Equipment	0.62	Luxembourg	0.53
Insurance	0.59	Colombia	0.49
Real estate companies	0.55	Switzerland	0.35
Healthcare Education and Social Services	0.54	Norway	0.24
Office equipment, computers	0.34	Australia	0.19
Retail	0.33	Austria	0.18
Tobacco and spirits	0.30	Isle of Man	0.16
Mechanics, machinery	0.28	Cash and Other Assets / (Liabilities)	3.67
Chemicals	0.27		100.00
Leisure	0.22		
Mines, heavy industries	0.19		
Packaging and Container Industry	0.18		
Internet Software	0.16		
Electronic semiconductor	0.15		
Aerospace technology	0.15		
Food and Distilleries	0.08		
Textile	0.04		
Graphic art, publishing	0.03		
Other Services	0.03		
Precious metals	0.02		
Cash and Other Assets / (Liabilities)	3.67		
	100.00		

Eurizon AM Sicav

(formerly Pramerica Sicav)

Dynamic Bond Euro Hedged

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abbvie 3.20% 20-21.11.29	730,000	USD	671,854.54	669,126.68	0.22
Abbvie 4.05% 20-21.11.39	150,000	USD	135,709.55	146,639.67	0.05
Abbvie 4.25% 20-21.11.49	980,000	USD	925,187.91	993,185.62	0.33
Abibb 5.55% 19-23.01.49	360,000	USD	432,256.90	418,855.51	0.14
Activision 1.35% 20-15.09.30	65,000	USD	54,484.26	51,305.08	0.02
Activision 2.50% 20-15.09.50	195,000	USD	163,634.93	147,717.44	0.05
Aig 4.5% 14-16.07.44	440,000	USD	462,775.91	450,733.04	0.15
Air Prod&Ch 1.85% 20-15.05.27	800,000	USD	737,140.75	693,243.71	0.23
Alberta 3.3% 18-15.03.28	150,000	USD	152,901.99	141,568.15	0.05
Altria Grp 2.35% 20-06.05.25	590,000	USD	540,165.05	520,273.74	0.18
Altria Grp 3.40% 21-04.02.41	230,000	USD	189,213.26	185,070.19	0.06
Amer Water 3.45% 20-01.05.50	50,000	USD	45,924.53	45,655.35	0.01
Ameren 3.25% 19-15.03.50	200,000	USD	179,581.30	182,459.39	0.06
Anthem Inc 2.375% 19-15.01.25	1,065,000	USD	999,480.24	940,587.26	0.32
Ascen Hlth 2.532% 19-15.11.29	155,000	USD	147,657.22	137,512.38	0.05
At&T Inc 3.50% 20-01.06.41	535,000	USD	487,381.43	469,017.04	0.16
Autonation 4.75% 20-01.06.30	1,406,000	USD	1,385,481.99	1,403,467.66	0.47
Avangrid 3.20% 20-15.04.25	175,000	USD	160,593.82	158,522.06	0.05
Bac 1.898% 20-23.07.31	1,000,000	USD	786,824.91	820,686.41	0.27
Bac 2.496% 20-13.02.31	160,000	USD	139,443.33	137,883.44	0.05
Bac 2.687% 21-22.04.32	1,415,000	USD	1,181,036.64	1,228,868.80	0.41
Bac 2.884% 19-22.10.30	350,000	USD	314,833.14	311,176.53	0.10
Bac 4.083% 20-20.03.51	115,000	USD	104,802.70	115,955.45	0.04
Barclays 3.932% 19-07.05.25	820,000	USD	765,600.04	746,422.42	0.25
Barclays 4.972% 18-16.05.29	440,000	USD	471,441.37	434,774.50	0.14
Barrick 5.25% 12-01.04.42	100,000	USD	108,267.11	110,560.43	0.04
Barrick Pd 5.95% 09-15.10.39	250,000	USD	287,435.67	292,016.61	0.10
Bat Cap Crp 2.259% 20-25.03.28	720,000	USD	615,016.66	603,052.61	0.20
Bgaria-Flir 1.375% 20-23.09.50	400,000	EUR	412,000.00	376,710.40	0.13
Boa 4% 15-22.01.25	3,049,000	USD	3,052,361.01	2,822,003.24	0.94
Boa 4.45% 16-03.03.26	350,000	USD	349,839.73	334,442.71	0.11
Boardwalk 3.40% 20-15.02.31	125,000	USD	106,198.44	112,005.91	0.04
Brazil 4.5% 19-30.05.29	670,000	USD	640,644.64	604,457.50	0.20
Brixmor 3.9% 17-15.03.27	530,000	USD	503,361.41	490,662.02	0.16
Brixmor 4.05% 20-01.07.30	820,000	USD	769,746.96	774,356.63	0.26
Brixmor 4.125% 19-15.05.29	280,000	USD	287,001.94	264,732.61	0.09
Broadcom 3.15% 20-15.11.25	111,000	USD	102,240.40	100,410.78	0.03
Broadcom 3.459% 20-15.09.26	156,000	USD	138,876.45	143,202.02	0.05
Broadcom 5.0% 20-15.04.30	800,000	USD	802,071.58	797,298.75	0.27
Bunge Ltd F 1.63% 20-17.08.25	430,000	USD	365,379.42	366,971.03	0.12
Cbs 4.20% 20-19.05.32	245,000	USD	221,933.98	238,691.15	0.08
Cbs 4.6% 15-15.01.45	420,000	USD	411,579.91	420,416.64	0.14
Cdn Nat Res 6.25% 07-15.03.38	280,000	USD	332,798.71	315,826.16	0.11
Cenovus Egy 4.25% 17-15.04.27	200,000	USD	190,777.54	188,521.99	0.06
Cenovus Egy 5.4% 17-15.06.47	190,000	USD	195,993.46	198,368.42	0.07
Charter Com 3.70% 20-01.04.51	70,000	USD	59,584.24	58,422.29	0.02
Charter Com 3.90% 21-01.06.52	395,000	USD	308,946.89	339,380.90	0.12
Charter Com 4.80% 19-01.03.50	725,000	USD	685,788.85	702,605.99	0.24
Charter Com 6.384% 16-23.10.35	300,000	USD	328,788.26	338,563.13	0.11

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Dynamic Bond Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Chevron 1.554% 20-11.05.25	1,850,000	USD	1,716,300.21	1,598,951.88	0.54
Chevron Usa 5.25% 20-15.11.43	260,000	USD	262,417.30	298,091.75	0.10
Cigna 4.375% 19-15.10.28	900,000	USD	890,758.96	883,305.23	0.29
Citigp 2.561% 21-01.05.32	725,000	USD	599,144.08	623,442.18	0.21
Citigp 2.976% 19-05.11.30	200,000	USD	180,277.63	178,792.87	0.06
Citigp 3.106% 20-08.04.26	2,265,000	USD	2,073,226.54	2,044,535.29	0.68
Citigp 3.668% 17-24.07.28	740,000	USD	706,489.18	688,499.93	0.23
Citigp 3.875% 15-26.03.25	350,000	USD	337,361.02	323,874.60	0.11
Citigp 3.887% 17-10.01.28	990,000	USD	959,300.52	929,466.34	0.31
Citigp 4.412% 20-31.03.31	500,000	USD	463,048.71	492,961.80	0.17
Citigroup I 4.6% 16-09.03.26	380,000	USD	394,538.82	364,898.78	0.12
Citizens Bk 2.25% 20-28.04.25	1,075,000	USD	989,005.95	947,816.26	0.32
Cna Fi Corp 2.05% 20-15.08.30	320,000	USD	271,261.66	265,269.18	0.09
Colombia Re 5% 15-15.06.45	200,000	USD	206,081.14	179,242.83	0.06
Comcast 3.75% 20-01.04.40	35,000	USD	32,237.08	33,309.14	0.01
Cvs Health 4.3% 18-25.03.28	1,357,000	USD	1,343,092.25	1,315,577.52	0.44
Ddr 3.625% 15-01.02.25	1,105,000	USD	1,028,397.29	984,611.64	0.33
Deere 3.75% 20-15.04.50	25,000	USD	23,075.04	25,504.76	0.01
Deutsche 1.686% 21-19.03.26	175,000	USD	147,108.27	148,962.42	0.05
Diageo Cap 2.125% 20-29.04.32	200,000	USD	182,957.02	169,654.30	0.06
Diamondback 3.25% 19-01.12.26	1,105,000	USD	1,036,507.44	999,158.52	0.33
Diamondback 4.40% 21-24.03.51	70,000	USD	58,501.01	66,602.07	0.02
Discover Bk 2.70% 20-06.02.30	725,000	USD	654,204.49	639,816.42	0.21
Discovery 4.125% 19-15.05.29	130,000	USD	125,006.69	122,931.37	0.04
Discovery 4.65% 20-15.05.50	80,000	USD	74,123.39	78,694.10	0.03
Discovery 5.3% 19-15.05.49	200,000	USD	203,487.42	211,008.43	0.07
Dollar Gen 3.50% 20-03.04.30	850,000	USD	777,510.76	788,130.68	0.26
Dollar Tree 4.2% 18-15.05.28	200,000	USD	194,151.99	192,523.58	0.07
Dow Chem 3.60% 20-15.11.50	300,000	USD	250,888.87	273,531.20	0.09
Emerson El 1.80% 20-15.10.27	950,000	USD	875,433.50	821,291.66	0.27
Enterp Prod 3.70% 20-31.01.51	435,000	USD	385,928.73	393,653.80	0.13
Enterp Prod 3.95% 20-31.01.60	60,000	USD	53,271.38	55,661.89	0.02
Enterp Prod 4.8% 18-01.02.49	390,000	USD	392,570.52	404,987.15	0.13
Equifax Inc 2.6% 19-01.12.24	235,000	USD	212,142.09	208,532.74	0.07
Equifax Inc 3.95% 18-15.06.23	200,000	USD	192,715.45	179,074.49	0.06
Equinor 3.125% 20-06.04.30	700,000	USD	635,670.48	643,094.90	0.22
Etp 5.3% 17-15.04.47	200,000	USD	188,916.40	197,403.84	0.07
Exelon Corp 4.70% 20-15.04.50	50,000	USD	45,275.13	53,289.38	0.02
FhIb 3.25% 18-16.11.28	200,000	USD	206,201.86	191,699.60	0.07
France 0.0% 20-25.02.23 /Oat	50,000,000	EUR	50,562,000.00	50,527,100.00	16.89
General Mot 5.2% 01.04.45	450,000	USD	426,672.58	469,260.76	0.16
General Mot 6.125% 20-01.10.25	700,000	USD	648,754.99	698,954.60	0.23
General Mtr 2.90% 20-26.02.25	675,000	USD	602,403.27	602,653.26	0.20
Genpact 3.375% 19-01.12.24	715,000	USD	662,760.39	644,100.57	0.22
Gldm Sachs 1.992% 21-27.01.32	275,000	USD	227,160.09	224,996.58	0.08
Gldm Sachs2.615% 22.04.32	980,000	USD	818,820.63	845,112.83	0.28
Gs 4.223% 18-01.05.29	100,000	USD	94,899.45	96,241.34	0.03
Hcp 3.0% 19-15.01.30	1,465,000	USD	1,321,374.63	1,310,091.57	0.44
Hsbc Hldg 1.589% 20-24.05.27	1,550,000	USD	1,305,043.36	1,310,023.54	0.44
Hsbc Hldg 2.633% 19-07.11.25	500,000	USD	448,108.98	442,505.61	0.15
Hungary 7.625% 11-29.03.41	90,000	USD	133,782.68	124,291.37	0.04
Husky Ener 4% 14-15.04.24	700,000	USD	614,201.01	631,768.77	0.21

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Dynamic Bond Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Husky Energy 4.4% 19-15.04.29	1,350,000	USD	1,308,436.03	1,288,371.70	0.43
Indonesia 1.10% 21-12.03.33	135,000	EUR	133,872.75	131,866.92	0.05
Indonesia 1.75% 18-24.04.25	150,000	EUR	158,475.00	157,381.80	0.05
Indonesia 4.625% 13-15.04.43	500,000	USD	535,697.90	487,543.55	0.16
Intel Corp 4.75% 20-25.03.50	400,000	USD	373,766.14	448,372.45	0.15
Italy 0.0% 20-15.01.24 /BTP	5,000,000	EUR	5,039,800.00	5,030,450.00	1.68
Italy 0.9% 17-01.08.22 /Btp	6,500,000	EUR	6,599,710.00	6,593,600.00	2.20
Italy 1.35% 15-15.04.22 /Btp	14,000,000	EUR	14,215,880.00	14,201,880.00	4.75
Italy 2.875% 19-17.10.29	700,000	USD	648,086.90	614,252.95	0.21
Italy 4.5% 13-01.05.23 Btp	12,000,000	EUR	13,109,400.00	13,076,328.00	4.37
Italy 5.375% 03-15.06.33	350,000	USD	387,018.18	372,017.42	0.12
Jef 2.75% 20-15.10.32	710,000	USD	599,141.20	601,943.99	0.20
Jpm 3.3% 16-01.04.26	200,000	USD	191,651.25	184,524.54	0.06
Jpm 3.509% 18-23.01.29	770,000	USD	730,979.35	715,333.25	0.24
Jpm 3.9% 15-15.07.25	680,000	USD	688,294.68	634,375.33	0.21
Jpmorgan 3.702% 19-06.05.30	510,000	USD	493,496.23	480,642.40	0.16
Jpmorgan Ch 1.514% 20-01.06.24	1,950,000	USD	1,780,984.56	1,676,412.87	0.56
Jpmorgan Ch 1.953% 21-04.02.32	1,005,000	USD	828,934.35	823,946.26	0.28
Jpmorgan Ch 2.069% 21-01.06.29	1,065,000	USD	871,522.09	905,258.98	0.30
Jpmorgan Ch 2.083% 20-22.04.26	400,000	USD	366,770.59	348,872.82	0.12
Jpmorgan Ch 2.182% 20-01.06.28	1,010,000	USD	892,358.00	872,488.67	0.29
Kansas City 3.50% 20-01.05.50	410,000	USD	373,750.62	364,648.16	0.12
Keycorp 2.55% 19-01.10.29	690,000	USD	635,953.03	609,401.14	0.20
Kimco Realt 2.70% 20-01.10.30	300,000	USD	264,577.83	260,094.31	0.09
Kinder Mor 3.25% 20-01.08.50	155,000	USD	129,701.80	126,330.40	0.04
Kinross 4.5% 18-15.07.27	655,000	USD	622,640.71	631,079.86	0.21
Lennar 5.25% 18-01.06.26	675,000	USD	667,944.86	660,538.15	0.22
Lyb Intl Fi 4.20% 19-15.10.49	290,000	USD	272,385.71	278,103.04	0.09
Magellan 3.25% 20-01.06.30	225,000	USD	208,102.60	204,481.35	0.07
Magellan 3.95% 19-01.03.50	520,000	USD	475,109.87	475,767.51	0.16
Mara Oil 3.85% 15-01.06.25	1,035,000	USD	980,151.53	950,733.90	0.32
Markel 4.15% 19-17.09.50	400,000	USD	372,391.83	389,583.68	0.13
Marriott 2.85% 21-15.04.31	600,000	USD	495,884.40	514,316.91	0.17
Marriott 3.50% 20-15.10.32	250,000	USD	210,227.85	224,203.57	0.08
Mastercard 3.85% 20-26.03.50	45,000	USD	41,497.68	45,857.55	0.02
Mcdonalds 3.60% 20-01.07.30	135,000	USD	123,693.10	128,127.91	0.04
Mcdonalds 4.20% 20-01.04.50	15,000	USD	13,686.77	15,251.21	0.01
Mexico Airp 5.5% 17-31.07.47 Regs	200,000	USD	180,953.24	170,961.21	0.06
Midmichigan 3.409% 20-01.06.50	570,000	USD	481,866.60	516,540.78	0.17
Mit Ufj Fin 2.193% 20-25.02.25	1,100,000	USD	1,017,953.56	965,739.81	0.32
Mor St 3.625% 17-20.01.27	640,000	USD	612,223.58	598,395.03	0.20
Mor St 3.772% 18-24.01.29	1,535,000	USD	1,442,687.96	1,453,743.63	0.48
Morgan Stan 1.593% 21-04.05.27	595,000	USD	494,967.14	505,030.23	0.17
Morgan Stan 1.928% 21-28.04.32	655,000	USD	541,054.02	537,473.31	0.18
Morgan Stan 2.699% 20-22.01.31	900,000	USD	807,681.95	795,486.32	0.27
Morgan Stan 3.217% 21-22.04.42	30,000	USD	24,956.33	26,839.85	0.01
Motorola 4.6% 19-23.05.29	300,000	USD	297,162.20	295,185.05	0.10
Mplx Lp 2.65% 20-15.08.30	205,000	USD	174,064.46	174,641.92	0.06
Mplx Lp 4.7% 18-15.04.48	120,000	USD	106,847.18	117,594.25	0.04
Mplx Lp 5.2% 17-01.03.47	120,000	USD	114,878.63	124,637.69	0.04
Mplx Lp 5.5% 18-15.02.49	300,000	USD	301,547.36	327,628.58	0.11
Mskcc 2.955% 20-01.01.50	150,000	USD	132,088.76	128,514.60	0.04

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Dynamic Bond Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Mylan 5.2% 18-15.04.48	465,000	USD	453,154.81	482,796.17	0.16
Natwest Gr 4.892% 18-18.05.29	200,000	USD	192,486.13	197,647.67	0.06
Natwest Gr 5.076% 18-27.01.30	200,000	USD	199,737.41	200,083.84	0.07
Nomura Hldg 2.648% 20-16.01.25	425,000	USD	382,744.96	376,538.47	0.13
O Reilly Au 4.20% 20-01.04.30	575,000	USD	530,518.97	558,713.05	0.19
Ohiohealth 3.042% 15.11.50 /Pool	80,000	USD	73,106.10	70,885.32	0.02
Oneok Inc 3.4% 19-01.09.29	240,000	USD	218,310.10	215,609.18	0.07
Oneok Inc 4.45% 19-01.09.49	340,000	USD	304,896.50	317,117.60	0.11
Oneok Inc 5.2% 18-15.07.48	200,000	USD	199,758.47	206,780.96	0.07
Owens Corng 4.4% 18-30.01.48	240,000	USD	216,889.53	239,113.60	0.08
Paa 3.55% 19-15.12.29	840,000	USD	768,907.07	746,535.41	0.25
PAA 4.5% 16-15.12.26	1,300,000	USD	1,193,361.14	1,230,967.92	0.41
Paa 4.65% 15-15.10.25	290,000	USD	284,257.90	273,607.06	0.09
Panama 4.3% 29.04.53/ Pool	200,000	USD	204,277.59	186,961.21	0.06
Paypal Hldg 1.35% 20-01.06.23	1,550,000	USD	1,430,421.21	1,329,911.50	0.44
Peacehealth 1.375% 20-15.11.25	685,000	USD	583,624.44	583,347.33	0.19
Phillips 66 3.70% 20-06.04.23	170,000	USD	156,027.29	151,318.04	0.05
Pioneer Nat 1.90% 20-15.08.30	795,000	USD	665,889.69	646,121.78	0.22
Ppl Cap Fdg 4.125% 20-15.04.30	500,000	USD	457,510.30	487,431.24	0.16
Prologis 2.125% 20-15.04.27	445,000	USD	401,715.21	391,275.78	0.13
Puget Ener 4.10% 20-15.06.30	250,000	USD	230,774.39	236,147.03	0.08
Quebec Prov 2.75% 17-12.04.27	100,000	USD	98,109.14	91,541.56	0.03
Quest Diag 2.95% 19-30.06.30	695,000	USD	626,121.49	622,425.83	0.21
R Lauren 1.70% 20-15.06.22	145,000	USD	130,017.06	123,883.00	0.04
Realty Inc 3.25% 20-15.01.31	100,000	USD	95,627.71	91,857.69	0.03
Regeneron P 1.75% 20-15.09.30	280,000	USD	237,247.16	223,950.84	0.07
Regeneron P 2.80% 20-15.09.50	115,000	USD	97,262.30	88,366.21	0.03
Romania 4.125% 18-11.03.39	230,000	EUR	276,420.00	272,055.50	0.09
Santander 2.958% 21-25.03.31	200,000	USD	166,901.85	173,953.83	0.06
Santander 3.8% 17-23.02.28	600,000	USD	558,980.00	559,739.29	0.18
Santander 4.379% 18-12.04.28	800,000	USD	835,916.71	771,490.86	0.26
South Africa 4.665% 12-17.01.24	900,000	USD	841,802.32	815,767.29	0.27
Spain 0.4% 17-30.04.22	10,000,000	EUR	10,084,500.00	10,080,320.00	3.37
Spain 5.4% 13-31.01.23	25,000,000	EUR	27,430,000.00	27,354,050.00	9.14
Stanford 1.289% 20-01.06.27	365,000	USD	330,107.62	308,245.67	0.10
Steel Dyn 2.80% 19-15.12.24	350,000	USD	315,904.16	311,486.40	0.10
Sthw Airl 4.75% 20-04.05.23	500,000	USD	457,735.50	452,441.10	0.15
Sthw Airl 5.125% 20-15.06.27	280,000	USD	251,045.18	278,149.07	0.09
Sthw Airl 5.25% 20-04.05.25	150,000	USD	136,531.97	144,353.31	0.05
Sumibk 2.348% 20-15.01.25	560,000	USD	500,402.11	493,343.29	0.16
Sunoco Log 5.4% 17-01.10.47	230,000	USD	226,475.01	229,887.12	0.08
Sunoco Logi 5.0% 20-15.05.50	350,000	USD	339,789.15	341,331.31	0.11
Teck Res 6.25% 11-15.07.41	550,000	USD	574,833.56	606,491.12	0.20
Texas 2.328% 20-15.11.50	140,000	USD	119,078.00	107,028.62	0.04
T-Mobile Us 3.0% 21-15.02.41	40,000	USD	33,982.75	33,310.96	0.01
T-Mobile Us 3.50% 21-15.04.25	400,000	USD	368,069.95	365,546.37	0.12
T-Mobile Us 4.375% 21-15.04.40	175,000	USD	157,886.56	172,434.02	0.06
T-Mobile Us 4.50% 21-15.04.50	215,000	USD	197,042.11	215,858.03	0.07
Uni Of Penn 2.396% 20-01.10.50	100,000	USD	88,597.50	81,418.21	0.03
Unicredit 1.982% 03.06.27 144a	505,000	USD	413,290.78	424,399.11	0.14
Unum Group 4% 19-15.06.29	400,000	USD	381,358.02	378,929.14	0.13
Uruguay 5.1% 14-18.06.50 /Pool	190,000	USD	219,257.59	209,781.79	0.07

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Dynamic Bond Euro Hedged

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
USA 0% 14-15.08.44 /Strip Io	85,000	USD	40,871.13	43,018.16	0.01
USA 0% 14-15.11.44 /Strip Po	1,940,000	USD	1,088,190.80	989,787.67	0.33
USA 0.125% 21-31.05.23 /Tbo	25,000,000	USD	20,528,429.98	21,033,147.13	7.03
USA 0.25% 20-31.10.25 /Tbo	785,000	USD	670,325.15	647,384.03	0.22
USA 1.50% 19-30.09.24 /Tbo	2,005,000	USD	1,792,198.90	1,744,376.88	0.58
USA 1.625% 21-15.05.31 /Tbo	1,125,000	USD	927,978.76	964,277.24	0.32
USA 1.875% 21-15.02.51/Tbo	995,000	USD	733,244.56	801,463.69	0.27
USA 2.125% 15-15.05.25 /Tbo	3,270,000	USD	3,044,475.54	2,912,041.98	0.97
USA 2.25% 15-15.11.25 /Tbo	2,300,000	USD	2,132,992.48	2,063,830.53	0.69
USA 2.25% 19-15.08.49 /Tbo	1,195,000	USD	1,061,899.90	1,044,389.09	0.35
USA 2.625% 18-31.03.25/Tbo	1,210,000	USD	1,144,842.57	1,096,036.37	0.37
USA 2.75% 18-30.06.25 /Tbo	4,100,000	USD	3,906,955.65	3,739,769.71	1.25
USA 3% 14-15.11.44 /Tbo	2,615,000	USD	3,005,727.19	2,597,464.06	0.87
USA 3% 19-15.02.49 Tbo	2,555,000	USD	2,665,267.52	2,580,447.67	0.86
USA 3.125% 13-15.02.43 Tbo	5,695,000	USD	6,227,333.38	5,741,405.13	1.92
USA 3.625% 13-15.08.43 Tbo	4,500,000	USD	5,178,016.85	4,889,860.88	1.63
USD 2.875% 13-15.05.43 Tbo	4,895,000	USD	4,877,384.79	4,749,802.17	1.59
Valero Ener 2.15% 20-15.09.27	215,000	USD	182,059.10	184,250.87	0.06
Valero Ener 2.70% 20-15.04.23	300,000	USD	273,169.55	262,216.77	0.09
Ventas Realty 4.4% 18-15.01.29	765,000	USD	763,242.25	740,600.76	0.25
Vereit Oper 2.20% 20-15.06.28	35,000	USD	29,267.10	29,969.23	0.01
Vereit Oper 2.85% 20-15.12.32	45,000	USD	37,647.02	39,687.01	0.01
Verizon Com 2.55% 21-21.03.31	350,000	USD	291,390.65	301,981.24	0.10
Verizon Com 2.65% 20-20.11.40	735,000	USD	621,144.01	596,961.30	0.20
Verizon Com 4.0% 20-22.03.50	165,000	USD	150,369.09	160,082.70	0.05
Viacom 5.85% 13-01.09.43	200,000	USD	219,692.06	231,203.61	0.08
Vulcan Mat 3.50% 20-01.06.30	550,000	USD	530,260.99	511,705.67	0.17
Wabtec Corp 3.20% 20-15.06.25	650,000	USD	577,718.66	583,066.88	0.19
Wabtec Corp 4.15% 18-15.03.24	578,000	USD	557,976.75	528,075.51	0.18
Walgreen Co 4.10% 20-15.04.50	475,000	USD	435,699.87	438,613.00	0.15
Wells Fargo 0.805% 21-19.05.25	360,000	USD	298,087.27	303,035.79	0.10
Wells Fargo 2.572% 20-11.02.31	425,000	USD	384,963.77	371,227.39	0.12
Wells Fargo 2.879% 19-30.10.30	100,000	USD	90,041.42	89,378.58	0.03
Wells Fargo 3.45%13-13.02.23	230,000	USD	217,702.72	203,292.06	0.07
Wells Fargo 5.013% 20-04.04.51	350,000	USD	325,248.58	404,373.45	0.14
Welltower 2.70% 19-15.02.27	105,000	USD	94,740.90	94,024.76	0.03
Welltower 2.75% 20-15.01.31	200,000	USD	177,046.00	174,247.89	0.06
Welltower 2.80% 21-01.06.31	500,000	USD	418,287.66	436,114.92	0.15
Welltower 3.1% 19-15.01.30	320,000	USD	291,508.94	287,628.15	0.09
Yaluni 2.402% 20-15.04.50	250,000	USD	223,533.62	204,728.99	0.07
			284,675,113.26	282,119,853.19	94.29
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			284,675,113.26	282,119,853.19	94.29
TOTAL INVESTMENT PORTFOLIO			284,675,113.26	282,119,853.19	94.28

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Dynamic Bond Euro Hedged

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
States, Provinces and Municipalities	63.21	United States of America	45.95
Banks and financial institutions	9.70	France	16.89
Holding and Finance Companies	4.70	Italy	13.46
Petrol	3.65	Spain	13.01
Real estate companies	2.13	Canada	1.41
Pharmaceuticals and Cosmetics	1.41	Great Britain	1.17
Communication Services	1.17	Japan	0.61
Automobile industry	0.86	South Africa	0.27
Insurance	0.79	Indonesia	0.26
Electronics and Electrical Equipment	0.76	Norway	0.22
Transportation	0.72	Luxembourg	0.22
Healthcare Education and Social Services	0.68	Brazil	0.20
Public services	0.47	Bulgaria	0.13
Other Services	0.44	Australia	0.10
Tobacco and spirits	0.38	Romania	0.09
Mechanics, machinery	0.38	Uruguay	0.07
Office equipment, computers	0.35	Colombia	0.06
Retail	0.33	Panama	0.06
Chemicals	0.32	Mexico	0.06
Construction, building materials	0.30	Hungary	0.04
Mines, heavy industries	0.30	Cash and Other Assets / (Liabilities)	5.72
Leisure	0.30		100.00
Non-ferrous metals	0.21		
Graphic art, publishing	0.15		
Electronic semiconductor	0.15		
Biotechnology	0.10		
Miscellaneous	0.10		
Confeder. Helvet. Bonds	0.07		
Internet Software	0.07		
Precious metals	0.04		
Textile	0.04		
Cash and Other Assets / (Liabilities)	5.72		
	100.00		

Eurizon AM Sicav

(formerly Pramerica Sicav)

Clean Water

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Shares					
Aalberts Industries Nv	116,161	EUR	4,215,923.21	5,264,416.52	2.29
Acea	98,152	EUR	1,899,156.33	1,912,982.48	0.83
Advanced Drainage Systems	59,704	USD	2,654,859.23	5,868,208.50	2.55
American States Water Co	39,545	USD	2,925,205.53	2,652,782.63	1.15
American Water Works Co Inc	163,677	USD	19,251,492.78	21,271,109.62	9.25
Badger Meter Inc.	38,429	USD	2,179,252.04	3,179,303.10	1.38
Beijing Enterprises Water Gp	5,446,000	HKD	2,169,052.69	1,738,353.56	0.76
California Water Servi. Grp	50,743	USD	2,307,348.24	2,376,278.43	1.03
Essential Util Rg	257,696	USD	10,558,517.58	9,929,769.98	4.32
Evoqua Water Technologies Corp	150,669	USD	2,935,747.45	4,291,398.67	1.86
Fischer Georg Ag/ Nam.	4,910	CHF	4,339,293.88	6,148,133.00	2.67
Franklin Electric Co Inc	47,683	USD	2,428,059.71	3,241,318.26	1.41
Geberit Ag /Namen-Aktien	18,395	CHF	8,789,721.65	11,642,613.68	5.06
Gorman Rupp Co	23,513	USD	697,966.46	682,788.97	0.30
Guangdong Investment Ltd	2,891,735	HKD	5,108,172.18	3,503,771.93	1.52
Halma Plc	349,016	GBP	8,795,253.37	10,941,555.48	4.75
Interpump Group Sa	96,700	EUR	3,170,963.39	4,829,198.00	2.10
Kurita Water Ind.Ltd	129,100	JPY	3,377,712.31	5,226,443.98	2.27
Lindsay Corp	13,750	USD	1,227,140.75	1,916,188.87	0.83
Metawater Co. Ltd.	35,700	JPY	657,346.30	571,870.44	0.25
Middlesex Water Co	11,940	USD	693,334.16	822,812.98	0.36
Montrose Environ Rg	8,027	USD	372,948.91	363,177.76	0.16
Mueller Water Products Inc -A-	239,555	USD	2,273,793.25	2,912,633.31	1.26
Nomura Micro Science Co Ltd	6,000	JPY	216,833.84	195,506.59	0.09
Organo	5,100	JPY	268,646.45	241,329.87	0.10
Pennon Group Plc	494,101	GBP	6,083,392.41	6,533,735.45	2.84
Pentair Plc	190,142	USD	7,378,300.78	10,820,137.93	4.70
Reliance Worldwide Corp Ltd	860,628	AUD	2,259,260.76	2,864,945.78	1.25
Rexnord Corp Shs	145,498	USD	3,744,413.13	6,138,886.95	2.67
Sabesp /Sadr	365,379	USD	3,795,513.58	2,279,767.79	0.99
Severn Trent Plc	272,767	GBP	7,898,967.20	7,944,456.53	3.46
Sjw Group Shs	24,209	USD	1,444,645.21	1,292,099.24	0.56
Stantec Inc	112,947	CAD	4,367,798.77	4,252,909.88	1.85
Suez Environnement Cie	401,516	EUR	5,210,263.19	8,050,395.80	3.50
Tetra Tech Inc.	62,571	USD	5,431,873.63	6,438,587.55	2.80
United Utilities Group Plc	787,181	GBP	8,608,460.36	8,932,449.15	3.88
Veolia Environnement	623,275	EUR	14,285,835.88	15,874,814.25	6.90
Watts Water Technologies Inc	35,835	USD	3,119,154.85	4,408,671.88	1.92
Xylem Inc	202,620	USD	14,620,643.97	20,494,346.71	8.91
			181,762,265.41	218,050,151.50	94.78
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			181,762,265.41	218,050,151.50	94.78
TOTAL INVESTMENT PORTFOLIO			181,762,265.41	218,050,151.50	94.78

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Clean Water

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
Public services	51.09
Mechanics, machinery	19.81
Construction, building materials	10.44
Electronic semiconductor	6.16
Environmental services & recycling	5.76
Holding and Finance Companies	1.52
Cash and Other Assets / (Liabilities)	5.22
	100.00

Geographical breakdown	%
United States of America	42.72
Great Britain	14.93
France	10.40
Switzerland	7.73
Ireland	4.70
Italy	2.93
Japan	2.71
Netherlands	2.29
Canada	1.85
Hong Kong	1.52
Australia	1.25
Brazil	0.99
Bermuda Islands	0.76
Cash and Other Assets / (Liabilities)	5.22
	100.00

Low Carbon Euro

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abertis 1.875% 19-26.03.32	2,300,000	EUR	2,337,896.00	2,448,032.60	0.43
Abn Amro Ba 0.60% 20-15.01.27	1,000,000	EUR	1,028,038.50	1,014,726.00	0.18
Accor 1.25% 17-25.01.24	1,200,000	EUR	1,246,215.00	1,254,799.20	0.22
Adler Group 1.875% 21-14.01.26	1,200,000	EUR	1,184,232.00	1,174,612.80	0.21
Adp 1.125% 19-18.06.34 Regs	1,600,000	EUR	1,699,066.40	1,656,163.20	0.30
Aegon Bank 0.625% 19-21.06.24	2,100,000	EUR	2,144,363.00	2,140,420.80	0.38
Aib Grp 1.25% 19-28.05.24	3,000,000	EUR	3,074,201.00	3,107,878.20	0.55
Akelius Res 1.0% 20-17.01.28	1,200,000	EUR	1,210,049.00	1,224,739.20	0.22
Ald Intl 1.25% 18-11.10.22	1,400,000	EUR	1,447,219.00	1,427,426.00	0.25
Allianz 2.625% 20-Perp	2,200,000	EUR	2,240,500.00	2,217,732.00	0.39
Allianz Se 4.75% 13-Perp	1,000,000	EUR	1,148,955.91	1,101,250.00	0.20
Alstom 0.25% 19-14.10.26	2,000,000	EUR	1,981,414.00	2,008,732.00	0.36
Aroundtown 1% 17-07.01.25 Regs	2,800,000	EUR	2,869,727.72	2,874,984.00	0.51
Asahi 0.541% 20-23.10.28	1,600,000	EUR	1,613,600.00	1,612,211.20	0.28
Assgen 2.124% 19-01.10.30	2,100,000	EUR	2,150,960.00	2,222,333.40	0.39
At&T Inc 1.60% 20-19.05.28	1,500,000	EUR	1,513,347.00	1,607,520.00	0.29
Atos 1.75% 18-07.05.25	1,200,000	EUR	1,292,257.11	1,268,376.00	0.23
Axa Frn 13-04.07.43/Ftf	2,100,000	EUR	2,439,457.00	2,309,227.20	0.41
Banco Bilba 1.375% 18-14.05.25	1,500,000	EUR	1,574,428.00	1,574,130.00	0.28
Bankinter 0.625% 20-06.10.27	1,200,000	EUR	1,197,892.00	1,208,052.00	0.21
Barclays 0.625% 17-14.11.23	1,200,000	EUR	1,210,289.13	1,213,684.80	0.22
Basf 1.5% 18-22.05.30 12y	1,700,000	EUR	1,895,845.00	1,892,508.00	0.34
Bbva 0.125% 21-24.03.27	1,200,000	EUR	1,197,180.00	1,197,720.00	0.22
Belfius Bk 0% 19-28.08.26	1,200,000	EUR	1,175,474.70	1,193,992.45	0.21
Bfcm 0.25% 21-19.07.28	1,200,000	EUR	1,196,532.00	1,175,035.20	0.21
Bk Of I 0.375% 21-10.05.27	1,200,000	EUR	1,195,332.00	1,193,176.80	0.21
Bmw Fin 0.75% 19-13.07.26 Regs	2,500,000	EUR	2,575,593.50	2,597,775.00	0.46
Bnp par 0.375% 20-14.10.27	2,700,000	EUR	2,707,863.00	2,702,322.00	0.48
Bnp Par 1.125% 20-15.01.32 Regs	1,400,000	EUR	1,411,081.00	1,411,390.40	0.25
Bnpp 2.375% 18-20.11.30	1,100,000	EUR	1,191,976.60	1,181,818.00	0.21
Boa 0.808% (Frn) 19-09.05.26	2,200,000	EUR	2,251,477.80	2,261,701.20	0.40
Bqe Postale 1.375% 19-24.04.29	1,500,000	EUR	1,595,234.00	1,597,965.00	0.28
Ca Ln 1.625% 20-05.06.30	1,600,000	EUR	1,665,255.00	1,661,795.36	0.30
Caixabank 0.75% 20-10.07.26	500,000	EUR	497,925.00	510,609.00	0.09
Caixabank 2.75% 17-14.07.28	1,500,000	EUR	1,589,955.00	1,565,991.90	0.28
Capgemini 2.0% 20-15.04.29	1,000,000	EUR	1,069,800.00	1,124,000.00	0.20
Cassa Depo 1.0% 20-11.02.30	3,600,000	EUR	3,566,906.10	3,664,418.40	0.65
Cez 0.875% 19-02.12.26	1,000,000	EUR	1,029,500.00	1,024,416.00	0.18
Cfcm 1.25% 20-11.06.29	1,000,000	EUR	992,079.00	1,041,642.50	0.19
Cfcm 3.25% 16-01.06.26	1,400,000	EUR	1,543,423.00	1,594,090.40	0.28
Citigp 1.75% 15-28.01.25	3,500,000	EUR	3,769,165.00	3,716,545.00	0.66
Cnp Assuran 2% 19-27.07.50	1,300,000	EUR	1,330,376.00	1,349,452.00	0.24
Coca-Cola E 1.125% 19-12.04.29	1,500,000	EUR	1,511,550.00	1,575,189.00	0.28
Comzbnk 1.25% 18-23.10.23	1,600,000	EUR	1,654,023.00	1,647,480.64	0.30
Covestro 0.875% 20-03.02.26	1,500,000	EUR	1,495,789.00	1,548,600.00	0.27
Cpi Prop Gr 1.625% 19-23.04.27	1,300,000	EUR	1,288,471.00	1,336,403.25	0.24
Cred Agric 0.375% 19-21.10.25	3,000,000	EUR	2,998,597.00	3,033,900.00	0.54
Daimler Int 0.875% 18-09.04.24	3,400,000	EUR	3,491,775.13	3,494,345.92	0.62
Danfoss I 0.375% 21-28.10.28	800,000	EUR	793,176.00	793,710.40	0.14

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Low Carbon Euro

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Danone 0.0% 21-01.12.25	500,000	EUR	499,260.00	502,069.50	0.09
De Volksban 1.75% 20-22.10.30	1,200,000	EUR	1,226,711.00	1,258,130.40	0.23
Delphi Auto 1.5% 15-10.03.25	1,500,000	EUR	1,575,547.00	1,569,888.00	0.28
Deut Bk 1.375% 20-10.06.26	1,400,000	EUR	1,419,264.00	1,469,966.40	0.26
Deut Tel 1.375% 19-05.07.34 Regs	1,400,000	EUR	1,456,322.00	1,491,366.80	0.27
Dh Eur 0.45% 19-18.03.28	1,500,000	EUR	1,519,007.50	1,511,280.00	0.27
Dong Energy 2.25% 17-Perp	1,300,000	EUR	1,369,069.00	1,358,520.80	0.24
Drax Finc 2.625% 20-01.11.25	1,000,000	EUR	1,014,040.00	1,037,500.00	0.19
Dsk Bk 1.625% 19-15.03.24	1,400,000	EUR	1,465,432.92	1,462,160.00	0.26
E.On 0.375% 20-29.09.27	1,500,000	EUR	1,491,752.00	1,517,685.00	0.27
Edf 1% 16-13.10.26	2,000,000	EUR	2,100,138.00	2,091,752.00	0.38
Edp 4.496% 19-30.04.79	1,200,000	EUR	1,338,284.00	1,306,500.00	0.23
Elenia Fina 0.375% 20-06.02.27	1,100,000	EUR	1,098,759.36	1,102,666.40	0.20
Elia Sys Op 2.75% 18-Perp Regs	1,200,000	EUR	1,268,710.00	1,263,024.00	0.22
Elm Bv 4.5% 16-Perp	1,200,000	EUR	1,418,820.00	1,408,500.00	0.25
Enbw 1.125% 19-05.11.79	1,000,000	EUR	978,500.00	1,005,590.00	0.18
Enel 1.375% 21-Perp	1,000,000	EUR	992,330.00	987,500.00	0.18
Enel Fin 1% 17-16.09.24	1,500,000	EUR	1,558,403.00	1,553,544.00	0.28
Enexis 0.875% 16-28.04.26	1,000,000	EUR	1,047,407.00	1,043,662.00	0.18
Engie 0.5% 19-24.10.30	1,800,000	EUR	1,791,982.42	1,808,388.00	0.32
Eni 1.25% 20-18.05.26	1,000,000	EUR	1,001,805.00	1,056,768.00	0.19
Erg 0.50% 20-11.09.27	1,000,000	EUR	992,476.00	998,130.00	0.18
Erg 1.875% 19-11.04.25 Regs	1,500,000	EUR	1,589,049.00	1,591,974.00	0.28
Erste Bk 0.875% 19-22.05.26	1,200,000	EUR	1,237,912.00	1,248,660.00	0.22
Essilor 0.375% 20-05.01.26	1,500,000	EUR	1,494,390.00	1,533,150.00	0.27
EU 0.10% 20-04.10.40	1,725,000	EUR	1,714,477.50	1,595,355.90	0.28
EU 0.30% 20-04.11.50	100,000	EUR	99,515.00	90,757.80	0.02
Eurogrid 1.113% 20-15.05.32	2,000,000	EUR	2,021,183.50	2,105,232.00	0.37
Fedex Corp 0.45% 21-04.05.29	900,000	EUR	896,616.00	896,281.40	0.16
Fer Emission 0.54% 20-12.11.28	1,000,000	EUR	1,010,850.00	1,005,654.00	0.18
Fiat 1.75% 19-25.03.27	1,600,000	EUR	1,718,400.00	1,708,918.40	0.30
Fluvius 0.25% 20-02.12.30	400,000	EUR	399,684.00	393,237.60	0.07
Fresenius 0.375% 20-28.09.26	900,000	EUR	893,997.00	909,527.40	0.16
Fresenius M 1.50% 20-29.05.30	1,100,000	EUR	1,097,162.00	1,169,729.00	0.21
Galp Ener 2.0% 20-15.01.26	1,700,000	EUR	1,716,830.00	1,787,621.40	0.32
Gdf Suez 3.25% 19-Perp	1,100,000	EUR	1,213,740.00	1,190,750.00	0.21
Getlink 3.50% 20-30.10.25	1,100,000	EUR	1,100,000.00	1,141,250.00	0.20
Glaxosmithk 1.25% 18-21.05.26	1,000,000	EUR	1,069,166.00	1,061,000.00	0.19
Gldm Sachs 0.01% 21-30.04.24	1,000,000	EUR	999,900.00	1,000,444.00	0.18
Gr City Pr 1.5% 18-22.02.27	1,000,000	EUR	1,064,690.00	1,060,280.00	0.19
Gs 1.375% 17-15.05.24	1,600,000	EUR	1,663,531.35	1,641,852.80	0.29
Heineken Nv 1.25% 20-07.05.33	1,500,000	EUR	1,621,396.50	1,575,129.90	0.28
Hochtief Ag 0.50% 19-03.09.27	1,800,000	EUR	1,789,307.00	1,808,820.00	0.32
Iberdrola 1.874% 20-Perp	1,000,000	EUR	1,033,750.00	1,030,500.00	0.18
Ibm Corp 1.25% 19-29.01.27	2,600,000	EUR	2,784,181.00	2,756,509.60	0.49
Icade Sa 1.5% 17-13.09.27 Regs	1,800,000	EUR	1,932,567.00	1,935,396.00	0.34
Infineon Te 1.125% 20-24.06.26	1,500,000	EUR	1,510,326.00	1,567,188.00	0.28
Ing Groep 2.5% (Frn) 17-15.02.29	2,300,000	EUR	2,472,385.00	2,430,952.80	0.43
Inmob Col 2% 18-17.04.26	1,600,000	EUR	1,729,422.63	1,723,894.40	0.31
Intesa San 1.75% 18-20.03.28	2,400,000	EUR	2,574,960.00	2,561,745.60	0.46
Intesa San 2.855% 15-23.04.25	1,200,000	EUR	1,277,425.00	1,281,168.00	0.23
Inwit 1.875% 20-08.07.26	1,200,000	EUR	1,231,310.00	1,253,599.20	0.22

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Low Carbon Euro

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Iren 0.875% 19-14.10.29 Regs	1,500,000	EUR	1,506,894.00	1,529,049.00	0.27
Italy 1.50% 20-30.04.45 /Btp	3,070,000	EUR	3,044,457.60	2,981,277.00	0.53
Italy 1.70% 20-01.09.51 /Btp	10,588,000	EUR	11,039,207.62	10,249,950.57	1.82
Italy Frn 19-15.12.23 /Cct	5,500,000	EUR	5,492,850.00	5,541,635.00	0.99
Jc Decaux 2.0% 20-24.10.24	800,000	EUR	810,461.00	846,635.20	0.15
John Deere 2.20% 20-02.04.32	1,000,000	EUR	1,100,900.00	1,179,570.00	0.21
Kbc 0.125% 21-14.01.29	800,000	EUR	794,616.00	781,900.60	0.14
Kbc 0.375% 20-16.06.27	1,000,000	EUR	995,138.00	1,008,522.00	0.18
Kellogg Co 1% 16-17.05.24	700,000	EUR	727,566.00	721,464.80	0.13
Kering 0.75% 20-13.05.28	1,000,000	EUR	1,009,172.50	1,040,178.00	0.18
Kon Ah Del 0.375% 21-18.03.30	1,000,000	EUR	996,300.00	992,300.16	0.18
Kon Friesld 2.85% 20-Perp Regs	1,200,000	EUR	1,230,524.00	1,221,672.00	0.22
La Mondiale 0.75% 20-20.04.26	700,000	EUR	696,670.00	708,556.24	0.13
Leaseplan 0.25% 21-23.02.26	1,000,000	EUR	996,140.00	996,628.20	0.18
Lseg Nthrln 0.25% 21-06.04.28	800,000	EUR	799,090.00	797,591.47	0.14
Mapfre 4.375% (Frn) 17-31.03.47	1,600,000	EUR	1,870,693.00	1,854,000.00	0.33
Mcdonalds 0.9% 19-15.06.26	1,500,000	EUR	1,559,736.00	1,560,315.00	0.28
Medio Ambie 0.815% 19-04.12.23	1,000,000	EUR	1,001,730.00	1,016,310.00	0.18
Mediobanca 1.0% 20-08.09.27	1,000,000	EUR	1,003,518.00	1,029,785.60	0.18
Medtrnc 1.50% 19-02.07.39	1,000,000	EUR	1,078,330.00	1,047,744.00	0.19
Merck Fin 0.375% 19-05.07.27	1,600,000	EUR	1,608,904.00	1,625,440.00	0.29
Mit Ufj Fin 0.978% 20-09.06.24	1,100,000	EUR	1,112,890.50	1,135,838.00	0.20
Mizu Fin 0.184% 21-13.04.26	1,600,000	EUR	1,599,450.00	1,600,332.80	0.29
Mondelez 1.625% 15-08.03.27	1,700,000	EUR	1,841,442.00	1,829,397.20	0.32
Morgan Stan 0.495% 20-26.10.29	1,400,000	EUR	1,400,800.00	1,392,398.00	0.25
Natl Grid P 0.163% 21-20.01.28	1,500,000	EUR	1,485,895.00	1,475,382.00	0.26
Ndaq 1.75% 19-28.03.29	1,500,000	EUR	1,618,070.00	1,628,796.00	0.29
Newbelco 1.15% 18-22.01.27	3,100,000	EUR	3,263,866.00	3,273,835.60	0.58
Nexi 1.625% 21-30.04.26	1,100,000	EUR	1,100,000.00	1,094,412.00	0.20
Nordea 0.625% 21-18.08.31	1,200,000	EUR	1,197,408.00	1,197,045.60	0.21
Nykredit 0.375% 21-17.01.28	1,500,000	EUR	1,492,380.00	1,481,055.00	0.27
Omnicom Fin 0.8% 19-08.07.27	1,900,000	EUR	1,923,914.00	1,960,051.40	0.35
Omv Ag 1% 19-03.07.34 Regs	1,400,000	EUR	1,423,802.50	1,415,125.60	0.25
Orange 0% 19-04.09.26 Regs	1,500,000	EUR	1,494,750.00	1,496,844.00	0.27
Pepsico 0.40% 20-09.10.32	1,600,000	EUR	1,598,778.00	1,576,553.60	0.28
Rabobk Ny 0.25% 19-30.10.26	700,000	EUR	697,480.00	707,896.00	0.13
Raiffeisen 0.375% 19-25.09.26	1,400,000	EUR	1,396,347.60	1,422,106.00	0.26
Rbs Group 0.75% 19-15.11.25	1,500,000	EUR	1,520,145.00	1,529,835.00	0.27
Rci Bq 0.5% 16-15.09.23	3,600,000	EUR	3,604,750.00	3,635,748.00	0.65
Relx Financ 0.50% 20-10.03.28 Regs	1,200,000	EUR	1,218,960.00	1,213,977.60	0.22
Repsm 0.25% 19-02.08.27	900,000	EUR	892,569.80	902,934.00	0.16
Royal Schip 2.0% 20-06.04.29	1,000,000	EUR	1,099,595.00	1,123,496.00	0.20
Rwe Fin 1.25% 17-19.10.27	1,800,000	EUR	1,927,515.00	1,914,188.40	0.34
Santander 0.30% 19-04.10.26	1,500,000	EUR	1,497,659.48	1,510,785.00	0.27
Santander 1.125% 20-23.06.27	1,500,000	EUR	1,504,790.00	1,562,589.00	0.28
Sbb Treasur 0.75% 20-14.12.28	1,200,000	EUR	1,183,659.00	1,175,104.90	0.21
Schaeffler 2.75% 20-12.10.25	600,000	EUR	600,000.00	640,500.00	0.11
Signify N.V 2.375% 20-11.05.27	1,000,000	EUR	995,346.00	1,107,878.00	0.20
Socgen 0.125% 21-18.02.28	1,600,000	EUR	1,591,440.00	1,580,742.40	0.28
Societe 0% 20-24.11.30 Mtn	1,200,000	EUR	1,197,600.00	1,198,764.00	0.22
Sogecap Sa 4.125% /Frn 14-Perp	900,000	EUR	1,010,126.00	1,016,465.40	0.18
Solvay 0.5% 19-06.09.29 Regs	1,200,000	EUR	1,180,669.50	1,213,600.80	0.22

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Low Carbon Euro

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Standard Frn 20-09.09.30	1,200,000	EUR	1,276,776.00	1,273,524.00	0.23
Stedin Hold 1.50% 21-Perp	800,000	EUR	800,270.00	810,952.00	0.14
Takeda Phar 3% 18-21.11.30 Regs	1,400,000	EUR	1,681,011.00	1,677,522.00	0.30
Telecom It 1.625% 21-18.01.29	1,000,000	EUR	995,040.00	982,804.00	0.18
Telefonica 2.502% 20-Perp	1,600,000	EUR	1,624,192.00	1,628,742.40	0.29
Telenor 0.75% 19-31.05.26 Regs	1,000,000	EUR	1,035,814.82	1,033,346.00	0.18
Telia 1.375% 20-11.05.81 Regs	1,200,000	EUR	1,194,397.50	1,213,167.96	0.22
Tennet 0.875% 19-03.06.30 Regs	800,000	EUR	835,108.80	833,980.80	0.15
Tennet 2.374% 20-Perp	1,000,000	EUR	1,000,540.00	1,036,500.00	0.19
Thermo Fish 0.5% 19-01.03.28	3,000,000	EUR	2,973,896.00	3,031,692.00	0.54
Tigf 0.875% 20-17.09.30	700,000	EUR	699,783.00	704,818.80	0.12
Total Sa 3.369% 16-Perp	800,000	EUR	914,328.00	886,979.20	0.16
Transurban 1.75% 17-29.03.28	1,100,000	EUR	1,197,493.00	1,184,513.00	0.21
Ubs Ag Lond 0.01% 21-31.03.26	1,100,000	EUR	1,098,955.00	1,098,229.00	0.19
Ubs Group F 0.25% 20-05.11.28	1,000,000	EUR	995,690.00	989,078.00	0.18
Unibail Rod 0.625% 20-04.05.27	1,000,000	EUR	997,034.00	1,011,598.00	0.18
Unibail Rod 1.125% 18-15.09.25	1,000,000	EUR	1,027,964.00	1,040,026.00	0.19
Unibail Rod 2.125% 18-Perp	1,000,000	EUR	1,029,366.18	989,840.00	0.18
Unicredit 1.25% 20-16.06.26	2,500,000	EUR	2,516,250.00	2,584,245.50	0.46
Unicredit 2% 19-23.09.29	2,000,000	EUR	2,018,040.00	2,014,032.00	0.36
Upm Kymmene 0.125% 20-19.11.28	500,000	EUR	495,370.00	491,509.00	0.09
USA 0.625% 20-15.05.30 /Tbo	6,700,000	USD	5,398,634.97	5,284,909.22	0.94
Verizon Com 1.30% 20-18.05.33	1,600,000	EUR	1,596,768.00	1,647,299.20	0.29
Vf Corp 0.25% 20-25.02.28	1,300,000	EUR	1,284,393.20	1,290,432.00	0.23
Vivendi 0.625% 19-11.06.25	1,400,000	EUR	1,420,926.00	1,426,306.00	0.25
Vodafone 0.9% 19-24.11.26 Regs	3,300,000	EUR	3,421,326.10	3,434,310.00	0.61
Vodafone 3.1% 18-03.01.79	1,800,000	EUR	1,892,441.50	1,874,250.00	0.33
Volvo Car 2.50% 20-07.10.27	1,600,000	EUR	1,663,300.00	1,749,264.00	0.31
Vonovia Fin 1.5% 18-22.03.26	3,000,000	EUR	3,188,700.00	3,194,628.00	0.57
Vw Intl Fin 0.875% 20-22.09.28	800,000	EUR	795,768.00	827,047.52	0.15
Vw Intl Fin 4.625% 14-Perp	1,400,000	EUR	1,540,139.92	1,592,332.00	0.28
Wabtec Tran 1.25% 21-03.12.27	600,000	EUR	595,602.00	604,824.00	0.11
Walgrn Bts 2.125% 14-20.11.26	1,000,000	EUR	1,022,000.00	1,088,876.00	0.19
Winter 1.332% 19-25.09.28	1,500,000	EUR	1,515,598.99	1,538,367.00	0.27
			293,645,520.36	294,430,341.66	52.42
Shares					
Adidas Ag	13,299	EUR	3,664,168.30	4,174,556.10	0.74
Air Liquide	44,409	EUR	5,518,216.08	6,557,432.94	1.17
Akzo Nobel	21,913	EUR	1,793,404.77	2,283,334.60	0.41
Allianz Se /Nam. Vinkuliert	24,390	EUR	4,970,523.87	5,129,217.00	0.91
Alstom	26,791	EUR	1,100,883.29	1,141,028.69	0.20
Amplifon Spa/After Split	21,287	EUR	396,094.06	886,390.68	0.16
Anglo American Plc	61,889	GBP	2,271,713.72	2,070,294.74	0.37
Anheuser-Busch Inbev Sa /Nv	22,495	EUR	1,585,036.54	1,367,920.95	0.24
Asm International Reg Nv	1,202	EUR	331,889.30	332,954.00	0.06
Asml Holding Nv	20,376	EUR	5,245,308.26	11,805,854.40	2.10
Astrazeneca Plc	20,031	GBP	2,008,985.64	2,025,494.68	0.36
Axa	167,645	EUR	3,664,529.12	3,585,088.33	0.64
Basf Namen-Akt.	50,347	EUR	3,132,179.65	3,345,054.68	0.60
Beiersdorf Ag	7,932	EUR	770,464.05	807,081.00	0.15
Bnp Paribas	62,809	EUR	2,570,609.01	3,320,711.83	0.59

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Low Carbon Euro

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Cap Gemini Sa	15,593	EUR	2,298,669.79	2,526,066.00	0.45
Carlsberg As B	4,516	DKK	679,116.63	709,914.95	0.13
Cellnex Telecom S.A.	20,511	EUR	1,108,135.88	1,101,850.92	0.19
Cnh Industrial Reg Shs	90,487	EUR	937,089.35	1,260,031.48	0.22
Crh Plc	35,584	EUR	1,160,908.05	1,512,320.00	0.27
Daimler Ag /Namen-Akt.	14,703	EUR	987,444.33	1,107,135.90	0.20
Dassault Systemes Sa	9,077	EUR	1,574,777.57	1,856,246.50	0.33
Deutsche Boerse Ag /Nam.	9,482	EUR	1,350,960.11	1,395,750.40	0.25
Deutsche Post Ag. Bonn	66,614	EUR	2,429,639.26	3,820,979.04	0.68
Deutsche Telekom /Nam.	327,009	EUR	4,836,344.61	5,824,684.31	1.04
Diageo Plc	24,938	GBP	1,000,628.44	1,005,129.21	0.18
E. On-Namen Akt.	426,865	EUR	4,127,624.24	4,163,641.21	0.74
Edp Renovaveis Sa	109,007	EUR	2,068,607.56	2,129,996.78	0.38
Edp-Energias De Portugal Sa	476,738	EUR	1,997,825.52	2,131,018.86	0.38
Elisa Corporation A	19,921	EUR	1,021,289.12	1,002,424.72	0.18
Enel	282,397	EUR	2,074,254.69	2,211,733.30	0.39
Ericsson Tel. B	64,995	SEK	543,140.66	689,236.53	0.12
Essilor International	13,577	EUR	1,627,246.91	2,113,124.28	0.37
Faurecia Sa	5,731	EUR	199,718.54	237,091.47	0.04
Fe New Nv	17,640	EUR	2,547,029.16	3,069,360.00	0.55
Fresenius Se & Co Kgaa	28,043	EUR	1,238,748.72	1,233,751.79	0.22
Gaz De France	169,821	EUR	2,038,432.07	1,962,111.83	0.35
Groupe Danone	15,095	EUR	1,095,974.09	896,190.15	0.16
Groupe Eurotunnel Regroupemnt	80,348	EUR	1,202,091.17	1,056,576.20	0.19
Heineken Nv	20,201	EUR	1,997,997.68	2,064,542.20	0.37
Iberdrola Sa	315,809	EUR	2,990,866.84	3,246,516.52	0.58
Inditex	59,897	EUR	1,660,145.34	1,779,539.87	0.32
Infineon Technologies /Nam.	119,857	EUR	2,191,929.03	4,053,563.74	0.72
Ing Group Nv	339,870	EUR	3,167,388.87	3,786,151.80	0.67
Intesa Sanpaolo	2,317,206	EUR	4,994,797.05	5,397,931.38	0.96
Inwit	155,764	EUR	1,461,950.71	1,481,627.17	0.26
Kbc Groupe Sa	52,166	EUR	2,992,213.51	3,354,273.80	0.60
Kering Act.	5,099	EUR	2,653,320.57	3,757,963.00	0.67
Kerry Group A	6,636	EUR	788,398.27	781,720.80	0.14
Koninklijke Ahold Delhaize N.V.	47,936	EUR	1,156,290.32	1,201,755.52	0.21
Koninklijke Dsm Nv	18,208	EUR	2,085,582.70	2,865,939.20	0.51
L Oreal	16,553	EUR	4,508,927.07	6,220,617.40	1.11
Linde Plc	28,712	EUR	5,338,873.64	6,987,065.20	1.24
Lvmh Moet Hennessy Eur 0.3	14,507	EUR	5,674,720.24	9,593,479.10	1.71
Nestle Sa	8,974	CHF	881,280.93	942,985.82	0.17
Nexi S.P.A.	141,375	EUR	1,730,387.57	2,616,851.25	0.47
Nokia Oy	179,814	EUR	594,399.47	811,950.12	0.14
Nordea Bank Abp	95,038	EUR	890,266.70	893,167.12	0.16
Novo Nordisk A/S /-B-	3,196	DKK	226,358.34	225,805.60	0.04
Pernod-Ricard	17,327	EUR	2,756,334.10	3,243,614.40	0.58
Prosus Bearer Rg Shs -N-	29,685	EUR	2,298,954.26	2,448,121.95	0.44
Prysmian Spa	81,811	EUR	1,614,494.12	2,473,146.53	0.44
Puma Se	12,777	EUR	745,687.24	1,284,727.35	0.23
Repsol Ypf Sa. Madrid	209,011	EUR	2,056,205.86	2,205,902.09	0.39
Roche Holding Ag /Genussschein	2,821	CHF	898,183.65	896,725.25	0.16
Roy. Philips Electr. /Eur 0.2	87,756	EUR	3,516,938.88	3,667,323.24	0.65
Rwe Ag (Neu). Essen A	197,775	EUR	5,688,481.12	6,044,004.00	1.08

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Low Carbon Euro

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Saint-Gobain	41,373	EUR	1,722,134.54	2,297,856.42	0.41
Sampo Plc A	130,364	EUR	4,841,096.77	5,052,908.64	0.90
Sanofi-Aventis	81,756	EUR	6,991,647.59	7,223,960.16	1.29
Sap Ag	60,093	EUR	6,956,637.35	7,141,452.12	1.27
Sartorius Ag /Vorzug.	1,566	EUR	694,564.76	687,474.00	0.12
Schneider Electric Sa	37,845	EUR	3,370,796.55	5,021,274.60	0.90
Scor Se	89,401	EUR	3,208,982.88	2,397,734.82	0.42
Scottish & Southern Energy Plc	59,360	GBP	905,412.45	1,037,262.24	0.18
Siemens Ag /Nam.	48,008	EUR	5,017,952.42	6,414,828.96	1.14
Siemens Healthineers Ag	20,777	EUR	1,078,384.56	1,073,755.36	0.19
Statoilhydro Asa	193,917	NOK	2,989,835.40	3,461,349.84	0.62
Stellantis Br Rg	299,790	EUR	3,430,455.71	4,962,723.66	0.88
Stmicroelectronics Nv	100,409	EUR	2,299,123.44	3,073,017.45	0.55
Terna - Rete Elettrica Nazionale	496,445	EUR	2,960,353.65	3,119,660.38	0.56
Total Sa	104,589	EUR	4,288,081.14	3,990,593.30	0.71
Ubisoft Entertainment	12,128	EUR	722,158.57	716,037.12	0.13
Unicredit Spa	129,691	EUR	1,148,167.13	1,290,425.45	0.23
Unilever Plc	6,949	EUR	359,338.85	343,037.39	0.06
Vinci	51,429	EUR	4,857,377.79	4,628,095.71	0.82
Volkswagen Ag /Vorzug.	6,401	EUR	870,716.52	1,351,891.20	0.24
Worldline Sa	30,015	EUR	2,034,215.39	2,369,384.10	0.42
			207,478,509.67	245,830,514.79	43.77
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			501,124,030.03	540,260,856.45	96.19
Other transferable securities and money market instruments					
Shares					
Thungela Resources Limited	6,188	GBP	7,997.75	14,340.43	-
			7,997.75	14,340.43	-
Total - Other transferable securities and money market instruments			7,997.75	14,340.43	-
Financial Instruments					
Options Contracts					
Call Eur/Usd Spot -Cross Rates 29/06/21 1	9,600,000	EUR	12,000,000.00	107,139.55	0.02
Call Eur/Usd Spot -Cross Rates 29/06/21 1	12,000,000	EUR	9,600,000.00	126,462.00	0.03
Call Eur/Usd Spot -Cross Rates 30/09/21 1	25,300,000	EUR	25,300,000.00	885.50	-
Call Eur/Usd Spot -Cross Rates 30/09/21 1	12,600,000	EUR	12,600,000.00	10,909.96	-
			59,500,000.00	245,397.01	0.05
Total - Financial Instruments			59,500,000.00	245,397.01	0.05
TOTAL INVESTMENT PORTFOLIO			560,632,027.78	540,520,593.89	96.24

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Low Carbon Euro

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Banks and financial institutions	15.91	France	22.53
Holding and Finance Companies	10.44	Netherlands	16.17
Public services	7.64	Germany	14.74
Communication Services	5.52	Italy	11.24
Pharmaceuticals and Cosmetics	5.18	United States of America	6.39
Insurance	5.14	Spain	4.92
Electronic semiconductor	4.90	Great Britain	4.57
States, Provinces and Municipalities	4.28	Belgium	2.46
Chemicals	3.52	Luxembourg	2.42
Internet Software	3.47	Ireland	2.41
Petrol	3.22	Finland	2.09
Electronics and Electrical Equipment	2.98	Japan	1.07
Real estate companies	2.92	Denmark	0.94
Textile	2.91	Portugal	0.93
Tobacco and spirits	2.64	Norway	0.80
Automobile industry	2.61	Austria	0.73
Transportation	2.35	Sweden	0.65
Construction, building materials	1.82	Switzerland	0.51
Retail	1.75	Jersey	0.28
Mechanics, machinery	1.58	Australia	0.21
Food and Distilleries	1.49	Czech Republic	0.18
Other Services	0.72	South Africa	0.00
Leisure	0.50	Cash and Other Assets / (Liabilities)	3.76
Office equipment, computers	0.49		
Graphic art, publishing	0.40		
Environmental services & recycling	0.38		
Non-ferrous metals	0.37		
Supranational	0.30		
Mortgage & funding institutions	0.27		
Miscellaneous	0.23		
Agriculture and fishing	0.22		
Forest Products and Paper Industry	0.09		
Cash and Other Assets / (Liabilities)	3.76		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Cedola

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abertis 0.625% 19-15.07.25	300,000	EUR	277,044.00	305,479.83	0.21
Abertis Fin 3.248% 20-Perp	400,000	EUR	400,000.00	413,500.00	0.29
Abn Amro Ba 1.25% 20-28.05.25	600,000	EUR	626,940.00	626,694.00	0.44
Accor 1.75% 19-04.02.26	700,000	EUR	736,470.00	744,629.20	0.52
Acea 1.5% 18-08.06.27	300,000	EUR	308,754.00	320,088.00	0.22
Achmea Bv 4.25% 15-Perp	500,000	EUR	538,679.00	551,875.00	0.39
Adler Group 1.875% 21-14.01.26	700,000	EUR	691,782.00	685,190.80	0.48
Adler Re 3% 18-27.04.26	600,000	EUR	608,602.00	623,469.60	0.44
Aegon 4% 14-25.04.44	500,000	EUR	526,295.00	549,694.00	0.38
Aib Grp 1.875% 19-19.11.29	300,000	EUR	282,924.00	307,475.40	0.21
Aib Grp 2.25% 18-03.07.25	300,000	EUR	308,304.00	324,987.00	0.23
Airbus 1.375% 20-09.06.26	200,000	EUR	199,692.00	212,414.00	0.15
Airbus 1.625% 20-07.04.25	100,000	EUR	101,984.00	105,953.60	0.07
Akelius Res 2.249% 20-17.05.81 Regs	700,000	EUR	635,243.00	701,358.00	0.49
Alliander 1.625% 18-Perp Regs	400,000	EUR	419,640.00	417,124.00	0.29
Allianz Se 2.241% 15-07.07.45	1,100,000	EUR	1,159,961.00	1,175,746.00	0.82
Altice Fin 2.25% 20-15.01.25	600,000	EUR	579,660.00	582,006.00	0.41
Altria Grp 1.7% 19-15.06.25	600,000	EUR	613,908.00	630,784.80	0.44
Amadeus It 1.5% 18-18.09.26	300,000	EUR	293,124.00	319,185.00	0.22
American Tc 1.375% 17-04.04.25	300,000	EUR	304,842.00	312,957.00	0.22
Amplifon 1.125% 20-13.02.27 Regs	300,000	EUR	297,000.00	301,500.00	0.21
Ams 6.0% 20-31.07.25	300,000	EUR	297,000.00	321,150.00	0.22
Anz Banking 0.669% 21-05.05.31	400,000	EUR	398,608.00	398,382.40	0.28
Arcelormit 1.75% 19-19.11.25 Regs	100,000	EUR	95,488.00	105,560.00	0.07
Ardagh Pck 2.125% 19-15.08.26	900,000	EUR	890,845.00	899,733.60	0.63
Arkema 2.75% 19-Perp Regs	300,000	EUR	304,500.00	316,632.00	0.22
Aroundtown 1.625% 21-Perp	800,000	EUR	783,440.00	769,320.00	0.54
Asr 5.125% 15-29.09.45	400,000	EUR	459,680.00	472,024.00	0.33
At&T Inc 0.25% 19-04.03.26	300,000	EUR	301,686.00	301,580.40	0.21
Atalia 5.125% 18-15.05.25 Regs	400,000	EUR	404,464.00	402,000.00	0.28
Atlim 1.875% 17-13.07.27	600,000	EUR	602,430.00	620,703.60	0.43
Auchan 2.875% 20-29.01.26	400,000	EUR	405,112.00	445,268.80	0.31
Ausnet Svcs 1.625% 21-11.03.81	400,000	EUR	404,150.00	406,817.60	0.28
Autostrade 1.75% 15-26.06.26	700,000	EUR	666,806.00	723,366.00	0.51
Aviva 3.375% 15-04.12.45	600,000	EUR	644,240.00	669,267.84	0.47
Axa 3.875% 14-Perp	1,000,000	EUR	1,104,517.80	1,128,130.00	0.79
Ball Corp 1.50% 19-15.03.27	400,000	EUR	402,033.00	405,480.00	0.28
Banco Bilba 1.375% 18-14.05.25	300,000	EUR	315,072.00	314,826.00	0.22
Banco Bpm 3.25% 20-14.01.31	600,000	EUR	614,076.00	612,199.20	0.43
Bankia 1% 19-25.06.24 Regs	400,000	EUR	377,376.00	410,396.00	0.29
Bankinter 0.875% 19-08.07.26	700,000	EUR	716,618.00	716,100.00	0.50
Barclays 1.125% 21-22.03.31	600,000	EUR	599,334.00	602,983.20	0.42
Barclays 1.375% 18-24.01.26 Regs	300,000	EUR	300,294.00	312,256.20	0.22
Bat Intl 2.75% 13-25.03.25	800,000	EUR	858,137.00	870,660.80	0.61
Bayer Ag 2.375% (Frn) 19-12.05.79	1,000,000	EUR	993,226.00	1,012,600.00	0.71
Bbva 1.0% 20-16.01.30	600,000	EUR	603,018.00	603,178.80	0.42
Bco Sab 1.125% 20-11.03.27	400,000	EUR	412,508.00	410,856.00	0.29
Bco Sab 2.50% 21-15.04.31	300,000	EUR	303,285.00	301,680.00	0.21
Bcp 1.125% 21-12.02.27	400,000	EUR	393,524.00	392,400.00	0.27

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Cedola

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Belfius Bk 3.125% 16-11.05.26	400,000	EUR	433,244.00	451,480.00	0.31
Berry Plas 1.0% 20-15.01.25	400,000	EUR	405,800.00	403,500.00	0.28
Bfcm 3% 15-11.09.25	600,000	EUR	652,588.00	666,750.00	0.47
Bhp Finance 5.625% 15-22.10.79	500,000	EUR	579,250.00	579,246.00	0.41
Bk Ire 2.375% 19-14.10.29	400,000	EUR	393,205.00	417,060.80	0.29
Bnpp 2.375% 18-20.11.30	600,000	EUR	632,028.86	644,628.00	0.45
Bnpp Paribas 4.032% 14-Perp	500,000	EUR	537,945.00	564,994.00	0.39
Boa 1.776% 17-04.05.27	700,000	EUR	748,096.00	752,948.00	0.52
Bpce 0.50% 20-15.09.27	300,000	EUR	301,263.00	301,110.45	0.21
Bpcm 2.972% 14-27.02.26	500,000	EUR	555,940.00	566,585.00	0.39
Bpcm 3.25% 20-Perp	600,000	EUR	600,000.00	640,800.00	0.45
Bper Banca 3.625% 20-30.11.30	500,000	EUR	523,770.00	521,774.00	0.36
Bqe Postale 0.875% 20-26.01.31	700,000	EUR	700,282.00	701,519.00	0.49
Britel 1% 17-21.11.24	300,000	EUR	302,802.00	308,739.60	0.22
Britel 1.874% 20-18.08.80	300,000	EUR	292,566.00	291,912.00	0.20
Bundesobl 0% 19-10.12.21	800,000	EUR	806,320.00	802,244.80	0.56
Ca Ln 1.625% 20-05.06.30	600,000	EUR	605,909.40	623,173.26	0.44
Caixabank 0.375% 20-03.02.25	300,000	EUR	290,772.00	303,050.10	0.21
Caixabank 2.25% 18-17.04.30	600,000	EUR	581,868.00	628,414.80	0.44
Casino Guic 6.625% 20-15.01.26	400,000	EUR	406,221.00	421,500.00	0.30
Celanese Us 2.125% 18-01.03.27	300,000	EUR	294,444.00	324,832.98	0.23
Cellnex Fin 0.75% 21-15.11.26	300,000	EUR	297,708.00	297,567.00	0.21
Cepsa Finan 2.25% 20-13.02.26	400,000	EUR	424,957.00	429,310.40	0.30
Cfcm 1.875% 17-25.10.29	600,000	EUR	611,976.00	626,208.90	0.44
Cir Fin Int 4.75% 19-22.05.25	300,000	EUR	270,690.00	301,125.00	0.21
Citigp 0.50% 19-08.10.27	700,000	EUR	679,498.00	705,387.20	0.49
Citycon Oyj 4.496% 19-Perp	200,000	EUR	188,500.00	207,962.40	0.15
Ck Hutchiso 0.75% 19-17.04.26	300,000	EUR	293,160.00	307,173.00	0.21
Ck Hutchiso 1.25% 18-13.04.25	100,000	EUR	100,940.00	104,383.60	0.07
Cnh Ind Fin 1.75% 17-12.09.25	900,000	EUR	897,732.00	955,186.29	0.67
Cnp Assur 4.25% 14-05.06.45	500,000	EUR	564,775.00	569,052.00	0.40
Comzbnk 4% 16-23.03.26	400,000	EUR	422,140.00	451,556.00	0.32
Cons Air Gp 1.50% 19-04.07.27	500,000	EUR	427,750.00	452,500.00	0.32
Continental 2.50% 20-27.08.26	300,000	EUR	310,734.00	332,841.00	0.23
Contourglob 2.75% 20-01.01.26	600,000	EUR	600,000.00	608,826.00	0.42
Crdt Agr As 4.25% 15-Perp	600,000	EUR	650,519.00	666,720.00	0.46
Credem It 1.5% 19-25.10.25	600,000	EUR	566,748.00	617,734.26	0.43
Cromwell Er 2.125% 20-19.11.25	400,000	EUR	399,324.00	414,614.68	0.29
Crown Euro. 2.88%-01.02.26 Regs	700,000	EUR	751,450.00	743,918.00	0.52
Cs Group Frn 20-02.04.26	800,000	EUR	879,494.00	881,366.40	0.62
Cw Bk Austr 1.936% 17-03.10.29	600,000	EUR	622,384.80	628,104.00	0.44
Daimler 2.625% 20-07.04.25	300,000	EUR	317,802.00	330,162.00	0.23
Darling 3.625% 18-15.05.26 Regs	200,000	EUR	203,820.00	203,128.80	0.14
De Volksban 1.75% 20-22.10.30	600,000	EUR	629,730.00	629,065.20	0.44
Deut Bk 1.125% 15-17.03.25	400,000	EUR	383,016.00	412,932.80	0.29
Deut Bk 5.625% 20-19.05.31	200,000	EUR	237,312.00	236,600.00	0.16
Deut Lufth 3.0% 20-29.05.26	500,000	EUR	496,260.00	504,333.00	0.35
Dobank 5.0% 20-04.08.25	700,000	EUR	692,391.00	732,838.40	0.51
Dow Chem 0.50% 20-15.03.27	300,000	EUR	302,340.00	302,149.20	0.21
Dsk Bk 1.375% 19-12.02.30	600,000	EUR	571,968.00	611,394.00	0.43
Dt Bahn Fin 0.95% 19-Perp	700,000	EUR	700,649.00	700,000.00	0.49
Dufry One 2.5% 17-15.10.24 Regs	400,000	EUR	350,760.00	398,082.40	0.28

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Cedola

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Easyjet 0.875% 19-11.06.25	600,000	EUR	571,588.00	600,976.80	0.42
Edf 5% 14-Perp	600,000	EUR	640,794.00	673,500.00	0.47
Edp 1.875% 21-02.08.81	600,000	EUR	599,100.00	601,944.00	0.42
Elia Sys Op 2.75% 18-Perp Regs	300,000	EUR	307,767.00	315,756.00	0.22
Elis 1.0% 19-03.04.25	600,000	EUR	554,220.00	596,322.00	0.42
Elm Bv 2.6% 15-Perp Regs	300,000	EUR	314,067.00	322,500.00	0.23
Enbw 1.875% 20-29.06.80	300,000	EUR	307,956.00	307,564.20	0.21
Enel 3.5% 19-24.05.80	700,000	EUR	750,011.00	764,750.00	0.54
Engie 1.625% 19-Perp	300,000	EUR	298,500.00	306,295.80	0.21
Eni 2.625% 20-Perp	700,000	EUR	711,709.00	734,822.20	0.51
Equinix 0.25% 21-15.03.27	300,000	EUR	298,099.00	297,993.00	0.21
Erste Bk 1.0% 19-10.06.30	600,000	EUR	568,974.00	605,133.60	0.42
Esselng 1.875% 17-25.10.27 Regs	100,000	EUR	98,898.00	105,197.40	0.07
Eutelsat 2% 18-02.10.25	600,000	EUR	598,248.00	641,971.20	0.45
Fastighets 2.873% 21-02.06.81	800,000	EUR	799,984.00	792,278.40	0.55
Faurecia 2.375% 21-15.06.29	600,000	EUR	614,052.00	611,001.60	0.42
Fcc Aqualia 2.629% 17-08.06.27	300,000	EUR	332,058.00	331,460.40	0.23
Fedex Corp 1.625% 16-11.01.27	500,000	EUR	509,750.00	536,683.00	0.37
Ferrari 1.50% 20-27.05.25 Regs	400,000	EUR	403,447.00	415,396.00	0.29
Fiat Chrysl 3.875% 20-05.01.26	500,000	EUR	544,979.00	574,215.00	0.40
Fil Intl 2.5% 16-04.11.26	300,000	EUR	306,540.00	329,949.00	0.23
Fondiaria 5.75% 14-Perp	300,000	EUR	305,550.00	330,000.00	0.23
Ford Mc 2.386% 19-17.02.26	600,000	EUR	565,344.00	622,245.60	0.44
Fortum 1.625% 19-27.02.26	300,000	EUR	310,854.00	319,347.60	0.22
Fresenius 2.125% 17-01.02.27	300,000	EUR	320,934.00	329,878.80	0.23
Gas Nat Fen 3.375% 15-29.12.49	900,000	EUR	907,911.00	955,125.00	0.67
Gen Elec 0.875% 17-17.05.25	600,000	EUR	561,744.00	615,952.80	0.43
General Mtr 1.694% 18-26.03.25	400,000	EUR	371,216.00	421,497.60	0.30
Generali Fi 4.596% 14-Perp	1,000,000	EUR	1,078,770.00	1,125,000.00	0.79
Glencore Fn 1.5% 19-15.10.26	600,000	EUR	629,412.00	628,642.80	0.44
Grifols 1.625% 19-15.02.25	300,000	EUR	295,890.00	302,400.00	0.21
Groupama 6.37500% (Frn) 14-Perp	300,000	EUR	331,797.00	345,988.50	0.24
Gs 1.625% 16-27.07.26	700,000	EUR	728,718.00	746,753.00	0.52
Hannover Ru 3.375% 14-Perp	800,000	EUR	882,731.00	891,910.80	0.62
Heid. C Lux 1.625% 17-07.04.26	400,000	EUR	426,832.00	426,561.60	0.30
Heimstaden 4.25% 21-09.03.26	300,000	EUR	296,676.00	305,755.62	0.22
Hld Inf Tra 1.625% 17-27.11.27	300,000	EUR	291,101.70	319,148.40	0.22
Holcim Fin 3% (Frn) 19-Perp	300,000	EUR	301,797.00	313,885.20	0.22
Hsbc Hldg 3% 15-30.06.25	700,000	EUR	762,718.00	774,429.60	0.54
Hsbc Hldg 6% 15-Perp	300,000	EUR	311,637.00	328,686.00	0.23
Iberdrola 1.874% 20-Perp	700,000	EUR	700,000.00	721,350.00	0.50
Iccrea Bc 2.25% 20-20.10.25	300,000	EUR	299,817.00	307,080.24	0.22
Iliad 1.5% 17-14.10.24	700,000	EUR	710,682.00	709,753.80	0.50
Imp Tobacco 3.375% 14-26.02.26	800,000	EUR	873,264.00	901,016.00	0.63
In Justitia 3.5% 19-15.07.26 Regs	700,000	EUR	614,460.00	713,160.00	0.50
Infineon Te 2.875% 19-31.12.49 Regs	600,000	EUR	606,976.00	630,000.00	0.44
Ing Groep 2% 18-22.03.30	700,000	EUR	712,762.00	737,469.60	0.51
Inmob 1.625% 17-28.11.25 Regs	300,000	EUR	292,554.00	318,105.00	0.22
Intesa San 3.928% 14-15.09.26	600,000	EUR	645,301.80	674,403.60	0.47
Inwit 1.875% 20-08.07.26	700,000	EUR	727,163.00	731,266.20	0.51
Isp 2.125% 20-26.05.25	300,000	EUR	311,171.00	321,998.40	0.23
Italy 0.50% 20-01.02.26 /Btp	1,400,000	EUR	1,423,982.00	1,428,112.00	1.00

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Cedola

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Jab Holding 1.75% 18-25.06.26	300,000	EUR	302,034.00	320,190.00	0.22
Jag Ld Rov 4.5% 18-15.01.26 Regs	700,000	EUR	628,468.00	741,851.60	0.52
Jc Decaux 2.0% 20-24.10.24	300,000	EUR	295,182.00	317,488.20	0.22
Jpm 1.09% 19-11.03.27	700,000	EUR	720,684.00	728,512.40	0.51
Jt Int Fin 2.375% 20-07.04.81	600,000	EUR	621,416.00	630,651.00	0.44
Kbc 0.5% 19-03.12.29 Regs	700,000	EUR	671,076.00	700,009.80	0.49
Kbc 4.25% 18-Perp	200,000	EUR	191,558.00	212,250.00	0.15
Kpn 2.0% 19-Perp	600,000	EUR	572,250.00	608,293.20	0.42
L Dreyf Com 2.375% 20-27.11.25	300,000	EUR	318,198.00	317,887.20	0.22
La Poste Sa 3.125% 18-Perp	700,000	EUR	725,549.00	740,250.00	0.52
Leonardo 2.375% 20-08.01.26	600,000	EUR	627,258.00	625,572.00	0.44
Liberty Mut 3.625% 19-23.05.59	300,000	EUR	314,220.00	312,387.00	0.22
Lloyds Bk 3.50% 20-01.04.26	500,000	EUR	547,840.00	562,422.50	0.39
Logicor Fin 2.25% 18-13.05.25	300,000	EUR	306,252.00	321,445.20	0.22
Mapfre 4.375% (Frn) 17-31.03.47	500,000	EUR	556,487.00	579,375.00	0.41
Mcdonalds 0.9% 19-15.06.26	300,000	EUR	312,405.00	312,063.00	0.22
Mediobanca 1.125% 20-23.04.25	650,000	EUR	606,996.00	669,067.75	0.47
Merck Kgaa 1.625% 20-09.09.80	700,000	EUR	708,820.00	720,980.40	0.50
Merl Socimi 1.75% 17-26.05.25	300,000	EUR	291,852.00	316,242.00	0.22
Mizu Fin 0.184% 21-13.04.26	600,000	EUR	599,700.00	600,124.80	0.42
Mms Us 0.625% 19-13.06.25	300,000	EUR	283,194.00	305,370.60	0.21
Mor St 1.342% 17-23.10.26	700,000	EUR	728,750.00	735,217.00	0.51
Mtu Aero En 3.0% 20-01.07.25	300,000	EUR	303,084.90	327,257.40	0.23
Nat Aus Bk 1.25% 16-18.05.26	300,000	EUR	319,281.00	319,079.40	0.22
Nat Bui Soc 2% 17-25.07.29 Regs	300,000	EUR	315,888.00	315,553.20	0.22
Natwest Mar 2.75% 20-02.04.25	500,000	EUR	526,520.00	550,850.00	0.38
Netflix 3.625% 18-15.05.27	500,000	EUR	551,650.00	574,918.00	0.40
Nexans 2.75% 17-05.04.24	400,000	EUR	410,010.00	420,544.00	0.29
Nexi 1.625% 21-30.04.26	700,000	EUR	700,000.00	696,444.00	0.49
Nissan Moto 2.652% 20-17.03.26	300,000	EUR	300,000.00	326,815.80	0.23
Nn Group 4.5% 14-Perp	500,000	EUR	541,745.00	571,572.00	0.40
Nokia Oyj 2% 19-11.03.26	400,000	EUR	402,332.00	421,882.40	0.30
Nordea Bank 3.5% 17-Perp	200,000	EUR	194,158.00	209,500.00	0.15
Nykredit 0.625% 19-17.01.25	300,000	EUR	306,357.00	306,063.00	0.21
Oi European 2.875% 19-15.02.25	400,000	EUR	396,646.07	405,692.80	0.28
Omv 6.25% 15-Perp	700,000	EUR	823,263.00	844,900.00	0.59
Op Corp 1.625% 20-09.06.30	600,000	EUR	621,078.00	620,814.00	0.43
Orange 5% 14-Perp	400,000	EUR	478,532.00	477,500.00	0.33
Orano Sa 3.375% 19-23.04.26	300,000	EUR	304,860.00	324,900.00	0.23
Q-Park Hold 2.0% 20-01.03.27 Regs	300,000	EUR	285,318.00	285,360.00	0.20
Quintiles 1.75% 21-15.03.26 Regs	300,000	EUR	300,000.00	302,886.00	0.21
Rabobk 4.625% 18-Perp	200,000	EUR	203,918.00	219,739.60	0.16
Raiffeisen 1.5% 19-12.03.30	600,000	EUR	556,008.00	612,692.40	0.43
Renault 2.375% 20-25.05.26	900,000	EUR	916,514.00	912,153.60	0.64
Repsm 3.75% 20-Perp	300,000	EUR	321,861.00	320,943.60	0.22
Rexel 2.75% 19-15.03.26	600,000	EUR	612,750.00	615,702.00	0.43
Rolls Royce 4.625% 20-16.02.26	400,000	EUR	408,200.00	436,200.00	0.30
Royal Mail 1.25% 19-08.10.26	300,000	EUR	294,299.70	314,421.00	0.22
Ryanair 2.875% 20-15.09.25	500,000	EUR	539,736.00	547,154.00	0.38
Saipem Fin 3.375% 20-15.07.26	700,000	EUR	700,466.67	728,490.00	0.51
San Con 0.375% 20-17.01.25	300,000	EUR	291,852.00	303,475.20	0.21
Santander 1.125% 18-17.01.25	300,000	EUR	303,702.00	310,198.80	0.22

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Cedola

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Santander C 0.125% 21-14.04.26	300,000	EUR	298,710.00	298,350.00	0.21
Santander I 3.25% 16-04.04.26	600,000	EUR	676,194.00	675,732.00	0.47
Schaeffler 2.875% 19-26.03.27 Regs	500,000	EUR	537,415.00	536,750.00	0.38
Scor Se 3% 15-08.06.46	600,000	EUR	659,493.00	668,340.00	0.47
Seb 1.375% (Frn) 16-31.10.28	600,000	EUR	599,808.00	616,200.00	0.43
Ses 5.625% (Frn) 16-Perp	300,000	EUR	305,757.00	327,375.00	0.23
Sfr 4.125% 20-15.01.29	700,000	EUR	705,180.00	700,875.00	0.49
Shb 1.625% 18-05.03.29	300,000	EUR	307,584.00	311,529.00	0.22
Silgan Hldg 3.25% 17-15.03.25	500,000	EUR	504,895.00	503,750.00	0.35
Sisal Pay Frn 19-17.12.26 Regs	300,000	EUR	288,944.70	300,150.00	0.21
Societe 0% 20-24.11.30 Mtn	700,000	EUR	697,487.00	699,279.00	0.49
Sofima Hold 3.75% 20-15.01.28 Regs	300,000	EUR	300,000.00	301,440.00	0.21
Softbank 3.125% 17-19.09.25	600,000	EUR	627,444.00	618,000.00	0.43
Sogecap Sa 4.125% /Frn 14-Perp	500,000	EUR	531,745.00	564,703.00	0.39
Solvay 2.50% 20-Perp Regs	600,000	EUR	599,890.00	618,750.00	0.43
Spie Sa 2.625% 19-18.06.26	300,000	EUR	292,380.00	310,474.80	0.22
Standard Frn 20-09.09.30	700,000	EUR	743,379.00	742,889.00	0.52
Standard In 2.25% 19-21.11.26	300,000	EUR	272,694.00	298,392.97	0.21
Stedin Hold 1.50% 21-Perp	200,000	EUR	200,000.00	202,738.00	0.14
Suez Sa 1.625% 19-Perp	600,000	EUR	562,014.00	602,985.60	0.42
Swedbank 1.5% 18-18.09.28	300,000	EUR	295,674.00	308,061.00	0.21
Syngenta 3.375% 20-16.04.26	300,000	EUR	334,182.00	333,765.00	0.23
Talanx Ag 2.25% 17-05.12.47	300,000	EUR	322,218.00	321,726.60	0.23
Tdf Infrast 2.5% 16-07.04.26	300,000	EUR	314,568.30	325,416.00	0.23
Techem Ver 2% 20-15.07.25 Regs	300,000	EUR	286,770.00	296,910.00	0.21
Telecom 2.75% 19-15.04.25 Regs	600,000	EUR	613,142.00	632,250.00	0.44
Telefonica 3.875% 18-Perp	900,000	EUR	909,351.00	968,038.20	0.68
Telia 1.375% 20-11.05.81 Regs	600,000	EUR	582,716.00	606,583.98	0.42
Tennet 2.374% 20-Perp	600,000	EUR	617,323.80	621,900.00	0.43
Teva Pharm 4.5% 18-01.03.25	300,000	EUR	310,956.00	309,750.00	0.22
Thermo Fish 1.45% 17-16.03.27	400,000	EUR	427,712.00	427,418.40	0.30
Thyssenkp 2.5% 15-25.02.25	300,000	EUR	282,750.00	305,191.20	0.21
Total Sa 3.369% 16-Perp	400,000	EUR	441,000.00	443,489.60	0.31
Tvo Power 2.125% 15-04.02.25	700,000	EUR	684,208.00	730,388.40	0.51
Ubs Grp Fdg 1.25% 16-01.09.26	700,000	EUR	734,776.00	734,433.00	0.51
Unibail Rod 2.875% (Frn) 18-Perp	600,000	EUR	537,601.00	604,500.00	0.42
Unicredit 0.50% 19-09.04.25	300,000	EUR	284,322.00	303,108.00	0.21
Unicredit 2% 19-23.09.29	600,000	EUR	561,936.00	604,209.60	0.42
Unipol 3.5% 17-29.11.27 Regs	400,000	EUR	449,056.00	451,038.40	0.31
United Grou 3.125% 20-15.02.26 Regs	300,000	EUR	287,460.00	291,750.00	0.20
Valeo Sa 1.5% 18-18.06.25	400,000	EUR	384,273.20	411,856.00	0.29
Veolia 2.25% 20-Perp	600,000	EUR	604,990.00	615,000.00	0.43
Verisure 3.25% 21-15.02.27	700,000	EUR	701,076.00	700,126.00	0.49
Vertical Mi 4.375% 20-15.07.27	700,000	EUR	732,830.00	731,017.00	0.51
Virgin Med 3.75% 20-15.07.30 Regs	700,000	EUR	700,960.00	699,125.00	0.49
Vodafone 2.625% 20-27.08.80	600,000	EUR	621,456.00	620,967.60	0.43
Volvo Car A 2% 17-24.01.25	600,000	EUR	616,254.80	629,250.00	0.44
Vw Intl Fin 4.625% 14-Perp	600,000	EUR	638,581.09	682,428.00	0.48
Webuild 3.625% 20-28.01.27 Regs	500,000	EUR	445,158.00	517,654.00	0.36
Webuild 5.875% 20-15.12.25	300,000	EUR	333,327.00	331,837.80	0.23
Wells Fargo 1.625% 15-02.06.25	700,000	EUR	735,274.00	741,120.80	0.52
Winter 0.84% 19-25.09.25	300,000	EUR	275,574.00	305,557.80	0.21

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Cedola

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Winter 2.498% 21-Perp	600,000	EUR	600,000.00	597,876.00	0.42
Wpp Finance 2.25% 14-22.09.26	300,000	EUR	302,664.00	333,206.40	0.23
Zf Europe 2.0% 19-23.02.26	600,000	EUR	550,668.00	606,082.80	0.43
Ziggo 3.375% 20-28.02.30	600,000	EUR	572,280.00	591,300.00	0.41
Ziggo Bv 2.875% 19-15.01.30	600,000	EUR	602,730.00	600,000.00	0.42
Zuerich Ver 3.5% 16-01.10.46	500,000	EUR	561,295.00	569,595.00	0.40
			130,912,010.59	135,002,765.55	94.27
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			130,912,010.59	135,002,765.55	94.27
TOTAL INVESTMENT PORTFOLIO			130,912,010.59	135,002,765.55	94.27

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Cedola

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Banks and financial institutions	24.41	France	16.23
Holding and Finance Companies	21.24	Netherlands	13.93
Insurance	7.96	Italy	10.67
Communication Services	5.56	Great Britain	8.99
Public services	4.82	United States of America	8.81
Real estate companies	4.16	Germany	8.14
Automobile industry	3.84	Spain	6.03
Transportation	3.17	Luxembourg	4.27
Petrol	1.91	Sweden	4.12
Chemicals	1.80	Ireland	1.97
Packaging and Container Industry	1.78	Austria	1.66
Electronics and Electrical Equipment	1.65	Finland	1.61
States, Provinces and Municipalities	1.56	Belgium	1.60
Internet Software	1.55	Switzerland	1.53
Aerospace technology	1.51	Australia	1.35
Electronic semiconductor	0.96	Japan	1.08
Construction, building materials	0.81	Portugal	0.69
Other Services	0.80	Denmark	0.64
Leisure	0.74	Jersey	0.44
Pharmaceuticals and Cosmetics	0.71	Bermuda Islands	0.23
Retail	0.68	Norway	0.21
Tobacco and spirits	0.44	Cayman Islands	0.07
Consumer goods	0.42	Cash and Other Assets / (Liabilities)	5.73
Mines, heavy industries	0.28		100.00
Tyres and Rubber	0.23		
Agriculture and fishing	0.22		
Graphic art, publishing	0.22		
Mortgage & funding institutions	0.21		
Biotechnology	0.21		
Textile	0.21		
Healthcare Education and Social Services	0.21		
Cash and Other Assets / (Liabilities)	5.73		
	100.00		

Absolute Return Moderate ESG

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abn Amro Ba 1.25% 20-28.05.25	400,000	EUR	399,440.00	417,796.00	0.07
Achmea Bv 1.50% 20-26.05.27	600,000	EUR	595,782.00	641,016.00	0.10
Adp 2.75% 20-02.04.30	400,000	EUR	444,658.00	476,468.00	0.08
Anheu Busc 2.125% 20-02.12.27	472,000	EUR	514,877.84	528,087.76	0.08
Ap Moeller 1.75% 18-16.03.26	1,277,000	EUR	1,287,304.23	1,371,219.61	0.22
Auchan 2.875% 20-29.01.26	500,000	EUR	504,767.00	556,586.00	0.09
Bac 3.648% 20-31.03.29	428,000	EUR	501,806.56	516,834.61	0.08
Barclays 3.375% 20-02.04.25	1,199,000	EUR	1,289,827.56	1,305,842.89	0.21
Bper Banca 1.875% 20-07.07.25	800,000	EUR	796,560.00	831,856.16	0.13
Bundesobl-1 0.0% 20-10.10.25	11,000,000	EUR	11,460,900.00	11,312,280.10	1.81
Bundesobl-1 0.0% 20-15.08.30	6,647,000	EUR	6,960,538.99	6,861,418.93	1.10
Ca Ln 1.0% 20-22.04.26	500,000	EUR	507,729.00	515,715.00	0.08
Cap Gem 0.5% 16-09.11.21	1,300,000	EUR	1,309,750.00	1,301,092.00	0.21
Capgemini 1.625% 20-15.04.26 Regs	400,000	EUR	421,264.00	428,815.20	0.07
Cassa Depo 1.0% 20-11.02.30	4,000,000	EUR	3,547,493.00	4,071,576.00	0.65
Cassa Depo 1.50% 20-20.04.23	2,300,000	EUR	2,296,987.00	2,371,714.00	0.38
Cassa Depo 2.125% 18-27.09.23	2,500,000	EUR	2,515,925.00	2,627,900.00	0.42
Cellnex Tel 1.875% 20-26.06.29	500,000	EUR	495,385.00	509,894.00	0.08
Cfcm 1.25% 20-11.06.29	400,000	EUR	396,416.00	416,657.00	0.07
Cnh Ind Fin 1.875% 18-19.01.26	523,000	EUR	500,678.36	559,597.45	0.09
Continental 2.50% 20-27.08.26	1,218,000	EUR	1,291,024.54	1,351,334.46	0.21
Covestro 0.875% 20-03.02.26	516,000	EUR	523,371.30	532,718.40	0.08
Crh Finland 0.875% 20-05.11.23	516,000	EUR	525,951.96	528,169.34	0.08
Cs Group Frn 20-02.04.26	1,165,000	EUR	1,294,249.33	1,283,489.82	0.21
Czech Gas N 1.0% 20-16.07.27	400,000	EUR	397,264.00	414,082.40	0.06
Deut Bk 1.25% 14-08.09.21	500,000	EUR	495,750.00	501,376.00	0.08
Deut Bk 1.375% 20-10.06.26	509,000	EUR	520,951.72	534,437.78	0.08
Eni 1.25% 20-18.05.26	502,000	EUR	516,751.86	530,497.54	0.09
Eni 2.0% 21-Perp	776,000	EUR	776,000.00	774,992.75	0.12
Equinor 1.375% 20-22.05.32	487,000	EUR	509,518.60	526,147.01	0.08
Erste Bk 0.875% 20-13.05.27	500,000	EUR	511,778.50	521,273.00	0.08
EU 0.0% 20-04.07.35	3,000,000	EUR	3,045,000.00	2,865,066.00	0.46
EU 0.0% 20-04.11.25	1,900,000	EUR	1,948,754.00	1,936,514.20	0.31
EU 0.10% 20-04.10.40	2,050,000	EUR	2,037,495.00	1,895,930.20	0.30
Eu 0.20% 21-04.06.36	2,500,000	EUR	2,489,550.00	2,436,990.00	0.39
EU 0.30% 20-04.11.50	1,100,000	EUR	1,094,665.00	998,335.80	0.16
Eurogrid 1.113% 20-15.05.32	400,000	EUR	422,278.00	421,046.40	0.07
Ferrari 1.50% 20-27.05.25 Regs	1,309,000	EUR	1,314,645.54	1,359,383.41	0.22
Fresenius M 1.50% 20-29.05.30	400,000	EUR	398,968.00	425,356.00	0.07
Galp Ener 2.0% 20-15.01.26	1,300,000	EUR	1,305,688.00	1,367,004.60	0.22
Generali Fi 4.596% 14-Perp	476,000	EUR	487,859.20	535,500.00	0.09
German T-Bi 0% 19-15.08.29	10,000,000	EUR	10,529,500.00	10,300,040.00	1.64
Germany 0.1% 12-15.04.23 /Infl	7,000,000	EUR	7,713,286.60	7,928,796.26	1.27
Gldm Sachs G 3.375% 27.03.25	1,158,000	EUR	1,310,404.38	1,298,013.78	0.21
Harley Dav 3.875% 20-19.05.23	1,229,000	EUR	1,292,347.99	1,317,881.28	0.21
Helvetia Eu 2.75% 20-30.09.41	500,000	EUR	495,420.00	539,283.80	0.09
Hld Inf Tr 2.5% 20-04.05.27	400,000	EUR	411,304.00	445,552.00	0.07
Hsbc Hldg 4.75% 17-Perp	548,000	EUR	491,991.20	619,925.00	0.10
Infineon Te 1.125% 20-24.06.26	1,200,000	EUR	1,224,980.00	1,253,750.40	0.20

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Moderate ESG

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Isp 2.125% 20-26.05.25	1,247,000	EUR	1,270,992.40	1,338,440.02	0.22
Italy 0.000% 20-26.05.25 /Infl	11,402,000	EUR	11,559,055.61	12,371,127.47	1.98
Italy 0.15% 20-15.05.51 /Infl	4,600,000	EUR	4,569,363.73	4,359,813.85	0.70
Italy 0.5% 15-20.04.23 /Infl	22,817,000	EUR	22,771,535.22	23,551,379.06	3.76
Italy 0.95% 21-01.03.37 /Btp	4,675,000	EUR	4,647,370.75	4,450,945.95	0.71
Italy 1.50% 20-30.04.45 /Btp	3,620,000	EUR	3,589,881.60	3,515,382.00	0.56
Italy 1.70% 20-01.09.51 /Btp	10,900,000	EUR	11,481,765.38	10,551,989.16	1.69
Italy 1.85% 17-15.05.24 /Btp	15,000,000	EUR	15,882,450.00	15,887,190.00	2.54
Italy 2% 18-01.02.28 /Btp	30,000,000	EUR	32,387,500.00	33,170,400.00	5.30
Italy 2.8% 18-01.12.28 /Btp	30,000,000	EUR	34,363,700.00	35,052,600.00	5.60
Italy Frn 14-15.06.22 /Cct	200,000	EUR	193,980.00	200,904.80	0.03
Italy Frn 18-15.09.25 /Cct	5,749,000	EUR	5,421,965.10	5,787,771.26	0.92
Jc Decaux 2.0% 20-24.10.24	1,200,000	EUR	1,241,948.00	1,269,952.80	0.20
Kbc 0.375% 20-16.06.27	500,000	EUR	496,405.00	504,261.00	0.08
Kbc 4.25% 18-Perp	400,000	EUR	334,200.00	424,500.00	0.07
Kering 0.75% 20-13.05.28	500,000	EUR	512,857.00	520,089.00	0.08
Kfw 0.0% 20-15.09.28	10,800,000	EUR	11,163,204.00	10,945,454.40	1.75
Kon Ah Del 1.75% 20-02.04.27	479,000	EUR	515,676.75	521,085.90	0.08
Lloyds Bank 2.375% 20-09.04.26	479,000	EUR	498,324.12	530,020.21	0.09
Lloyds Bk 3.50% 20-01.04.26	1,158,000	EUR	1,294,277.53	1,302,570.51	0.21
Mit Ufj Fin 0.978% 20-09.06.24	513,000	EUR	519,272.85	529,713.54	0.09
Mtu Aero En 3.0% 20-01.07.25	500,000	EUR	497,150.00	545,429.00	0.09
Pernod Ric 1.75% 20-08.04.30	400,000	EUR	421,074.00	449,497.60	0.07
Rbs Plc 0.625% 18-02.03.22	1,314,000	EUR	1,322,094.24	1,323,397.73	0.21
Rci Bq 0.5% 16-15.09.23	1,346,000	EUR	1,297,906.54	1,359,365.78	0.22
Saipem Fin 3.125% 21-31.03.28	1,413,000	EUR	1,413,000.00	1,444,792.50	0.23
Santander 1% 17-Perp	628,900	EUR	521,293.17	597,907.81	0.09
Santander 1.125% 20-23.06.27	400,000	EUR	399,784.00	416,690.40	0.07
Shell If Bv 0.50% 20-11.05.24	300,000	EUR	298,842.00	306,199.20	0.05
Sse 1.25% 20-16.04.25	300,000	EUR	298,860.00	313,492.80	0.05
Standard Frn 20-09.09.30	300,000	EUR	299,565.00	318,381.00	0.05
Syngenta 3.375% 20-16.04.26	496,000	EUR	499,100.00	551,824.80	0.09
Tdf Infrast 2.875% 15-19.10.22	500,000	EUR	513,635.00	515,060.00	0.08
Telstra 1.0% 20-23.04.30	501,000	EUR	522,565.59	523,494.90	0.08
Tennet 2.374% 20-Perp	900,000	EUR	900,000.00	932,850.00	0.15
Thermo Fish 2.375% 20-15.04.32	446,000	EUR	507,590.22	519,746.99	0.08
Transurban 3.0% 20-08.04.30	300,000	EUR	298,113.00	354,298.80	0.06
Ubs Ag Lond 0.75% 20-21.04.23 Regs	1,293,000	EUR	1,314,855.79	1,316,632.81	0.21
Unicredit 1.25% 20-16.06.26	800,000	EUR	796,504.00	826,958.56	0.13
Unicredit 2.20% 20-22.07.27	1,900,000	EUR	1,897,245.00	2,019,529.00	0.32
USA 0.625% 20-15.05.30 /Tbo	500,000	USD	433,080.76	394,396.21	0.06
USA 1.50% 19-15.09.22 /Tbo	32,500,000	USD	28,338,129.99	27,854,755.27	4.45
USA 1.50% 19-30.11.24 /Tbo	15,000,000	USD	13,377,667.63	13,051,683.39	2.09
USA 1.625% 19-15.08.29 /Tbo	500,000	USD	462,139.34	431,515.43	0.07
USA 1.75% 15-30.04.22 /Tbo	12,500,000	USD	10,512,074.07	10,684,548.90	1.71
USA 2.25% 17-15.08.27 /Tbo	15,000,000	USD	14,322,240.99	13,533,376.90	2.16
USA 2.375% 17-15.05.27 /Tbo	10,000,000	USD	9,551,583.79	9,081,537.10	1.45
Virgin Mney 2.875% 20-24.06.25	1,000,000	EUR	999,140.00	1,073,860.00	0.17
			338,855,797.42	340,592,068.15	54.42
Shares					
3I Group Plc	83,465	GBP	1,207,048.78	1,140,147.62	0.18

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Moderate ESG

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Abbvie Inc	33,700	USD	3,228,212.75	3,200,647.55	0.51
Adidas Ag	6,788	EUR	1,911,009.22	2,130,753.20	0.34
Adyen B.V.	1,003	EUR	1,924,913.36	2,066,681.50	0.33
Agnico Eagle Mines Ltd	53,744	CAD	3,048,584.11	2,742,631.03	0.44
Allianz Se /Nam. Vinkuliert	8,478	EUR	1,817,664.08	1,782,923.40	0.28
Amadeus It - Shs -A-	38,291	EUR	2,297,677.74	2,271,422.12	0.36
Anglo American Plc	52,582	GBP	1,950,110.20	1,758,959.39	0.28
Applied Materials Inc	10,022	USD	1,083,984.11	1,203,316.02	0.19
Asahi Glass Co. Ltd	31,200	JPY	1,174,378.22	1,104,315.99	0.18
Asm International Reg Nv	5,012	EUR	1,350,554.79	1,388,324.00	0.22
Asmi Holding Nv	8,701	EUR	4,642,667.13	5,041,359.40	0.81
Assicurazioni Generali Spa	108,503	EUR	1,766,758.11	1,834,243.22	0.29
Astrazeneca Plc	22,324	GBP	1,916,770.84	2,257,358.25	0.36
Auto Trader Gr	173,700	GBP	1,151,620.88	1,281,257.89	0.20
Axa	82,801	EUR	1,784,624.29	1,770,699.39	0.28
Baidu Rg-A	8,101	HKD	222,977.75	175,378.73	0.03
Banca Farmafactoring Spa	116,639	EUR	954,806.31	985,599.55	0.16
Banca Mediolanum	150,493	EUR	1,195,366.47	1,234,644.57	0.20
Barrick Gold Corp	159,488	CAD	3,189,060.24	2,783,901.43	0.44
Bnp Paribas	32,076	EUR	1,664,693.25	1,695,858.12	0.27
Bp Plc	530,825	GBP	1,908,350.87	1,947,245.00	0.31
Bristol Myers Squibb Co	17,115	USD	931,715.44	964,270.07	0.16
Cap Gemini Sa	2,802	EUR	278,869.18	453,924.00	0.07
Carlsberg As B	7,573	DKK	1,086,635.07	1,190,475.18	0.19
Cdw Corp	6,903	USD	644,485.10	1,016,533.68	0.16
Centene Corp. De	11,115	USD	604,989.07	683,488.15	0.11
Charles Schwab Corp	20,217	USD	1,212,955.26	1,241,146.52	0.20
Coca-Cola Hbc	39,598	GBP	1,166,926.32	1,205,417.55	0.19
Compass Group Plc	69,170	GBP	1,275,083.00	1,226,001.78	0.20
Conagra Foods Inc	32,236	USD	1,013,446.07	988,824.35	0.16
Constellation Software Inc	587	CAD	536,905.07	750,248.35	0.12
Credit Agricole Sa. Paris	65,582	EUR	830,520.22	774,785.75	0.13
Daikin Industries Ltd	3,600	JPY	520,079.62	565,738.64	0.09
Diageo Plc	54,046	GBP	2,008,513.84	2,178,330.79	0.35
Diasorin Az	8,164	EUR	1,127,992.69	1,302,158.00	0.21
Edp Renovaveis Sa	163,519	EUR	3,088,805.82	3,195,161.26	0.51
Enel	564,187	EUR	4,581,661.50	4,418,712.58	0.71
Eni Spa Roma	74,770	EUR	754,175.20	767,887.90	0.12
Estee Lauder Cos A	6,200	USD	1,286,999.42	1,662,812.82	0.27
Exor Nv.	25,324	EUR	1,782,704.42	1,710,889.44	0.28
Fe New Nv	14,942	EUR	2,581,583.52	2,599,908.00	0.42
Fedex Corp	5,553	USD	1,338,597.47	1,396,818.29	0.22
Fincobank Spa	244,077	EUR	3,425,046.75	3,587,931.90	0.57
Franco-Nevada Corp	26,121	CAD	2,982,209.28	3,198,929.30	0.51
Fresenius Se & Co Kgaa	15,425	EUR	574,689.91	678,622.88	0.11
Fuji Heavy Industries Ltd	36,900	JPY	627,590.21	614,215.38	0.10
Glencore Intl	494,882	GBP	1,715,703.83	1,783,408.45	0.28
Gn Great Nordic Ltd	11,241	DKK	846,955.24	828,065.81	0.13
Goldman Sachs Group Inc	4,405	USD	1,255,517.70	1,409,637.14	0.22
Heineken Nv	13,646	EUR	1,355,135.53	1,394,621.20	0.22
Hitachi Ltd	18,900	JPY	566,745.14	913,145.64	0.15
Hologic Inc	31,322	USD	1,646,329.76	1,762,060.57	0.28

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Moderate ESG

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Home Depot Inc.	7,407	USD	1,950,052.72	1,991,583.67	0.32
Humana Inc.	1,700	USD	561,556.52	634,590.22	0.10
Iberdrola Sa	230,637	EUR	2,528,572.71	2,370,948.36	0.38
Infineon Technologies /Nam.	45,755	EUR	1,639,239.64	1,547,434.10	0.25
Intesa Sanpaolo	1,078,632	EUR	2,499,229.34	2,512,673.24	0.40
Invesco Ltd	40,514	USD	963,865.09	913,102.21	0.14
Inwit	115,348	EUR	1,074,967.79	1,097,190.18	0.17
Itochu Techno-Solutions	9,300	JPY	274,315.96	242,993.27	0.04
Japan Airport Terminal Co	1,600	JPY	61,805.93	60,641.98	0.01
Johnson & Johnson	13,302	USD	1,795,443.45	1,847,699.39	0.29
Johnson Matthey Plc	38,474	GBP	1,407,860.74	1,376,856.17	0.22
Julius Baer Grp *Opr*	20,198	CHF	1,093,989.66	1,112,225.12	0.18
Jx Ga	62,921	HKD	635,733.75	792,440.66	0.13
Kering Act.	1,566	EUR	931,065.04	1,154,142.00	0.19
Kingross Gold Corp	488,098	CAD	2,922,462.83	2,611,784.83	0.42
Kirin Holdings Co Ltd	39,200	JPY	622,338.74	644,907.41	0.10
Kla Tencor Corporation	3,296	USD	884,238.97	901,008.57	0.15
Koninklijke Ahold Delhaize N.V.	54,509	EUR	1,317,515.73	1,366,540.63	0.22
Kroger Co	33,496	USD	1,045,426.34	1,081,982.93	0.17
L Oreal	3,242	EUR	1,123,502.31	1,218,343.60	0.19
Lam Research Corp	1,927	USD	525,707.13	1,057,250.34	0.17
Lasertec Corp	4,300	JPY	480,527.82	705,137.72	0.11
Legal & General Group Plc	412,291	GBP	1,276,891.28	1,236,825.38	0.20
Lennar Corp. -A-	15,685	USD	1,177,921.88	1,313,916.32	0.21
Mastercard Inc. Shs -A-	10,481	USD	3,217,074.76	3,226,398.22	0.52
Merck	53,396	USD	3,317,328.83	3,501,354.91	0.56
Mizuho Financial Group Inc	50,300	JPY	613,811.65	606,505.25	0.10
Monster Beverage Corp	13,122	USD	1,068,124.85	1,010,703.79	0.16
Morgan Stanley	18,855	USD	659,678.48	1,457,685.46	0.23
Mosaic Co	33,629	USD	858,914.81	904,807.24	0.14
Nec Corp	14,300	JPY	574,141.28	621,276.48	0.10
Newcrest Mining	55,226	AUD	895,796.58	883,559.60	0.14
Newmont Mining Corp.	54,510	USD	2,846,584.92	2,913,021.75	0.47
Nexi S.P.A.	187,992	EUR	2,849,426.53	3,479,731.92	0.56
Next Plc	11,108	GBP	951,601.43	1,016,239.38	0.16
Nomad Foods Ltd	38,820	USD	940,058.36	925,330.02	0.15
Novo Nordisk A/S /-B-	10,351	DKK	586,296.38	731,324.72	0.12
Nvidia Corp	2,902	USD	1,318,418.43	1,957,748.90	0.31
Nvr Inc	160	USD	642,189.81	670,934.23	0.11
Oneok Inc (New)	20,747	USD	897,581.85	973,324.69	0.16
Orkla As A	164,484	NOK	1,380,355.55	1,413,357.95	0.22
Phoenix Group Holdings Plc	84,529	GBP	730,807.02	665,837.13	0.11
Porsche A Hldg/Pref	12,078	EUR	1,150,123.73	1,091,368.08	0.17
Qorvo Inc	6,429	USD	927,962.84	1,060,568.17	0.17
Qualcomm Inc	10,449	USD	816,634.69	1,259,254.27	0.20
Rai Way Spa	394,078	EUR	1,954,742.24	2,001,916.24	0.32
Reckitt Benckiser Group Plc	22,153	GBP	1,698,830.06	1,650,317.76	0.26
Robert Half Intl Inc	11,698	USD	873,373.26	877,547.27	0.14
Royal Dutch Shell Plc /-A-	101,275	EUR	1,641,611.17	1,722,080.10	0.28
Rwe Ag (Neu). Essen A	59,291	EUR	1,949,009.51	1,811,932.96	0.29
Sanofi-Aventis	36,628	EUR	3,242,466.38	3,236,450.08	0.52
Sap Ag	18,555	EUR	2,174,611.87	2,205,076.20	0.35

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Moderate ESG

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Sba Communications Corp /Reit	3,916	USD	1,025,868.82	1,052,301.18	0.17
Scottish & Southern Energy Plc	50,601	GBP	837,575.34	884,206.65	0.14
Shin-Etsu Chemical Co	4,600	JPY	526,865.79	649,166.93	0.10
Siemens Healthineers Ag	19,789	EUR	919,589.79	1,022,695.52	0.16
Skyworks Solutions Inc *Opa*	6,710	USD	1,027,152.08	1,084,858.77	0.17
Smith Corp. A.O.	15,147	USD	891,578.64	920,314.35	0.15
Sony Corp Jpy 50	7,600	JPY	495,783.48	624,299.47	0.10
St James Place Plc	47,415	GBP	726,935.98	815,558.14	0.13
Standard Life Aberdeen Plc	226,257	GBP	790,494.98	714,052.25	0.11
Stmicroelectronics Nv	49,963	EUR	1,648,813.57	1,529,117.62	0.24
Sumitomo Mitsui Financial Gr.	20,500	JPY	608,142.76	596,355.85	0.10
Synlab I	107,249	EUR	1,930,482.00	1,906,887.22	0.31
Synopsys Inc	6,054	USD	1,297,155.35	1,407,784.70	0.22
Taisei Corp	22,300	JPY	632,942.42	616,536.93	0.10
Takeda Pharmaceutical Co Ltd	20,500	JPY	655,428.53	579,072.43	0.09
Tapestry Inc	25,855	USD	928,825.55	947,871.33	0.15
Tdk Corp	5,200	JPY	616,765.16	532,804.82	0.08
Teamviewer --- Bearer Shs	32,137	EUR	1,254,105.86	1,019,385.64	0.17
Tenaris Sa	168,663	EUR	1,575,879.67	1,550,350.30	0.25
Thermo Fisher Scientific Inc	5,089	USD	1,958,290.45	2,164,627.18	0.35
Toshiba Corp	17,800	JPY	599,695.47	649,630.26	0.10
Total Sa	100,641	EUR	3,973,718.36	3,839,957.36	0.61
Toyota Motor Corp	9,600	JPY	621,974.63	708,016.39	0.11
Trend Micro Inc Tokyo	13,600	JPY	638,687.80	601,194.14	0.10
Trip Com /Sadr	14,270	USD	433,934.14	426,656.16	0.07
Tyson Foods Inc -A-	15,620	USD	1,019,206.34	971,442.83	0.15
Ulta Beauty Inc	4,194	USD	1,145,261.09	1,222,731.35	0.20
Unicredit Spa	209,774	EUR	1,750,668.27	2,087,251.30	0.33
Unitedhealth Group Inc	9,657	USD	3,274,609.63	3,260,581.01	0.52
Utd Parcel Service Inc B	8,019	USD	1,373,740.51	1,406,164.78	0.23
Vertex Pharmaceuticals	7,622	USD	1,353,699.54	1,295,804.27	0.21
Visa Inc -A-	17,872	USD	3,391,094.35	3,523,466.31	0.56
West Pharmaceutical Services	4,384	USD	1,232,295.88	1,327,398.31	0.21
Worldline Sa	10,341	EUR	835,900.48	816,318.54	0.13
Yamana Gold Inc	532,393	CAD	2,258,712.53	1,891,954.38	0.30
			198,865,064.03	206,576,524.48	33.00
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			537,720,861.45	547,168,592.63	87.42
Investment Funds					
Dbx Hy Bond Eur -1c- /Cap	73,030	EUR	1,148,528.20	1,264,222.33	0.20
Ishares Bar Em Etf Usd /Dis	169,220	EUR	8,041,665.75	8,100,561.40	1.29
Ishares Bc Eur Cor /Dis	66,041	EUR	8,412,808.93	8,919,497.46	1.43
Nb Aurora Sa Sicaf -Raif -A- Eur	130,000	EUR	1,300,000.00	1,362,140.00	0.22
Nve At1 Cap Shs Hedged Eur	61,117	EUR	1,146,823.83	1,282,234.66	0.21
Total - Investment Funds			20,049,826.71	20,928,655.85	3.35

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

Eurizon AM Sicav
(formerly Pramerica Sicav)

Absolute Return Moderate ESG

Statement of Investments
as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Financial Instruments					
Options Contracts					
Call Dj Europe Stoxx 600 Insur.Ind 17/12/21 310	1,600	EUR	7,033,676.00	448,000.00	0.07
Call Eni Spa Roma 17/09/21 11	1,270	EUR	2,954,216.85	191,770.00	0.03
Call Eur/Usd Spot -Cross Rates 30/09/21 1	8,800,000	EUR	8,800,000.00	7,619.66	-
Call Eur/Usd Spot -Cross Rates 30/09/21 1	18,200,000	EUR	18,200,000.00	637.00	-
Call Finecobank S.P.A 17/09/21 14	450	EUR	2,216,025.00	253,147.50	0.04
Call Finecobank S.P.A 17/09/21 16	(450)	EUR	(1,114,628.00)	(78,862.50)	(0.01)
Call Spx - S&P 500 Indices 17/12/21 3900	(200)	USD	(49,785,834.74)	(7,841,315.36)	(1.25)
Call Tenaris Sa 17/09/21 10	600	EUR	832,795.20	73,650.00	0.01
Put Euro Stoxx 50 Pr 17/09/21 3650	(400)	EUR	2,015,892.80	(128,800.00)	(0.02)
Put Euro Stoxx 50 Pr 17/09/21 3950	400	EUR	(5,820,077.60)	317,600.00	0.05
Put Finecobank S.P.A 17/09/21 13	(450)	EUR	555,660.00	(35,122.50)	(0.01)
Put Ndx-Nasdaq 100 Index 100-Index 17/09/21 11750	(63)	USD	3,994,603.71	(388,305.23)	(0.06)
Put Ndx-Nasdaq 100 Index 100-Index 17/09/21 13000	63	USD	(10,979,848.23)	798,920.74	0.13
			(21,097,519.01)	(6,381,060.69)	(1.02)
Total - Financial Instruments			(21,097,519.01)	(6,381,060.69)	(1.02)
TOTAL INVESTMENT PORTFOLIO			536,673,169.15	561,716,187.79	89.75

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Absolute Return Moderate ESG

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
States, Provinces and Municipalities	41.60	Italy	30.85
Banks and financial institutions	8.57	United States of America	21.74
Holding and Finance Companies	5.03	Germany	10.88
Pharmaceuticals and Cosmetics	4.42	Great Britain	4.87
Electronic semiconductor	3.75	France	3.63
Investment funds	3.35	Netherlands	3.31
Precious metals	2.01	Ireland	3.01
Internet Software	1.87	Luxembourg	2.61
Petrol	1.86	Canada	2.23
Public services	1.73	Japan	1.95
Supranational	1.62	Spain	1.49
Insurance	1.38	Denmark	0.66
Retail	1.35	Switzerland	0.61
Automobile industry	1.17	Norway	0.30
Other Services	1.00	Australia	0.28
Tobacco and spirits	0.91	Jersey	0.28
Non-ferrous metals	0.83	Belgium	0.23
Transportation	0.82	Portugal	0.22
Mines, heavy industries	0.77	Virgin Islands	0.15
Communication Services	0.74	Bermuda Islands	0.14
Healthcare Education and Social Services	0.73	China	0.13
Food and Distilleries	0.72	Cayman Islands	0.10
Construction, building materials	0.68	Austria	0.08
Graphic art, publishing	0.52	Cash and Other Assets / (Liabilities)	10.25
Environmental services & recycling	0.51		
Office equipment, computers	0.50		
Textile	0.49		
Chemicals	0.32		
Business Houses	0.28		
Leisure	0.27		
Consumer goods	0.26		
Biotechnology	0.21		
Tyres and Rubber	0.21		
Real estate companies	0.17		
Mechanics, machinery	0.09		
Aerospace technology	0.09		
Miscellaneous	(1.08)		
Cash and Other Assets / (Liabilities)	10.25		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Flexible Credit

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abertis Fin 3.248% 20-Perp	100,000	EUR	100,000.00	103,375.00	1.14
Adler Re 2.125% 17-06.02.24 Regs	100,000	EUR	84,942.00	100,360.20	1.11
Akelius Res 3.875% 18-05.10.78	100,000	EUR	99,294.50	105,747.60	1.17
Allianz Se 3.375% 14-Perp	100,000	EUR	97,737.00	109,010.00	1.20
Altice France 8% 20-15.05.27	100,000	EUR	103,927.40	107,880.00	1.19
Arena Lux F 1.875% 20-01.02.28	100,000	EUR	93,000.00	94,450.00	1.04
Aroundtown 2.125% 18-Perp Regs	100,000	EUR	89,350.00	100,054.00	1.11
Autostrade 1.125% 15-04.11.21	100,000	EUR	97,625.00	100,185.20	1.11
Aviva 3.875% 14-03.07.44	100,000	EUR	101,608.00	110,331.80	1.22
Axa 3.875% 14-Perp	100,000	EUR	98,500.00	112,813.00	1.25
Banff Merge 8.375% 18-01.09.26	100,000	EUR	93,014.20	104,589.00	1.15
Bankia 3.75% 19-15.02.29 Regs	100,000	EUR	105,678.40	107,790.60	1.19
Bayer Ag 2.375% 15-02.04.75	100,000	EUR	98,789.90	101,414.60	1.12
Bbva 1.0% 20-16.01.30	100,000	EUR	99,880.00	100,529.80	1.11
Bfcm 2.375% 16-24.03.26	100,000	EUR	99,569.00	108,882.00	1.20
Bnp Par 1.125% 20-15.01.32 Regs	100,000	EUR	86,950.80	100,813.60	1.11
Bpcm 3.25% 20-Perp	100,000	EUR	100,000.00	106,800.00	1.18
Bqe Postale 0.875% 20-26.01.31	100,000	EUR	100,071.10	100,217.00	1.11
Brunello Bi Frn 21-15.02.28 Regs	100,000	EUR	100,000.00	99,952.80	1.10
Bundesobl 0% 19-10.12.21	50,000	EUR	50,395.00	50,140.30	0.55
Cab 3.375% 21-01.02.28 Regs	100,000	EUR	100,000.00	99,500.00	1.10
Cnp Assur 4% 14-Perp	100,000	EUR	96,997.00	110,950.00	1.22
Contourglob 2.75% 20-01.01.26	100,000	EUR	100,000.00	101,471.00	1.12
Crdt Agr As 4.25% 15-Perp	100,000	EUR	91,971.70	111,120.00	1.23
Cw Bk Austr 1.936% 17-03.10.29	100,000	EUR	104,361.20	104,684.00	1.16
Delta Lloyd 4.375% 14-Perp	100,000	EUR	96,165.00	110,159.00	1.22
Deut Bk 5.625% 20-19.05.31	100,000	EUR	110,897.30	118,300.00	1.31
Enel 2.5% 18-24.11.78 Regs	100,000	EUR	93,166.00	104,663.20	1.16
Eni 3.375% 20-Perp	100,000	EUR	100,000.00	106,159.00	1.17
Erste Bk 1.0% 19-10.06.30	100,000	EUR	87,648.00	100,855.60	1.11
Faurecia 3.125% 19-15.06.26	100,000	EUR	103,725.00	103,375.00	1.14
Ferrovial N 2.124% 17-Perp	100,000	EUR	88,978.50	99,715.40	1.10
Gas Nat Fen 4.125% 14-Perpetual	100,000	EUR	102,538.50	105,003.80	1.16
Gazprom Pjs 3.897% 20-Perp	100,000	EUR	100,000.00	103,337.00	1.14
Generali Fi 4.596% 14-Perp	100,000	EUR	108,583.50	112,500.00	1.24
Getlink 3.50% 20-30.10.25	100,000	EUR	100,000.00	103,750.00	1.15
Grifols 1.625% 19-15.02.25	100,000	EUR	86,817.00	100,800.00	1.11
In Justitia 4.875% 20-15.08.25 Regs	100,000	EUR	104,500.00	105,010.00	1.16
Infineon 3.625% 19-31.12.49 Regs	100,000	EUR	95,005.00	109,891.60	1.21
Ing Group 1.0% 19-13.11.30	100,000	EUR	91,075.00	101,309.73	1.12
Int Gam Tec 2.375% 19-15.04.28	100,000	EUR	79,777.80	97,900.00	1.08
Isp 2.925% 20-14.10.30	100,000	EUR	107,070.00	106,371.80	1.18
Kbc 1.625% 17-18.09.29	100,000	EUR	94,971.00	104,000.40	1.15
Nexi 1.625% 21-30.04.26	100,000	EUR	100,000.00	99,492.00	1.10
Nissan Moto 2.652% 20-17.03.26	100,000	EUR	100,000.00	108,938.60	1.20
OMV 2.50% 20-PERP	100,000	EUR	100,000.00	104,571.60	1.15
Playtech 4.25% 19-07.03.26	100,000	EUR	90,711.80	102,735.00	1.13
Q-Park Hold 1.50% 20-01.03.25 Regs	100,000	EUR	82,940.00	96,380.00	1.06
Quintiles 2.875% 17-15.09.25	100,000	EUR	89,270.00	101,250.00	1.12

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Flexible Credit

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Repsm 4.247% 20-Perp	100,000	EUR	100,000.00	109,991.20	1.22
Rolls Royce 4.625% 20-16.02.26	100,000	EUR	100,000.00	109,050.00	1.21
Ryanair 2.875% 20-15.09.25	100,000	EUR	100,740.00	109,430.80	1.21
Saipem Fin 3.375% 20-15.07.26	100,000	EUR	98,670.00	104,070.00	1.15
Sappi Papier H 3.625% 15.03.28	100,000	EUR	100,000.00	100,067.20	1.11
Scor Se 3.875% 14-Perp	100,000	EUR	111,374.00	113,625.00	1.25
Seb 1.375% (Frn) 16-31.10.28	100,000	EUR	102,412.10	102,700.00	1.13
Societe 0% 20-24.11.30 Mtn	100,000	EUR	99,545.00	99,897.00	1.10
Sofima Hold 3.75% 20-15.01.28 Regs	100,000	EUR	100,000.00	100,480.00	1.11
Solvay 2.50% 20-Perp Regs	100,000	EUR	99,376.00	103,125.00	1.14
Suez Env Co 2.5% 15-Perp	100,000	EUR	100,507.30	100,996.60	1.12
Telecom It 2.875% 18-28.01.26	100,000	EUR	92,115.00	106,153.60	1.17
Telefonica 2.502% 20-Perp	100,000	EUR	84,495.00	101,796.40	1.13
Tennet 2.374% 20-Perp	100,000	EUR	100,000.00	103,650.00	1.14
Thyssenkp 1.875% 19-06.03.23	100,000	EUR	93,500.00	100,188.00	1.11
Total Sa 2.708% 16-Perp	100,000	EUR	96,115.00	104,000.00	1.15
Verisure 5.25% 21-15.02.29 Regs	100,000	EUR	100,000.00	102,750.00	1.14
Vodafone 3.1% 18-03.01.79	100,000	EUR	94,000.00	104,125.00	1.15
Vw Intl Fin 3.875% 17-Perp	100,000	EUR	84,665.00	110,492.20	1.22
Webuild 5.875% 20-15.12.25	100,000	EUR	100,000.00	110,612.60	1.22
Winter 2.498% 21-Perp	100,000	EUR	100,000.00	99,646.00	1.10
Zf Europe 2.0% 19-23.02.26	100,000	EUR	89,900.00	101,013.80	1.12
Ziggo 3.375% 20-28.02.30	100,000	EUR	90,440.00	98,550.00	1.09
			6,945,356.00	7,455,940.63	82.35
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			6,945,356.00	7,455,940.63	82.35
TOTAL INVESTMENT PORTFOLIO			6,945,356.00	7,455,940.63	82.35

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Flexible Credit

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Holding and Finance Companies	22.63	Netherlands	17.08
Banks and financial institutions	13.87	France	14.02
Insurance	9.83	Italy	11.56
Communication Services	4.64	Germany	7.61
Transportation	4.57	Great Britain	6.98
Petrol	3.47	Sweden	4.60
Public services	3.40	Luxembourg	4.46
Real estate companies	3.39	Spain	3.41
Automobile industry	2.34	Austria	3.37
Chemicals	2.26	Belgium	2.29
Healthcare Education and Social Services	2.22	United States of America	2.27
Internet Software	2.21	Ireland	1.21
Construction, building materials	1.22	Japan	1.20
Electronic semiconductor	1.21	Australia	1.16
Aerospace technology	1.21	Isle of Man	1.13
Biotechnology	1.11	Cash and Other Assets / (Liabilities)	17.65
Forest Products and Paper Industry	1.11		
Mines, heavy industries	1.11		
States, Provinces and Municipalities	0.55		
Cash and Other Assets / (Liabilities)	17.65		
	100.00		100.00

Emerging Stars

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Germany 0% 16-08.10.21	340,988	EUR	342,979.37	341,567.68	0.30
			342,979.37	341,567.68	0.30
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			342,979.37	341,567.68	0.30
Investment Funds					
91 Gsf Em Lc Trd Ic I Acc Cap	69,736	USD	1,400,752.62	1,405,303.88	1.24
Abg1 E M T R Bd -I Qinc- Usd /Dis	1,870,692	USD	2,841,181.82	2,876,543.84	2.54
Aviva Inv Emerging Mkt -I- Cap	6,999	USD	1,836,690.62	1,871,714.36	1.65
Ba Em So Ti Acc -Usd- Trnc I	28,071	USD	2,556,954.62	2,604,969.87	2.30
Banor Gr Ch Eq Ic	325	USD	883,264.02	794,348.23	0.70
Blackrock Strat Fds Fix Inc I2	15,072	EUR	1,976,606.24	1,974,582.72	1.74
Blueb Ig Eur Gb S	6,401	EUR	890,571.13	897,996.29	0.79
Bny Gl Bd Usd-W-Acc	888,473	USD	838,927.41	844,274.09	0.75
Brsf Gl Ev Dr -I2- Eur(H)/Cap	5,788	EUR	710,603.58	707,351.48	0.63
Dbx Jp Sov Etf 1c /Cap	78,556	EUR	866,617.68	835,835.84	0.74
Dpaml Bd Em S - Shs -F- Cap	15,416	EUR	2,099,372.60	2,096,576.00	1.85
Epsilon Em Bdtr Units -I- /Cap	32,824	EUR	4,696,009.43	4,704,992.16	4.15
Eur Bd Aggr Rmb -Z- Eur/Cap	3,337	EUR	376,054.47	396,168.64	0.35
Euriz Gl Bd Zc	7,870	EUR	851,612.70	852,714.50	0.75
Exane 1-Ex.Ceres Funds -A- Cap	58	EUR	1,037,603.71	1,055,873.18	0.93
Exane 2 Pleiad -A- Cap	36	EUR	463,398.23	461,667.96	0.41
Fid Gl Bd Yc	164,811	USD	1,680,509.01	1,688,409.49	1.49
Fvs Bd Opp -It- Eur /Cap	11,265	EUR	1,400,738.12	1,390,101.00	1.22
Her Glb Em Eur-J-Ac -J- Eur	889,122	EUR	3,298,020.23	3,299,087.18	2.91
Inv G Tr Eur Bd Sc	188,428	EUR	1,974,292.06	1,975,460.31	1.74
Ish Msci Em Smal Cap Ucits Etf	43,940	USD	3,365,486.03	3,447,400.51	3.04
Ishares Jpm Usd Em Bd ucits Etf	29,010	EUR	2,720,349.45	2,736,513.30	2.41
Ishs Glb Gov Bd Etf -Usd- /Dis	4,654	USD	448,072.29	451,037.74	0.40
Ishs Msci Em Etf Usd/Cap	661,386	EUR	5,039,232.21	5,177,329.61	4.56
Ishs V Gold Prod Acc.Sh Etf Usd	41,123	EUR	567,945.64	512,721.56	0.45
Jpm Glb Em Mkts- Usd/Cap	166,276	EUR	4,984,453.24	5,184,485.68	4.57
Jpmf Em Mkt Opp I2C	24,349	USD	2,782,801.26	2,846,944.21	2.51
Jpmf Em.Mkts Eq./Acc-A Usd/Cap	79,340	USD	2,749,060.60	2,871,224.96	2.53
Jup Dynamic Ic -I- Cap	111,048	EUR	1,590,520.06	1,605,754.08	1.41
L&G Em Mar Bd Ic	2,464,567	USD	2,330,949.67	2,380,198.18	2.10
Man Gl Ev Eur-In-Ac	13,938	EUR	1,638,287.97	1,648,447.26	1.45
Man Glg Alpha Acc Shs-II H-	5,664	EUR	819,150.96	829,379.52	0.73
Mirae Asia Gc Eq Ic	110,665	USD	2,450,485.97	2,552,946.37	2.25
Msif Global Bond -Z- /Cap	30,823	USD	1,028,723.75	1,035,923.09	0.91
Mul Ly Us Tips -D- Usd/Dis	3,953	EUR	376,092.70	393,402.56	0.35
N1 Em St Eq Shs -Bi- Usd /Cap	10,365	USD	1,847,414.46	1,934,304.76	1.70
Nordea 1 Gl Fix In -Bi- Eur /Cap	8,714	EUR	995,069.65	995,835.92	0.88
Pic Gl Bds I Usd-I Usd-Cap	12,080	USD	2,291,019.69	2,262,300.84	1.99
Pictet Emer Lc Dbt/-I Usd-Cap	8,658	USD	1,401,155.58	1,405,428.47	1.24
Pim Glb Inv Inc-Inst (Hdged) Eur	139,121	EUR	2,080,314.74	2,092,379.84	1.84
Pimco /Emerg.Mkts Bond /Inst.Cl	50,992	USD	2,329,260.03	2,379,769.98	2.10

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Stars

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Pimco Em Local Bd-Inst Acc Usd	145,184	USD	1,736,027.96	1,735,842.43	1.53
Pimco Glb Bd Inst Usd (Cexp) Acc	76,208	USD	2,256,503.25	2,263,750.29	2.00
Ptr Mandarin - I - Eur/Cap	3,498	EUR	627,990.80	652,446.96	0.57
T.R Pr Em Corp Bd Cl-I Usd/Cap	85,824	USD	1,217,143.96	1,249,006.95	1.10
T.R Pr Em Eq Qc	206,641	EUR	3,091,349.36	3,089,282.95	2.72
T.R Pr Em L Mkt I9C	140,533	EUR	1,419,220.68	1,419,383.30	1.25
Van Eme Mkt Usd Acc	18,934	USD	1,881,487.18	1,923,113.29	1.69
Von Sus Em L-B- Cap	19,664	USD	3,162,592.16	3,306,901.18	2.92
Well Loc Usd-Sb-Acc	157,157	USD	1,761,096.48	1,769,566.62	1.56
Total - Investment Funds			93,669,038.08	94,886,993.43	83.64
Financial Instruments					
Options Contracts					
Put Spx - S&P 500 Indices 17/09/21 3750	(8)	USD	265,598.65	(17,119.73)	(0.02)
Put Spx - S&P 500 Indices 17/09/21 4100	8	USD	(763,305.23)	41,672.85	0.04
			(497,706.58)	24,553.12	0.02
Total - Financial Instruments			(497,706.58)	24,553.12	0.02
TOTAL INVESTMENT PORTFOLIO			93,514,310.87	95,253,114.23	83.96

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Emerging Stars

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
Investment funds	83.64
States, Provinces and Municipalities	0.30
Miscellaneous	0.02
Cash and Other Assets / (Liabilities)	16.04
	100.00

Geographical breakdown	%
Luxembourg	49.35
Ireland	34.29
Germany	0.30
United States of America	0.02
Cash and Other Assets / (Liabilities)	16.04
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multistrategy

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Investment Funds					
Cs Etf S&P 500 /Usd	33,685	EUR	10,254,840.58	12,405,174.95	8.58
Eurizon AM Sicav Euro Eq. High Div. I*	1,022,462	EUR	6,608,986.09	7,945,551.12	5.50
Invsc Prf Sh Eur	334,309	USD	13,581,143.51	14,282,830.54	9.88
Pgi Glb Bd Usd-I-Ac	172,873	USD	19,571,431.51	19,321,756.44	13.36
Pgim Em Mk Eur-I-Ac	98,457	EUR	10,347,583.05	10,601,302.41	7.33
Pgim Em Mk Usd-I-Ac	28,855	USD	2,616,134.84	2,722,032.46	1.88
Pgim Glb Eur-I-Acc	142,035	EUR	16,249,681.51	19,099,945.87	13.21
Pgim Glb Eur-I-Acc	38,990	EUR	6,617,227.35	7,636,944.25	5.28
Pgim Mkt Eur-I-Ac	183,667	EUR	21,233,639.29	21,794,479.00	15.07
Pgim Mkt Usd-I-Ac	47,149	USD	5,374,087.16	5,615,344.06	3.89
Pgim Qma Eur-I-Acc	50,491	EUR	5,793,176.84	7,156,551.50	4.95
Pgim Us Co Usd-I-Ac	1,495	USD	1,699,617.17	1,754,232.26	1.21
Pgim Us Cor Bnd - Eur/Cap	5,995	EUR	7,358,856.44	7,464,815.54	5.16
Qma Emerging Mkts All Cap E	30,529	EUR	3,718,516.48	4,314,673.32	2.99
Ssga Glb Agg Bd Usd	10,460	EUR	281,641.52	276,154.46	0.19
Ssga Glb Agg Bd Usd	7,000	USD	183,812.48	185,535.41	0.13
Total - Investment Funds			131,490,375.82	142,577,323.59	98.61
TOTAL INVESTMENT PORTFOLIO			131,490,375.82	142,577,323.59	98.61

* Cross Sub-Funds Investments, see Note 15, for further details.

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Global Multistrategy

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%
Investment funds	98.61
Cash and Other Assets / (Liabilities)	1.39
	100.00

Geographical breakdown	%
Ireland	93.11
Luxembourg	5.50
Cash and Other Assets / (Liabilities)	1.39
	100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Children ESG

Statement of Investments as at June 30, 2021

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market					
Bonds					
Abertis 1.875% 19-26.03.32	400,000	EUR	417,516.10	425,744.80	0.34
Abn Amro Ba 0.60% 20-15.01.27	200,000	EUR	205,651.33	202,945.20	0.16
Adler Group 1.875% 21-14.01.26	300,000	EUR	296,478.00	293,653.20	0.24
Adp 1.125% 19-18.06.34 Regs	300,000	EUR	310,973.70	310,530.60	0.24
Akelius Res 1.0% 20-17.01.28	200,000	EUR	204,500.00	204,123.20	0.16
Ald Intl 1.25% 18-11.10.22	100,000	EUR	102,495.00	101,959.00	0.08
Allianz 2.625% 20-Perp	400,000	EUR	407,200.00	403,224.00	0.32
Allianz Se 4.75% 13-Perp	400,000	EUR	447,730.63	440,500.00	0.35
Alstom 0.25% 19-14.10.26	200,000	EUR	201,957.00	200,873.20	0.16
Apt Pipelin 0.75% 21-15.03.29	300,000	EUR	300,066.00	297,510.00	0.24
Asahi 0.541% 20-23.10.28	300,000	EUR	302,550.00	302,289.60	0.24
Assgen 2.124% 19-01.10.30	200,000	EUR	206,966.00	211,650.80	0.17
At&T Inc 1.60% 20-19.05.28	500,000	EUR	542,868.00	535,840.00	0.43
Atos 1.75% 18-07.05.25	200,000	EUR	214,482.00	211,396.00	0.17
Aurizon Net 3.125% 16-01.06.26	200,000	EUR	228,360.00	227,060.80	0.18
Axa Frn 13-04.07.43/Ftf	800,000	EUR	898,663.00	879,705.60	0.70
Banco Bilba 1.375% 18-14.05.25	300,000	EUR	315,747.00	314,826.00	0.25
Bankinter 0.625% 20-06.10.27	200,000	EUR	201,490.00	201,342.00	0.16
Barclays 0.625% 17-14.11.23	200,000	EUR	202,083.50	202,280.80	0.16
Basf 1.5% 18-22.05.30 12y	100,000	EUR	113,953.00	111,324.00	0.09
Bbva 0.125% 21-24.03.27	200,000	EUR	199,530.00	199,620.00	0.16
Bfcm 0.25% 21-19.07.28	500,000	EUR	498,555.00	489,598.00	0.39
Bk Of I 0.375% 21-10.05.27	200,000	EUR	199,236.00	198,862.80	0.16
Bnp par 0.375% 20-14.10.27	500,000	EUR	503,862.00	500,430.00	0.40
Bnpp 2.375% 18-20.11.30	500,000	EUR	540,614.00	537,190.00	0.43
Boa 0.808% (Frn) 19-09.05.26	700,000	EUR	722,198.00	719,632.20	0.57
Ca Ln 0.125% 20-09.12.27	400,000	EUR	399,199.10	392,688.00	0.31
Ca Ln 1.625% 20-05.06.30	300,000	EUR	312,183.00	311,586.63	0.25
Caixabank 0.75% 20-10.07.26	300,000	EUR	307,679.00	306,365.40	0.25
Caixabank 2.75% 17-14.07.28	400,000	EUR	417,451.00	417,597.84	0.33
Capgemini 2.0% 20-15.04.29	300,000	EUR	340,854.00	337,200.00	0.27
Cassa Depo 2.0% 20-20.04.27	800,000	EUR	876,925.16	873,241.60	0.69
Cez 0.875% 19-02.12.26	400,000	EUR	411,965.00	409,766.40	0.33
Cfcm 1.25% 20-11.06.29	400,000	EUR	421,682.64	416,657.00	0.33
Cnp Assuran 2% 19-27.07.50	200,000	EUR	206,399.00	207,608.00	0.17
Comzbnk 1.25% 18-23.10.23	300,000	EUR	310,264.00	308,902.62	0.25
Covestro 0.875% 20-03.02.26	300,000	EUR	310,743.00	309,720.00	0.25
Cpi Prop Gr 1.625% 19-23.04.27	200,000	EUR	201,594.00	205,600.50	0.16
Cred Agric 0.375% 19-21.10.25	500,000	EUR	506,797.30	505,650.00	0.40
Daimler Int 0.875% 18-09.04.24	700,000	EUR	720,113.60	719,424.16	0.57
Danfoss I 0.375% 21-28.10.28	100,000	EUR	99,155.00	99,213.80	0.08
Danone 0.0% 21-01.12.25	100,000	EUR	99,852.00	100,413.90	0.08
De Volksban 1.75% 20-22.10.30	200,000	EUR	209,081.00	209,688.40	0.17
Delphi Auto 1.5% 15-10.03.25	400,000	EUR	422,933.00	418,636.80	0.33
Deut Bk 1.375% 20-10.06.26	400,000	EUR	422,376.10	419,990.40	0.33
Deut Tel 1.375% 19-05.07.34 Regs	300,000	EUR	333,037.80	319,578.60	0.25
Dh Eur 0.45% 19-18.03.28	300,000	EUR	302,698.50	302,256.00	0.24
Dong Energy 2.25% 17-Perp	200,000	EUR	209,096.00	209,003.20	0.17
Drax Finc 2.625% 20-01.11.25	300,000	EUR	308,098.00	311,250.00	0.25

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Children ESG

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Dsk Bk 1.625% 19-15.03.24	400,000	EUR	419,836.10	417,760.00	0.33
E.On 0.375% 20-29.09.27	100,000	EUR	102,736.00	101,179.00	0.08
Edf 2% 18-02.10.30	400,000	EUR	463,499.00	452,035.20	0.36
Edp 4.496% 19-30.04.79	200,000	EUR	219,271.00	217,750.00	0.17
Elenia Fina 0.375% 20-06.02.27	300,000	EUR	303,675.00	300,727.20	0.24
Elm Bv 4.5% 16-Perp	200,000	EUR	235,922.60	234,750.00	0.19
Enbw 1.125% 19-05.11.79	200,000	EUR	199,027.00	201,118.00	0.16
Enel 1.375% 21-Perp	200,000	EUR	198,466.00	197,500.00	0.16
Enel Fin 0.375% 19-17.06.27	700,000	EUR	714,748.00	707,847.00	0.57
Enxsis 0.75% 19-02.07.31 Regs	100,000	EUR	107,200.40	103,420.00	0.08
Engie 0.5% 19-24.10.30	400,000	EUR	414,227.40	401,864.00	0.32
Eni 1.25% 20-18.05.26	300,000	EUR	319,299.00	317,030.40	0.25
Erg 0.50% 20-11.09.27	300,000	EUR	303,495.00	299,439.00	0.24
Erste Bk 0.875% 19-22.05.26	300,000	EUR	311,045.00	312,165.00	0.25
EU 0.0% 20-04.07.35	350,000	EUR	355,250.00	334,257.70	0.27
EU 0.0% 20-04.11.25	150,000	EUR	153,849.00	152,882.70	0.12
EU 0.10% 20-04.10.40	300,000	EUR	291,114.00	277,453.20	0.22
Eurogrid 1.113% 20-15.05.32	300,000	EUR	328,518.00	315,784.80	0.25
Fedex Corp 0.45% 21-04.05.29	200,000	EUR	199,248.00	199,173.64	0.16
Fer Emission 0.54% 20-12.11.28	300,000	EUR	303,498.00	301,696.20	0.24
Fiat 1.75% 19-25.03.27	300,000	EUR	322,200.00	320,422.20	0.26
Fluvius 0.25% 20-02.12.30	300,000	EUR	302,378.00	294,928.20	0.24
Fresenius 0.375% 20-28.09.26	500,000	EUR	506,807.00	505,293.00	0.40
Galp Ener 2.0% 20-15.01.26	200,000	EUR	207,970.00	210,308.40	0.17
Gdf Suez 3.25% 19-Perp	100,000	EUR	108,133.00	108,250.00	0.09
Getlink 3.50% 20-30.10.25	300,000	EUR	308,804.00	311,250.00	0.25
Gldm Sachs 0.01% 21-30.04.24	200,000	EUR	199,980.00	200,088.80	0.16
Gr City Pr 1.5% 18-22.02.27	300,000	EUR	319,407.00	318,084.00	0.25
Gs 1.375% 17-15.05.24	300,000	EUR	310,062.50	307,847.40	0.25
Heineken Nv 1.25% 20-07.05.33	500,000	EUR	543,222.00	525,043.30	0.42
Iberdrola 1.874% 20-Perp	400,000	EUR	412,946.00	412,200.00	0.33
Ibm Corp 1.25% 19-29.01.27	700,000	EUR	753,292.00	742,137.20	0.59
Icade Sa 1.5% 17-13.09.27 Regs	300,000	EUR	326,694.00	322,566.00	0.26
Infineon Te 1.125% 20-24.06.26	300,000	EUR	315,243.00	313,437.60	0.25
Ing Groep 2.5% (Frn) 17-15.02.29	400,000	EUR	424,536.00	422,774.40	0.33
Inmob Col 2% 18-17.04.26	300,000	EUR	321,076.98	323,230.20	0.26
Intesa San 1.75% 18-20.03.28	400,000	EUR	429,160.00	426,957.60	0.34
Intesa San 2.855% 15-23.04.25	200,000	EUR	212,980.00	213,528.00	0.17
Inwit 1.875% 20-08.07.26	300,000	EUR	314,859.00	313,399.80	0.25
Iren 0.875% 19-14.10.29 Regs	100,000	EUR	105,377.00	101,936.60	0.08
Italy 1.50% 20-30.04.45 /Btp	600,000	EUR	595,008.00	582,660.00	0.46
Italy 1.70% 20-01.09.51 /Btp	2,182,000	EUR	2,274,985.93	2,112,333.98	1.68
Jc Decaux 2.0% 20-24.10.24	300,000	EUR	318,656.00	317,488.20	0.25
John Deere 2.20% 20-02.04.32	300,000	EUR	363,780.00	353,871.00	0.28
Kbc 0.125% 21-14.01.29	400,000	EUR	397,308.00	390,950.30	0.31
Kbc 0.375% 20-16.06.27	200,000	EUR	203,250.00	201,704.40	0.16
Kellogg Co 1% 16-17.05.24	100,000	EUR	103,715.00	103,066.40	0.08
Kering 0.75% 20-13.05.28	300,000	EUR	314,427.00	312,053.40	0.25
Kon Ah Del 0.375% 21-18.03.30	200,000	EUR	199,260.00	198,460.03	0.16
Kon Friesld 2.85% 20-Perp Regs	200,000	EUR	203,626.00	203,612.00	0.16
La Mondiale 0.75% 20-20.04.26	200,000	EUR	200,581.00	202,444.64	0.16
Leaseplan 0.25% 21-23.02.26	400,000	EUR	398,456.00	398,651.28	0.32

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Children ESG

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Lseg Nthrln 0.25% 21-06.04.28	100,000	EUR	99,689.00	99,698.93	0.08
Mapfre 4.375% (Frn) 17-31.03.47	200,000	EUR	230,466.00	231,750.00	0.18
Mcdonalds 0.9% 19-15.06.26	100,000	EUR	105,009.00	104,021.00	0.08
Medio Ambie 0.815% 19-04.12.23	200,000	EUR	203,878.00	203,262.00	0.16
Mediobanca 1.0% 20-08.09.27	500,000	EUR	513,875.00	514,892.80	0.41
Medtrnc 1.50% 19-02.07.39	200,000	EUR	211,470.00	209,548.80	0.16
Mizu Fin 0.184% 21-13.04.26	300,000	EUR	299,890.00	300,062.40	0.24
Morgan Stan 0.495% 20-26.10.29	200,000	EUR	201,136.00	198,914.00	0.16
Natl Grid P 0.163% 21-20.01.28	300,000	EUR	300,276.00	295,076.40	0.23
Natwest Grp 0.75% 19-15.11.25	300,000	EUR	305,493.00	305,967.00	0.24
Ndaq 1.75% 19-28.03.29	300,000	EUR	334,098.00	325,759.20	0.26
Newbelco 1.15% 18-22.01.27	600,000	EUR	631,716.00	633,645.60	0.50
Nexi 1.625% 21-30.04.26	300,000	EUR	300,000.00	298,476.00	0.24
Nordea 0.625% 21-18.08.31	200,000	EUR	199,568.00	199,507.60	0.16
Nykredit 0.375% 21-17.01.28	300,000	EUR	298,476.00	296,211.00	0.23
Omnicom Fin 0.8% 19-08.07.27	300,000	EUR	306,857.00	309,481.80	0.25
Omv Ag 1% 19-03.07.34 Regs	300,000	EUR	313,712.80	303,241.20	0.24
Orange 0% 19-04.09.26 Regs	300,000	EUR	298,950.00	299,368.80	0.24
Pepsico 0.40% 20-09.10.32	300,000	EUR	304,064.00	295,603.80	0.24
Rabobk Ny 0.25% 19-30.10.26	100,000	EUR	101,400.00	101,128.00	0.08
Raiffeisen 0.375% 19-25.09.26	300,000	EUR	305,827.00	304,737.00	0.24
Rci Bq 0.5% 16-15.09.23	700,000	EUR	702,294.00	706,951.00	0.57
Relx Financ 0.50% 20-10.03.28 Regs	200,000	EUR	203,160.00	202,329.60	0.16
Repsm 0.25% 19-02.08.27	300,000	EUR	302,349.00	300,978.00	0.24
Royal Schip 2.0% 20-06.04.29	100,000	EUR	113,703.00	112,349.60	0.09
Rwe Fin 1.25% 17-19.10.27	200,000	EUR	216,633.00	212,687.60	0.17
Santander 0.30% 19-04.10.26	300,000	EUR	303,195.00	302,157.00	0.24
Santander 1.125% 20-23.06.27	400,000	EUR	421,917.00	416,690.40	0.33
Sbb Treasur 0.75% 20-14.12.28	300,000	EUR	296,736.00	293,776.22	0.23
Schaeffler 2.75% 20-12.10.25	300,000	EUR	313,557.00	320,250.00	0.26
Signify N.V 2.375% 20-11.05.27	300,000	EUR	332,103.00	332,363.40	0.26
Socgen 0.125% 21-18.02.28	400,000	EUR	397,860.00	395,185.60	0.31
Societe 0% 20-24.11.30 Mtn	200,000	EUR	199,600.00	199,794.00	0.16
Sogecap Sa 4.125% /Frn 14-Perp	200,000	EUR	221,848.30	225,881.20	0.18
Solvay 0.5% 19-06.09.29 Regs	200,000	EUR	202,978.00	202,266.80	0.16
Standard Frn 20-09.09.30	200,000	EUR	212,796.00	212,254.00	0.17
Stedin Hold 1.50% 21-Perp	100,000	EUR	100,000.00	101,369.00	0.08
Takeda Phar 3% 18-21.11.30 Regs	500,000	EUR	616,022.00	599,115.00	0.48
Telecom It 1.625% 21-18.01.29	200,000	EUR	198,148.00	196,560.80	0.16
Telefonica 2.502% 20-Perp	300,000	EUR	302,614.00	305,389.20	0.24
Telia 1.375% 20-11.05.81 Regs	100,000	EUR	99,100.00	101,097.33	0.08
Tennet 0.875% 19-03.06.30 Regs	100,000	EUR	108,013.00	104,247.60	0.08
Tennet 2.374% 20-Perp	100,000	EUR	101,412.00	103,650.00	0.08
Thermo Fish 0.5% 19-01.03.28	700,000	EUR	717,911.00	707,394.80	0.56
Tigf 0.875% 20-17.09.30	300,000	EUR	308,560.00	302,065.20	0.24
Total Sa 3.369% 16-Perp	300,000	EUR	331,951.00	332,617.20	0.26
Transurban 1.75% 17-29.03.28	300,000	EUR	326,589.00	323,049.00	0.26
Ubs Ag Lond 0.01% 21-31.03.26	200,000	EUR	199,810.00	199,678.00	0.16
Ubs Group F 0.25% 20-05.11.28	200,000	EUR	199,688.00	197,815.60	0.16
Unibail Rod 0.625% 20-04.05.27	500,000	EUR	500,179.00	505,799.00	0.40
Unibail Rod 1.125% 18-15.09.25	500,000	EUR	516,753.00	520,013.00	0.41
Unicredit 1.25% 20-16.06.26	600,000	EUR	618,851.70	620,218.92	0.49

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Children ESG

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Unicredit 2% 19-23.09.29	500,000	EUR	504,250.00	503,508.00	0.40
Upm Kymmene 0.125% 20-19.11.28	300,000	EUR	298,347.00	294,905.40	0.24
USA 1.50% 19-15.09.22 /Tbo	3,049,800	USD	2,651,213.81	2,613,890.24	2.08
Verizon Com 1.30% 20-18.05.33	300,000	EUR	323,287.80	308,868.60	0.24
Vodafone 0.9% 19-24.11.26 Regs	400,000	EUR	419,459.10	416,280.00	0.33
Vodafone 3.1% 18-03.01.79	300,000	EUR	310,021.00	312,375.00	0.25
Volvo Car 2.50% 20-07.10.27	300,000	EUR	313,186.00	327,987.00	0.26
Vonovia Fin 1.5% 18-22.03.26	500,000	EUR	539,090.40	532,438.00	0.43
Vw Intl Fin 0.875% 20-22.09.28	500,000	EUR	516,639.00	516,904.70	0.41
Vw Intl Fin 4.625% 14-Perp	200,000	EUR	218,364.00	227,476.00	0.18
Wabtec Tran 1.25% 21-03.12.27	100,000	EUR	99,267.00	100,804.00	0.08
Walgrn Bts 2.125% 14-20.11.26	300,000	EUR	324,733.00	326,662.80	0.26
Winter 1.332% 19-25.09.28	200,000	EUR	201,791.00	205,115.60	0.16
			57,469,838.28	56,926,525.16	45.30
Shares					
Air Liquide	10,868	EUR	1,462,163.26	1,604,768.88	1.28
Alphabet Inc -A-	588	USD	819,997.33	1,210,600.78	0.96
Alstom	26,173	EUR	1,063,907.18	1,114,708.07	0.89
Astrazeneca Plc	3,202	GBP	317,691.26	323,779.84	0.26
Autodesk Inc.	1,495	USD	333,756.41	367,951.52	0.29
Beiersdorf Ag	20,767	EUR	1,921,147.01	2,113,042.25	1.68
Biomarin Pharmaceutical Inc	7,111	USD	481,150.47	500,288.23	0.40
Campbell Soup Co.	9,722	USD	386,666.84	373,714.99	0.30
Cellnex Telecom S.A.	43,631	EUR	2,007,938.83	2,343,857.32	1.86
Chuo Mitsui Trust Holdings Inc	10,100	JPY	235,640.91	270,646.74	0.22
Church & Dwight Co Inc	10,444	USD	754,434.93	750,453.36	0.60
Citrix Systems Inc	1,939	USD	197,532.73	191,725.57	0.15
Clorox Co	6,481	USD	1,101,492.27	983,133.82	0.78
Cms Energy Corp	13,103	USD	622,784.05	652,719.43	0.52
Coloplast -B-	9,480	DKK	1,194,134.18	1,311,781.76	1.05
Consolidated Edison Inc	19,958	USD	1,237,734.62	1,206,903.68	0.96
Croda International Plc	3,056	GBP	211,268.97	262,217.48	0.21
Dassault Systemes Sa	3,172	EUR	563,445.90	648,674.00	0.51
Deutsche Ann /Namen	4,616	EUR	258,069.18	251,664.32	0.20
Dong Energy A/ S	3,094	DKK	419,649.27	366,134.67	0.29
Elia Group Sa Nv	2,202	EUR	195,491.77	195,978.00	0.16
Ericsson Tel. B	175,221	SEK	1,763,152.95	1,858,123.15	1.48
Essity Aktie- B	27,894	SEK	735,087.56	780,478.12	0.62
Fe New Nv	3,728	EUR	626,857.40	648,672.00	0.52
Geberit Ag /Namen-Aktien	3,197	CHF	1,617,145.99	2,023,453.98	1.61
General Mills Inc	11,941	USD	597,839.62	613,461.32	0.49
Gilead Sciences Inc	5,625	USD	291,973.72	326,591.48	0.26
Hongkong & China Gas	537,600	HKD	630,481.54	703,914.18	0.56
Hormel Foods Corporation	28,468	USD	1,155,830.47	1,146,161.05	0.91
Intesa Sanpaolo	271,958	EUR	597,986.31	633,526.16	0.50
Jm Smucker Co	6,017	USD	573,749.43	657,354.71	0.52
Johnson & Johnson	4,485	USD	553,714.52	622,983.90	0.49
Kellogg Co	14,438	USD	727,609.00	783,133.68	0.62
Kimberly Clark Corp	3,238	USD	365,537.34	365,244.22	0.29
Knorr-Bremse Ag	11,962	EUR	1,261,925.35	1,160,314.00	0.93
L Oreal	4,420	EUR	1,316,231.38	1,661,036.00	1.32

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Children ESG

Statement of Investments as at June 30, 2021 (continued)

(expressed in EUR)

Description	Face value/ Quantity	Base currency	Cost	Market Value	% net assets
Lafargeholcim N Namen-Akt.	12,218	CHF	499,489.13	618,421.14	0.49
Lilly (Eli) & Co	3,967	USD	550,643.92	767,711.50	0.61
Mass Transit Railway Corp	153,500	HKD	680,075.92	720,788.14	0.57
Merck	9,511	USD	595,347.49	623,668.19	0.50
Microsoft Corp	6,248	USD	1,180,417.23	1,427,135.92	1.14
Mitsubishi Ufj Financial Group	92,400	JPY	313,417.30	421,161.29	0.33
National Grid Plc	7,957	GBP	77,307.44	85,324.42	0.07
Nippon Paint Co Ltd	10,500	JPY	167,387.14	120,266.17	0.09
Nokia Oy	73,484	EUR	235,743.62	331,817.00	0.26
Novartis Ag Basel /Nam.	8,687	CHF	626,399.07	668,023.35	0.53
Novo Nordisk A/S /-B-	22,944	DKK	1,335,552.33	1,621,052.50	1.29
Osaka Gas Co Ltd	9,800	JPY	167,241.31	154,006.63	0.12
Procter & Gamble Co	3,397	USD	378,235.69	386,473.20	0.31
Qiagen Nv	6,881	EUR	289,500.48	280,469.56	0.22
Red Electrica Corporacion. Sa	72,138	EUR	1,072,514.76	1,129,320.39	0.90
Regeneron Pharma. Inc.	622	USD	279,329.96	292,927.39	0.23
Roche Holding Ag /Genussschein	7,016	CHF	1,996,831.64	2,230,210.68	1.78
Salesforce Com Inc	3,426	USD	671,704.04	705,623.12	0.56
Sanofi-Aventis	19,173	EUR	1,507,596.81	1,694,126.28	1.35
Schindler Hld Sa /Nom.	6,616	CHF	1,490,322.34	1,631,523.78	1.30
Servicenow Inc	2,360	USD	1,032,823.54	1,093,539.63	0.87
Sika Ltd	2,214	CHF	479,609.41	610,793.24	0.49
Softbank Corp.	66,800	JPY	683,430.96	737,469.98	0.59
Standard Chartered Plc	183,547	GBP	864,522.86	985,387.14	0.78
Sumitomo Mitsui Financial Gr.	19,900	JPY	483,833.35	578,901.53	0.46
Swisscom /Nam.	2,773	CHF	1,210,739.39	1,335,794.01	1.06
Terna - Rete Elettrica Nazionale	101,191	EUR	603,785.97	635,884.24	0.51
The Link Reit	79,200	HKD	554,481.39	647,060.41	0.52
Tokyo Gas Co. Ltd	24,900	JPY	468,249.55	396,598.10	0.32
Unicredit Spa	73,864	EUR	538,547.46	734,946.80	0.59
Unilever Plc	14,007	GBP	691,435.65	690,073.75	0.55
Unilever Plc	12,090	EUR	611,247.29	596,822.85	0.47
Vertex Pharmaceuticals	8,026	USD	1,469,638.80	1,364,487.67	1.09
Waste Management Inc.	6,680	USD	624,461.60	789,152.45	0.63
Wec Energy Group Inc	8,520	USD	663,999.05	639,000.00	0.51
Yara International Asa	7,679	NOK	242,947.78	340,975.74	0.27
			53,940,031.62	59,116,130.85	47.05
Total - Transferable securities and money market instruments listed on an official stock exchange and dealt in on another regulated market			111,409,869.90	116,042,656.01	92.35
TOTAL INVESTMENT PORTFOLIO			111,409,869.90	116,042,656.01	92.35

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

Eurizon AM Sicav

(formerly Pramerica Sicav)

Social 4 Children ESG

Geographical and Economic Classification of Investments as at June 30, 2021

(expressed as a percentage of net assets)

Economic breakdown	%	Geographical breakdown	%
Banks and financial institutions	13.26	United States of America	21.19
Pharmaceuticals and Cosmetics	12.52	France	13.48
Holding and Finance Companies	7.87	Italy	7.79
Communication Services	7.72	Netherlands	7.58
Public services	7.64	Switzerland	7.42
Internet Software	4.92	Germany	6.05
Food and Distilleries	4.26	Spain	5.66
States, Provinces and Municipalities	4.22	Great Britain	4.94
Real estate companies	3.13	Denmark	3.36
Chemicals	2.57	Japan	3.09
Transportation	2.48	Sweden	2.44
Mechanics, machinery	2.23	Luxembourg	2.20
Insurance	2.23	Hong Kong	1.65
Biotechnology	2.20	Belgium	1.53
Construction, building materials	2.10	Finland	1.13
Consumer goods	1.69	Austria	0.73
Electronics and Electrical Equipment	1.64	Australia	0.68
Petrol	1.40	Portugal	0.34
Automobile industry	1.37	Czech Republic	0.33
Tobacco and spirits	1.16	Jersey	0.33
Electronic semiconductor	0.81	Norway	0.27
Retail	0.67	Ireland	0.16
Environmental services & recycling	0.63	Cash and Other Assets / (Liabilities)	7.65
Supranational	0.61		
Office equipment, computers	0.59		
Forest Products and Paper Industry	0.53		
Other Services	0.50		
Mortgage & funding institutions	0.48		
Agriculture and fishing	0.43		
Graphic art, publishing	0.25		
Miscellaneous	0.16		
Leisure	0.08		
Cash and Other Assets / (Liabilities)	7.65		
	100.00		100.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021

Note 1 – General

Eurizon AM Sicav (Formerly Pramerica Sicav) (the "Sicav") is an open-ended investment fund incorporated on March 27, 1991 under Luxembourg laws as a "*Société d'Investissement à capital variable*" for an unlimited period of time. The Sicav is governed by the provisions of Part I of the Luxembourg amended Law of December 17, 2010 (the "Law") relating to undertakings for collective investment. The articles of incorporation of the Company were amended on April 23, 2010 and those amendments, among which the change of name into UBI Sicav, were published in the "*Mémorial, Recueil Spécial des Sociétés et Associations du Grand-Duché de Luxembourg*" (hereinafter "*the Mémorial*") on June 21, 2010, after being registered with the District Clerk of the Court of Luxembourg, where they can be consulted and where copies can be obtained against payment of the Court fees. They have further been amended on June 01, 2015 and such amendments were published in the *Mémorial* on June 30, 2015. The articles of association were amended for the last time on June 21, 2021, those amendments are under publication at the *Recueil Electronique des Sociétés et Associations* (hereinafter "*the RESA*").

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.

This structure offers investors the advantage of being able to choose between different sub-funds and to move without cost from one sub-fund to another.

The Sicav is managed by Eurizon Capital S.A. (Formerly Pramerica Management Company S.A.) as its designated Management Company governed by the Chapter 15 of the Law.

The objective of the Sicav is to offer its shareholders easy access to the various investment markets, while abiding by the principle of the spreading of risks. In principle, all the securities acquired are quoted on an official stock exchange or traded on a regulated, recognised market which operates legitimately and is open to the public.

The Sicav's sole purpose shall be the investment of its assets in transferable securities and money market instruments of all kinds and/or in other assets referred to under the Law with a view to spreading investment risks and enabling its shareholders to benefit from the results of its management. The Sicav undertakes to comply with the investment limits as described in the Law.

In the context of its objectives, the Sicav will be able to offer a choice of several sub-funds, which are managed and administered separately. The investment objectives and policies to be pursued in each sub-fund are described in each of the supplements relating to each sub-fund in the prospectus. In the context of its investments, the assets of a specific sub-fund are only liable for the debts, liabilities and obligations relating to this sub-fund. Each sub-fund is treated as a separate entity between shareholders.

All sub-funds are denominated in Euro and all assets and liabilities of each sub-fund are valued in Euro. As at June 30, 2021, 55 sub-funds were active. Due to the new denomination of the SICAV, all sub-funds have been renamed Eurizon AM Sicav:

Eurizon AM Sicav - Euro Fixed Income
Eurizon AM Sicav - Euro Equity
Eurizon AM Sicav - USA Equity
Eurizon AM Sicav - Asia Pacific Equity
Eurizon AM Sicav - Emerging Markets Equity
Eurizon AM Sicav - Global Equity
Eurizon AM Sicav - Euro Corporate Bond
Eurizon AM Sicav - High Yield Bond
Eurizon AM Sicav - Short Term EUR
Eurizon AM Sicav - Saving Opportunity
Eurizon AM Sicav - Active Beta
Eurizon AM Sicav - Global Corporate Bond
Eurizon AM Sicav - Euro Corporate Short Term
Eurizon AM Sicav - Euro Equity High Dividend
Eurizon AM Sicav - Emerging Markets Bond
Eurizon AM Sicav - Global Dynamic Allocation
Eurizon AM Sicav - Beta Neutral
Eurizon AM Sicav - Long/Short Euro
Eurizon AM Sicav - Focus Italia
Eurizon AM Sicav - Protezione Mercati Emergenti
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged
Eurizon AM Sicav - Global Multiasset 30

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 1 – General (continued)

Eurizon AM Sicav - Italian Equity
 Eurizon AM Sicav - Income Opportunities
 Eurizon AM Sicav - European Equity
 Eurizon AM Sicav - Global Stars
 Eurizon AM Sicav - Social 4 Future
 Eurizon AM Sicav - Global Multiasset 15
 Eurizon AM Sicav - Euro Corporate Bond High Potential
 Eurizon AM Sicav - Obiettivo Stabilità
 Eurizon AM Sicav - Obiettivo Controllo
 Eurizon AM Sicav - Obiettivo Equilibrio
 Eurizon AM Sicav - Obiettivo Sviluppo
 Eurizon AM Sicav - Globo (Global Bond)
 Eurizon AM Sicav - US Core Equity
 Eurizon AM Sicav - Global Inflation Linked
 Eurizon AM Sicav - Strategic Bond
 Eurizon AM Sicav - Euro High Yield
 Eurizon AM Sicav - Italian Mid Cap Equity
 Eurizon AM Sicav - Social 4 Planet
 Eurizon AM Sicav - Absolute Return Solution
 Eurizon AM Sicav - Global Infrastructure
 Eurizon AM Sicav - Emerging Markets Small Cap
 Eurizon AM Sicav - Inflation Linked Euro Hedged
 Eurizon AM Sicav - Smart Factor Euro
 Eurizon AM Sicav - Global Absolute Bond Euro Hedged
 Eurizon AM Sicav - Dynamic Bond Euro Hedged
 Eurizon AM Sicav - Clean Water
 Eurizon AM Sicav - Low Carbon Euro
 Eurizon AM Sicav - Cedola
 Eurizon AM Sicav - Absolute Return Moderate ESG
 Eurizon AM Sicav - Flexible Credit
 Eurizon AM Sicav - Emerging Stars
 Eurizon AM Sicav - Global Multistrategy
 Eurizon AM Sicav - Social 4 Children ESG

The Board of Directors of the Sicav may issue one or more share classes for each sub-fund. The cost structures, the minimum provided for the initial investment, the currency in which the net asset value is expressed and the eligible investor categories may differ depending on the different share classes. They may also be differentiated on the basis of other objective factors as determined by the Board of Directors of the Sicav.

The sub-funds offer the following share class categories which differ mainly in respect of different fees, commissions and distribution policies:

	Classes											
	1	2	A	B	C	D	F	I	M	Primaclasse	R	U
Eurizon AM Sicav - Euro Fixed Income	-	-	-	-	x	-	-	x	-	x	x	x
Eurizon AM Sicav - Euro Equity	-	-	-	-	-	x	x	x	x	x	x	x
Eurizon AM Sicav - USA Equity	-	-	-	-	-	x	x	x	x	x	x	x
Eurizon AM Sicav - Asia Pacific Equity	-	-	-	-	-	x	x	x	x	x	x	x
Eurizon AM Sicav - Emerging Markets Equity	-	-	-	-	-	x	x	x	x	x	x	x
Eurizon AM Sicav - Global Equity	-	-	-	-	x	x	x	x	x	x	x	x
Eurizon AM Sicav - Euro Corporate Bond	-	-	-	-	x	x	x	x	-	x	x	x
Eurizon AM Sicav - High Yield Bond	-	-	-	-	x	x	x	x	-	x	x	x
Eurizon AM Sicav - Short Term EUR	-	-	-	-	-	-	-	x	-	-	x	-
Eurizon AM Sicav - Saving Opportunity	-	-	-	-	-	-	-	x	-	-	x	-
Eurizon AM Sicav - Active Beta	-	-	-	-	-	-	-	x	-	-	x	x
Eurizon AM Sicav - Global Corporate Bond	-	-	-	-	x	x	x	x	-	x	x	x

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 1 – General (continued)

	Classes											
	1	2	A	B	C	D	F	I	M	Primaclasse	R	U
Eurizon AM Sicav - Euro Corporate Short Term	-	-	-	-	-	X	-	X	-	X	X	-
Eurizon AM Sicav - Euro Equity High Dividend	-	-	-	-	X	X	X	X	-	X	X	X
Eurizon AM Sicav - Emerging Markets Bond	-	-	-	-	X	X	X	X	-	X	X	X
Eurizon AM Sicav - Global Dynamic Allocation	X	X	-	-	X	X	X	X	-	X	X	X
Eurizon AM Sicav - Beta Neutral	-	-	-	-	-	-	-	X	-	-	-	-
Eurizon AM Sicav - Long/Short Euro	-	-	-	-	-	X	X	X	-	-	X	X
Eurizon AM Sicav - Focus Italia	-	-	-	-	-	-	-	-	-	-	X	-
Eurizon AM Sicav - Protezione Mercati Emergenti	-	-	-	-	-	-	-	-	-	-	X	-
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	-	-	-	-	X	X	X	X	-	X	X	X
Eurizon AM Sicav - Global Multiasset 30	-	-	-	-	X	X	X	X	-	X	X	X
Eurizon AM Sicav - Italian Equity	-	-	-	-	-	X	X	X	X	X	X	X
Eurizon AM Sicav - Income Opportunities	-	-	-	-	X	X	X	-	-	-	X	X
Eurizon AM Sicav - European Equity	-	-	-	-	X	X	X	X	X	X	X	X
Eurizon AM Sicav - Global Stars	X	X	-	-	X	-	-	-	-	X	X	X
Eurizon AM Sicav - Social 4 Future	X	-	-	-	X	-	-	X	-	X	X	X
Eurizon AM Sicav - Global Multiasset 15	X	X	X	-	X	X	X	X	-	X	X	X
Eurizon AM Sicav - Euro Corporate Bond High Potential	X	X	X	-	X	-	-	X	-	X	X	X
Eurizon AM Sicav - Obiettivo Stabilita	X	X	X	-	-	-	-	-	-	X	X	X
Eurizon AM Sicav - Obiettivo Controllo	X	X	X	-	-	-	-	-	-	X	X	X
Eurizon AM Sicav - Obiettivo Equilibrio	-	-	X	X	-	-	-	-	-	X	X	X
Eurizon AM Sicav - Obiettivo Sviluppo	-	-	-	-	-	-	-	X	-	X	-	-
Eurizon AM Sicav - Globo (Global Bond)	-	-	X	-	-	-	X	-	-	X	X	X
Eurizon AM Sicav - US Core Equity	-	-	-	-	-	-	-	X	-	X	X	X
Eurizon AM Sicav - Global Inflation Linked	-	-	-	-	X	-	-	X	-	X	X	X
Eurizon AM Sicav - Strategic Bond	-	-	X	-	-	-	-	X	-	X	X	X
Eurizon AM Sicav - Euro High Yield	-	-	X	X	-	-	-	X	-	X	X	X
Eurizon AM Sicav - Italian Mid Cap Equity	-	-	-	-	-	-	-	X	-	-	-	-
Eurizon AM Sicav - Social 4 Planet	-	-	-	-	-	X	X	-	-	X	X	X
Eurizon AM Sicav - Absolute Return Solution	-	-	-	-	-	X	X	X	-	X	X	X
Eurizon AM Sicav - Global Infrastructure	-	-	-	-	-	X	X	X	-	X	X	X
Eurizon AM Sicav - Emerging Markets Small Cap	-	-	-	-	-	-	X	X	-	-	X	X
Eurizon AM Sicav - Inflation Linked Euro Hedged	-	-	-	-	-	-	-	X	-	X	X	X
Eurizon AM Sicav - Smart Factor Euro	-	-	-	-	-	-	-	X	-	-	-	-
Eurizon AM Sicav - Global Absolute Bond Euro Hedged	-	-	-	-	-	X	X	-	-	X	X	X
Eurizon AM Sicav - Dynamic Bond Euro Hedged	-	-	-	-	-	X	X	-	-	X	X	X
Eurizon AM Sicav - Clean Water	-	-	-	-	-	X	X	-	-	X	X	X
Eurizon AM Sicav - Low Carbon Euro	-	-	-	-	-	X	X	-	-	X	X	X
Eurizon AM Sicav - Cedola	-	-	-	-	-	-	-	-	-	X	-	-
Eurizon AM Sicav - Absolute Return Moderate ESG	-	-	-	-	-	X	X	X	-	X	X	X
Eurizon AM Sicav - Flexible Credit	-	-	-	-	-	-	X	X	-	-	X	X
Eurizon AM Sicav - Emerging Stars	-	-	-	-	-	X	X	-	-	X	X	X
Eurizon AM Sicav - Global Multistrategy	-	-	-	-	-	-	X	-	-	X	X	X
Eurizon AM Sicav - Social 4 Children ESG	-	-	-	-	-	X	X	-	-	X	X	X

The groups of share classes being available are as follows:

- Retail and Institutional investors
- Institutional investors
- Class "I" shares that are intended for institutional investors and feeder UCITS of the sub-fund as approved and designated by the Board of Directors of the Sicav;

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 1 – General (continued)

- Class "M" shares that are intended to feeder UCITS of the sub-fund as designated by the Board of Directors of the Sicav;

The investment objectives and policies to be pursued in each sub-fund and the specificities of each class offered are described in each of the supplements relating to each sub-fund in the current prospectus.

The current prospectus and the key investor information document (KIID) are available free of charge on request from the Sicav's registered office.

Note 2 – 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 reflect the Net Asset Value as calculated on June 30, 2021 based on latest available market prices of the investments.

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 operations and changes in net assets are the sum of the statement of net assets and the statement of operations and changes in net assets of each sub-fund converted into the currency of the Sicav using exchange rates prevailing at the closing date.

All cross sub-fund investments related amounts have not been eliminated from the calculation of the combined figures. As at June 30, 2021 the total cross-fund investments amounted to EUR 433,646,609.73 and therefore the Total Combined Net Assets at period end without cross sub-fund investments would have been EUR 22,200,499,595.00 (See Note 15).

b) Investments in securities and money market instruments

The value of all portfolio securities and money market instruments or listed 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 listed 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, the value of such securities and money market instruments or listed derivatives is defined by the Board of Directors of the Sicav based on the reasonably foreseeable sale proceeds determined prudently and in good faith.

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 prudently and in good faith by and under the direction of the Board of Directors of the Sicav.

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.

The value of an investment represented by a UCI/UCITS in which the Sicav invests may be affected by fluctuations in the currency of the country where such UCI/UCITS invests, or by foreign exchange rules, the application of various tax laws of the relevant countries, including withholding taxes, government changes or variations of the monetary and economic policy of the relevant countries. Furthermore, it is to be noted that the Net Asset Value per share will fluctuate mainly in light of the net asset value of the targeted UCIs/UCITS. Investments in other investment funds may for the investor result in a duplication of management fees and other operating fund related expenses.

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 as aforesaid 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 are 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.

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 2 – Significant Accounting Policies (continued)

d) Valuation of derivatives

- Swaps Transactions

The Sicav may enter into Interest Rate Swaps (IRS), Credit Default Swaps (CDS) and Total Return Swaps (TRS). Interest Rate Swaps are valued on the basis of their market value established by reference to the applicable interest rate curve. Credit Default Swaps are valued by reference to the net present value of the expected future cash flows based on the market interest rates and the markets expected default and recovery rate of the underlying asset. Total Return Swaps are valued by reference to the mark to market value based on the market value of the underlying asset. The estimated market value is based on the valuation elements laid down in the contracts, and is obtained from third parties pricing agents, market makers or internal models. The net realised profit/(loss) and change in net unrealised appreciation/(depreciation) arising on swap contracts are recorded in the Statement of Operations and Changes in Net Assets. The unrealised profit/(loss) on swap contracts are disclosed in the Statement of Net Assets under «Unrealised profit/(loss) on swaps contracts».

- Swaptions

The value of a swaption is determined by a comparison between the discounted future flows on the value of the annual premium paid by the protection buyer, and the current value of the expected losses on the reference asset if credit events specified in the swap contract should occur. The change in net unrealised appreciation/(depreciation) arising on swaptions transactions is recorded in the Statement of Operations and Changes in Net Assets (not applicable this year).

- Options contracts

Outstanding options traded on a regulated market are valued at the last available market price on the valuation date. Over-the-counter (OTC) options are valued based on prices received from third party pricing agents or internal model. The net realised profit/(loss) and change in net unrealised appreciation/(depreciation) arising at the time of reporting from the valuation of options trades are taken into account in the Statement of Operations and Changes in Net Assets.

- Valuation of forward foreign exchange contracts

Unrealised profit/(loss) resulting from outstanding forward foreign exchange contracts is determined on the valuation date on the basis of the forward rates applicable on that date and is recorded net in the Statement of Net Assets. The net realised profit/(loss) and change in net unrealised appreciation/(depreciation) is recorded in the Statement of Operations and Changes in Net Assets. The unrealised profit/(loss) on forward foreign exchange contracts are disclosed in the Statement of Net Assets under «Net unrealised profit/(loss) on forward foreign exchange contracts».

- Valuation of futures contracts

Futures contracts are valued using quoted daily settlement prices established by the stock exchange on which they are traded. The Sicav and the broker agree to exchange an amount of cash equal to the daily fluctuations in the value of the futures contract (the "variation margin"). For open futures contracts, changes in the value of the contract are recognised as net unrealised profit and loss are recorded in the Statement of Net Assets. When the contract is closed, the difference between the proceeds (or cost) of the closing transactions and the original transaction is recorded as a net realised profit or loss and change in net unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. The unrealised profit/(loss) on futures contracts are disclosed in the Statement of Net Assets under «Net unrealised profit/(loss) on futures contracts».

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) Contract for Differences

At each valuation date the difference between the opening price and the current market price of the underlying security to the contract of difference is recorded as net unrealised profit/(loss) contracts for difference in 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 Operations and Changes in Net Assets.

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 2 – Significant Accounting Policies (continued)

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 year-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.

Applicable exchange rates used as at June 30, 2021 are:

EUR 1 =	AED	4.356802		EUR 1 =	HKD	9.210577		EUR 1 =	QAR	4.319403
EUR 1 =	ARS	113.536282		EUR 1 =	HUF	351.109874		EUR 1 =	RON	4.925004
EUR 1 =	AUD	1.580101		EUR 1 =	IDR	17,203.365245		EUR 1 =	RUB	86.683233
EUR 1 =	BRL	5.952202		EUR 1 =	ILS	3.865295		EUR 1 =	SAR	4.448095
EUR 1 =	CAD	1.468900		EUR 1 =	INR	88.158775		EUR 1 =	SEK	10.142907
EUR 1 =	CHF	1.096500		EUR 1 =	JPY	131.657969		EUR 1 =	SGD	1.594600
EUR 1 =	CLP	863.801894		EUR 1 =	KRW	1,335.585586		EUR 1 =	THB	38.014039
EUR 1 =	CNH	7.662885		EUR 1 =	MXN	23.617030		EUR 1 =	TRY	10.309278
EUR 1 =	CNY	7.663677		EUR 1 =	MYR	4.925495		EUR 1 =	TWD	33.048179
EUR 1 =	COP	4,425.373134		EUR 1 =	NOK	10.206365		EUR 1 =	UAH	32.378716
EUR 1 =	CZK	25.511960		EUR 1 =	NZD	1.697900		EUR 1 =	USD	1.186000
EUR 1 =	DKK	7.436389		EUR 1 =	PEN	4.548296		EUR 1 =	UYU	51.614588
EUR 1 =	DOP	67.744331		EUR 1 =	PHP	57.912984		EUR 1 =	ZAR	16.940679
EUR 1 =	GBP	0.858700		EUR 1 =	PLN	4.515704				

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 cost basis. The net realised profit/(loss) and change in net unrealised appreciation/(depreciation) on investments are recorded in the Statement of Operations and Changes in Net Assets.

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 Operations and Changes in Net Assets.

j) Unrealised capital gain tax on investments

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

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

The change in net unrealised appreciation/(depreciation) on unrealised capital gain tax is recorded in the Statement of Operations and Changes in Net Assets.

k) Start-up fees

On the first valuation day of the following sub-funds a start-up fee was charged to their shareholders as follows:

Eurizon AM Sicav - Global Dynamic Allocation	2.60% (applicable to Class 1 shares and Class 2 shares)
Eurizon AM Sicav - Global Multiasset 30	2.90% (applicable to Class A shares)
Eurizon AM Sicav - Income Opportunities	2.60% (applicable to Class A shares)
Eurizon AM Sicav - Global Stars	2.90% (applicable to Class A shares, Class 1 shares, Class 2 shares and Class B shares)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 2 – Significant Accounting Policies (continued)

k) Start-up fees (continued)

Eurizon AM Sicav - Social 4 Future	2.50% (applicable to Class A shares and Class 1 shares)
Eurizon AM Sicav - Global Multiasset 15	2.90% (applicable to Class A shares, Class 1 shares and Class 2 shares)
Eurizon AM Sicav - Euro Corporate Bond High Potential	2.90% (applicable to Class A shares) 2.60% (applicable to Class 1 shares and Class 2 shares)
Eurizon AM Sicav - Obiettivo Stabilita	2.60% (applicable to Class A shares, Class 1 shares and Class 2 shares)
Eurizon AM Sicav - Obiettivo Controllo	2.60% (applicable to Class A shares, Class 1 shares and Class 2 shares only)
Eurizon AM Sicav - Obiettivo Equilibrio	2.60% (applicable to Class A shares and Class B shares only)
Eurizon AM Sicav - Globo (Global Bond)	2.60% (applicable to Class A shares only)
Eurizon AM Sicav - Strategic Bond	2.60% (applicable to Class A shares only)
Eurizon AM Sicav - Euro High Yield	2.60% (applicable to Class A shares and Class B shares only)

The starting dates of each shares classes are available on Fundsquare.

The fee has been calculated on the Initial Price multiplied by the number of shares outstanding on the first Valuation Day. This fee covers the activity of the sales intermediary which is mostly concentrated in the start-up phase due to the structure of the sub-fund for which requests for subscriptions received after the initial subscription period or after the extension of the initial subscription period are not considered.

Such fee has been recorded as an asset in the Statement of Net Assets under the caption "Capitalized start-up fees" and is amortized over a 5-year period. This asset was reduced during the year by a part of the redemption fee described below, corresponding to the unamortized fraction of the start-up fee related to the redeemed shares. The amortization of the start-up fees is recorded in the Statement of Operations and Changes in Net Assets under the caption "Start-up fees amortization".

l) Placement fee

For all sub-funds, a placement fee is charged to the Class "F" shares, amounting to 4%, Class "U" shares, amounting to 2.60% and Class "Primaclasse" shares, amounting 2.4%, 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 amortization of the placement fees is recorded in the Statement of Operations and Changes in Net Assets under the caption "Placement fees amortization".

The capitalized amount of the placement fees is recorded in the Statement of Net Assets under the caption "Capitalized placement fees".

m) Redemption fees

As described in the current prospectus, a redemption fee payable to the sub-funds will be applied at the following rates:

Sub-fund	Classes								
	CLASS "1"	CLASS "2"	CLASS "A"	CLASS "B"	CLASS "C"	CLASS "F"	CLASS "Primaclasse"	CLASS "R"	CLASS "U"
Eurizon AM Sicav - Euro Fixed Income	-	-	-	-	(1)	-	(10)	(1)	(2)
Eurizon AM Sicav - Euro Equity	-	-	-	-	-	(3)	(10)	(1)	(2)
Eurizon AM Sicav - USA Equity	-	-	-	-	-	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Asia Pacific Equity	-	-	-	-	-	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Emerging Markets Equity	-	-	-	-	-	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Global Equity	-	-	-	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Euro Corporate Bond	-	-	-	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - High Yield Bond	-	-	-	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Short Term EUR	-	-	-	-	-	-	-	(1)	-

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 2 – Significant Accounting Policies (continued)

m) Redemption fees (continued)

Sub-fund	Classes								
	CLASS "1"	CLASS "2"	CLASS "A"	CLASS "B"	CLASS "C"	CLASS "F"	CLASS "Primaclasse"	CLASS "R"	CLASS "U"
Eurizon AM Sicav - Saving Opportunity	-	-	-	-	-	-	-	(1)	-
Eurizon AM Sicav - Active Beta	-	-	-	-	-	-	(10)	(1)	(2)
Eurizon AM Sicav - Global Corporate Bond	-	-	-	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Euro Corporate Short Term	-	-	-	-	-	-	(10)	(1)	-
Eurizon AM Sicav - Euro Equity High Dividend	-	-	-	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Emerging Markets Bond	-	-	-	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Global Dynamic Allocation	(7)	(7)	-	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Beta Neutral	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Long/Short Euro	-	-	-	-	-	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Focus Italia	-	-	-	-	-	-	-	(8)	-
Eurizon AM Sicav - Protezione Mercati Emergenti	-	-	-	-	-	-	-	(9)	-
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	-	-	-	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Global Multiasset 30	-	-	-	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Italian Equity	-	-	-	-	-	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Income Opportunities	-	-	-	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - European Equity	-	-	-	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Global Stars	(5)	(5)	-	-	(1)	-	(10)	(1)	(2)
Eurizon AM Sicav - Social 4 Future	(6)	-	-	-	(1)	-	(10)	(1)	(2)
Eurizon AM Sicav - Global Multiasset 15	(5)	(5)	(5)	-	(1)	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Euro Corporate Bond High Potential	(7)	(7)	(5)	-	(1)	-	(10)	(1)	(2)
Eurizon AM Sicav - Obiettivo Stabilita`	(7)	(7)	(7)	-	-	-	(10)	(1)	(2)
Eurizon AM Sicav- Obiettivo Controllo	(7)	(7)	(7)	-	-	-	(10)	(1)	(2)
Eurizon AM Sicav - Obiettivo Equilibrio	-	-	(7)	(7)	-	-	(10)	(1)	(2)
Eurizon AM Sicav - Obiettivo Sviluppo	-	-	-	-	-	-	(10)	-	-
Eurizon AM Sicav - Globo (Global Bond)	-	-	(7)	-	-	(3)	(10)	(1)	(2)
Eurizon AM Sicav - US Core Equity	-	-	-	-	-	-	(10)	(1)	(2)
Eurizon AM Sicav- Global Inflation Linked	-	-	-	-	(1)	-	(10)	(1)	(2)
Eurizon AM Sicav - Strategic Bond	-	-	(4)	-	-	-	(10)	(1)	(2)
Eurizon AM Sicav - Euro High Yield	-	-	(4)	(4)	-	-	(10)	(1)	(2)
Eurizon AM Sicav - Italian Mid Cap Equity	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Social 4 Planet	-	-	-	-	-	(3)	(10)	(1)	(2)
Eurizon AM Sicav - Absolute Return Solution	-	-	-	-	-	(3)	(10)	-	(2)
Eurizon AM Sicav - Global Infrastructure	-	-	-	-	-	(3)	(10)	-	(2)
Eurizon AM Sicav - Emerging Markets Small Cap	-	-	-	-	-	(3)	-	-	(2)
Eurizon AM Sicav - Inflation Linked Euro Hedged	-	-	-	-	-	-	(10)	-	(2)
Eurizon AM Sicav - Smart Factor Euro	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Global Absolute Bond Euro Hedged	-	-	-	-	-	(3)	(10)	-	(2)
Eurizon AM Sicav - Dynamic Bond Euro Hedged	-	-	-	-	-	(3)	(10)	-	(2)
Eurizon AM Sicav - Clean Water	-	-	-	-	-	(3)	(10)	-	(2)
Eurizon AM Sicav - Low Carbon Euro	-	-	-	-	-	(3)	(10)	-	(2)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 2 – Significant Accounting Policies (continued)

m) Redemption fees (continued)

Sub-fund	Classes								
	CLASS "1"	CLASS "2"	CLASS "A"	CLASS "B"	CLASS "C"	CLASS "F"	CLASS "Primaclasse"	CLASS "R"	CLASS "U"
Eurizon AM Sicav - Cedola	-	-	-	-	-	-	(10)	-	-
Eurizon AM Sicav - Absolute Return Moderate ESG	-	-	-	-	-	(3)	(10)	-	(2)
Eurizon AM Sicav - Flexible Credit	-	-	(5)	-	-	(3)	(10)	-	(2)
Eurizon AM Sicav - Emerging Stars	-	-	-	-	-	(3)	(10)	-	(2)
Eurizon AM Sicav - Global Multistrategy	-	-	-	-	-	(3)	(10)	-	(2)
Eurizon AM Sicav - Social 4 Children ESG	-	-	-	-	-	(3)	(10)	-	(2)

- (1) maximum 3.0%, payable to the sales intermediaries.
For Eurizon AM Sicav - Euro Equity: Not applicable for "R" shares issued on or after March 16, 2018.
For Eurizon AM Sicav - Global Equity: Not applicable for "C" shares issued on or after August 1, 2019.
- (2) in the first four (4) 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 = $(\text{TOTAL_DAYS} - \text{DAYS_ELAPSED}) * (2.60\% / \text{TOTAL_DAYS})$ 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 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:
- 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.
- (4) during the first five (5) years following the end of the Subscription Period, and in case of redemption, planned redemption or redemption for the purposes of subscription to other sub-funds ("switch"), a decreasing redemption fee shall be charged in favour of the share Class, to be withdrawn from the redeemed amount and applied to the number of redeemed units multiplied by the initial net asset value (5 Euro).
The redemption fee rate – to be applied exclusively to the shares subscribed during the offering period – shall be determined as follows:
Redemption fee rate = $(\text{TOTAL_DAYS} - \text{DAYS_ELAPSED}) * (2.60\% / \text{TOTAL_DAYS})$ where:
- TOTAL_DAYS is the number of calendar days comprised in the five year period following the end of the Subscription Period, i.e. the time envisaged for amortizing the front-end load;
- DAYS_ELAPSED is the number of calendar days that have elapsed from the end of the Subscription Period to the date of calculation of the unit value used to determine the redemption amount.

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 2 – Significant Accounting Policies (continued)

m) Redemption fees (continued)

- (5) for shares held for less than 5 years as from following the end of the Subscription Period, and in case of redemption, planned redemption or redemption for the purposes of subscription to other sub-funds (“switch”), a decreasing redemption fee shall be charged in favour of the share Class, to be withdrawn from the redeemed amount and applied to the number of redeemed units multiplied by the initial net asset value (5 Euro).
The redemption fee rate – to be applied exclusively to the shares subscribed during the offering period – shall be determined as follows:
Redemption fee rate = $(\text{TOTAL_DAYS} - \text{DAYS_ELAPSED}) * (2.90\% / \text{TOTAL_DAYS})$ where
- TOTAL_DAYS is the number of calendar days comprised in the five-year period following the end of the Subscription Period, i.e. the time envisaged for amortizing the front-end load;
- DAYS_ELAPSED is the number of calendar days that have elapsed from the end of the Subscription Period to the date of calculation of the unit value used to determine the redemption amount.
- (6) for shares held for less than 5 years as from following the end of the Subscription Period, and in case of redemption, planned redemption or redemption for the purposes of subscription to other sub-funds (“switch”), a decreasing redemption fee shall be charged in favour of the share Class, to be withdrawn from the redeemed amount and applied to the number of redeemed units multiplied by the initial net asset value (5 Euro).
Redemption fee rate = $(\text{TOTAL_DAYS} - \text{DAYS_ELAPSED}) * (2.50\% / \text{TOTAL_DAYS})$ where:
- TOTAL_DAYS is the number of calendar days comprised in the five-year period following the end of the Subscription Period, i.e. the time envisaged for amortizing the front-end load;
- DAYS_ELAPSED is the number of calendar days that have elapsed from the end of the Subscription Period to the date of calculation of the unit value used to determine the redemption amount.
- (7) for shares held for less than 5 years as from following the end of the Subscription Period, and in case of redemption, planned redemption or redemption for the purposes of subscription to other sub-funds (“switch”), a decreasing redemption fee shall be charged in favour of the share Class, to be withdrawn from the redeemed amount and applied to the number of redeemed units multiplied by the initial net asset value (5 Euro).
The redemption fee rate – to be applied exclusively to the shares subscribed during the offering period – shall be determined as follows:
Redemption fee rate = $(\text{TOTAL_DAYS} - \text{DAYS_ELAPSED}) * (2.60\% / \text{TOTAL_DAYS})$ where
- DAYS_ELAPSED is the number of calendar days elapsed from the end of the Subscription Period until the date of the share value used for appreciation of the redemption;
- TOTAL_DAYS is the number of calendar days comprised in the five-year period following the end of the Subscription Period, i.e. the time envisaged for amortizing the front-end load.
- (8) For subscription into Class “R” shares until 13/07/2012: A redemption fee payable to the sub-fund will be applied, calculated on the redeemed shares multiplied by the Initial Price and at the following rates:
- 1.85% from 17/07/2012 to 16/07/2013 (included);
- 1.39% from 17/07/2013 to 16/07/2014 (included);
- 0.93% from 17/07/2014 to 16/07/2015 (included);
- 0.47% from 17/07/2015 to 16/07/2016 (included);
- zero from 17/07/2016.
For subscription into Class “R” shares as from 19/10/2017:
- maximum 3.0% payable to sales intermediaries.
- (9) - maximum 3.35% from 21/05/2013 to 20/05/2014 (included);
- maximum 2.75% from 21/05/2014 to 20/05/2015 (included);
- maximum 2.15% from 21/05/2015 to 20/05/2016 (included);
- maximum 1.55% from 21/05/2016 to 20/05/2017 (included);
- maximum 0.95% from 21/05/2017 to 20/05/2018 (included);
- 0.20% from 21/05/2018.

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 2 – Significant Accounting Policies (continued)

m) Redemption fees (continued)

(10) 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 = (TOTAL_DAYS - DAYS_ELAPSED) * (2.40% / 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.

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

Except Class U, Class F and Primaclasse, in case of conversion of a sub-fund, including share classes with startup fee, in another sub-fund/share class before the end of the redemption fee period, the redemption fee is still applied to the conversion.

The caption "Other income" contains the "Redemption fees" in the Statement of Operations and Charges in Net Assets.

n) Subscription fees

As described in the current prospectus, a subscription fee is payable to the sales intermediary; the maximum rates chargeable are disclosed in the below table:

Sub-fund maximum rates	Classes											
	CLASS "1"	CLASS "2"	CLASS "A"	CLASS "B"	CLASS "C"	CLASS "D"	CLASS "F"	CLASS "I"	CLASS "M"	CLASS "Primaclasse"	CLASS "R"	CLASS "U"
Eurizon AM Sicav - Euro Fixed Income	-	-	-	-	4%	-	-	-	-	-	4%	-
Eurizon AM Sicav - Euro Equity	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - USA Equity	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Asia Pacific Equity	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Emerging Markets Equity	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Global Equity	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Euro Corporate Bond	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - High Yield Bond	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Short Term EUR	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Saving Opportunity	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Active Beta	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Global Corporate Bond	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Euro Corporate Short Term	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Euro Equity High Dividend	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Emerging Markets Bond	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Global Dynamic Allocation	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Beta Neutral	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Long/Short Euro	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Focus Italia	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Protezione Mercati Emergenti	-	-	-	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Global Multiasset 30	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Italian Equity	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Income Opportunities	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - European Equity	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Global Stars	-	-	-	-	4%	-	-	-	-	-	4%	-
Eurizon AM Sicav - Social 4 Future	-	-	-	-	4%	-	-	-	-	-	4%	-
Eurizon AM Sicav - Global Multiasset 15	-	-	-	-	4%	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Euro Corporate Bond High Potential	-	-	-	-	4%	-	-	-	-	-	4%	-
Eurizon AM Sicav - Obiettivo Stabilità	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Obiettivo Controllo	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Obiettivo Equilibrio	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Obiettivo Sviluppo	-	-	-	-	-	-	-	-	-	-	4%	-

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 2 – Significant Accounting Policies (continued)

n) Subscription fees (continued)

Sub-fund maximum rates	Classes											
	CLASS "1"	CLASS "2"	CLASS "A"	CLASS "B"	CLASS "C"	CLASS "D"	CLASS "F"	CLASS "I"	CLASS "M"	CLASS "Primaclasse"	CLASS "R"	CLASS "U"
Eurizon AM Sicav - Globo (Global Bond)	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - US Core Equity	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Global Inflation Linked	-	-	-	-	4%	-	-	-	-	-	4%	-
Eurizon AM Sicav - Strategic Bond	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Euro High Yield	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Italian Mid Cap Equity	-	-	-	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Social 4 Planet	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Absolute Return Solution	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Global Infrastructure	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Emerging Markets Small Cap	-	-	-	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Inflation Linked Euro Hedged	-	-	-	-	-	-	-	-	-	-	4%	-
Eurizon AM Sicav - Smart Factor Euro	-	-	-	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Global Absolute Bond Euro Hedged	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Dynamic Bond Euro Hedged	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Clean Water	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Low Carbon Euro	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Cedola	-	-	-	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Absolute Return Moderate ESG	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Flexible Credit	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Emerging Stars	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Global Multistrategy	-	-	-	-	-	4%	-	-	-	-	4%	-
Eurizon AM Sicav - Social 4 Children ESG	-	-	-	-	-	4%	-	-	-	-	4%	-

o) 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 Operations and Changes in Net Assets.

Note 3 – Management and Distribution Fees

By way of remuneration for the management and distribution services, as described in Part III, point V of the latest available prospectus, the Management Company charges each sub-fund a management fee, calculated and accrued daily on the net assets of the sub-funds and payable monthly in arrears. As at June 30, 2021, the maximum management fees rate chargeable for the active Share Classes are described in the below table:

Sub-fund Management fee rates	CLASS "1" (Annual rate appli- cable)	CLASS "2" (Annual rate appli- cable)	CLASS "A" (Annual rate appli- cable)	CLASS "B" (Annual rate appli- cable)	CLASS "C" (Annual rate appli- cable)	CLASS "D" (Annual rate appli- cable)	CLASS "F" (Annual rate appli- cable)	CLASS "I" (Annual rate appli- cable)	CLASS "M" (Annual rate appli- cable)	CLASS "Primaclasse" (Annual rate applicable)	CLASS "R" (Annual rate appli- cable)	CLASS "U" (Annual rate appli- cable)
Eurizon AM Sicav - Euro Fixed Income	-	-	-	-	1.00%	-	-	0.30%	-	0.52%	1.00%	0.35%
Eurizon AM Sicav - Euro Equity	-	-	-	-	-	1.50%	1.60%	0.65%	N/a	1.52%	2.00%	1.35%
Eurizon AM Sicav - USA Equity	-	-	-	-	-	1.50%	1.60%	0.65%	N/a	1.52%	2.00%	1.35%
Eurizon AM Sicav - Asia Pacific Equity	-	-	-	-	-	1.50%	1.60%	0.65%	N/a	1.52%	2.00%	1.35%
Eurizon AM Sicav - Emerging Markets Equity	-	-	-	-	-	1.50%	1.60%	0.65%	N/a	1.52%	2.00%	1.35%
Eurizon AM Sicav - Global Equity	-	-	-	-	2.00%	1.50%	1.60%	0.65%	N/a	1.52%	2.00%	1.35%
Eurizon AM Sicav - Euro Corporate Bond	-	-	-	-	1.20%	0.90%	0.80%	0.35%	-	0.72%	1.20%	0.55%
Eurizon AM Sicav - High Yield Bond	-	-	-	-	1.40%	1.25%	1.25%	0.45%	-	0.92%	1.40%	0.75%
Eurizon AM Sicav - Short Term EUR	-	-	-	-	-	-	-	0.25%	-	-	0.85%	-
Eurizon AM Sicav - Saving Opportunity	-	-	-	-	-	-	-	0.20%	-	-	0.60%	-
Eurizon AM Sicav - Active Beta	-	-	-	-	-	-	-	0.30%	-	-	0.95%	0.30%
Eurizon AM Sicav - Global Corporate Bond	-	-	-	-	1.20%	1.20%	1.10%	0.45%	-	0.72%	1.20%	0.55%
Eurizon AM Sicav - Euro Corporate Short Term	-	-	-	-	-	0.70%	-	0.25%	-	0.42%	0.90%	-
Eurizon AM Sicav - Euro Equity High Dividend	-	-	-	-	2.00%	1.50%	1.60%	0.65%	-	1.52%	2.00%	1.35%
Eurizon AM Sicav - Emerging Markets Bond	-	-	-	-	1.50%	1.25%	1.25%	0.50%	-	1.02%	1.50%	0.85%
Eurizon AM Sicav - Global Dynamic Allocation	1.18%	1.18%	-	-	1.70%	1.40%	1.50%	0.60%	-	1.22%	1.70%	1.05%
Eurizon AM Sicav - Beta Neutral	-	-	-	-	-	-	-	0.40%	-	-	-	-

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 3 – Management and Distribution Fees (continued)

Sub-fund Management fee rates	CLASS "1" (Annual rate appli- cable)	CLASS "2" (Annual rate appli- cable)	CLASS "A" (Annual rate appli- cable)	CLASS "B" (Annual rate appli- cable)	CLASS "C" (Annual rate appli- cable)	CLASS "D" (Annual rate appli- cable)	CLASS "E" (Annual rate appli- cable)	CLASS "F" (Annual rate appli- cable)	CLASS "G" (Annual rate appli- cable)	CLASS "H" (Annual rate appli- cable)	CLASS "I" (Annual rate appli- cable)	CLASS "J" (Annual rate appli- cable)	CLASS "K" (Annual rate appli- cable)	CLASS "L" (Annual rate appli- cable)	CLASS "M" (Annual rate appli- cable)	CLASS "N" (Annual rate appli- cable)	CLASS "O" (Annual rate appli- cable)	CLASS "P" (Annual rate appli- cable)	CLASS "Q" (Annual rate appli- cable)	CLASS "R" (Annual rate appli- cable)	CLASS "S" (Annual rate appli- cable)
Eurizon AM Sicav - Long/Short Euro	-	-	-	-	-	1.50%	1.60%	0.65%	-	-	-	-	-	2.00%	1.35%	-	-	-	-	-	-
Eurizon AM Sicav - Focus Italia	-	-	-	-	-	-	-	-	-	-	-	-	-	0.85%	-	-	-	-	-	-	-
Eurizon AM Sicav - Protezione Mercati Emergenti	-	-	-	-	-	-	-	-	-	-	-	-	-	1.40%	-	-	-	-	-	-	-
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	-	-	-	-	1.30%	1.15%	1.15%	0.42%	-	0.82%	1.30%	0.65%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Global Multiasset 30	-	-	-	-	1.35%	1.00%	1.00%	0.48%	-	0.87%	1.35%	0.70%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Italian Equity	-	-	-	-	-	1.50%	1.60%	0.65%	N/a	1.52%	2.00%	1.35%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Income Opportunities	-	-	-	-	1.50%	1.25%	1.25%	-	-	-	1.50%	0.85%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - European Equity	-	-	-	-	2.00%	1.50%	1.60%	0.65%	-	1.52%	2.00%	1.35%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Global Stars	0.82%	0.82%	-	-	1.40%	-	-	-	-	0.92%	1.40%	0.75%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Social 4 Future ⁽¹⁾	0.75%	-	-	-	1.25%	-	-	0.42%	-	0.77%	1.25%	0.60%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Global Multiasset 15	0.72%	0.72%	0.72%	-	1.30%	0.90%	0.90%	0.45%	-	0.82%	1.30%	0.65%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Euro Corporate Bond High Potential	0.73%	0.73%	0.67%	-	1.25%	-	-	0.42%	-	0.77%	1.25%	0.60%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Obiettivo Stabilità	0.68%	0.68%	0.68%	-	-	-	-	0.40%	-	0.72%	1.20%	0.55%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Obiettivo Controllo	0.98%	0.98%	0.98%	-	-	-	-	-	-	1.02%	1.50%	0.85%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Obiettivo Equilibrio	-	-	1.18%	1.18%	-	-	-	-	-	1.22%	1.70%	1.05%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Obiettivo Sviluppo	-	-	-	-	-	-	-	0.60%	-	1.32%	-	-	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Globo (Global Bond)	-	-	0.78%	-	-	-	1.00%	-	-	0.82%	1.30%	0.65%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - US Core Equity	-	-	-	-	-	-	-	0.65%	-	1.52%	2.00%	1.35%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Global Inflation Linked	-	-	-	-	1.15%	-	-	0.35%	-	0.67%	1.15%	0.50%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Strategic Bond	-	-	0.43%	-	-	-	-	0.30%	-	0.47%	0.95%	0.30%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Euro High Yield	-	-	0.73%	0.73%	-	-	-	0.42%	-	0.77%	1.25%	0.60%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Italian Mid Cap Equity	-	-	-	-	-	-	-	0.65%	-	-	-	-	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Social 4 Planet ⁽¹⁾	-	-	-	-	-	1.00%	1.00%	-	-	0.82%	1.30%	0.65%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Absolute Return Solution	-	-	-	-	-	1.25%	1.25%	0.45%	-	1.02%	1.50%	0.85%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Global Infrastructure	-	-	-	-	-	1.50%	1.60%	0.65%	-	1.62%	2.10%	1.45%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Emerging Markets Small Cap	-	-	-	-	-	-	1.70%	0.95%	-	-	2.30%	1.65%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Inflation Linked Euro Hedged	-	-	-	-	-	-	-	0.35%	-	0.67%	1.15%	0.50%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Smart Factor Euro	-	-	-	-	-	-	-	0.35%	-	-	-	-	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Global Absolute Bond Euro Hedged	-	-	-	-	-	0.90%	0.90%	-	-	0.82%	1.30%	0.65%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Dynamic Bond Euro Hedged	-	-	-	-	-	1.00%	1.00%	-	-	0.87%	1.35%	0.70%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Clean Water	-	-	-	-	-	1.50%	1.60%	-	-	1.62%	2.10%	1.45%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Low Carbon Euro	-	-	-	-	-	1.25%	1.25%	-	-	0.92%	1.40%	0.75%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Cedola	-	-	-	-	-	-	-	-	-	0.67%	-	-	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Absolute Return Moderate ESG	-	-	-	-	-	0.90%	0.90%	0.42%	-	0.82%	1.30%	0.65%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Flexible Credit	-	-	-	-	-	-	0.90%	0.42%	-	-	1.30%	0.65%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Emerging Stars	-	-	-	-	-	1.25%	1.25%	-	-	1.02%	1.50%	0.85%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Global Multistategy	-	-	-	-	-	-	1.25%	-	-	1.02%	1.50%	0.85%	-	-	-	-	-	-	-	-	-
Eurizon AM Sicav - Social 4 Children ESG	-	-	-	-	-	1.35%	1.35%	-	-	1.02%	1.50%	0.85%	-	-	-	-	-	-	-	-	-

The management rates of several classes changed/ will change on the dates below for the following sub-funds:

Eurizon AM Sicav - Global Dynamic Allocation

Class "1" shares:

- from 22/03/2023: maximum 1.70% p.a., calculated daily on the total net assets of the share class and payable monthly in arrears.

Class "2" shares:

- from 24/04/2023: maximum 1.70% p.a., calculated daily on the total net assets of the share class and payable monthly in arrears.

Eurizon AM Sicav - Global Multiasset 30

Class "A" shares:

- from the 6th year calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.35% p.a.

Eurizon AM Sicav - Income Opportunities

Class "A" shares:

- from 22/07/2020 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.50% p.a.

⁽¹⁾ 4% of the management fee will be devolved as a donation, in favor of Beneficiary Association, identified from time to time.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 3 – Management and Distribution Fees (continued)

Eurizon AM Sicav - Global Stars

Class "A" shares:

- from 03/02/2021 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.40% p.a. Class "1" shares:

- from 14/12/2021 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.40% p.a.

Class "2" shares:

- from 08/02/2022 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.40% p.a.

Class "B" shares:

- from 02/03/2021 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.40% p.a.

Eurizon AM Sicav - Social 4 Future

Class "A" shares:

- from 03/02/2021 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.25% p.a.

- 4% of the management fee will be devolved for the Management Company, at the end of each year and as a donation, in favor of Beneficiary Association, identified from time to time.

Class "1" shares:

- from 14/12/2021 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.25% p.a.

- 4% of the management fee will be devolved for the Management Company, at the end of each year and as a donation, in favor of Beneficiary Association, identified from time to time.

Eurizon AM Sicav - Global Multiasset 15

Class "A" shares

- from the 6th year calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.30% p.a.

Class "1" shares:

- from 14/12/2021 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.30% p.a.

Class "2" shares:

- from 08/02/2022 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.30% p.a.

Eurizon AM Sicav - Euro Corporate Bond High Potential

Class "A" shares

- from the 6th year calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.25% p.a.

Class "1" shares:

- from 24/03/2022 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.25% p.a.

Class "2" shares:

- from 10/05/2022 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.25% p.a.

Eurizon AM Sicav - Obiettivo Stabilità

Class "A" shares:

- from 26/10/2021 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.20% p.a.

Class "1" shares:

- from 24/03/2022 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.20% p.a.

Class "2" shares:

- from 10/05/2022 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.20% p.a.

Eurizon AM Sicav - Obiettivo Controllo

Class "A" shares:

- from the 6th year calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.50% p.a.

Class "1" shares:

- from 09/06/2022 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.50% p.a.

Class "2" shares:

- from 11/07/2022 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.50% p.a.

Eurizon AM Sicav - Obiettivo Equilibrio

Class "A" shares:

- from 13/12/2022 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.70% p.a.

Class "B" shares:

- from 08/02/2023 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.70% p.a.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 3 – Management and Distribution Fees (continued)

Eurizon AM Sicav - Globo (Global Bond)

Class "A" shares:

- from the 6th year 26/10/2021 until the Conversion Date into Class "R" shares calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.30% p.a.

Eurizon AM Sicav - Strategic Bond

Class "A" shares:

- from 09/06/2022: maximum 0.95% p.a. calculated daily on the total net assets of the share class and payable monthly in arrears.

Eurizon AM Sicav - Euro High Yield

Class "A" shares:

- from 13/12/2022 calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.25% p.a.

Class "B" shares:

- from 08/02/2023: calculated daily on the total net assets of the share class and payable monthly in arrears: maximum 1.25% p.a.

The Management Company charges on Class "D" shares a distribution fee, calculated daily on the total net assets and payable monthly in arrears, as described in the supplements of the prospectus for each concerned sub-fund (the maximum distribution fees rate chargeable are the following):

Sub-fund	Maximum fee rate p.a.
Eurizon AM Sicav - Euro Equity	1.10%
Eurizon AM Sicav - USA Equity	1.10%
Eurizon AM Sicav - Asia Pacific Equity	1.10%
Eurizon AM Sicav - Emerging Markets Equity	1.10%
Eurizon AM Sicav - Global Equity	1.10%
Eurizon AM Sicav - Euro Corporate Bond	0.90%
Eurizon AM Sicav - High Yield Bond	1.00%
Eurizon AM Sicav - Global Corporate Bond	0.90%
Eurizon AM Sicav - Euro Corporate Short Term	0.70%
Eurizon AM Sicav - Euro Equity High Dividend	1.10%
Eurizon AM Sicav - Emerging Markets Bond	1.00%
Eurizon AM Sicav - Global Dynamic Allocation	1.10%
Eurizon AM Sicav - Long/Short Euro	1.10%
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	1.00%
Eurizon AM Sicav - Global Multiasset 30	1.00%
Eurizon AM Sicav - Italian Equity	1.10%
Eurizon AM Sicav - Income Opportunities	1.00%
Eurizon AM Sicav - European Equity	1.10%
Eurizon AM Sicav - Global Multiasset 15	1.00%
Eurizon AM Sicav - Social 4 Planet	1.00%
Eurizon AM Sicav - Absolute Return Solution	1.00%
Eurizon AM Sicav - Global Infrastructure	1.10%
Eurizon AM Sicav - Global Absolute Bond Euro Hedged	1.00%
Eurizon AM Sicav - Clean Water	1.10%
Eurizon AM Sicav - Low Carbon Euro	1.00%
Eurizon AM Sicav - Absolute Return Moderate ESG	1.00%
Eurizon AM Sicav - Emerging Stars	1.00%
Eurizon AM Sicav - Social 4 Children ESG	1.00%

The distribution fees are recorded in the Statement of Net Assets under the caption "Management and distribution fees payable" and in the Statement of Operations and Changes in Net Assets under the caption "Distribution fees".

Note 4 – Performance Fees

For certain sub-funds and classes of shares, as specified in the supplement of each sub-fund, the Management Company will also receive a Performance Fee when the performance of a sub-fund is higher than the performance of its benchmark over a 90 days rolling period, independently of the absolute performance of the sub-fund.

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 4 – Performance Fees (continued)

The Performance Fee will be:

- calculated and accrued daily only when the sub-fund return exceeds the benchmark return;
- equal to a percentage as described in the relevant supplements of the sub-funds (“P”) of the over-performance of the sub-fund versus its benchmark during the last 90 day period;
- payable quarterly in arrears.

Calculation of the Performance Fee will be made every day. If the over-performance of the relevant sub-fund is greater than zero the performance fee is equal to:

$$\frac{\text{Over-performance} \times P \times \text{Net Asset Value}}{90}$$

For new sub-funds, if applicable, the calculation and accrual of the Performance Fee will not begin before a period of ninety days after the launch date have elapsed.

For certain sub-funds and classes of shares, as specified in the supplement of each sub-fund, the Management Company will also receive a Performance Fee equal to a percentage of the increase in the net asset value per share of the sub-fund as specified in the supplement of each sub-fund.

The Performance Fee will be:

- calculated and accrued daily only when the daily return of the sub-fund is positive and the net asset value per share of the sub-fund exceeds every net asset value per share previously recorded (High Water Mark or HWM).
- equal to a percentage of the positive daily return as specified in the supplement of each sub-fund.
- payable yearly in arrears or as specified in the supplement of each sub-fund.

The High Water Mark methodology applies such that if the net asset value per share of the sub-fund declines, no Performance Fee will be accrued in subsequent days to the extent that any subsequent increase in net asset value per share is merely recouping previous declines in the net asset value per share, thus ensuring that Performance Fees are accrued on each business day only in case of positive absolute performance for the sub-fund.

Each time the Performance Fee is accrued the net asset value per share of that day is set as the new High Water Mark.

A performance fee once accrued will not be reimbursed to shareholders, regardless of any subsequent under-performance.

For the calculation of the performance fee, the indices which are representative of equity markets within the benchmarks are calculated on the assumption that dividends are not reinvested (Price index).

For Class “M” shares, save if specified differently in the supplement of each sub-fund, the Management Company will receive a Performance Fee equal to 25% of the out performance attained in the calendar year (or, in the year in which the Class “M” shares are launched, in the period between the first net asset value referring to Class “M” shares and the end of the calendar year), calculated on the lower of the latest total net asset value of the Class “M” shares available on the calculation day, and the average total net asset value of the Class “M” shares during the performance’s reference period (calendar year or period between the first net asset value referring to the Class “M” shares and the end of the calendar year, in the case of interim launch of the Class “M” shares). Out performance means the positive difference between the percentage variation of the sub-fund’s Class “M” shares value, considering the total value of the share class netted of all costs except for the performance fee itself and the percentage variation of the benchmark value referring to the same period. The performance fee is applied also in case of decrease in the sub-fund’s Class “M” shares value if this decrease is less than the decrease recorded on the same period by the benchmark adopted in the calculation of the performance fee. The indices composing the benchmark used for the calculation of the performance fee for Class “M” shares will be calculated by assuming the reinvestment of dividends (“total return” indices) and, should they be originally expressed in a different currency, will be considered as converted into Euros (the denomination currency for the Class “M” shares). The performance fee is calculated on a daily basis, by allocating an accrual which refers to the out performance attained with respect to the value of Class “M” shares and regarding the last day of the previous calendar year. In order to calculate the total net asset value of Class “M” shares, every day the allocation of the previous day will be credited to Class “M” shares and the allocation referring to the calculation day will be charged. The fee will be deducted from the liquid assets of Class “M” shares on the third business day following the closing of the calendar year.

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 4 – Performance Fees (continued)

For the sub-funds Eurizon AM Sicav - Global Infrastructure, Eurizon AM Sicav - Emerging Markets Small Cap and Eurizon AM Sicav - Inflation Linked Euro Hedged, Eurizon AM Sicav - Dynamic Bond Euro Hedged, Eurizon AM Sicav - Clean Water, Eurizon AM - Low Carbon, Eurizon AM Sicav - Emerging Stars, Eurizon AM Sicav - Social 4 Children ESG for certain classes of shares, the Management Company will receive a Performance Fee equal to 25% of the out performance attained in the Calculation Year, as defined in the supplements relating to each subfund, (or, in the year in which the Class shares are launched, in the period between the first net asset value referring to Class shares and the end of the Calculation Year (the “First Launched Year”)), calculated on the lower of the latest total net asset value of the Class shares available on the calculation day, and the average total net asset value of the Class shares” during the performance’s reference period (Calculation Year or First Launched Year).

Outperformance means the positive difference between the percentage variation of the sub-fund’s Class shares value, considering the total value of the share class netted of all costs except for the Performance Fee itself and the percentage variation of the benchmark or index value referring to the same period.

For the calculation of the Performance Fee, for the indices which are representative of equity markets within the benchmarks are calculated on the assumption that dividends are not reinvested (Price index). The Performance Fee is calculated on a daily basis, by allocating an accrual which refers to the out performance attained with respect to the value of Class shares and regarding the last day of the previous calculation year. In order to calculate the total net asset value of Class shares, every day the allocation of the previous day will be credited to Class shares and the allocation referring to the calculation day will be charged.

Once a year, following the end of the Calculation Year, the Performance Fee will be deducted from the liquid assets of the relevant Class shares, calculated on the out performance during the Calculation Year or First Launched Year, as applicable (the “Relevant Period”). At the end of the Calculation Year, the daily accrued positions of the Performance Fee during the Relevant Period will be adjusted (depending on the variation of the relevant Class of Shares compare to the benchmark). For sake of clarity in case of negative out performance nothing will be accrued.

The Management Company will receive a Performance Fee also in case of decrease of the Net Asset Value of the sub-fund, gross of the Performance Fee itself, when this decrease is lower than the decrease recorded by the benchmark used for the calculation of the Performance Fee.

For the sub-funds Eurizon AM Sicav - Absolute Return Solution, Eurizon AM Sicav - Global Absolute Bond Euro Hedged, Eurizon AM Sicav - Absolute Return Moderate ESG, Eurizon AM Sicav - Flexible Credit and Eurizon AM Sicav - Global Multistrategy for certain classes of shares, the Management Company receives a Performance Fee equal to 15% of the over performance with HWM (as defined in Part I Charges, fees and taxation), payable yearly in arrears.

For the period ended on June 30, 2021, the performance fees rate described above have been applied to the respective sub-funds using the benchmarks described in the below table:

Sub-fund and for all share classes	Benchmark
Eurizon AM Sicav - Euro Equity	95% EURO STOXX Index 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - USA Equity	95% FTSE Russel 1000 Growth 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Asia Pacific Equity	95% MSCI AC Pacific Index 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Emerging Markets Equity	95% MSCI Emerging Markets Index 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Global Equity	95% MSCI World 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Euro Corporate Bond	100% ICE BofAML Euro Large Cap Corporate Index
Eurizon AM Sicav - High Yield Bond	100% Bloomberg Barclays Global High-Yield - Euro Hedged
Eurizon AM Sicav - Active Beta	(1)
Eurizon AM Sicav - Global Corporate Bond	100% FTSE World Broad Investment Grade Corporate Euro Hedged Index
Eurizon AM Sicav - Euro Equity High Dividend	95% MSCI EMU Value Index 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Emerging Markets Bond	100% JPM GBI – EM Global Diversified Index

(1) Due to its investment policy the sub-fund has no benchmark.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 4 – Performance Fees (continued)

Sub-fund and for all share classes	Benchmark
Eurizon AM Sicav - Global Dynamic Allocation	10% ICE BofAML Euro Treasury Bill Index 20% ICE BofAML Global Government excluding Euro Index (Euro Hedged) 20% ICE BofAML Euro Large Cap Index 20% MSCI AC World Index ex EMU 30% EURO STOXX Index
Eurizon AM Sicav - Beta Neutral	(1)
Eurizon AM Sicav - Long/Short Euro	(1)
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	100% Bloomberg Barclays Global High Yield Ba/B 1-5 year 1% issuer constrained index (Euro Hedged)
Eurizon AM Sicav - Global Multiasset 30	15,00% ICE BofAML Euro Treasury Bill Index 15,00% ICE BofAML 1-3 Year Euro Government Index 5,00% ICE BofAML Euro Government Index 5,00% ICE BofAML Global Government Excluding Euro Index 10,00% ICE BofAML Euro Large Cap Corporate Index 10,00% ICE BofAML Global Large Cap Corporate Index 10,00% Bloomberg Barclays Global High-Yield Index 15,00% STOXX Europe 600 EUR 10,00% S&P 500 2,00% MSCI AC Pacific 3,00% MSCI Emerging Markets
Eurizon AM Sicav - Italian Equity	95% FTSE Italia All-Share 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Income Opportunities	(1)
Eurizon AM Sicav - European Equity	95% STOXX Europe 600 Index 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Global Stars	10% ICE BofAML Euro Treasury Bill Index (EUR) 10% ICE BofAML 1-3 Year Euro Government Index 15% ICE BofAML Global Government Index (EUR) 30% ICE BofAML Euro Large Cap Index 15% EURO STOXX Index 20% MSCI ACWI (previously MSCI AC World Index)
Eurizon AM Sicav - Global Multiasset 15	25,00% ICE BofAML Euro Treasury Bill Index 20,00% ICE BofAML 1-3 Year Euro Government Index 10,00% ICE BofAML Euro Government Index 5,00% ICE BofAML Global Government Excluding Euro Index 10,00% ICE BofAML Euro Large Cap Corporate Index 10,00% ICE BofAML Global Large Cap Corporate Index 5,00% Bloomberg Barclays Global High-Yield Index 8,00% STOXX Europe 600 EUR 3,00% S&P 500 2,00% MSCI AC Pacific 2,00% MSCI Emerging Markets
Eurizon AM Sicav - Euro Corporate Bond High Potential	50% ICE BofAML BB Euro High Yield Index 50% ICE BofAML Euro Corporate Large Cap BBB Index
Eurizon AM Sicav - Obiettivo Stabilità	30% ICE BofAML Euro Treasury Bill Index 20% ICE BofAML Global Government excluding Euro Index (Euro Hedged) 5% ICE BofAML Global Government excluding Euro Index 35% ICE BofAML Euro Large Cap Index 5% Euro Stoxx Index 5% MSCI AC World Index ex EMU
Eurizon AM Sicav - Obiettivo Controllo	20% ICE BofAML Euro Treasury Bill Index 20% ICE BofAML Global Government excluding Euro Index 35% ICE BofAML Euro Large Cap Index 15% Euro Stoxx Index 10% MSCI AC World Index ex EMU
Eurizon AM Sicav - Obiettivo Equilibrio	10% ICE BofAML Euro Treasury Bill Index 15% ICE BofAML Global Government Excluding Euro Index 25% ICE BofAML Euro Large Cap Index 25% Euro Stoxx Index 25% MSCI AC World Index ex EMU
Eurizon AM Sicav - Obiettivo Sviluppo	25% ICE BofAML Euro Large Cap Index 40% Euro Stoxx Index 35% MSCI AC World Index ex EMU Index
Eurizon AM Sicav - Globo (Global Bond)	100% Bloomberg Barclays Global Aggregate Index
Eurizon AM Sicav - US Core Equity	95% S&P 500 TREUR 5% ICE BofAML Euro Treasury Bill Index.

(1) Due to its investment policy the sub-fund has no benchmark.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 4 – Performance Fees (continued)

Sub-fund and for all share classes	Benchmark
Eurizon AM Sicav - Global Inflation Linked	60% ICE BofAML 1-10 Year Euro Inflation Linked Government Index 30% ICE BofAML 1-10 Year US Inflation Linked Treasury Index 10% ICE BofAML 1-10 Year UK Inflation Linked Gilt Index
Eurizon AM Sicav - Strategic Bond	(1)
Eurizon AM Sicav - Euro High Yield	100% ICE BofAML BB-B Euro HighYield Index
Eurizon AM Sicav - Italian Mid Cap Equity	95% FTSE Italia Mid Cap Index 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Absolute Return Solution	due to its dynamic investment style, the sub-fund has no benchmark
Eurizon AM Sicav - Global Infrastructure	95% S&P Global Infrastructure Index 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Emerging Markets Small Cap	95% MSCI Emerging Markets Small Cap 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Inflation Linked Euro Hedged	60% ICE BofAML 1-10 Year Euro Inflation-Linked Government Index 30% ICE BofAML 1-10 Year US Inflation-Linked Treasury (Euro Hedged) Index 10% ICE BofAML 1-10 Year UK Inflation-Linked Gilt (Euro Hedged) Index
Eurizon AM Sicav - Global Absolute Bond Euro Hedged	due to its dynamic investment style, the sub-fund has no benchmark
Eurizon AM Sicav - Dynamic Bond Euro Hedged	100% Bloomberg Barclays US Aggregate Bond Index (Euro Hedged)
Eurizon AM Sicav - Clean Water	90% S&P Global Water TR (SPGTAQE) 10% BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Low Carbon Euro	55% ICE BofAML Euro Large Cap Corporate Index 40% EURO Stoxx 5% ICE BofAML Euro Treasury Bill Index
Eurizon AM Sicav - Cedola	(1)
Eurizon AM Sicav - Absolute Return Moderate ESG	(1)
Eurizon AM Sicav - Flexible Credit	(1)
Eurizon AM Sicav - Emerging Stars	(1)
Eurizon AM Sicav - Global Multistrategy	(1)
Eurizon AM Sicav - Social 4 Children ESG	50% MSCI World Impact ESG Select Children's Rights Index 45% ICE BofAML Euro Large Cap Corporate Index 5% ICE BofAML Euro Treasury Bill Index

The others sub-funds, not in the above table, are not subject to performance fees.

The following performance fees payable were outstanding as at June 30, 2021:

Eurizon AM Sicav - Euro Fixed Income	EUR	-
Eurizon AM Sicav - Euro Equity	EUR	52,129.11
Eurizon AM Sicav - USA Equity	EUR	1,256,938.10
Eurizon AM Sicav - Asia Pacific Equity	EUR	1,592,115.54
Eurizon AM Sicav - Emerging Markets Equity	EUR	2,690,602.71
Eurizon AM Sicav - Global Equity	EUR	4,995,731.30
Eurizon AM Sicav - Euro Corporate Bond	EUR	620.93
Eurizon AM Sicav - High Yield Bond	EUR	458,859.23
Eurizon AM Sicav - Short Term EUR	EUR	-
Eurizon AM Sicav - Saving Opportunity	EUR	-
Eurizon AM Sicav - Active Beta	EUR	-
Eurizon AM Sicav - Global Corporate Bond	EUR	52,953.37

(1) Due to its investment policy the sub-fund has no benchmark.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 4 – Performance Fees (continued)

Eurizon AM Sicav - Euro Corporate Short Term	EUR	-
Eurizon AM Sicav - Euro Equity High Dividend	EUR	153,158.27
Eurizon AM Sicav - Emerging Markets Bond	EUR	248,192.11
Eurizon AM Sicav - Global Dynamic Allocation	EUR	382,582.80
Eurizon AM Sicav - Beta Neutral	EUR	-
Eurizon AM Sicav - Long/Short Euro	EUR	-
Eurizon AM Sicav - Focus Italia	EUR	-
Eurizon AM Sicav - Protezione Mercati Emergenti	EUR	-
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	EUR	480,193.28
Eurizon AM Sicav - Global Multiasset 30	EUR	6,747.44
Eurizon AM Sicav - Italian Equity	EUR	1,118.53
Eurizon AM Sicav - Income Opportunities	EUR	-
Eurizon AM Sicav - European Equity	EUR	2,627.30
Eurizon AM Sicav - Global Stars	EUR	134,211.93
Eurizon AM Sicav - Social 4 Future	EUR	-
Eurizon AM Sicav - Global Multiasset 15	EUR	4,522.49
Eurizon AM Sicav - Euro Corporate Bond High Potential	EUR	2,605,566.23
Eurizon AM Sicav - Obiettivo Stabilità	EUR	109,218.33
Eurizon AM Sicav - Obiettivo Controllo	EUR	61,043.73
Eurizon AM Sicav - Obiettivo Equilibrio	EUR	81,664.56
Eurizon AM Sicav - Obiettivo Sviluppo	EUR	1,936.37
Eurizon AM Sicav - Globo (Global Bond)	EUR	347,677.52
Eurizon AM Sicav - US Core Equity	EUR	131,947.52
Eurizon AM Sicav - Global Inflation Linked	EUR	9,260.58
Eurizon AM Sicav - Strategic Bond	EUR	-
Eurizon AM Sicav - Euro High Yield	EUR	1,184,041.19
Eurizon AM Sicav - Italian Mid Cap Equity	EUR	-
Eurizon AM Sicav - Social 4 Planet	EUR	-
Eurizon AM Sicav - Absolute Return Solution	EUR	928,849.31
Eurizon AM Sicav - Global Infrastructure	EUR	-
Eurizon AM Sicav - Emerging Markets Small Cap	EUR	3,662.76
Eurizon AM Sicav - Inflation Linked Euro Hedged	EUR	-
Eurizon AM Sicav - Smart Factor Euro	EUR	-
Eurizon AM Sicav - Global Absolute Bond Euro Hedged	EUR	-
Eurizon AM Sicav - Dynamic Bond Euro Hedged	EUR	-
Eurizon AM Sicav - Clean Water	EUR	-
Eurizon AM Sicav - Low Carbon Euro	EUR	-
Eurizon AM Sicav - Cedola	EUR	-
Eurizon AM Sicav - Absolute Return Moderate ESG	EUR	-
Eurizon AM Sicav - Flexible Credit	EUR	15,995.92
Eurizon AM Sicav - Emerging Stars	EUR	279,562.94
Eurizon AM Sicav - Global Multistrategy	EUR	1,325,994.64
Eurizon AM Sicav - Social 4 Children ESG	EUR	-

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 5 – Central Administration Services

Pursuant to article 110 of the Law, the Management Company has appointed at its own expense and under its control and responsibility RBC Investor Services Bank S.A. as the registrar, transfer and administrative agent for the Sicav under an Administration Agency Agreement dated December 15, 2008, concluded for an undetermined duration and which may be terminated subject to a 90 days prior notice. Under such Administration Agency Agreement, RBC Investor Services Bank S.A. shall be responsible for the general administration of the Sicav required by Luxembourg law and for processing the issue and redemption of shares, the calculation of the net asset value of the shares in the Sicav and the maintenance of accounting records for the Sicav.

In addition, the Management Company entered into specific contractual arrangements with RBC Investors Services Bank S.A., effective as of December 15, 2008, to the effect of obtaining investment compliance monitoring services. RBC Investors Services Bank S.A. agreed to provide the Management Company with a regular reporting on such investments controls thus performed.

In consideration of the administrative services provided to the Sicav, the Management Company is entitled to receive a service fee at a yearly rate of up to 0.40% of the average net assets, transaction fees for the handling of subscription and redemption orders are not included in this cap. This service fee will be used to cover the functions of registrar and transfer agent, administrative agent, investment compliance monitoring and all other costs incurred by the Sicav with the exceptions detailed in the current prospectus.

Note 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. 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".

Note 7 – Depositary, Domiciliary and Paying Agent Fees

The Sicav shall pay the depositary bank a fee as remuneration, together with transaction fees, in accordance with the terms of the depositary bank agreement. This remuneration and the costs are payable to the depositary bank by the relevant sub-funds monthly in arrears. The remuneration stipulated for depositary bank services will be a maximum of 0.03% per year, calculated on the basis of the average net assets. Transaction fees charged by the depositary bank and custody and handling charges of any correspondents are not included in the cap.

The assets of a given sub-fund shall be liable only for the debts, liabilities and obligations relating to that sub-fund. Each sub-fund is treated as a separate entity in relations between shareholders.

Note 8 – Futures Contracts

As at June 30, 2021, the Sicav has entered into the following outstanding futures contracts:

Eurizon AM Sicav – Euro Fixed Income

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	(45)	EUR	(6,813,450.00)	(39,150.00)
10Y TREASURY NOTES USA	September 2021	(10)	USD	(1,325,000.00)	(3,425.38)
CANADA 5YR 6%	September 2021	10	CAD	1,245,300.00	(360.65)
EURO BOBL	September 2021	120	EUR	16,098,000.00	13,600.00
EURO OAT FUTURES	September 2021	(10)	EUR	(1,590,400.00)	(6,900.00)
EURO-BUXL-FUTURES	September 2021	(22)	EUR	(4,471,280.00)	(62,840.00)
TREASURY BONDS USA	September 2021	(5)	USD	(803,750.00)	(3,820.62)
					(102,896.65)

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Euro Equity

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit (in EUR)
10Y BTP ITALIAN BOND	September 2021	82	EUR	12,415,620.00	71,340.00
EURO STOXX 50 PR	September 2021	(225)	EUR	(9,124,875.00)	159,750.00
					231,090.00

Eurizon AM Sicav – Asia Pacific Equity

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised (loss) (in EUR)
S&P / ASX 200 INDEX	September 2021	10	AUD	1,805,750.00	(7,847.60)
TOPIX INDEX (TOKYO)	September 2021	34	JPY	660,620,000.00	(48,534.85)
					(56,382.45)

Eurizon AM Sicav – Emerging Markets Equity

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit (in EUR)
MSEMI - MSCI EMER MKTS INDEX	September 2021	175	USD	11,942,000.00	71,582.00
					71,582.00

Eurizon AM Sicav – Global Equity

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/ (loss) (in EUR)
MSCI EAFE	September 2021	99	USD	11,405,295.00	(217,428.31)
S&P 500 EMINI INDEX	September 2021	115	USD	24,659,450.00	328,393.74
					110,965.43

Eurizon AM Sicav – Euro Corporate Bond

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised (loss) (in EUR)
EURO BOBL	September 2021	(530)	EUR	(71,099,500.00)	(7,800.00)
					(7,800.00)

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – High Yield Bond

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y TREASURY NOTES USA	September 2021	74	USD	9,805,000.00	33,702.95
2Y TREASURY NOTES USA	September 2021	70	USD	15,422,421.86	(19,884.31)
30Y TREASURY NOTES USA	September 2021	5	USD	963,437.50	29,390.81
5Y TREASURY NOTES USA	September 2021	119	USD	14,688,132.87	(45,550.55)
EURO BOBL	September 2021	43	EUR	5,768,450.00	6,310.00
EURO BUND	September 2021	(28)	EUR	(4,833,080.00)	(27,417.28)
EURO SCHATZ	September 2021	22	EUR	2,467,080.00	(355.00)
LONG GILT STERLING FUTURES	September 2021	(42)	GBP	(5,380,200.00)	(40,097.32)
TREASURY BONDS USA	September 2021	(2)	USD	(321,500.00)	(2,951.10)
					(66,851.80)

Eurizon AM Sicav – Short Term EUR

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised (loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	(33)	EUR	(4,996,530.00)	(20,060.00)
EURO BOBL	September 2021	(11)	EUR	(1,475,650.00)	(1,650.00)
EURO BUND	September 2021	(8)	EUR	(1,380,880.00)	(6,800.00)
EURO SCHATZ	September 2021	75	EUR	8,410,500.00	(1,500.00)
EURO-BUXL-FUTURES	September 2021	(2)	EUR	(406,480.00)	(6,960.00)
SHORT EURO BTP IT	September 2021	(90)	EUR	(10,184,400.00)	(3,150.00)
					(40,120.00)

Eurizon AM Sicav – Saving Opportunity

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised (loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	(67)	EUR	(10,144,470.00)	(72,780.00)
EURO BOBL	September 2021	(45)	EUR	(6,036,750.00)	(6,750.00)
EURO BUND	September 2021	(35)	EUR	(6,041,350.00)	(33,200.00)
EURO SCHATZ	September 2021	278	EUR	31,174,920.00	(5,560.00)
EURO-BUXL-FUTURES	September 2021	(7)	EUR	(1,422,680.00)	(24,360.00)
SHORT EURO BTP IT	September 2021	(420)	EUR	(47,527,200.00)	(14,700.00)
					(157,350.00)

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Active Beta

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/ (loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	21	EUR	3,179,610.00	17,576.62
10Y TREASURY NOTES USA	September 2021	(41)	USD	(5,432,500.00)	(19,445.62)
DJ EUROPE STOXX 600 INDUST G&S	September 2021	6	EUR	218,340.00	(1,320.00)
DJ EUROPE STOXX 600 INSUR.IND	September 2021	67	EUR	979,205.00	(41,970.12)
DJ STOXX 600 BANKS PRICE EUR	September 2021	350	EUR	2,334,500.00	(84,875.00)
DJ STOXX 600 FOOD AND BEVERAGES	September 2021	57	EUR	2,280,000.00	(9,690.00)
DJ STOXX 600 HEALTH CARE	September 2021	21	EUR	1,028,265.00	3,360.00
DJ STOXX 600 RETAIL	September 2021	(10)	EUR	(234,950.00)	1,450.00
DJ STOXX 600 TECHNOLOGY RBG	September 2021	23	EUR	828,345.00	(3,220.00)
DJ STOXX 600 TLM	September 2021	104	EUR	1,223,560.00	(18,720.00)
DJ STOXX 600 UTILITIES	September 2021	(61)	EUR	(1,124,840.00)	40,271.01
DOW JONES STOXX 600 AUTO PPR.	September 2021	(13)	EUR	(420,160.00)	10,725.00
DOW JONES STOXX 600 MEDIA	September 2021	10	EUR	162,200.00	(1,612.50)
EURO BUND	September 2021	(8)	EUR	(1,380,880.00)	(7,520.00)
EURO STOXX 50 PR	September 2021	(138)	EUR	(5,596,590.00)	95,565.00
FTSE MIB INDEX	September 2021	18	EUR	2,250,360.00	(51,840.00)
IXM - AMEX FINCL SELECT INDEX	September 2021	6	USD	676,950.00	(6,260.54)
MSEMI - MSCI EMER MKTS INDEX	September 2021	(10)	USD	(682,400.00)	(2,445.19)
S&P 500 EMINI INDEX	September 2021	(16)	USD	(3,430,880.00)	(35,008.43)
SHORT EURO BTP IT	September 2021	(356)	EUR	(40,284,960.00)	(7,120.00)
SMI INDEX/OHNE DIVIDENDENKORR.	September 2021	(11)	CHF	(1,311,750.00)	1,103.51
SXTP - DJS TRV&LSR E PR	September 2021	(22)	EUR	(278,960.00)	14,266.79
TOPIX INDEX (TOKYO)	September 2021	1	JPY	19,430,000.00	(1,557.06)
UKX FTSE 100 INDEX	September 2021	(34)	GBP	(2,373,370.00)	48,107.62
					(60,178.91)

Eurizon AM Sicav
(formerly Pramerica Sicav)

**Notes to the Financial Statements
as at June 30, 2021 (continued)**

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Global Corporate Bond

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y TREASURY NOTES USA	September 2021	(30)	USD	(3,975,000.00)	(16,678.97)
2Y TREASURY NOTES USA	September 2021	(23)	USD	(5,067,367.18)	2,575.65
30Y TREASURY NOTES USA	September 2021	(25)	USD	(4,817,187.50)	(90,008.43)
5Y TREASURY NOTES USA	September 2021	99	USD	12,219,539.11	7,825.67
EURO BOBL	September 2021	26	EUR	3,487,900.00	4,960.00
EURO BUND	September 2021	(10)	EUR	(1,726,100.00)	(7,550.00)
EURO SCHATZ	September 2021	44	EUR	4,934,160.00	(725.00)
EURO-BUXL-FUTURES	September 2021	(2)	EUR	(406,480.00)	(7,000.00)
LONG GILT STERLING FUTURES	September 2021	8	GBP	1,024,800.00	8,943.76
TREASURY BONDS USA	September 2021	40	USD	6,430,000.00	128,721.81
					31,064.49

Eurizon AM Sicav – Euro Corporate Short Term

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	65	EUR	9,841,650.00	62,400.00
EURO BOBL	September 2021	(400)	EUR	(53,660,000.00)	2,000.00
EURO BUND	September 2021	(50)	EUR	(8,630,500.00)	(53,500.00)
					10,900.00

Eurizon AM Sicav – Global Dynamic Allocation

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	231	EUR	34,975,710.00	214,830.00
EURO STOXX 50 PR	September 2021	(6,861)	EUR	(278,247,855.00)	4,219,515.00
FTSE MIB INDEX	September 2021	282	EUR	35,255,640.00	(817,800.00)
S&P 500 EMINI INDEX	September 2021	(683)	USD	(146,455,690.00)	(1,497,301.86)
					2,119,243.14

Eurizon AM Sicav
(formerly Pramerica Sicav)

**Notes to the Financial Statements
as at June 30, 2021 (continued)**

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Beta Neutral

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/ (loss) (in EUR)
EURO STOXX 50 PR	September 2021	(380)	EUR	(15,410,900.00)	263,150.00
FTSE MIB INDEX	September 2021	4	EUR	500,080.00	(11,520.00)
					251,630.00

Eurizon AM Sicav – Long/Short Euro

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit (in EUR)
EURO STOXX 50 PR	September 2021	(1,209)	EUR	(49,030,995.00)	858,390.00
					858,390.00

Eurizon AM Sicav – Focus Italia

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/ (loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	3	EUR	454,230.00	2,610.00
EURO BUND	September 2021	(1)	EUR	(172,610.00)	(1,180.00)
SHORT EURO BTP IT	September 2021	(12)	EUR	(1,357,920.00)	(890.00)
TREASURY BONDS USA	September 2021	(1)	USD	(160,750.00)	(737.77)
					(197.77)

Eurizon AM Sicav – High Yield 1-5 Years Euro Hedged

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/ (loss) (in EUR)
10Y TREASURY NOTES USA	September 2021	(157)	USD	(20,802,500.00)	(81,741.91)
2Y TREASURY NOTES USA	September 2021	182	USD	40,098,296.79	(52,388.98)
30Y TREASURY NOTES USA	September 2021	1	USD	192,687.50	5,861.07
5Y TREASURY NOTES USA	September 2021	349	USD	43,076,961.11	(119,315.41)
EURO BOBL	September 2021	385	EUR	51,647,750.00	132,123.52
EURO BUND	September 2021	(32)	EUR	(5,523,520.00)	(31,249.71)
EURO SCHATZ	September 2021	306	EUR	34,314,840.00	(5,770.00)
LONG GILT STERLING FUTURES	September 2021	(160)	GBP	(20,496,000.00)	(162,216.90)
					(314,698.32)

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Global Multiasset 30

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	47	EUR	7,116,270.00	43,710.00
EURO BUND	September 2021	(40)	EUR	(6,904,400.00)	(5,200.00)
EURO STOXX 50 PR	September 2021	(1,914)	EUR	(77,622,270.00)	1,172,720.35
FTSE MIB INDEX	September 2021	87	EUR	10,876,740.00	(252,300.00)
S&P 500 EMINI INDEX	September 2021	(242)	USD	(51,892,060.00)	(482,386.97)
					476,543.38

Eurizon AM Sicav – Income Opportunities

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	60	EUR	9,084,600.00	50,218.92
10Y TREASURY NOTES USA	September 2021	(103)	USD	(13,647,500.00)	(48,851.18)
DJ EUROPE STOXX 600 INDUST G&S	September 2021	(13)	EUR	(473,070.00)	3,088.82
DJ EUROPE STOXX 600 INSUR.IND	September 2021	95	EUR	1,388,425.00	(59,509.88)
DJ STOXX 600 BANKS PRICE EUR	September 2021	507	EUR	3,381,690.00	(122,947.50)
DJ STOXX 600 FOOD AND BEVERAGES	September 2021	84	EUR	3,360,000.00	(14,280.00)
DJ STOXX 600 HEALTH CARE	September 2021	30	EUR	1,468,950.00	4,800.00
DJ STOXX 600 RETAIL	September 2021	(14)	EUR	(328,930.00)	2,030.00
DJ STOXX 600 TECHNOLOGY RBG	September 2021	33	EUR	1,188,495.00	(4,620.00)
DJ STOXX 600 TLM	September 2021	148	EUR	1,741,220.00	(26,640.00)
DJ STOXX 600 UTILITIES	September 2021	(86)	EUR	(1,585,840.00)	56,775.52
DOW JONES STOXX 600 AUTO PPR.	September 2021	(18)	EUR	(581,760.00)	14,850.00
DOW JONES STOXX 600 MEDIA	September 2021	14	EUR	227,080.00	(2,257.50)
EURO BUND	September 2021	(19)	EUR	(3,279,590.00)	(17,860.00)
EURO STOXX 50 PR	September 2021	(996)	EUR	(40,392,780.00)	689,730.00
FTSE MIB INDEX	September 2021	30	EUR	3,750,600.00	(86,400.00)
IXM - AMEX FINCL SELECT INDEX	September 2021	10	USD	1,128,250.00	(10,434.23)

**Notes to the Financial Statements
as at June 30, 2021 (continued)**

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Income Opportunities (continued)

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
MSEMI - MSCI EMER MKTS INDEX	September 2021	(40)	USD	(2,729,600.00)	(9,780.78)
S&P / ASX 200 INDEX	September 2021	(2)	AUD	(361,150.00)	1,898.61
S&P 500 EMINI INDEX	September 2021	(38)	USD	(8,148,340.00)	(83,145.03)
SMI INDEX/OHNE DIVIDENDENKORR.	September 2021	(12)	CHF	(1,431,000.00)	1,203.83
SXTP - DJS TRV&LSR E PR	September 2021	(31)	EUR	(393,080.00)	20,103.21
TOPIX INDEX (TOKYO)	September 2021	4	JPY	77,720,000.00	(6,228.25)
UKX FTSE 100 INDEX	September 2021	(234)	GBP	(16,334,370.00)	331,093.62
					682,838.18

Eurizon AM Sicav – European Equity

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
CAC 40	July 2021	(34)	EUR	(2,211,700.00)	42,330.00
EURO STOXX 50 PR	September 2021	(139)	EUR	(5,637,145.00)	97,647.50
FTSE MIB INDEX	September 2021	17	EUR	2,125,340.00	(46,410.00)
UKX FTSE 100 INDEX	September 2021	40	GBP	2,792,200.00	(55,199.74)
					38,367.76

Eurizon AM Sicav – Global Stars

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	568	EUR	86,000,880.00	475,405.78
10Y TREASURY NOTES USA	September 2021	(554)	USD	(73,405,000.00)	(262,752.95)
DJ EUROPE STOXX 600 INDUST G&S	September 2021	(233)	EUR	(8,478,870.00)	55,361.21
DJ STOXX 600 BANKS PRICE EUR	September 2021	2,508	EUR	16,728,360.00	(608,190.00)
DJ STOXX 600 FOOD AND BEVERAGES	September 2021	239	EUR	9,560,000.00	(40,630.00)
DJ STOXX 600 UTILITIES	September 2021	(825)	EUR	(15,213,000.00)	544,648.95
EURO BUND	September 2021	(19)	EUR	(3,279,590.00)	(17,860.00)
EURO STOXX 50 PR	September 2021	(848)	EUR	(34,390,640.00)	587,240.00
FTSE MIB INDEX	September 2021	296	EUR	37,005,920.00	(852,480.00)

**Notes to the Financial Statements
as at June 30, 2021 (continued)**

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Global Stars (continued)

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
IXM - AMEX FINCL SELECT INDEX	September 2021	96	USD	10,831,200.00	(100,168.63)
JP 10Y MINI GV BDS	September 2021	88	JPY	1,335,488,000.00	29,409.54
MSEMI - MSCI EMER MKTS INDEX	September 2021	(355)	USD	(24,225,200.00)	(86,804.38)
NDX-NASDAQ 100 INDEX 100-INDEX	September 2021	(121)	USD	(35,208,580.00)	(1,077,063.24)
S&P 500 EMINI INDEX	September 2021	(156)	USD	(33,451,080.00)	(341,332.21)
TOPIX INDEX (TOKYO)	September 2021	(13)	JPY	(252,590,000.00)	20,241.84
UKX FTSE 100 INDEX	September 2021	(23)	GBP	(1,605,515.00)	32,543.39
					(1,642,430.70)

Eurizon AM Sicav – Social 4 Future

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	682	EUR	103,261,620.00	634,260.00
10Y TREASURY NOTES USA	September 2021	(194)	USD	(25,705,000.00)	(88,177.09)
EURO BUND	September 2021	(335)	EUR	(57,824,350.00)	(312,950.00)
					233,132.91

Eurizon AM Sicav – Global Multiasset 15

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	129	EUR	19,531,890.00	119,970.00
EURO STOXX 50 PR	September 2021	(1,853)	EUR	(75,148,415.00)	1,130,898.53
FTSE MIB INDEX	September 2021	70	EUR	8,751,400.00	(203,000.00)
S&P 500 EMINI INDEX	September 2021	(171)	USD	(36,667,530.00)	(307,298.28)
					740,570.25

Eurizon AM Sicav – Obiettivo Stabilità

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	48	EUR	7,267,680.00	30,536.16
10Y TREASURY NOTES USA	September 2021	11	USD	1,457,500.00	5,217.12

**Notes to the Financial Statements
as at June 30, 2021 (continued)**

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Obiettivo Stabilità (continued)

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
2Y TREASURY NOTES USA	September 2021	30	USD	6,609,609.36	(9,288.06)
30Y TREASURY NOTES USA	September 2021	4	USD	770,750.00	25,189.71
DAX-INDEX	September 2021	11	EUR	4,270,200.00	(41,525.00)
EURO BOBL	September 2021	(232)	EUR	(31,122,800.00)	(18,560.00)
EURO BUND	September 2021	(32)	EUR	(5,523,520.00)	(29,760.00)
EURO OAT FUTURES	September 2021	(56)	EUR	(8,906,240.00)	(33,600.00)
EURO SCHATZ	September 2021	15	EUR	1,682,100.00	(375.00)
EURO STOXX 50 PR	September 2021	(662)	EUR	(26,847,410.00)	407,130.00
EURO-BUXL-FUTURES	September 2021	19	EUR	3,861,560.00	60,800.00
FTSE MIB INDEX	September 2021	(70)	EUR	(8,751,400.00)	201,950.00
JAPANESE GOV. BDS FUTURE 10Y	September 2021	5	JPY	758,450,000.00	3,417.95
LONG GILT STERLING FUTURES	September 2021	(44)	GBP	(5,636,400.00)	(46,628.64)
S&P 500 EMINI INDEX	September 2021	(71)	USD	(15,224,530.00)	(155,649.24)
SHORT EURO BTP IT	September 2021	(17)	EUR	(1,923,720.00)	(680.00)
TOPIX INDEX (TOKYO)	September 2021	11	JPY	213,730,000.00	(17,127.71)
					381,047.29

Eurizon AM Sicav – Obiettivo Controllo

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	43	EUR	6,510,630.00	27,355.09
10Y TREASURY NOTES USA	September 2021	(8)	USD	(1,060,000.00)	(3,636.17)
2Y TREASURY NOTES USA	September 2021	25	USD	5,508,007.80	(7,740.05)
30Y TREASURY NOTES USA	September 2021	3	USD	578,062.50	18,892.29
DAX-INDEX	September 2021	20	EUR	7,764,000.00	(75,500.00)
EURO BOBL	September 2021	(202)	EUR	(27,098,300.00)	(16,160.00)
EURO BUND	September 2021	(28)	EUR	(4,833,080.00)	(26,040.00)
EURO OAT FUTURES	September 2021	(55)	EUR	(8,747,200.00)	(33,000.00)
EURO SCHATZ	September 2021	14	EUR	1,569,960.00	(350.00)
EURO STOXX 50 PR	September 2021	(489)	EUR	(19,831,395.00)	300,735.00
EURO-BUXL-FUTURES	September 2021	32	EUR	6,503,680.00	102,400.00

**Notes to the Financial Statements
as at June 30, 2021 (continued)**

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Obiettivo Controllo (continued)

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
FTSE MIB INDEX	September 2021	(129)	EUR	(16,127,580.00)	372,165.00
JAPANESE GOV. BDS FUTURE 10Y	September 2021	4	JPY	606,760,000.00	2,734.36
LONG GILT STERLING FUTURES	September 2021	(28)	GBP	(3,586,800.00)	(29,672.77)
MSEMI - MSCI EMER MKTS INDEX	September 2021	(55)	USD	(3,753,200.00)	21,075.09
S&P 500 EMINI INDEX	September 2021	(82)	USD	(17,583,260.00)	(179,763.91)
SHORT EURO BTP IT	September 2021	(28)	EUR	(3,168,480.00)	(1,120.00)
TOPIX INDEX (TOKYO)	September 2021	27	JPY	524,610,000.00	(42,040.75)
					430,333.18

Eurizon AM Sicav – Obiettivo Equilibrio

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	125	EUR	18,926,250.00	91,567.86
10Y TREASURY NOTES USA	September 2021	49	USD	6,492,500.00	23,239.88
2Y TREASURY NOTES USA	September 2021	16	USD	3,525,124.99	(4,953.63)
30Y TREASURY NOTES USA	September 2021	2	USD	385,375.00	12,594.86
5Y TREASURY NOTES USA	September 2021	76	USD	9,380,656.29	(23,529.69)
DAX-INDEX	September 2021	36	EUR	13,975,200.00	(135,900.00)
EURO BOBL	September 2021	(83)	EUR	(11,134,450.00)	(6,640.00)
EURO BUND	September 2021	(47)	EUR	(8,112,670.00)	(43,710.00)
EURO OAT FUTURES	September 2021	(30)	EUR	(4,771,200.00)	(18,000.00)
EURO SCHATZ	September 2021	4	EUR	448,560.00	(100.00)
EURO STOXX 50 PR	September 2021	(898)	EUR	(36,418,390.00)	544,396.09
EURO-BUXL-FUTURES	September 2021	16	EUR	3,251,840.00	51,200.00
FTSE MIB INDEX	September 2021	(118)	EUR	(14,752,360.00)	340,430.00
JAPANESE GOV. BDS FUTURE 10Y	September 2021	10	JPY	1,516,900,000.00	6,835.89
LONG GILT STERLING FUTURES	September 2021	3	GBP	384,300.00	3,214.16
MSEMI - MSCI EMER MKTS INDEX	September 2021	(100)	USD	(6,824,000.00)	38,318.36
S&P 500 EMINI INDEX	September 2021	(110)	USD	(23,587,300.00)	(214,226.40)

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Obiettivo Equilibrio (continued)

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
SHORT EURO BTP IT	September 2021	(4)	EUR	(452,640.00)	(160.00)
TOPIX INDEX (TOKYO)	September 2021	63	JPY	1,224,090,000.00	(98,095.09)
TREASURY BONDS USA	September 2021	20	USD	3,215,000.00	68,112.34
					634,594.63

Eurizon AM Sicav – Obiettivo Sviluppo

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	7	EUR	1,059,870.00	6,510.00
10Y TREASURY NOTES USA	September 2021	(15)	USD	(1,987,500.00)	(6,455.52)
DAX-INDEX	September 2021	2	EUR	776,400.00	(7,550.00)
EURO OAT FUTURES	September 2021	(2)	EUR	(318,080.00)	(420.00)
EURO STOXX 50 PR	September 2021	(40)	EUR	(1,622,200.00)	24,128.91
FTSE MIB INDEX	September 2021	(7)	EUR	(875,140.00)	20,195.00
ITPIRMC FTSE ITALIA PIR MID CAP	September 2021	24	EUR	821,328.00	(12,672.00)
MSEMI - MSCI EMER MKTS INDEX	September 2021	(6)	USD	(409,440.00)	2,299.10
S&P 500 EMINI INDEX	September 2021	(5)	USD	(1,072,150.00)	(8,967.12)
SHORT EURO BTP IT	September 2021	3	EUR	339,480.00	90.00
TOPIX INDEX (TOKYO)	September 2021	3	JPY	58,290,000.00	(4,671.19)
TREASURY BONDS USA	September 2021	1	USD	160,750.00	210.79
					12,697.97

Eurizon AM Sicav – Globo (Global Bond)

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y TREASURY NOTES USA	September 2021	6	USD	795,000.00	2,529.51
5Y TREASURY NOTES USA	September 2021	53	USD	6,541,773.46	4,538.64
EURO BOBL	September 2021	(38)	EUR	(5,097,700.00)	(3,800.00)
EURO BUND	September 2021	(111)	EUR	(19,159,710.00)	(63,822.43)
EURO SCHATZ	September 2021	22	EUR	2,467,080.00	(440.00)

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Globo (Global Bond) (continued)

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
EURO-BUXL-FUTURES	September 2021	(27)	EUR	(5,487,480.00)	(40,500.00)
TREASURY BONDS USA	September 2021	77	USD	12,377,750.00	261,191.73
					159,697.45

Eurizon AM Sicav – Global Inflation Linked

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	150	EUR	22,711,500.00	121,750.00
CANADA 5YR 6%	September 2021	132	CAD	16,437,960.00	(4,760.59)
EURO BUND	September 2021	(163)	EUR	(28,135,430.00)	(192,340.00)
EURO-BUXL-FUTURES	September 2021	(95)	EUR	(19,307,800.00)	(279,300.00)
					(354,650.59)

Eurizon AM Sicav – Strategic Bond

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	(255)	EUR	(38,609,550.00)	(221,850.00)
10Y TREASURY NOTES USA	September 2021	(70)	USD	(9,275,000.00)	(47,955.31)
5Y TREASURY NOTES USA	September 2021	(123)	USD	(15,181,851.62)	24,295.09
EURO BOBL	September 2021	(164)	EUR	(22,000,600.00)	(27,880.00)
EURO BUND	September 2021	(241)	EUR	(41,599,010.00)	(274,740.00)
EURO-BUXL-FUTURES	September 2021	(48)	EUR	(9,755,520.00)	(169,920.00)
SHORT EURO BTP IT	September 2021	(165)	EUR	(18,671,400.00)	(16,500.00)
TREASURY BONDS USA	September 2021	(80)	USD	(12,860,000.00)	(208,684.65)
					(943,234.87)

Eurizon AM Sicav – Social 4 Planet

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	1,088	EUR	164,734,080.00	1,011,840.00
10Y TREASURY NOTES USA	September 2021	(332)	USD	(43,990,000.00)	(150,900.99)
EURO BOBL	September 2021	(125)	EUR	(16,768,750.00)	(10,000.00)

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Social 4 Planet (continued)

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
EURO BUND	September 2021	(529)	EUR	(91,310,690.00)	(494,210.00)
SHORT EURO BTP IT	September 2021	109	EUR	12,334,440.00	3,270.00
					359,999.01

Eurizon AM Sicav – Absolute Return Solution

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
5Y TREASURY NOTES USA	September 2021	(231)	USD	(28,512,257.93)	71,516.90
EURO STOXX 50 PR	September 2021	(9,596)	EUR	(389,165,780.00)	5,901,540.00
EURO-BUXL-FUTURES	September 2021	(225)	EUR	(45,729,000.00)	(724,500.00)
FTSE MIB INDEX	September 2021	(933)	EUR	(116,643,660.00)	2,691,705.00
MSEMI - MSCI EMER MKTS INDEX	September 2021	(803)	USD	(54,796,720.00)	305,409.13
RUSSELL 2000 INDEX	September 2021	(983)	USD	(113,428,370.00)	949,017.71
S&P 500 EMINI INDEX	September 2021	(2,058)	USD	(441,296,940.00)	(4,511,635.75)
TOPIX INDEX (TOKYO)	September 2021	(301)	JPY	(5,848,430,000.00)	400,089.72
UKX FTSE 100 INDEX	September 2021	(1,566)	GBP	(109,314,630.00)	1,650,437.23
					6,733,579.94

Eurizon AM Sicav – Emerging Markets Small Cap

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit (in EUR)
MSEMI - MSCI EMER MKTS INDEX	September 2021	20	USD	1,364,800.00	20,871.63
					20,871.63

Eurizon AM Sicav – Inflation Linked Euro Hedged

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	40	EUR	6,056,400.00	32,350.00
CANADA 5YR 6%	September 2021	34	CAD	4,234,020.00	(1,226.21)
EURO BUND	September 2021	(43)	EUR	(7,422,230.00)	(50,740.00)
EURO-BUXL-FUTURES	September 2021	(25)	EUR	(5,081,000.00)	(64,920.00)
					(84,536.21)

**Notes to the Financial Statements
as at June 30, 2021 (continued)**

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Dynamic Bond Euro Hedged

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y TREASURY NOTES USA	September 2021	217	USD	28,752,500.00	(4,479.33)
2Y TREASURY NOTES USA	September 2021	154	USD	33,929,328.04	(36,440.86)
30Y TREASURY NOTES USA	September 2021	69	USD	13,295,437.50	376,127.45
5Y TREASURY NOTES USA	September 2021	340	USD	41,966,093.92	(143,207.18)
EURO BOBL	September 2021	(13)	EUR	(1,743,950.00)	(1,730.00)
EURO BUND	September 2021	(11)	EUR	(1,898,710.00)	(3,550.00)
EURO SCHATZ	September 2021	(770)	EUR	(86,347,800.00)	30,800.00
TREASURY BONDS USA	September 2021	146	USD	23,469,500.00	469,922.50
USA 6% 96-15.02.26 TBO	September 2021	6	USD	883,218.75	7,056.91
					694,499.49

Eurizon AM Sicav – Low Carbon Euro

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	280	EUR	42,394,800.00	260,400.00
10Y TREASURY NOTES USA	September 2021	(82)	USD	(10,865,000.00)	(37,270.73)
EURO BUND	September 2021	(150)	EUR	(25,891,500.00)	(140,130.00)
EURO STOXX 50 PR	September 2021	(1,184)	EUR	(48,017,120.00)	728,160.00
SHORT EURO BTP IT	September 2021	73	EUR	8,260,680.00	2,190.00
TREASURY BONDS USA	September 2021	63	USD	10,127,250.00	214,138.91
					1,027,488.18

Eurizon AM Sicav – Absolute Return Moderate ESG

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	(160)	EUR	(24,225,600.00)	(155,537.60)
10Y TREASURY NOTES USA	September 2021	(347)	USD	(45,977,500.00)	(169,082.04)
5Y TREASURY NOTES USA	September 2021	(46)	USD	(5,677,765.65)	14,241.46
EURO BOBL	September 2021	(80)	EUR	(10,732,000.00)	(6,400.00)
EURO BUND	September 2021	(104)	EUR	(17,951,440.00)	(96,720.00)
EURO STOXX 50 PR	September 2021	(1,556)	EUR	(63,103,580.00)	956,940.00
EURO-BUXL-FUTURES	September 2021	(65)	EUR	(13,210,600.00)	(209,300.00)
FTSE MIB INDEX	September 2021	(172)	EUR	(21,503,440.00)	496,220.00

Eurizon AM Sicav

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Notes to the Financial Statements as at June 30, 2021 (continued)

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Absolute Return Moderate ESG (continued)

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
RUSSELL 2000 INDEX	September 2021	(201)	USD	(23,193,390.00)	194,051.43
S&P 500 EMINI INDEX	September 2021	(248)	USD	(53,178,640.00)	(543,676.22)
SHORT EURO BTP IT	September 2021	(240)	EUR	(27,158,400.00)	(9,600.00)
TOPIX INDEX (TOKYO)	September 2021	(34)	JPY	(660,620,000.00)	45,192.86
UKX FTSE 100 INDEX	September 2021	(379)	GBP	(26,456,095.00)	399,435.32
					915,765.21

Eurizon AM Sicav – Emerging Stars

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	52	EUR	7,873,320.00	43,523.06
10Y TREASURY NOTES USA	September 2021	(94)	USD	(12,455,000.00)	(44,582.63)
DJ EUROPE STOXX 600 INDUST G&S	September 2021	(17)	EUR	(618,630.00)	4,039.23
DJ STOXX 600 BANKS PRICE EUR	September 2021	172	EUR	1,147,240.00	(41,710.00)
DJ STOXX 600 FOOD AND BEVERAGES	September 2021	16	EUR	640,000.00	(2,720.00)
DJ STOXX 600 UTILITIES	September 2021	(58)	EUR	(1,069,520.00)	38,290.47
EURO BUND	September 2021	(12)	EUR	(2,071,320.00)	(11,280.00)
EURO STOXX 50 PR	September 2021	(58)	EUR	(2,352,190.00)	40,165.00
FTSE MIB INDEX	September 2021	16	EUR	2,000,320.00	(46,080.00)
IXM - AMEX FINCL SELECT INDEX	September 2021	6	USD	676,950.00	(6,260.54)
MSEMI - MSCI EMER MKTS INDEX	September 2021	(402)	USD	(27,432,480.00)	(98,296.80)
S&P 500 EMINI INDEX	September 2021	(2)	USD	(428,860.00)	(4,376.05)
					(129,288.26)

Eurizon AM Sicav – Social 4 Children ESG

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
10Y BTP ITALIAN BOND	September 2021	60	EUR	9,084,600.00	55,800.00
10Y TREASURY NOTES USA	September 2021	52	USD	6,890,000.00	23,292.58
EURO BUND	September 2021	(30)	EUR	(5,178,300.00)	(27,900.00)

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 8 – Futures Contracts (continued)

Eurizon AM Sicav – Social 4 Children ESG (continued)

Description	Maturity	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit/(loss) (in EUR)
EURO STOXX 50 PR	September 2021	(75)	EUR	(3,041,625.00)	40,965.00
S&P 500 EMINI INDEX	September 2021	(8)	USD	(1,715,440.00)	(18,688.87)
TOPIX INDEX (TOKYO)	September 2021	(3)	JPY	(58,290,000.00)	4,671.19
					78,139.90

Note 9 – Securities Lending

The Sicav may enter into securities lending transactions provided that they comply with the rules applicable to undertakings for collective investment when they use certain techniques and instruments relating to transferable securities and money market instruments, as amended from time to time. The Sicav may only lend or borrow securities through a standardised system organised by a recognised clearing institution or through a first class financial institution specialised in this type of transactions subject to prudential supervision rules considered by the "Commission de Surveillance du Secteur Financier" (CSSF) as equivalent to those prescribed by Community law (The law of the European Union as established by treaties and cases of the EU courts) and must be evaluated and approved by the Sicav. In all cases, the counterparty to the securities lending agreement (i.e. the borrower) must be subject to prudential supervision rules considered by the "Commission de Surveillance du Secteur Financier" (CSSF) as equivalent to those prescribed by Community law. In case the aforementioned financial institution acts on its own account, it is to be considered as counterparty in the securities lending agreement.

Each sub-fund must ensure that the volume of the securities lending transactions is kept at an appropriate level or that it is entitled to request the return of the securities lent in a manner that enables it, at all times, to meet its redemption obligations and that these transactions do not jeopardize the management of the sub-fund's assets in accordance with its investment policy.

The Sicav has entered into securities lending program with RBC Investor Services Trust and RBC Investor Services Bank S.A. (the Depository Bank). As at June 30, 2021, the market value of the securities lent and the collateral received were as follows:

Sub-fund	Currency	Market Value
Eurizon AM Sicav - Euro Equity	EUR	16,524,832.43
Eurizon AM Sicav - USA Equity	EUR	15,971,461.66
Eurizon AM Sicav - Asia Pacific Equity	EUR	17,615,077.78
Eurizon AM Sicav - Emerging Markets Equity	EUR	23,206,140.81
Eurizon AM Sicav - Global Equity	EUR	32,583,221.17
Eurizon AM Sicav - Euro Corporate Bond	EUR	39,779,744.17
Eurizon AM Sicav - High Yield Bond	EUR	4,743,349.00
Eurizon AM Sicav - Global Corporate Bond	EUR	4,706,760.14
Eurizon AM Sicav - Euro Corporate Short Term	EUR	15,689,230.26
Eurizon AM Sicav - Euro Equity High Dividend	EUR	7,122,902.52
Eurizon AM Sicav - Emerging Markets Bond	EUR	3,169,875.10
Eurizon AM Sicav - Global Dynamic Allocation	EUR	29,009,349.91
Eurizon AM Sicav - Beta Neutral	EUR	342,418.68
Eurizon AM Sicav - Long/Short Euro	EUR	449,786.86
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	EUR	26,284,605.88
Eurizon AM Sicav - Global Multiasset 30	EUR	33,392,060.10
Eurizon AM Sicav - European Equity	EUR	1,014,772.51
Eurizon AM Sicav - Global Stars	EUR	2,359,161.36
Eurizon AM Sicav - Global Multiasset 15	EUR	57,104,259.32
Eurizon AM Sicav - Euro Corporate Bond High Potential	EUR	136,132,354.94
Eurizon AM Sicav - Obiettivo Stabilità	EUR	99,225,407.39
Eurizon AM Sicav - Obiettivo Controllo	EUR	74,222,791.32
Eurizon AM Sicav - Obiettivo Equilibrio	EUR	29,484,014.15
Eurizon AM Sicav - Obiettivo Sviluppo	EUR	221,114.74

Eurizon AM Sicav

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Notes to the Financial Statements as at June 30, 2021 (continued)

Note 9 – Securities Lending (continued)

Sub-fund	Currency	Market Value
Eurizon AM Sicav - Globo (Global Bond)	EUR	9,143,898.63
Eurizon AM Sicav - US Core Equity	EUR	711,462.95
Eurizon AM Sicav - Global Inflation Linked	EUR	114,845,527.49
Eurizon AM Sicav - Strategic Bond	EUR	93,891,532.19
Eurizon AM Sicav - Euro High Yield	EUR	30,517,434.15
Eurizon AM Sicav - Absolute Return Solution	EUR	155,617,570.33
Eurizon AM Sicav - Global Infrastructure	EUR	2,257,274.46
Eurizon AM Sicav - Emerging Markets Small Cap	EUR	374,836.34
Eurizon AM Sicav - Inflation Linked Euro Hedged	EUR	26,117,185.14
Eurizon AM Sicav - Smart Factor Euro	EUR	787,972.37
Eurizon AM Sicav - Global Absolute Bond Euro Hedged	EUR	1,017,173.94
Eurizon AM Sicav - Clean Water	EUR	6,468,154.53
	EUR	1,112,104,714.72

The market value of the securities lent as disclosed in the above table might differ from the market value disclosed in the Statement of Investments due to different valuation points used for the purpose of portfolio valuation and securities lending monitoring.

The collateral provided corresponds to bonds issued or guaranteed by Organisation for Economic Co-operation and Development (OECD) Member States or their territorial governmental authorities or by supranational organizations and undertakings with EU, regional or worldwide scope; or to equities securities on the following index: S&P/TSX Composite, S&P 500, CAC 40, DAX 30, FTSE 100.

The securities which are object of a lending, as of June 30, 2021, have been identified by a * in the Statement of Investments of the sub-funds.

In return for making securities available for loan throughout the year, the above sub-funds participating in the securities lending programmes received the "Income net of Expenses" disclosed in the above table, which are reflected in the Statement of Operations and Changes in Net Assets as "Income from securities lending". The difference between the gross and the net income is paid to RBC Investor Services Trust, Canada, RBC Investor Services Bank S.A. Luxembourg, and US withholding tax to IRS if deals are made with US borrowers.

Note 10 – Forward Foreign Exchange Contracts

Eurizon AM Sicav– Euro Fixed Income

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
AUD	1,140,130	EUR	720,826	21/07/2021	EUR	502.11
EUR	649,195	JPY	86,700,000	21/07/2021	EUR	(9,181.72)
EUR	721,686	AUD	1,140,300	21/07/2021	EUR	250.74
JPY	86,700,000	EUR	650,022	21/07/2021	EUR	8,352.20
EUR	587,756	USD	721,100	21/07/2021	EUR	(20,026.32)
USD	2,300,000	EUR	1,928,976	21/07/2021	EUR	9,563.55
						(10,539.44)

Eurizon AM Sicav– Euro Equity

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised (loss)
EUR	9,980,562	GBP	8,646,640	21/07/2021	EUR	(85,367.57)
						(85,367.57)

(*) The commitment on Forward Foreign Exchange Contracts is represented by the purchase leg of the contract.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 10 – Forward Foreign Exchange Contracts (continued)

Eurizon AM Sicav– Euro Corporate Bond

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised (loss)
EUR	115,511	GBP	100,000	21/07/2021	EUR	(903.53)
						(903.53)

Eurizon AM Sicav– High Yield Bond

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	197,250,145	USD	241,339,434	02/07/2021	EUR	(6,232,618.39)
EUR	16,475,097	GBP	14,226,839	02/07/2021	EUR	(92,217.14)
USD	239,706,832	EUR	201,120,240	02/07/2021	EUR	985,776.34
USD	1,632,602	GBP	1,158,050	02/07/2021	EUR	27,948.76
EUR	19,174,946	GBP	16,469,691	03/08/2021	EUR	6,254.45
GBP	16,469,691	EUR	19,186,071	02/07/2021	EUR	(6,934.43)
EUR	200,247,947	USD	238,801,389	03/08/2021	EUR	(974,650.11)
USD	478,063	EUR	402,848	03/08/2021	EUR	(15.95)
USD	450,784	GBP	326,276	03/08/2021	EUR	99.86
						(6,286,356.61)

Eurizon AM Sicav– Active Beta

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised (loss)
EUR	1,885,199	USD	2,250,000	21/07/2021	EUR	(11,202.74)
						(11,202.74)

Eurizon AM Sicav– Global Corporate Bond

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	10,769,375	GBP	9,224,293	09/07/2021	EUR	28,861.97
EUR	130,313,321	USD	155,800,000	09/07/2021	EUR	(1,031,079.43)
						(1,002,217.46)

Eurizon AM Sicav– Emerging Markets Bond

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit
CNY	103,990,081	USD	16,041,416	09/07/2021	EUR	43,744.79
						43,744.79

(*) The commitment on Forward Foreign Exchange Contracts is represented by the purchase leg of the contract.

Eurizon AM Sicav

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Notes to the Financial Statements as at June 30, 2021 (continued)

Note 10 – Forward Foreign Exchange Contracts (continued)

Eurizon AM Sicav– Global Dynamic Allocation

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
JPY	1,389,000,000	EUR	10,444,551	28/07/2021	EUR	102,280.19
EUR	179,339,868	USD	217,400,000	28/07/2021	EUR	(3,871,454.95)
EUR	2,644,767	CHF	2,900,000	28/07/2021	EUR	(412.43)
EUR	54,734,443	GBP	47,200,000	28/07/2021	EUR	(206,267.13)
EUR	4,033,846	DKK	30,000,000	28/07/2021	EUR	104.52
EUR	2,606,166	NOK	26,500,000	28/07/2021	EUR	11,203.65
EUR	18,377,704	CAD	27,000,000	28/07/2021	EUR	7,136.78
AUD	7,400,000	EUR	4,706,830	28/07/2021	EUR	(25,566.48)
CAD	11,500,000	EUR	7,789,217	28/07/2021	EUR	35,285.52
EUR	1,110,682	AUD	1,750,000	28/07/2021	EUR	3,627.61
USD	75,000,000	EUR	62,824,594	28/07/2021	EUR	380,085.78
						(3,563,976.94)

Eurizon AM Sicav– Focus Italia

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	28,353	USD	34,800	21/07/2021	EUR	(977.91)
USD	100,000	EUR	83,773	21/07/2021	EUR	511.20
						(466.71)

Eurizon AM Sicav– High Yield 1-5 Years Euro Hedged

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	654,728,288	USD	800,122,835	02/07/2021	EUR	(19,886,695.83)
EUR	668,161,615	USD	796,226,523	03/08/2021	EUR	(2,767,046.45)
USD	10,084,443	EUR	8,500,000	03/08/2021	EUR	(2,514.00)
GBP	67,290,093	EUR	78,384,146	02/07/2021	EUR	(24,092.13)
USD	790,044,980	EUR	663,384,125	02/07/2021	EUR	2,733,079.05
EUR	73,215,187	GBP	63,219,026	02/07/2021	EUR	(404,078.34)
EUR	75,100,892	GBP	64,505,446	03/08/2021	EUR	24,500.77
						(20,326,846.93)

Eurizon AM Sicav– Global Multiasset 30

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
AUD	1,100,000	EUR	699,664	28/07/2021	EUR	(3,800.42)

(*) The commitment on Forward Foreign Exchange Contracts is represented by the purchase leg of the contract.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 10 – Forward Foreign Exchange Contracts (continued)

Eurizon AM Sicav– Global Multiasset 30 (continued)

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	13,902,957	GBP	12,000,000	28/07/2021	EUR	(65,026.21)
EUR	610,920	CHF	670,000	28/07/2021	EUR	(207.99)
EUR	6,806,637	CAD	10,000,000	28/07/2021	EUR	2,722.96
EUR	941,231	DKK	7,000,000	28/07/2021	EUR	24.83
EUR	590,147	NOK	6,000,000	28/07/2021	EUR	2,607.68
USD	29,000,000	EUR	24,292,176	28/07/2021	EUR	146,966.50
EUR	78,735,635	USD	95,500,000	28/07/2021	EUR	(1,745,902.37)
JPY	319,000,000	EUR	2,398,713	28/07/2021	EUR	23,489.83
EUR	431,559	AUD	680,000	28/07/2021	EUR	1,389.25
						(1,637,735.94)

Eurizon AM Sicav– Income Opportunities

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised (loss)
EUR	8,830,912	USD	10,550,000	21/07/2021	EUR	(61,109.96)
						(61,109.96)

Eurizon AM Sicav– European Equity

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
NOK	8,800,000	EUR	862,027	21/07/2021	EUR	(160.07)
GBP	1,686,000	EUR	1,948,817	21/07/2021	EUR	13,922.51
EUR	52,594	AUD	83,100	21/07/2021	EUR	18.27
CHF	3,350,000	EUR	3,057,406	21/07/2021	EUR	(1,918.56)
DKK	14,100,000	EUR	1,896,002	21/07/2021	EUR	(53.54)
EUR	11,574	USD	14,200	21/07/2021	EUR	(394.36)
SEK	18,200,000	EUR	1,797,265	21/07/2021	EUR	(3,288.02)
						8,126.23

Eurizon AM Sicav– Global Stars

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised (loss)
EUR	40,987,034	USD	49,000,000	21/07/2021	EUR	(312,413.83)
						(312,413.83)

(*) The commitment on Forward Foreign Exchange Contracts is represented by the purchase leg of the contract.

Eurizon AM Sicav

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Notes to the Financial Statements as at June 30, 2021 (continued)

Note 10 – Forward Foreign Exchange Contracts (continued)

Eurizon AM Sicav– Social 4 Future

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	31,712,608	GBP	27,440,000	21/07/2021	EUR	(231,475.42)
EUR	521,946	AUD	824,700	21/07/2021	EUR	181.35
EUR	10,846,334	CHF	11,875,000	21/07/2021	EUR	15,312.46
EUR	98,947,396	USD	119,983,400	21/07/2021	EUR	(2,180,667.74)
CAD	4,440,000	EUR	3,004,182	21/07/2021	EUR	17,299.60
JPY	11,284,845,500	EUR	84,581,680	21/07/2021	EUR	1,112,167.99
NOK	17,500,000	EUR	1,714,258	21/07/2021	EUR	(318.33)
HKD	9,850,000	EUR	1,035,425	21/07/2021	EUR	33,663.65
						(1,233,836.44)

Eurizon AM Sicav– Global Multiasset 15

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	5,680,480	GBP	4,900,000	28/07/2021	EUR	(23,110.66)
EUR	3,743,621	CAD	5,500,000	28/07/2021	EUR	1,468.29
EUR	806,771	DKK	6,000,000	28/07/2021	EUR	22.23
EUR	234,802	AUD	370,000	28/07/2021	EUR	739.06
USD	23,000,000	EUR	19,158,536	28/07/2021	EUR	224,232.57
EUR	102,598,263	USD	125,000,000	28/07/2021	EUR	(2,744,305.83)
JPY	246,000,000	EUR	1,849,791	28/07/2021	EUR	18,114.42
EUR	511,389	NOK	5,200,000	28/07/2021	EUR	2,188.30
EUR	547,204	CHF	600,000	28/07/2021	EUR	(74.05)
AUD	1,300,000	EUR	826,875	28/07/2021	EUR	(4,491.41)
						(2,525,217.08)

Eurizon AM Sicav– Obiettivo Stabilità

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	136,645,857	USD	166,626,800	21/07/2021	EUR	(3,795,915.61)
EUR	53,144,922	GBP	45,984,760	21/07/2021	EUR	(387,913.33)
EUR	391,838	CHF	429,000	21/07/2021	EUR	553.19
JPY	2,965,615,700	EUR	22,217,346	21/07/2021	EUR	302,681.29
EUR	111,404	HKD	1,060,000	21/07/2021	EUR	(3,646.07)
EUR	2,394,038	AUD	3,782,700	21/07/2021	EUR	831.80
EUR	175,368	NOK	1,790,000	21/07/2021	EUR	55.83

(*) The commitment on Forward Foreign Exchange Contracts is represented by the purchase leg of the contract.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 10 – Forward Foreign Exchange Contracts (continued)

Eurizon AM Sicav– Obiettivo Stabilità (continued)

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/ (loss)
EUR	9,815,948	CAD	14,500,000	21/07/2021	EUR	(51,522.20)
EUR	24,679	SEK	250,000	21/07/2021	EUR	35.91
						(3,934,839.19)

Eurizon AM Sicav– Obiettivo Controllo

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/ (loss)
PLN	14,200,000	EUR	3,166,127	21/07/2021	EUR	(22,480.87)
EUR	5,171,989	CAD	7,640,000	21/07/2021	EUR	(27,146.88)
EUR	36,641,700	GBP	31,705,000	21/07/2021	EUR	(267,453.65)
EUR	767,110	NOK	7,830,000	21/07/2021	EUR	244.18
EUR	67,578,154	USD	81,945,100	21/07/2021	EUR	(1,489,311.53)
JPY	8,868,424,300	EUR	66,439,103	21/07/2021	EUR	905,142.95
AUD	1,861,900	EUR	1,177,866	21/07/2021	EUR	105.08
EUR	345,498	SEK	3,500,000	21/07/2021	EUR	502.77
EUR	957,217	CHF	1,048,000	21/07/2021	EUR	1,351.36
EUR	195,483	HKD	1,860,000	21/07/2021	EUR	(6,397.84)
						(905,444.43)

Eurizon AM Sicav– Obiettivo Equilibrio

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/ (loss)
EUR	25,309,989	GBP	21,900,000	21/07/2021	EUR	(184,741.68)
EUR	34,776,990	USD	41,801,700	21/07/2021	EUR	(455,474.67)
EUR	1,315,946	CHF	1,440,750	21/07/2021	EUR	1,857.81
PLN	14,200,000	EUR	3,166,127	21/07/2021	EUR	(22,480.87)
EUR	2,233,974	CAD	3,300,000	21/07/2021	EUR	(11,725.74)
AUD	5,065,600	EUR	3,204,575	21/07/2021	EUR	285.87
JPY	9,149,400,800	EUR	68,544,079	21/07/2021	EUR	933,820.41
EUR	430,903	HKD	4,100,000	21/07/2021	EUR	(14,102.75)
NOK	1,870,840	EUR	183,263	21/07/2021	EUR	(34.03)
SEK	16,875,000	EUR	1,666,420	21/07/2021	EUR	(3,048.65)
						244,355.70

(*) The commitment on Forward Foreign Exchange Contracts is represented by the purchase leg of the contract.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 10 – Forward Foreign Exchange Contracts (continued)

Eurizon AM Sicav– Obiettivo Sviluppo

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
GBP	90,000	EUR	104,504	21/07/2021	EUR	268.81
CAD	90,000	EUR	60,895	21/07/2021	EUR	350.67
NOK	23,660	EUR	2,318	21/07/2021	EUR	(0.43)
EUR	3,148,134	USD	3,831,000	21/07/2021	EUR	(80,830.98)
EUR	958,081	GBP	829,000	21/07/2021	EUR	(6,993.19)
EUR	105,038	CHF	115,000	21/07/2021	EUR	148.29
JPY	386,798,600	EUR	2,897,758	21/07/2021	EUR	39,478.04
EUR	7,672	HKD	73,000	21/07/2021	EUR	(251.10)
AUD	282,000	EUR	178,397	21/07/2021	EUR	15.91
USD	200,000	EUR	164,982	21/07/2021	EUR	3,587.09
PLN	400,000	EUR	89,187	21/07/2021	EUR	(633.26)
EUR	62,190	SEK	630,000	21/07/2021	EUR	90.50
						(44,769.65)

Eurizon AM Sicav– Globo (Global Bond)

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
CHF	896,776	USD	977,040	09/07/2021	EUR	(5,788.70)
NZD	434,113	USD	304,702	09/07/2021	EUR	(1,233.52)
SGD	526,562	USD	391,662	09/07/2021	EUR	(27.82)
USD	166,785	JPY	18,459,100	09/07/2021	EUR	413.49
NOK	1,702,608	USD	199,432	09/07/2021	EUR	(1,332.50)
AUD	260,708	USD	196,720	09/07/2021	EUR	(869.17)
HUF	50,343,500	USD	171,447	09/07/2021	EUR	(1,184.67)
MXN	10,245,790	USD	500,473	09/07/2021	EUR	11,146.59
IDR	9,500,000,000	USD	655,851	09/07/2021	EUR	(1,257.07)
RUB	25,999,301	USD	355,682	09/07/2021	EUR	(316.81)
CNY	81,458,265	USD	12,565,678	09/07/2021	EUR	34,266.48
THB	18,413,020	USD	580,587	09/07/2021	EUR	(5,205.93)
KRW	2,380,000,000	USD	2,098,673	09/07/2021	EUR	12,451.18
USD	34,535,988	EUR	28,886,771	09/07/2021	EUR	228,138.07
RON	576,988	USD	139,765	09/07/2021	EUR	(719.81)
DKK	2,347,305	USD	376,823	09/07/2021	EUR	(2,027.18)
PLN	1,496,770	USD	395,621	09/07/2021	EUR	(2,102.82)

(*) The commitment on Forward Foreign Exchange Contracts is represented by the purchase leg of the contract.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 10 – Forward Foreign Exchange Contracts (continued)

Eurizon AM Sicav– Globo (Global Bond) (continued)

Currency	Purchase ^(*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
ILS	987,827	USD	303,264	09/07/2021	EUR	(137.86)
CZK	5,031,449	USD	235,518	09/07/2021	EUR	(1,396.79)
SEK	6,777,462	USD	799,010	09/07/2021	EUR	(5,458.17)
						257,356.99

Eurizon AM Sicav– Global Inflation Linked

Currency	Purchase ^(*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	10,331,051	CHF	11,300,000	21/07/2021	EUR	24,477.94
CHF	11,300,000	EUR	10,279,082	21/07/2021	EUR	27,488.69
USD	36,274,600	EUR	29,945,170	21/07/2021	EUR	628,637.33
JPY	1,771,800,000	EUR	13,273,700	21/07/2021	EUR	180,836.22
EUR	3,370,389	GBP	2,916,300	21/07/2021	EUR	(24,601.01)
EUR	13,351,177	AUD	21,095,528	21/07/2021	EUR	4,638.81
CAD	350,000	EUR	236,816	21/07/2021	EUR	1,363.71
AUD	20,971,504	JPY	1,771,400,000	21/07/2021	EUR	(183,464.63)
EUR	67,612	CAD	100,000	21/07/2021	EUR	(439.71)
EUR	4,266,711	USD	5,100,000	21/07/2021	EUR	(31,802.46)
						627,134.89

Eurizon AM Sicav– Strategic Bond

Currency	Purchase ^(*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
GBP	117,800	EUR	136,163	21/07/2021	EUR	972.76
EUR	7,496,869	CHF	8,200,000	21/07/2021	EUR	17,762.76
CHF	8,200,000	EUR	7,459,157	21/07/2021	EUR	19,947.54
USD	18,400,000	EUR	15,250,382	21/07/2021	EUR	257,936.39
JPY	1,547,400,000	EUR	11,601,440	21/07/2021	EUR	149,067.93
EUR	73,162,745	USD	89,501,500	21/07/2021	EUR	(2,273,886.94)
AUD	14,039,863	JPY	1,172,025,000	21/07/2021	EUR	(17,399.18)
EUR	2,848,754	JPY	375,500,000	21/07/2021	EUR	(2,684.56)
EUR	12,953,577	AUD	20,467,300	21/07/2021	EUR	4,500.67
						(1,843,782.63)

^(*) The commitment on Forward Foreign Exchange Contracts is represented by the purchase leg of the contract.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 10 – Forward Foreign Exchange Contracts (continued)

Eurizon AM Sicav– Social 4 Planet

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	146,838,338	USD	177,913,600	21/07/2021	EUR	(3,116,177.11)
EUR	880,050	CAD	1,300,000	21/07/2021	EUR	(4,619.24)
NOK	13,600,000	EUR	1,332,223	21/07/2021	EUR	(247.39)
EUR	48,481,921	GBP	41,950,000	21/07/2021	EUR	(353,877.33)
JPY	26,282,666,100	EUR	197,051,028	21/07/2021	EUR	2,531,926.30
EUR	355,748	AUD	562,100	21/07/2021	EUR	123.61
EUR	1,532,778	DKK	11,400,000	21/07/2021	EUR	(116.46)
SEK	1,700,000	EUR	167,876	21/07/2021	EUR	(307.12)
						(943,294.74)

Eurizon AM Sicav– Absolute Return Solution

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	779,315,137	USD	949,837,600	21/07/2021	EUR	(21,257,472.43)
EUR	29,193,569	AUD	46,120,000	21/07/2021	EUR	14,762.14
JPY	22,971,080,000	EUR	172,050,359	21/07/2021	EUR	2,385,369.59
GBP	25,000,000	EUR	29,014,207	21/07/2021	EUR	89,293.04
NOK	290,000,000	EUR	28,508,623	21/07/2021	EUR	(106,198.18)
SEK	50,000,000	EUR	4,943,623	21/07/2021	EUR	(15,115.84)
USD	190,000,000	EUR	157,433,165	21/07/2021	EUR	2,707,083.42
EUR	64,223,669	JPY	8,500,000,000	21/07/2021	EUR	(322,942.82)
EUR	4,934,357	SEK	50,000,000	21/07/2021	EUR	5,851.33
CAD	30,800,000	EUR	20,935,113	21/07/2021	EUR	24,710.40
EUR	35,731,348	HKD	340,000,000	21/07/2021	EUR	(1,171,577.25)
EUR	243,142,220	GBP	211,020,701	21/07/2021	EUR	(2,516,308.22)
EUR	93,322,761	CAD	137,991,700	21/07/2021	EUR	(582,719.35)
EUR	4,706,072	DKK	35,000,000	21/07/2021	EUR	(183.52)
EUR	14,634,922	CHF	16,050,000	21/07/2021	EUR	(4,056.13)
EUR	33,876,669	NOK	345,000,000	21/07/2021	EUR	87,612.84
CHF	6,000,000	EUR	5,475,827	21/07/2021	EUR	(3,311.31)
AUD	42,000,000	EUR	26,710,727	21/07/2021	EUR	(138,522.06)
						(20,803,724.35)

(*) The commitment on Forward Foreign Exchange Contracts is represented by the purchase leg of the contract.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 10 – Forward Foreign Exchange Contracts (continued)

Eurizon AM Sicav– Inflation Linked Euro Hedged

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
EUR	74,859	JPY	10,000,000	21/07/2021	EUR	(1,078.38)
EUR	35,273,910	USD	43,214,000	21/07/2021	EUR	(1,149,170.86)
EUR	14,261,428	GBP	12,340,000	21/07/2021	EUR	(104,096.46)
USD	1,500,000	EUR	1,236,468	21/07/2021	EUR	27,797.33
						(1,226,548.37)

Eurizon AM Sicav– Global Absolute Bond Euro Hedged

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised (loss)
EUR	22,006,695	USD	26,310,000	09/07/2021	EUR	(173,479.39)
						(173,479.39)

Eurizon AM Sicav– Dynamic Bond Euro Hedged

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised (loss)
EUR	154,395,491	USD	184,590,000	09/07/2021	EUR	(1,219,803.20)
						(1,219,803.20)

Eurizon AM Sicav– Low Carbon Euro

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/(loss)
JPY	5,812,966,000	EUR	43,581,991	21/07/2021	EUR	559,988.91
EUR	27,226,518	GBP	23,550,000	21/07/2021	EUR	(189,045.92)
EUR	118,351	AUD	187,000	21/07/2021	EUR	41.12
EUR	3,223,232	NOK	32,900,000	21/07/2021	EUR	1,025.99
EUR	56,022,943	USD	67,968,000	21/07/2021	EUR	(1,263,927.89)
CHF	2,000,000	EUR	1,830,426	21/07/2021	EUR	(6,254.14)
EUR	1,370,063	CHF	1,500,000	21/07/2021	EUR	1,934.21
						(896,237.72)

Eurizon AM Sicav– Cedola

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised (loss)
EUR	1,386,129	GBP	1,200,000	21/07/2021	EUR	(10,842.37)
						(10,842.37)

(*) The commitment on Forward Foreign Exchange Contracts is represented by the purchase leg of the contract.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 10 – Forward Foreign Exchange Contracts (continued)

Eurizon AM Sicav– Absolute Return Moderate ESG

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/ (loss)
EUR	957,425	CHF	1,050,000	21/07/2021	EUR	(265.35)
EUR	589,160	NOK	6,000,000	21/07/2021	EUR	1,523.71
EUR	54,499,994	GBP	47,300,000	21/07/2021	EUR	(564,027.03)
EUR	188,142,681	USD	230,149,600	21/07/2021	EUR	(5,839,658.10)
EUR	16,974,943	CAD	25,100,000	21/07/2021	EUR	(105,993.74)
CAD	4,200,000	EUR	2,851,420	21/07/2021	EUR	6,737.17
GBP	4,200,000	EUR	4,871,237	21/07/2021	EUR	18,151.31
SEK	6,000,000	EUR	593,235	21/07/2021	EUR	(1,813.90)
EUR	345,727	SEK	3,500,000	21/07/2021	EUR	731.48
JPY	2,552,400,000	EUR	19,117,139	21/07/2021	EUR	265,047.07
EUR	822,889	AUD	1,300,000	21/07/2021	EUR	416.10
USD	15,100,000	EUR	12,455,920	21/07/2021	EUR	271,015.93
EUR	376,486	DKK	2,800,000	21/07/2021	EUR	(14.69)
						(5,948,150.04)

Eurizon AM Sicav– Emerging Stars

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised (loss)
EUR	6,357,173	USD	7,600,000	21/07/2021	EUR	(48,456.02)
						(48,456.02)

Eurizon AM Sicav– Social 4 Children ESG

Currency	Purchase (*)	Currency	Sales	Maturity Date	Sub-fund currency	Unrealised profit/ (loss)
EUR	3,212,866	GBP	2,780,000	21/07/2021	EUR	(23,451.22)
HKD	3,000,000	EUR	315,358	21/07/2021	EUR	10,252.89
EUR	699,162	DKK	5,200,000	21/07/2021	EUR	(53.13)
EUR	12,750,893	USD	15,650,000	21/07/2021	EUR	(439,776.80)
JPY	1,541,900,000	EUR	11,556,781	21/07/2021	EUR	151,960.59
EUR	146,956	NOK	1,500,000	21/07/2021	EUR	46.78
EUR	562,669	SEK	5,700,000	21/07/2021	EUR	818.80
EUR	1,886,120	CHF	2,065,000	21/07/2021	EUR	2,662.76
						(297,539.33)

(*) The commitment on Forward Foreign Exchange Contracts is represented by the purchase leg of the contract.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 11 – Options Contracts

Eurizon AM Sicav - Euro Fixed Income

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	30	PUT 5Y TREASURY NOTES USA	27/08/2021	122.75	USD	(1,084,950)	EUR	(914,797)
							EUR	(914,797)

Eurizon AM Sicav - Euro Equity

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	212	CALL CAPGEMINI SE	16/07/2021	168.00	EUR	662,839	EUR	662,839
Long	798	CALL DJ EURO STOXX/BANKS/PRICE IND	16/07/2021	100.00	EUR	590,451	EUR	590,451
Long	600	CALL DJS 600 OIL & GAS STOXX 600	16/07/2021	265.00	EUR	2,588,903	EUR	2,588,903
Long	347	CALL NEXI S.P.A.	16/07/2021	17.00	EUR	2,899,971	EUR	2,899,971
Short	(287)	PUT EURO STOXX 50 PR	17/09/2021	3,650.00	EUR	1,446,403	EUR	1,446,403
Long	400	PUT EURO STOXX 50 PR	17/09/2021	3,950.00	EUR	(5,820,077)	EUR	(5,820,077)
							EUR	2,368,490

Eurizon AM Sicav - Short Term EUR

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	50	PUT 10Y TREASURY NOTES USA	27/08/2021	131.00	USD	(1,689,375)	EUR	(1,424,431)
							EUR	(1,424,431)

Eurizon AM Sicav - Saving Opportunity

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	100	PUT 10Y TREASURY NOTES USA	27/08/2021	131.00	USD	(3,378,750)	EUR	(2,848,862)
							EUR	(2,848,862)

Eurizon AM Sicav - Active Beta

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Short	(8)	PUT SPX - S&P 500 INDICES	17/09/2021	3,750.00	USD	315,000	EUR	265,598
Long	8	PUT SPX - S&P 500 INDICES	17/09/2021	4,100.00	USD	(905,280)	EUR	(763,305)
							EUR	(497,707)

Eurizon AM Sicav - Euro Equity High Dividend

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	242	CALL DJ EURO STOXX/BANKS/PRICE IND	16/07/2021	100.00	EUR	179,059	EUR	179,059
							EUR	179,059

(*) Commitments are presented in absolute value. All options on currency use a delta of 1/-1.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 11 – Options Contracts (continued)

Eurizon AM Sicav - Global Dynamic Allocation

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Short	(427)	PUT EURO STOXX 50 PR	17/09/2021	3,650.00	EUR	2,151,965	EUR	2,151,966
Long	427	PUT EURO STOXX 50 PR	17/09/2021	3,900.00	EUR	(5,050,177)	EUR	(5,050,177)
Short	(50)	PUT SPX - S&P 500 INDICES	17/09/2021	3,750.00	USD	1,968,750	EUR	1,659,991
Long	50	PUT SPX - S&P 500 INDICES	17/09/2021	4,050.00	USD	(4,819,500)	EUR	(4,063,659)
							EUR	(5,301,879)

Eurizon AM Sicav - Long/Short Euro

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	244	CALL DJ EURO STOXX/BANKS/PRICE IND	16/07/2021	100.00	EUR	180,539	EUR	180,539
							EUR	180,539

Eurizon AM Sicav - Global Multiasset 30

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Short	(183)	PUT EURO STOXX 50 PR	17/09/2021	3,650.00	EUR	922,271	EUR	922,271
Long	183	PUT EURO STOXX 50 PR	17/09/2021	3,900.00	EUR	(2,164,362)	EUR	(2,164,362)
Short	(18)	SPX - S&P 500 INDICES	17/09/2021	3,750.00	USD	708,750	EUR	597,597
Long	18	SPX - S&P 500 INDICES	17/09/2021	4,050.00	USD	(1,735,020)	EUR	(1,462,917)
							EUR	(2,107,411)

Eurizon AM Sicav - Income Opportunities

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Short	(12)	SPX - S&P 500 INDICES	17/09/2021	3,750.00	USD	472,500	EUR	398,398
Long	12	SPX - S&P 500 INDICES	17/09/2021	4,100.00	USD	(1,357,920)	EUR	(1,144,958)
							EUR	(746,560)

Eurizon AM Sicav - European Equity

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	53	CALL CAPGEMINI SE	16/07/2021	168.00	EUR	165,710	EUR	165,710
Long	100	CALL NEXI S.P.A.	16/07/2021	17.00	EUR	835,726	EUR	835,726
Short	(50)	PUT EURO STOXX 50 PR	17/09/2021	3,650.00	EUR	251,987	EUR	251,987
Long	50	PUT EURO STOXX 50 PR	17/09/2021	3,950.00	EUR	(727,510)	EUR	(727,510)
							EUR	525,913

(*) Commitments are presented in absolute value. All options on currency use a delta of 1/-1.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 11 – Options Contracts (continued)

Eurizon AM Sicav - Global Stars

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Short	(119)	PUT SPX - S&P 500 INDICES	17/09/2021	3,750.00	USD	4,685,625	EUR	3,950,780
Long	119	PUT SPX - S&P 500 INDICES	17/09/2021	4,100.00	USD	(13,466,040)	EUR	(11,354,165)
							EUR	(7,403,385)

Eurizon AM Sicav - Social 4 Future

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	40,700,000	CALL EUR/USD SPOT -CROSS RATES	29/06/2021	2.36	EUR	40,700,000	EUR	40,700,000
Long	48,100,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.30	EUR	48,100,000	EUR	48,100,000
Long	23,700,000	EUR/USD SPOT -CROSS RATES	30/09/2021	1.25	EUR	23,700,000	EUR	23,700,000
							EUR	112,500,000

Eurizon AM Sicav - Global Multiasset 15

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Short	(267)	PUT EURO STOXX 50 PR	17/09/2021	3,650.00	EUR	1,345,608	EUR	1,345,608
Long	267	PUT EURO STOXX 50 PR	17/09/2021	3,900.00	EUR	(3,157,839)	EUR	(3,157,839)
Short	(26)	PUT SPX - S&P 500 INDICES	17/09/2021	3,750.00	USD	1,023,750	EUR	863,196
Long	26	PUT SPX - S&P 500 INDICES	17/09/2021	4,050.00	USD	(2,506,140)	EUR	(2,113,103)
							EUR	(3,062,138)

Eurizon AM Sicav - Obiettivo Stabilità

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	29,500,000	CALL EUR/USD SPOT -CROSS RATES	29/06/2021	2.36	EUR	29,500,000	EUR	29,500,000
Short	(345)	PUT EURO STOXX 50 PR	17/09/2021	3,650.00	EUR	1,738,708	EUR	1,738,707
Long	345	PUT EURO STOXX 50 PR	17/09/2021	3,950.00	EUR	(5,019,817)	EUR	(5,019,817)
Long	15,800,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.25	EUR	15,800,000	EUR	15,800,000
Long	31,700,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.30	EUR	31,700,000	EUR	31,700,000
Short	(100)	CALL SPX - S&P 500 INDICES	17/12/2021	3,900.00	USD	(29,523,000)	EUR	(24,892,917)
							EUR	48,825,973

Eurizon AM Sicav - Obiettivo Controllo

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	27,500,000	CALL EUR/USD SPOT -CROSS RATES	29/06/2021	2.36	EUR	27,500,000	EUR	27,500,000
Short	(320)	PUT EURO STOXX 50 PR	17/09/2021	3,650.00	EUR	1,612,714	EUR	1,612,714
Long	320	PUT EURO STOXX 50 PR	17/09/2021	3,950.00	EUR	(4,656,062)	EUR	(4,656,062)
Long	29,400,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.30	EUR	29,400,000	EUR	29,400,000

(*) Commitments are presented in absolute value. All options on currency use a delta of 1/-1.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 11 – Options Contracts (continued)

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	14,600,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.25	EUR	14,600,000	EUR	14,600,000
Short	(90)	CALL SPX - S&P 500 INDICES	17/12/2021	3,900.00	USD	(26,570,700)	EUR	(22,403,625)
							EUR	46,053,027

Eurizon AM Sicav - Obiettivo Equilibrio

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	24,500,000	CALL EUR/USD SPOT -CROSS RATES	29/06/2021	2.36	EUR	24,500,000	EUR	24,500,000
Short	(310)	PUT EURO STOXX 50 PR	17/09/2021	3,650.00	EUR	1,562,317	EUR	1,562,317
Long	310	PUT EURO STOXX 50 PR	17/09/2021	3,950.00	EUR	(4,510,560)	EUR	(4,510,560)
Long	13,100,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.25	EUR	13,100,000	EUR	13,100,000
Long	26,400,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.30	EUR	26,400,000	EUR	26,400,000
Short	(84)	CALL SPX - S&P 500 INDICES	17/12/2021	3,900.00	USD	(24,799,320)	EUR	(20,910,051)
							EUR	40,141,706

Eurizon AM Sicav - Obiettivo Sviluppo

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	400,000	CALL EUR/USD SPOT -CROSS RATES	29/06/2021	1.18	EUR	400,000	EUR	400,000
Short	(15)	PUT EURO STOXX 50 PR	17/09/2021	3,650.00	EUR	75,596	EUR	75,596
Long	15	PUT EURO STOXX 50 PR	17/09/2021	3,950.00	EUR	(218,253)	EUR	(218,253)
Long	500,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.18	EUR	500,000	EUR	500,000
Long	1,090,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.30	EUR	1,090,000	EUR	1,090,000
Long	500,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.25	EUR	500,000	EUR	500,000
Short	(4)	CALL SPX - S&P 500 INDICES	17/12/2021	3,900.00	USD	(1,180,920)	EUR	(995,717)
							EUR	1,351,626

Eurizon AM Sicav - Global Inflation Linked

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	400	PUT 5Y TREASURY NOTES USA	27/08/2021	122.75	USD	(14,465,996)	EUR	(12,197,298)
							EUR	(12,197,298)

Eurizon AM Sicav - Strategic Bond

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	220	PUT 5Y TREASURY NOTES USA	23/07/2021	220.00	USD	(18,628,055)	EUR	(15,706,624)
							EUR	(15,706,624)

(*) Commitments are presented in absolute value. All options on currency use a delta of 1/-1.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 11 – Options Contracts (continued)

Eurizon AM Sicav - Social 4 Planet

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	63,200,000	CALL EUR/USD SPOT -CROSS RATES	29/06/2021	2.36	EUR	63,200,000	EUR	63,200,000
Long	72,300,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.30	EUR	72,300,000	EUR	72,300,000
Long	37,600,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.25	EUR	37,600,000	EUR	37,600,000
							EUR	173,100,000

Eurizon AM Sicav - Absolute Return Solution

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	6,300	CALL ENI SPA ROMA	17/09/2021	10.50	EUR	14,654,776	EUR	14,654,777
Short	(1,750)	CALL FINECOBANK S.P.A	17/09/2021	12.50	EUR	2,160,900	EUR	2,160,900
Long	1,750	CALL FINECOBANK S.P.A	17/09/2021	14.00	EUR	8,617,875	EUR	8,617,875
Short	(1,750)	CALL FINECOBANK S.P.A	17/09/2021	0.00	EUR	(4,334,663)	EUR	(4,334,663)
Long	2,500	CALL TENARIS SA	17/09/2021	10.00	EUR	3,469,980	EUR	3,469,980
Short	(1,500)	PUT EURO STOXX 50 PR	17/09/2021	3,650.00	EUR	7,559,598	EUR	7,559,598
Long	1,500	PUT EURO STOXX 50 PR	17/09/2021	3,950.00	EUR	(21,825,291)	EUR	(21,825,291)
Short	(225)	PUT NDX-NASDAQ 100 INDEX 100-INDEX	17/09/2021	11,750.00	USD	16,920,000	EUR	14,266,442
Long	225	PUT NDX-NASDAQ 100 INDEX 100-INDEX	17/09/2021	13,000.00	USD	(46,507,500)	EUR	(39,213,744)
Long	92,600,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.30	EUR	92,600,000	EUR	92,600,000
Long	45,600,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.25	EUR	45,600,000	EUR	45,600,000
Long	5,800	CALL DJ EUROPE STOXX 600 INSUR.IND	17/12/2021	310.00	EUR	25,497,076	EUR	25,497,076
Short	(740)	CALL SPX - S&P 500 INDICES	17/12/2021	3,900.00	USD	(218,470,200)	EUR	(184,207,589)
							EUR	(35,154,639)

Eurizon AM Sicav - Inflation Linked Euro Hedged

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	110	PUT 5Y TREASURY NOTES USA	27/08/2021	122.75	USD	(3,978,149)	EUR	(3,354,257)
							EUR	(3,354,257)

Eurizon AM Sicav - Low Carbon Euro

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	21,600,000	CALL EUR/USD SPOT -CROSS RATES	29/06/2021	2.36	EUR	21,600,000	EUR	21,600,000
Long	25,300,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.30	EUR	25,300,000	EUR	25,300,000
Long	12,600,000	CALL EUR/USD SPOT -CROSS RATES	30/09/2021	1.25	EUR	12,600,000	EUR	12,600,000
							EUR	59,500,000

(*) Commitments are presented in absolute value. All options on currency use a delta of 1/-1.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 11 – Options Contracts (continued)

Eurizon AM Sicav - Absolute Return Moderate ESG

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Long	1,270	CALL ENI SPA ROMA	17/09/2021	10.50	EUR	2,954,217	EUR	2,954,217
Long	450	CALL FINECOBANK S.P.A	17/09/2021	14.00	EUR	2,216,025	EUR	2,216,025
Short	(450)	CALL FINECOBANK S.P.A	17/09/2021	15.50	EUR	(1,114,628)	EUR	(1,114,628)
Long	600	CALL TENARIS SA	17/09/2021	10.00	EUR	832,795	EUR	832,795
Short	(400)	PUT EURO STOXX 50 PR	17/09/2021	3,650.00	EUR	2,015,893	EUR	2,015,893
Long	400	PUT EURO STOXX 50 PR	17/09/2021	3,950.00	EUR	(5,820,078)	EUR	(5,820,078)
Short	(450)	PUT FINECOBANK S.P.A	17/09/2021	12.50	EUR	555,660	EUR	555,660
Short	(63)	PUT NDX-NASDAQ 100 INDEX 100-INDEX	17/09/2021	11,750.00	USD	4,737,600	EUR	3,994,604
Long	63	PUT NDX-NASDAQ 100 INDEX 100-INDEX	17/09/2021	13,000.00	USD	(13,022,100)	EUR	(10,979,848)
Long	8,800,000	EUR/USD SPOT -CROSS RATES	30/09/2021	1.25	EUR	8,800,000	EUR	8,800,000
Long	18,200,000	EUR/USD SPOT -CROSS RATES	30/09/2021	1.30	EUR	18,200,000	EUR	18,200,000
Long	1,600	CALL DJ EUROPE STOXX 600 INSUR.IND	17/12/2021	310.00	EUR	7,033,676	EUR	7,033,676
Short	(200)	CALL SPX - S&P 500 INDICES	17/12/2021	3,900.00	USD	(59,046,000)	EUR	(49,785,835)
							EUR	(21,097,519)

Eurizon AM Sicav - Emerging Stars

Type	Quantity	Denomination	Date	Strike	Currency	Commitments in Currency ^(*)	Base Currency	Commitment (in EUR) (in EUR) ^(*)
Short	(8)	PUT SPX - S&P 500 INDICES	17/09/2021	3,750.00	USD	315,000	EUR	265,598
Long	8	PUT SPX - S&P 500 INDICES	17/09/2021	41,000.00	USD	(905,280)	EUR	(763,305)
							EUR	(497,707)

Note 12 – Contracts For Difference (CFD)

As at June 30, 2021, the following CFD were outstanding for the sub-fund Eurizon AM Sicav- Global Dynamic Allocation:

Description	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit (in EUR)
MSCI DAILY	653,784	EUR	160,604,654.70	30,044.62
				30,044.62

As at June 30, 2021, the following CFD were outstanding for the sub-fund Eurizon AM Sicav- Beta Neutral:

Description	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit (in EUR)
MSPRASBN	(12,000)	EUR	(1,434,360.00)	20,640.00
MSPRASBN	12,000	EUR	1,549,920.00	14,520.00
				35,160.00

As at June 30, 2021, the following CFD were outstanding for the sub-fund Eurizon AM Sicav- Global Multiasset 30:

(*) Commitments are presented in absolute value. All options on currency use a delta of 1/-1.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 12 – Contracts For Difference (CFD) (continued)

Description	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit (in EUR)
MSCI DAILY	174,966	EUR	42,981,097.76	8,040.56
				8,040.56

As at June 30, 2021, the following CFD were outstanding for the sub-fund Eurizon AM Sicav - Global Multiasset 15:

Description	Number of contracts purchased/(sold)	Currency	Commitments	Unrealised profit (in EUR)
10Y BTP ITALIAN BOND	149,122	EUR	36,632,415.79	6,852.90
				6,852.90

Note 13 – Swaps Contracts

As at June 30, 2021, the sub-fund Eurizon AM Sicav - Euro Corporate Bond has entered into following credit default swap contracts:

Buy/Sell	Notional	Currency	Spread (in %)	Underlying/ issuer	Maturity date	Counterparty	Net unrealised loss EUR
BUY	10,000,000	EUR	1%	ITXEB535	20/06/2026	Goldman Sachs Bank Europe SE	(265,752.88)
BUY	10,500,000	EUR	5%	ITXEX535 ITRX XOVER CDSI S35 GY CORP	20/06/2026	Goldman Sachs Bank Europe SE	(1,300,757.22)
							(1,566,510.10)

The credit default swap contracts agreements foresee the exchange of collateral with the counterparties based on contracts fair value; the collateral can be in form of cash, shares or bonds.

As at June 30, 2021, the sub-fund Eurizon AM Sicav - Protezione Mercati Emergenti has entered into following total return swap contracts:

Collateral Amount	Notional	Currency	Underlying/ issuer	Pay/Receive	Maturity date	Counterparty	Net unrealised profit EUR
774,499.83	2,904,090	EUR	MSUBIEMV TR	Receive	29/10/2021	Morgan Stanley Cie Intl	13,334.00
							13,334.00

The total return swap contracts agreements foresee the exchange of collateral with the counterparties based on contracts fair value; the collateral can be in form of cash, shares or bonds.

As at June 30, 2021, the sub-fund Eurizon AM Sicav - Income Opportunities has entered into following total return swap contracts:

Collateral Amount	Notional	Currency	Underlying/ issuer	Pay/Receive	Maturity date	Counterparty	Net unrealised profit EUR
380,000.00	16,832,000	EUR	CGDOSXUB	Receive	26/11/2021	Citigroup Global Markets Europe Ag	178,182.83
-	13,507,200	GBP	MLEIUBIB	Receive	23/07/2021	Bofa Securities Europe S.A.	(71,910.93)
							106,271.90

The total return swap contracts agreements foresee the exchange of collateral with the counterparties based on contracts fair value; the collateral can be in form of cash, shares or bonds.

As at June 30, 2021, the sub-fund Eurizon AM Sicav - Euro Corporate Bond High Potential has entered into following credit default swap contracts:

Buy/Sell	Notional	Currency	Spread (in %)	Underlying/ issuer	Maturity date	Counterparty	Net unrealised loss EUR
BUY	30,000,000	EUR	5%	ITXEX535	20/06/2026	Goldman Sachs International	(3,716,449.20)
							(3,716,449.20)

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 13 – Swaps Contracts (continued)

The credit default swap contracts agreements foresee the exchange of collateral with the counterparties based on contracts fair value; the collateral can be in form of cash, shares or bonds.

As at June 30, 2021, the sub-fund Eurizon AM Sicav - Strategic Bond has entered into following credit default swap contracts:

Buy/Sell	Notional	Currency	Spread (in %)	Underlying/ issuer	Maturity date	Counterparty	Net unrealised profit EUR
SELL	(18,300,000)	EUR	1%	ITXEB535	6/20/2026	Goldman Sachs International	486,327.77
SELL	(2,600,000)	EUR	5%	ITXEB535	6/20/2026	Goldman Sachs International	322,092.26
							808,420.03

The credit default swap contracts agreements foresee the exchange of collateral with the counterparties based on contracts fair value; the collateral can be in form of cash, shares or bonds.

Note 14 – Distributions

During the year ended June 30, 2021, the Sicav distributed the following dividends:

Sub-Fund	Share class	Ex-Date	Currency	Dividend per share class	Number of shares Outstanding	Total amount Distributed
Eurizon AM Sicav - Euro Fixed Income	C	04/01/2021	EUR	0.004	113,119.395	452.480
Eurizon AM Sicav - Euro Fixed Income	P	01/03/2021	EUR	0.013	3,926,424.983	51,043.520
Eurizon AM Sicav - Euro Fixed Income	C	01/04/2021	EUR	0.003	110,280.059	330.840
Eurizon AM Sicav - Global Equity	C	01/03/2021	EUR	0.014	462,264.097	6,471.700
Eurizon AM Sicav - Global Equity	C	01/06/2021	EUR	0.014	452,343.854	6,332.810
Eurizon AM Sicav - Euro Corporate Bond	C	04/01/2021	EUR	0.006	6,168,794.964	37,012.770
Eurizon AM Sicav - Euro Corporate Bond	P	01/03/2021	EUR	0.013	7,508,780.374	97,614.140
Eurizon AM Sicav - Euro Corporate Bond	C	01/04/2021	EUR	0.003	271,592.833	814.780
Eurizon AM Sicav - High Yield Bond	P	01/03/2021	EUR	0.066	12,876,575.082	849,853.960
Eurizon AM Sicav - High Yield Bond	C	01/03/2021	EUR	0.017	8,132,354.407	138,250.020
Eurizon AM Sicav - High Yield Bond	C	01/06/2021	EUR	0.017	8,099,277.595	137,687.720
Eurizon AM Sicav - Global Corporate Bond	C	04/01/2021	EUR	0.007	496,688.325	3,476.820
Eurizon AM Sicav - Global Corporate Bond	P	01/03/2021	EUR	0.014	18,477,762.259	258,688.670
Eurizon AM Sicav - Global Corporate Bond	C	01/04/2021	EUR	0.003	467,739.734	1,403.220
Eurizon AM Sicav - Euro Corporate Short Term	P	01/03/2021	EUR	0.012	14,782,710.927	177,392.530
Eurizon AM Sicav - Euro Equity High Dividend	C	01/03/2021	EUR	0.013	215,827.427	2,805.760
Eurizon AM Sicav - Euro Equity High Dividend	C	01/06/2021	EUR	0.013	192,388.263	2,501.050
Eurizon AM Sicav - Emerging Markets Bond	C	01/02/2021	EUR	0.012	177,481.737	2,129.780
Eurizon AM Sicav - Emerging Markets Bond	P	01/03/2021	EUR	0.054	8,099,588.093	437,377.760
Eurizon AM Sicav - Emerging Markets Bond	C	03/05/2021	EUR	0.012	144,536.528	1,734.440
Eurizon AM Sicav - Global Dynamic Allocation	C	01/02/2021	EUR	0.013	836,866.391	10,879.260
Eurizon AM Sicav - Global Dynamic Allocation	C	03/05/2021	EUR	0.013	822,002.453	10,686.030
Eurizon AM Sicav - Global Dynamic Allocation	1	17/05/2021	EUR	0.250	37,576,041.967	9,394,010.490
Eurizon AM Sicav - Global Dynamic Allocation	2	17/05/2021	EUR	0.250	18,806,134.197	4,701,533.550
Eurizon AM Sicav - Focus Italia	R	15/01/2020	EUR	0.070	595,052.103	41,653.650
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	C	01/03/2021	EUR	0.013	2,481,905.333	32,264.770
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	P	01/03/2021	EUR	0.052	74,118,959.792	3,854,185.910
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	C	01/06/2021	EUR	0.013	2,419,033.318	31,447.430
Eurizon AM Sicav - Global Multiasset 30	C	01/02/2021	EUR	0.006	687,583.778	4,125.500
Eurizon AM Sicav - Global Multiasset 30	C	03/05/2021	EUR	0.006	588,029.137	3,528.170
Eurizon AM Sicav - Income Opportunities	C	01/02/2021	EUR	0.006	38,867,739.524	233,206.440
Eurizon AM Sicav - Income Opportunities	C	03/05/2021	EUR	0.006	34,569,839.078	207,419.030
Eurizon AM Sicav - European Equity	C	01/03/2021	EUR	0.011	12,268.478	134.950
Eurizon AM Sicav - European Equity	C	01/06/2021	EUR	0.011	5,683.030	62.510

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 14 – Distributions (continued)

Sub-Fund	Share class	Ex-Date	Currency	Dividend per share class	Number of shares Outstanding	Total amount Distributed
Eurizon AM Sicav - Global Stars	C	01/02/2021	EUR	0.010	94,427.653	944.280
Eurizon AM Sicav - Global Stars	A	26/03/2021	EUR	0.250	57,347,682.987	14,336,920.750
Eurizon AM Sicav - Global Stars	B	26/03/2021	EUR	0.250	13,087,465.532	3,271,866.380
Eurizon AM Sicav - Global Stars	1	26/03/2021	EUR	0.250	7,541,335.119	1,885,333.780
Eurizon AM Sicav - Global Stars	2	26/03/2021	EUR	0.250	45,436,196.400	11,359,049.100
Eurizon AM Sicav - Global Stars	C	03/05/2021	EUR	0.010	90,494.556	904.950
Eurizon AM Sicav - Social 4 Future	C	04/01/2021	EUR	0.011	215,573.455	2,371.310
Eurizon AM Sicav - Social 4 Future	A	26/03/2021	EUR	0.148	25,886,080.248	3,831,139.880
Eurizon AM Sicav - Social 4 Future	1	26/03/2021	EUR	0.158	14,264,420.549	2,253,778.450
Eurizon AM Sicav - Social 4 Future	C	01/04/2021	EUR	0.008	217,614.066	1,740.910
Eurizon AM Sicav - Global Multiasset 15	C	04/01/2021	EUR	0.010	266,423.097	2,664.230
Eurizon AM Sicav - Global Multiasset 15	C	01/04/2021	EUR	0.006	243,762.612	1,462.580
Eurizon AM Sicav - Euro Corporate Bond High Potential	C	01/03/2021	EUR	0.010	1,343,676.441	13,436.760
Eurizon AM Sicav - Euro Corporate Bond High Potential	P	01/03/2021	EUR	0.039	46,702,088.749	1,821,381.460
Eurizon AM Sicav - Euro Corporate Bond High Potential	C	01/06/2021	EUR	0.010	1,343,676.441	13,436.760
Eurizon AM Sicav - Euro Corporate Bond High Potential	A	29/06/2021	EUR	0.172	117,424,223.259	20,196,966.400
Eurizon AM Sicav - Euro Corporate Bond High Potential	1	29/06/2021	EUR	0.150	57,997,277.349	8,699,591.600
Eurizon AM Sicav - Euro Corporate Bond High Potential	2	29/06/2021	EUR	0.150	62,860,401.441	9,429,060.220
Eurizon AM Sicav - Obiettivo Controllo	A	29/06/2021	EUR	0.102	36,598,788.620	3,733,076.440
Eurizon AM Sicav - Obiettivo Equilibrio	B	12/03/2021	EUR	0.150	40,498,982.538	6,074,847.380
Eurizon AM Sicav - Globo (Global Bond)	P	01/03/2021	EUR	0.025	7,301,900.404	182,547.510
Eurizon AM Sicav - Global Inflation Linked	P	01/03/2021	EUR	0.013	81,846,742.770	1,064,007.660
Eurizon AM Sicav - Global Inflation Linked	C	01/03/2021	EUR	0.003	19,207.243	57.620
Eurizon AM Sicav - Global Inflation Linked	C	01/06/2021	EUR	0.003	19,207.243	57.620
Eurizon AM Sicav - Strategic Bond	P	01/03/2021	EUR	0.012	33,320,045.275	399,840.540
Eurizon AM Sicav - Euro High Yield	P	01/03/2021	EUR	0.051	14,948,764.956	762,387.010
Eurizon AM Sicav - Euro High Yield	B	12/03/2021	EUR	0.150	65,064,397.985	9,759,659.700
Eurizon AM Sicav - Inflation Linked Euro Hedged	P	01/03/2021	EUR	0.013	16,971,060.844	220,623.790
Eurizon AM Sicav - Dynamic Bond Euro Hedged	P	01/03/2021	EUR	0.052	55,094,027.627	2,864,889.440
Eurizon AM Sicav - Cedola	P	29/06/2021	EUR	0.075	27,037,224.721	2,027,791.850

Note 15 – Cross Sub-Funds Investments

As at June 30, 2021, the sub-funds Eurizon AM Sicav - Euro Fixed Income, Eurizon AM Sicav - Euro Equity, Eurizon AM Sicav - Short Term EUR, Eurizon AM Sicav - Saving Opportunity, Eurizon AM Sicav - Global Dynamic Allocation, Eurizon AM Sicav - Global Multiasset 30, Eurizon AM Sicav - Income Opportunities, Eurizon AM Sicav - Global Stars, Eurizon AM Sicav - Global Multiasset 15, Eurizon AM Sicav - Obiettivo Stabilità, Eurizon AM Sicav - Obiettivo Controllo, Eurizon AM Sicav - Obiettivo Equilibrio, Eurizon AM Sicav - Obiettivo Sviluppo, Eurizon AM Sicav - Absolute Return Solution, Eurizon AM Sicav - Global Multistrategy invested in the following sub-funds:

Sub-Fund	Cross Investments	Quantity	Currency	Market value	% of total net assets
Eurizon AM Sicav - Euro Fixed Income	Eurizon AM Sicav Euro Corp Bond I	300,000	EUR	2,586,900.00	5.12%
Eurizon AM Sicav - Euro Equity	Eurizon AM Sicav Euro Eq. High Div. I	1,000,000	EUR	7,771,000.00	1.79%
	Eurizon AM Sicav L/S Eur -I- /Cap	771,903	EUR	3,880,356.38	0.89%
	Eurizon It Mc Eq -I- Cap	400,000	EUR	2,593,600.00	0.60%
Eurizon AM Sicav - Short Term EUR	Eurizon AM Sicav Euro Corp Sh Term I	830,000	EUR	4,918,580.00	6.43%

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 15 – Cross Sub-Funds Investments (continued)

Sub-Fund	Cross Investments	Quantity	Currency	Market value	% of total net assets
Eurizon AM Sicav - Saving Opportunity	Eurizon AM Sicav Euro Corp Sh Term I	2,700,000	EUR	16,000,200.00	8.27%
Eurizon AM Sicav - Global Dynamic Allocation	Eurizon Ital Eq -I- Cap	816,825	EUR	5,939,951.40	0.46%
	Eurizon Eu Eq -I- Cap /Eur	962,005	EUR	5,783,574.06	0.44%
	Eurizon Euro Hy -I- Cap	1,792,279	EUR	10,029,593.28	0.77%
	Eurizon It Mc Eq -I- Cap	934,541	EUR	6,059,563.84	0.46%
	Eurizon GI Infra Shs I Capitalis	356,000	EUR	2,262,380.00	0.17%
	Eurizon Em Sm Cap I Capitali	380,000	EUR	2,470,380.00	0.19%
Eurizon AM Sicav - Global Multiasset 30	Eurizon Ital Eq -I- Cap	459,609	EUR	3,342,276.65	0.60%
	Eurizon Eu Eq -I- Cap /Eur	541,299	EUR	3,254,289.59	0.59%
	Eurizon Euro Hy -I- Cap	804,750	EUR	4,503,378.25	0.82%
	Eurizon It Mc Eq -I- Cap	525,845	EUR	3,409,578.98	0.62%
	Eurizon GI Infra Shs I Capitalis	430,000	EUR	2,732,650.00	0.49%
	Eurizon Em Sm Cap I Capitali	320,000	EUR	2,080,320.00	0.38%
Eurizon AM Sicav - Income Opportunities	Eurizon AM Sicav Active Beta -I- Cap	1,526,799	EUR	8,278,304.18	5.86%
	Eurizon AM Sicav Euro Eq. High Div. I	1,476,404	EUR	11,473,135.48	8.12%
	Eurizon AM Sicav Be Neu -I- /Cap	899,475	EUR	3,814,673.48	2.70%
	Eurizon Eurcorbdhp -I- Eur /Cap	1,308,629	EUR	7,486,666.51	5.29%
	Eurizon GI Cor Bd --- Shs -I- Cap	463,684	EUR	3,366,345.84	2.38%
	Eurizon AM Sicav L/S Eur -I- /Cap	1,152,892	EUR	5,795,588.08	4.10%
Eurizon AM Sicav - Global Stars	Eurizon Eu Eq Shs -I- Cap	1,777,110	EUR	16,754,595.34	1.05%
	Eurizon AM Sicav Active Beta -I- Cap	1,630,000	EUR	8,837,860.00	0.56%
	Eurizon AM Sicav Be Neu -I- /Cap	680,000	EUR	2,883,880.00	0.18%
	Eurizon GI Infra Shs I Capitalis	383,500	EUR	2,437,142.50	0.15%
	Eurizon Em Sm Cap I Capitali	305,835	EUR	1,988,233.34	0.13%
	Eurizon Sm Fac Eur -I- Cap	1,515,860	EUR	9,621,163.42	0.60%

Eurizon AM Sicav
(formerly Pramerica Sicav)

Notes to the Financial Statements
as at June 30, 2021 (continued)

Note 15 – Cross Sub-Funds Investments (continued)

Sub-Fund	Cross Investments	Quantity	Currency	Market value	% of total net assets
Eurizon AM Sicav - Global Multiasset 15	Eurizon Gl Hy Eu H -I- Cap	1,607,592	EUR	10,055,489.16	1.24%
	Eurizon Ital Eq -I- Cap	485,147	EUR	3,527,988.98	0.43%
	Eurizon Eu Eq -I- Cap /Eur	571,376	EUR	3,435,112.51	0.42%
	Eurizon Euro Hy -I- Cap	1,148,416	EUR	6,426,535.94	0.79%
	Eurizon It Mc Eq -I- Cap	555,064	EUR	3,599,034.98	0.44%
	Eurizon Gl Infra Shs I Capitalis	342,000	EUR	2,173,410.00	0.27%
	Eurizon Em Sm Cap I Capitali	194,000	EUR	1,261,194.00	0.16%
Eurizon AM Sicav - Obiettivo Stabilità	Eurizon AM Sicav Euro Corp Bond I	4,228,000	EUR	36,458,044.00	7.10%
	Eurizon AM Sicav Active Beta -I- Cap	444,600	EUR	2,410,621.20	0.47%
	Eurizon Ital Eq -I- Cap	2,450,000	EUR	17,816,401.73	3.47%
	Eurizon Us Cor Eq -I- Cap	95,168	EUR	852,323.44	0.17%
	Eurizon Gl Infl Lkd -I-Cap	1,620,000	EUR	8,587,620.00	1.67%
	Eurizon Euro Hy -I- Cap	700,000	EUR	3,917,200.00	0.76%
	Eurizon It Mc Eq -I- Cap	256,841	EUR	1,665,357.31	0.33%
	Eurizon Ab Ret Sol -I- Cap	480,000	EUR	2,525,760.00	0.49%
	Eurizon Sm Fac Eur -I- Cap	460,000	EUR	2,919,620.00	0.57%
Eurizon AM Sicav - Obiettivo Controllo	Eurizon AM Sicav Euro Corp Bond I	3,805,000	EUR	32,810,515.00	6.93%
	Eurizon AM Sicav Active Beta -I- Cap	387,800	EUR	2,102,651.60	0.44%
	Eurizon Ital Eq -I- Cap	2,120,000	EUR	15,416,640.00	3.25%
	Eurizon Us Cor Eq -I- Cap	159,473	EUR	1,428,237.67	0.30%
	Eurizon Gl Infl Lkd -I-Cap	685,000	EUR	3,631,185.00	0.77%
	Eurizon Euro Hy -I- Cap	650,000	EUR	3,637,400.00	0.77%
	Eurizon It Mc Eq -I- Cap	235,548	EUR	1,527,294.77	0.32%
	Eurizon Gl Infra Shs I Capitalis	90,000	EUR	571,950.00	0.12%
	Eurizon Em Sm Cap I Capitali	84,000	EUR	546,084.00	0.12%
	Eurizon Sm Fac Eur -I- Cap	365,000	EUR	2,316,655.00	0.49%

Eurizon AM Sicav

(formerly Pramerica Sicav)

Notes to the Financial Statements as at June 30, 2021 (continued)

Note 15 – Cross Sub-Funds Investments (continued)

Sub-Fund	Cross Investments	Quantity	Currency	Market value	% of total net assets
Eurizon AM Sicav - Obiettivo Equilibrio	Eurizon AM Sicav Euro Corp Bond I	2,250,000	EUR	19,401,750.00	4.10%
	Eurizon AM Sicav Active Beta -I- Cap	276,200	EUR	1,497,556.40	0.32%
	Eurizon Ital Eq -I- Cap	1,450,000	EUR	10,544,400.00	2.23%
	Eurizon Us Cor Eq -I- Cap	389,311	EUR	3,486,667.78	0.74%
	Eurizon GI Infl Lkd -I-Cap	379,059	EUR	2,009,391.76	0.42%
	Eurizon Euro Hy -I- Cap	710,000	EUR	3,973,160.00	0.84%
	Eurizon It Mc Eq -I- Cap	400,000	EUR	2,593,600.00	0.55%
	Eurizon GI Infra Shs I Capitalis	14,000	EUR	88,970.00	0.02%
	Eurizon Em Sm Cap I Capitali	200,000	EUR	1,300,200.00	0.27%
	Eurizon Sm Fac Eur -I- Cap	275,000	EUR	1,745,425.00	0.37%
Eurizon AM Sicav - Obiettivo Sviluppo	Eurizon AM Sicav Euro Corp Bond I	50,000	EUR	431,150.00	1.92%
	Eurizon AM Sicav Active Beta -I- Cap	5,500	EUR	29,821.00	0.13%
	Eurizon Us Cor Eq -I- Cap	26,650	EUR	238,679.59	1.06%
	Eurizon Euro Hy -I- Cap	30,000	EUR	167,880.00	0.75%
Eurizon AM Sicav - Absolute Return Solution	Eurizon AM Sicav L/S Eur -I- /Cap	1,190,899	EUR	5,986,648.19	0.28%
	Eurizon Eurcorbdhp -I- Eur /Cap	2,800,000	EUR	16,018,800.00	0.74%
	Eurizon Euro Hy -I- Cap	2,182,000	EUR	12,210,472.00	0.57%
Eurizon AM Sicav - Global Multistrategy	Eurizon AM Sicav Euro Eq. High Div. I	1,022,462	EUR	7,945,551.12	5.50%
				433,646,609.73	

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 Operations and Changes in Net Assets have not been adjusted to remove the impact of the above.

Note 16 – Changes in 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 June 30, 2021 is available free of charge.

Note 17 – Events Occured During the Period and Subsequent to Period-End

During the Extraordinary General Meeting held on June 21, 2021, the shareholders of Pramerica SICAV resolved to change the name of the Sicav into Eurizon AM SICAV with effective date July 1, 2021. At the same date, the management company appointed by the SICAV, Pramerica Management Company S.A., merged with Eurizon Capital S.A. by way of absorption without liquidation.

Eurizon AM Sicav

(formerly Pramerica Sicav)

Unaudited Appendix

REGULATION (EU) 2015/2365 OF THE EUROPEAN PARLIAMENT AND OF THE COUNCIL of November 25, 2015 on Transparency of Securities Financing Transactions and of Reuse and amending Regulation (EU) No 648/2012

The Sicav has entered into securities lending program with RBC Investor Services Trust and RBC Investor Services Bank S.A. As of June 30, 2021, the market value of the securities lent and the collateral received are detailed below:

Securities Lending

Global Data in EUR

Sub-fund name	Collateral	Overall valuation	Total net assets	Overall valuation in (%) of assets
Eurizon AM Sicav - Euro Equity	17,351,102.66	16,524,832.43	434,908,008.15	3.80
Eurizon AM Sicav - USA Equity	16,770,041.26	15,971,461.66	259,209,471.29	6.16
Eurizon AM Sicav - Asia Pacific Equity	18,559,976.24	17,615,077.78	260,611,436.77	6.76
Eurizon AM Sicav - Emerging Markets Equity	24,387,209.79	23,206,140.81	435,204,370.64	5.33
Eurizon AM Sicav - Global Equity	34,287,954.85	32,583,221.17	877,522,290.40	3.71
Eurizon AM Sicav - Euro Corporate Bond	40,575,389.79	39,779,744.17	415,847,790.16	9.57
Eurizon AM Sicav - High Yield Bond	4,960,898.72	4,743,349.00	284,196,526.51	1.67
Eurizon AM Sicav - Global Corporate Bond	4,800,897.26	4,706,760.14	214,743,930.27	2.19
Eurizon AM Sicav - Euro Corporate Short Term	16,024,239.86	15,689,230.26	489,557,931.20	3.20
Eurizon AM Sicav - Euro Equity High Dividend	7,479,061.94	7,122,902.52	104,848,826.60	6.79
Eurizon AM Sicav - Emerging Markets Bond	3,233,287.01	3,169,875.10	136,408,138.52	2.32
Eurizon AM Sicav - Global Dynamic Allocation	30,311,777.45	29,009,349.91	1,309,171,777.68	2.22
Eurizon AM Sicav - Beta Neutral	359,542.48	342,418.68	16,850,605.72	2.03
Eurizon AM Sicav - Long/Short Euro	472,277.10	449,786.86	54,215,784.98	0.83
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	27,176,650.47	26,284,605.88	958,677,075.91	2.74
Eurizon AM Sicav - Global Multiasset 30	34,999,498.29	33,392,060.10	552,151,523.60	6.05
Eurizon AM Sicav - European Equity	1,073,697.12	1,014,772.51	105,161,166.12	0.96
Eurizon AM Sicav - Global Stars	2,477,121.91	2,359,161.36	1,593,285,906.74	0.15
Eurizon AM Sicav - Global Multiasset 15	60,068,491.09	57,104,259.32	812,947,289.75	7.02
Eurizon AM Sicav - Euro Corporate Bond High Potential	139,678,574.18	136,132,354.94	1,570,368,045.20	8.67
Eurizon AM Sicav - Obiettivo Stabilità	103,668,909.76	99,225,407.39	513,236,390.55	19.33
Eurizon AM Sicav - Obiettivo Controllo	77,562,552.70	74,222,791.32	473,589,259.97	15.67
Eurizon AM Sicav - Obiettivo Equilibrio	30,966,096.00	29,484,014.15	472,857,551.97	6.24
Eurizon AM Sicav - Obiettivo Sviluppo	232,172.93	221,114.74	22,457,589.41	0.98
Eurizon AM Sicav - Globo (Global Bond)	9,326,779.49	9,143,898.63	154,393,572.46	5.92
Eurizon AM Sicav - US Core Equity	747,038.73	711,462.95	48,979,789.30	1.45
Eurizon AM Sicav - Global Inflation Linked	122,769,554.21	114,845,527.49	519,735,025.64	22.10
Eurizon AM Sicav - Strategic Bond	98,920,287.99	93,891,532.19	356,052,252.87	26.37
Eurizon AM Sicav - Euro High Yield	31,321,780.82	30,517,434.15	578,901,103.79	5.27
Eurizon AM Sicav - Absolute Return Solution	163,084,914.22	155,617,570.33	2,156,737,932.61	7.22
Eurizon AM Sicav - Global Infrastructure	2,370,142.04	2,257,274.46	131,083,297.51	1.72
Eurizon AM Sicav - Emerging Markets Small Cap	393,580.33	374,836.34	20,996,733.19	1.79
Eurizon AM Sicav - Inflation Linked Euro Hedged	27,486,875.49	26,117,185.14	135,923,474.99	19.21
Eurizon AM Sicav - Smart Factor Euro	827,373.65	787,972.37	47,315,331.33	1.67
Eurizon AM Sicav - Global Absolute Bond Euro Hedged	1,037,518.68	1,017,173.94	114,428,956.41	0.89
Eurizon AM Sicav - Clean Water	6,791,570.32	6,468,154.53	230,053,004.47	2.81
Total	1,162,554,836.83	1,112,104,714.72		

Eurizon AM Sicav

(formerly Pramerica Sicav)

Unaudited Appendix (continued)

Global Data in EUR (continued)

Sub-fund name	Overall valuation	Investment Portfolio at Market Value	% Lendable Assets
Eurizon AM Sicav - Euro Equity	16,524,832.43	431,414,619.02	3.83
Eurizon AM Sicav - USA Equity	15,971,461.66	253,950,051.29	6.29
Eurizon AM Sicav - Asia Pacific Equity	17,615,077.78	255,574,806.45	6.89
Eurizon AM Sicav - Emerging Markets Equity	23,206,140.81	425,942,259.11	5.45
Eurizon AM Sicav - Global Equity	32,583,221.17	851,708,852.35	3.83
Eurizon AM Sicav - Euro Corporate Bond	39,779,744.17	398,084,361.56	9.99
Eurizon AM Sicav - High Yield Bond	4,743,349.00	265,920,510.26	1.78
Eurizon AM Sicav - Global Corporate Bond	4,706,760.14	201,681,125.25	2.33
Eurizon AM Sicav - Euro Corporate Short Term	15,689,230.26	473,047,816.39	3.32
Eurizon AM Sicav - Euro Equity High Dividend	7,122,902.52	102,105,891.70	6.98
Eurizon AM Sicav - Emerging Markets Bond	3,169,875.10	121,957,812.01	2.60
Eurizon AM Sicav - Global Dynamic Allocation	29,009,349.91	1,242,267,096.20	2.34
Eurizon AM Sicav - Beta Neutral	342,418.68	15,710,740.03	2.18
Eurizon AM Sicav - Long/Short Euro	449,786.86	50,024,789.70	0.90
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	26,284,605.88	921,687,163.38	2.85
Eurizon AM Sicav - Global Multiasset 30	33,392,060.10	537,384,478.21	6.21
Eurizon AM Sicav - European Equity	1,014,772.51	101,886,142.40	1.00
Eurizon AM Sicav - Global Stars	2,359,161.36	1,523,339,875.76	0.15
Eurizon AM Sicav - Global Multiasset 15	57,104,259.32	756,101,363.15	7.55
Eurizon AM Sicav - Euro Corporate Bond High Potential	136,132,354.94	1,564,901,168.34	8.70
Eurizon AM Sicav - Obiettivo Stabilità	99,225,407.39	456,385,563.08	21.74
Eurizon AM Sicav - Obiettivo Controllo	74,222,791.32	431,196,356.27	17.21
Eurizon AM Sicav - Obiettivo Equilibrio	29,484,014.15	435,609,959.49	6.77
Eurizon AM Sicav - Obiettivo Sviluppo	221,114.74	21,581,447.61	1.02
Eurizon AM Sicav - Globo (Global Bond)	9,143,898.63	151,194,332.88	6.05
Eurizon AM Sicav - US Core Equity	711,462.95	48,688,003.48	1.46
Eurizon AM Sicav - Global Inflation Linked	114,845,527.49	506,975,881.45	22.65
Eurizon AM Sicav - Strategic Bond	93,891,532.19	344,633,872.90	27.24
Eurizon AM Sicav - Euro High Yield	30,517,434.15	555,673,561.00	5.49
Eurizon AM Sicav - Absolute Return Solution	155,617,570.33	1,831,285,564.50	8.50
Eurizon AM Sicav - Global Infrastructure	2,257,274.46	124,981,857.96	1.81
Eurizon AM Sicav - Emerging Markets Small Cap	374,836.34	18,330,499.09	2.04
Eurizon AM Sicav - Inflation Linked Euro Hedged	26,117,185.14	132,472,845.52	19.72
Eurizon AM Sicav - Smart Factor Euro	787,972.37	46,460,826.12	1.70
Eurizon AM Sicav - Global Absolute Bond Euro Hedged	1,017,173.94	110,229,004.81	0.92
Eurizon AM Sicav - Clean Water	6,468,154.53	218,050,151.50	2.97
Total	1,112,104,714.72		

Eurizon AM Sicav

(formerly Pramerica Sicav)

Unaudited Appendix (continued)

Concentration data in (EUR)

Ten largest collateral issuers	Amount of collateral
UNITED KINGDOM OF GREAT BRITAIN AND NORTHERN IRELAND	212,418,827.03
THE GOVERNMENT OF JAPAN	210,393,491.17
PROVINCE OF ONTARIO	74,983,854.23
USA UNITED STATES OF AMERICA	68,046,519.17
CANADA GOVERNMENT	54,273,142.43
FRENCH REPUBLIC	53,241,853.04
CANADA MORTGAGE & HOUSING CORP CMHC	43,721,687.69
LANDESKREDITBANK BADEN WUERTTEMBERG FOERDERBANK	36,334,148.94
STATE OF NORTH RHINE-WESTPHALIA NTH RHINE-W	27,309,651.23
PROVINCE OF QUEBEC	26,363,554.58

Top 10 counterparties	Overall valuation
MUFG SECURITIES (CANADA), LTD.	163,137,477.94
UNICREDIT BANK AG	118,810,165.42
BARCLAYS CAPITAL SECURITIES LTD	107,821,127.67
SOCIETE GENERALE	88,344,762.88
CITIGROUP GLOBAL MARKETS LIMITED	87,440,043.88
BNP PARIBAS S.A.	74,175,236.72
GOLDMAN SACHS INTERNATIONAL	69,390,719.32
MORGAN STANLEY & CO. INTL PLC	65,958,788.00
HSBC BANK PLC	57,922,909.77
HEALTHCARE OF ONT PENSION PLN TRTS	35,185,922.87

Aggregate transaction data for each type of SFTs broken down according to the below categories in (EUR)

Type of collateral	Amount of collateral
BONDS	982,192,796.99
EQUITIES	166,288,743.82
MONEY MARKET	14,068,228.68
DERIVATIVES	4,936.37
CONTRACTS	130.97
Total	1,162,554,836.83

Quality of collateral	Amount of collateral
N/A	-

Maturity tenor of collateral	Amount of collateral
Less than one day	-
One day to one week	1,042.54
One week to one month	321,206.06
One month to three months	18,027,405.68
Three months to one year	96,149,598.73
Above one year	809,721,589.26
Open transaction	158,333,994.56
Total	1,162,554,836.83

Currencies of cash collateral	Amount of collateral
N/A	-

Eurizon AM Sicav

(formerly Pramerica Sicav)

Unaudited Appendix (continued)

Aggregate transaction data for each type of SFTs broken down according to the below categories in (EUR) (continued)

Currencies of securities collateral	Amount of collateral
CAD	285,020,583.24
EUR	245,408,446.41
GBP	214,420,542.44
JPY	210,393,491.17
USD	180,236,200.75
CHF	25,962,703.18
AUD	1,096,105.64
HKD	16,302.37
DKK	414.96
SEK	46.67
Total	1,162,554,836.83

Maturity tenor of the SFTs	Overall valuation
Less than one day	40,577,733.01
One day to one week	8,434,857.98
One week to one month	-
One month to three months	14,006,434.13
Three months to one year	-
Above one year	-
Open transaction	1,049,085,689.60
Total	1,112,104,714.72

Countries in which the counterparties are established	Overall valuation
GREAT BRITAIN	350,035,428.01
CANADA	265,143,043.57
FRANCE	202,400,995.02
GERMANY	118,810,165.42
DENMARK	107,821,127.67
UNITED KINGDOM	17,000,138.94
NETHERLANDS	10,972,207.50
SWITZERLAND	25,403,413.86
JAPAN	4,936,130.64
IRELAND	3,544,229.82
UNITED STATES (U.S.A.)	1,497,699.27
SPAIN	540,135.00
Total	1,112,104,714.72

Settlement and clearing	Overall valuation
Bilateral	1,112,104,714.72
Total	1,112,104,714.72

Data on Reuse of Collateral:

Reuse of collateral	Amount of collateral
Share of collateral received that is reused	None
Cash collateral reinvestment returns to the collective investment undertaking	None

Eurizon AM Sicav

(formerly Pramerica Sicav)

Unaudited Appendix (continued)

Safekeeping of collateral received by the collective investment undertaking as part of SFTs in (EUR)

Name of the custodian	Amount of collateral asset safe-kept
RBC INVESTOR SERVICES BANK S.A.	1,162,554,836.83

Safekeeping of collateral granted by the collective investment undertaking as part of SFTs in (EUR)

Type of accounts
Segregated accounts

Eurizon AM Sicav

(formerly Pramerica Sicav)

Unaudited Appendix (continued)

Data on return and cost for each type of SFTs in (EUR)

Sub-fund name	Gross revenue	RBC I&TS revenue	Tax withheld	Management company revenue	Client revenue (net of tax)
Eurizon AM Sicav - Euro Fixed Income	2,054.64	410.93	-	-	1,643.71
Eurizon AM Sicav - Euro Equity	34,504.06	6,900.81	-	-	27,603.25
Eurizon AM Sicav - USA Equity	9,454.74	1,890.95	0.62	-	7,563.17
Eurizon AM Sicav - Asia Pacific Equity	28,244.46	5,648.89	4.21	-	22,591.36
Eurizon AM Sicav - Emerging Markets Equity	36,564.77	7,312.95	37.08	-	29,214.74
Eurizon AM Sicav - Global Equity	89,916.00	17,983.20	-	-	71,932.80
Eurizon AM Sicav - Euro Corporate Bond	44,246.83	8,849.37	-	-	35,397.46
Eurizon AM Sicav - High Yield Bond	15,952.86	3,190.57	-	-	12,762.29
Eurizon AM Sicav - Short Term EUR	122.32	24.46	-	-	97.86
Eurizon AM Sicav - Saving Opportunity	5,243.90	1,048.78	-	-	4,195.12
Eurizon AM Sicav - Active Beta	641.77	128.35	-	-	513.42
Eurizon AM Sicav - Global Corporate Bond	3,871.29	774.26	-	-	3,097.03
Eurizon AM Sicav - Euro Corporate Short Term	35,267.20	7,053.44	-	-	28,213.76
Eurizon AM Sicav - Euro Equity High Dividend	18,903.13	3,780.63	-	-	15,122.50
Eurizon AM Sicav - Emerging Markets Bond	500.36	100.07	-	-	400.29
Eurizon AM Sicav - Global Dynamic Allocation	222,485.78	44,497.16	-	-	177,988.62
Eurizon AM Sicav - Beta Neutral	598.79	119.76	-	-	479.03
Eurizon AM Sicav - Long/Short Euro	3,409.95	681.99	-	-	2,727.96
Eurizon AM Sicav - Focus Italia	6.67	1.33	-	-	5.34
Eurizon AM Sicav - High Yield 1-5 years Euro Hedged	66,185.27	13,237.05	-	-	52,948.22
Eurizon AM Sicav - Global Multiasset 30	198,287.21	39,657.44	-	-	158,629.77
Eurizon AM Sicav - Italian Equity	21,912.91	4,382.58	-	-	17,530.32
Eurizon AM Sicav - Income Opportunities	12,987.91	2,597.58	-	-	10,390.33
Eurizon AM Sicav - European Equity	19,442.83	3,888.57	-	-	15,554.26
Eurizon AM Sicav - Global Stars	6,056.96	1,211.39	-	-	4,845.57
Eurizon AM Sicav - Global Multiasset 15	237,405.33	47,481.07	-	-	189,924.27
Eurizon AM Sicav - Euro Corporate Bond High Potential	285,517.27	57,103.45	-	-	228,413.82
Eurizon AM Sicav - Obiettivo Stabilità	81,781.69	16,356.34	20.85	-	65,404.50
Eurizon AM Sicav - Obiettivo Controllo	63,449.45	12,689.89	59.56	-	50,699.99
Eurizon AM Sicav - Obiettivo Equilibrio	61,465.14	12,293.03	111.51	-	49,060.59
Eurizon AM Sicav - Obiettivo Sviluppo	2,620.91	524.18	5.41	-	2,091.32
Eurizon AM Sicav - Globo (Global Bond)	7,685.51	1,537.10	-	-	6,148.41
Eurizon AM Sicav - US Core Equity	535.75	107.14	1.64	-	426.96
Eurizon AM Sicav - Global Inflation Linked	59,130.56	11,826.11	-	-	47,304.45
Eurizon AM Sicav - Strategic Bond	42,812.63	8,562.53	-	-	34,250.10
Eurizon AM Sicav - Euro High Yield	123,765.13	24,753.03	-	-	99,012.10
Eurizon AM Sicav - Italian Mid Cap Equity	16,674.95	3,334.99	-	-	13,339.96
Eurizon AM Sicav - Absolute Return Solution	484,092.18	96,818.44	-	-	387,273.74
Eurizon AM Sicav - Global Infrastructure	1,361.51	272.30	-	-	1,089.21
Eurizon AM Sicav - Emerging Markets Small Cap	9,180.54	1,836.11	-	-	7,344.43
Eurizon AM Sicav - Inflation Linked Euro Hedged	15,664.35	3,132.87	-	-	12,531.48
Eurizon AM Sicav - Smart Factor Euro	2,445.36	489.07	-	-	1,956.29
Eurizon AM Sicav - Global Absolute Bond Euro Hedged	431.08	86.22	-	-	344.86
Eurizon AM Sicav - Clean Water	20,191.65	4,038.33	19.41	-	16,133.91
Eurizon AM Sicav - Flexible Credit	56.78	11.36	-	-	45.42
	2,393,130.38	478,626.07	260.29	-	1,914,243.99

Eurizon AM Sicav

(formerly Pramerica Sicav)

Unaudited Appendix (continued)

REGULATION (EU) 2015/2365 OF THE EUROPEAN PARLIAMENT AND OF THE COUNCIL of November 25, 2015 on Transparency of Securities Financing Transactions and of Reuse and amending Regulation (EU) No 648/2012

The Sicav has entered into following Total Return Swap contracts:

Over The Counter in EUR

Total Return Swaps

Global Data in EUR

Sub-fund Name	Collateral	Overall valuation	Total net assets	(%) of assets
Eurizon AM Sicav - Protezione Mercati Emergenti	774,499.83	13,334.00	13,350,876.06	0.10
Eurizon AM Sicav - Income Opportunities	380,000.00	106,271.90	141,351,335.37	0.08
Total	1,154,499.83	119,605.90		

Concentration data in (EUR)

Ten largest collateral issuers	Amount of collateral
AMAZON.COM INC	1,154,499.83

Top 10 counterparties	Overall valuation
CITIGROUP GLOBAL MARKETS EUROPE AG	178,182.83
MORGAN STANLEY & CO INTERNATIONAL PLC	13,334.00
MERRIL LYNCH INTERNATIONAL	(71,910.93)
Total	119,605.90

Aggregate transaction data for Total Return Swaps broken down according to the below categories in (EUR)

Type of collateral	Amount of collateral
CASH	380,000.00
EQUITIES	774,499.83
Total	1,154,499.83

Quality of collateral	Amount of collateral
N/A	-

Maturity tenor of the collateral	Amount of collateral
Less than one day	-
One day to one week	-
One week to one month	-
One month to three months	-
Three months to one year	-
Above one year	-
Open transaction	1,154,499.83
Total	1,154,499.83

Currencies of cash collateral	Amount of collateral
EUR	380,000.00
Total	380,000.00

Eurizon AM Sicav

(formerly Pramerica Sicav)

Unaudited Appendix (continued)

Aggregate transaction data for Total Return Swaps broken down according to the below categories in (EUR) (continued)

Currencies of securities collateral	Amount of collateral
USD	774,499.83
Total	774,499.83

Maturity tenor of total return swaps	Overall valuation
Less than one day	-
One day to one week	-
One week to one month	71,910.93
One month to three months	-
Three months to one year	191,516.83
Above one year	-
Open transaction	-
Total	119,605.90

Countries in which the counterparties are established	Overall valuation
Germany	178,182.83
Great Britain	(58,576.93)
Total	119,605.90

Settlement and clearing	Overall valuation
Bilateral	119,605.90
Total	119,605.90

Data on reuse of Collateral:

Reuse of collateral	Amount of collateral
Share of collateral received that is reused	None
Cash collateral reinvestment returns to the collective investment undertaking	None

Safekeeping of collateral received by the undertaking for collective investment as part of Total Return Swaps in (EUR)

Name of the custodian	Amount of collateral asset safe-kept
RBC INVESTOR SERVICES BANK S.A.	1,154,499.83

Safekeeping of collateral granted by the undertaking for collective investment as part of Total Return Swaps in (EUR)

Type of accounts
Segregated accounts

Additional information

The above disclosure of Total Return Swaps (TRS) collateral data shows the complete collateral situation for all OTC for any counterparty for the SICAV. As a global market practice, collateralization process is done against the net exposure of OTC.