

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV

Unaudited Semi-Annual report
as at 30.06.2022

RCS Luxembourg N B141004



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Management and Administration

Investment Managers

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Società di Gestione del Risparmio
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I - 34132 Trieste
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United States of America

Sub-Investment Managers

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Generali Investments Luxembourg S.A.
4, rue Jean Monnet
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Registered Office

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Grand Duchy of Luxembourg

Depository, Paying Agent and Domiciliation Agent

BNP Paribas Securities Services, Luxembourg Branch
60, avenue J.F. Kennedy
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Grand Duchy of Luxembourg

Central Administration, Registrar and Transfer Agent

BNP Paribas Securities Services, Luxembourg Branch
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Grand Duchy of Luxembourg

Legal Advisor

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41 A, avenue J.F. Kennedy
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Réviseur d'entreprises agréé

KPMG Luxembourg, Société anonyme
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Board of Directors

Chairman

Mr Filippo Casagrande
Head of Investments
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Legal Representative
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Mrs Manuela Maria Fernandes Abreu
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Statement of Net Assets as at 30.06.2022

	Combined	MAM Global High Yield Corporate Bond Fund BB/B	SLI Global High Yield Bond Fund	Euro Covered- Call	EM Currencies Supranational Fund
	EUR	USD	USD	EUR	USD
Assets	2,016,161,518.41	507,063,597.91	387,610,034.74	39,253,477.00	468,021,893.20
Securities portfolio at market value	1,700,072,303.56	440,059,512.84	325,694,574.40	34,829,775.56	455,072,401.27
<i>Cost price</i>	1,942,809,196.58	534,781,737.60	394,304,066.60	33,590,990.58	514,639,253.21
<i>Unrealised gain/(loss) on the securities portfolio</i>	(242,736,893.02)	(94,722,224.76)	(68,609,492.20)	1,238,784.98	(59,566,851.94)
Options purchased at market value	517,412.00	-	-	-	-
<i>Options purchased at cost</i>	1,383,000.00	-	-	-	-
Net unrealised appreciation on financial future contracts	134,763.10	-	-	-	-
Cash at bank and cash equivalents	290,696,622.14	59,308,260.87	56,405,942.51	4,399,637.71	4,100,852.44
Interest receivable	24,628,142.72	7,695,824.20	5,509,517.83	-	8,848,639.49
Interest receivable on swap contracts	24,063.73	-	-	24,063.73	-
Formation expenses	88,211.16	-	-	-	-
Liabilities	95,038,187.59	44,304,514.00	48,302,679.76	94,065.87	1,558,407.45
Options sold at market value	758,052.40	-	-	-	-
<i>Options sold at cost</i>	916,070.00	-	-	-	-
Net unrealised depreciation on forward foreign exchange contracts	87,194,977.11	41,961,580.55	47,632,714.68	-	1,177,606.72
Net unrealised depreciation on financial future contracts	1,214,420.51	-	-	29,355.00	-
Net unrealised depreciation on swap contracts	1,591,810.65	-	-	-	-
Bank overdrafts	267,000.03	-	279,135.15	-	-
Brokers payable	1,471,417.25	1,538,293.00	-	-	-
Interest payable	4,751.44	-	272.76	592.47	-
Redemptions payable	68,999.95	-	-	-	-
Accrued management fees	1,968,312.17	667,980.31	292,193.84	55,345.92	278,845.25
Accrued depositary and administrative fees	350,024.17	90,013.11	64,562.68	7,007.41	81,497.96
Other liabilities	148,421.91	46,647.03	33,800.65	1,765.07	20,457.52
Net asset value	1,921,123,330.82	462,759,083.91	339,307,354.98	39,159,411.13	466,463,485.75

Statement of Net Assets as at 30.06.2022

Multi Alternative Risk Premia Euro Short-Term High Yield Fund

	EUR	EUR
Assets	490,614,744.56	182,839,596.30
Securities portfolio at market value	329,403,390.60	168,086,859.66
<i>Cost price</i>	341,353,732.12	186,903,919.62
<i>Unrealised gain/(loss) on the securities portfolio</i>	(11,950,341.52)	(18,817,059.96)
Options purchased at market value	486,000.00	31,412.00
<i>Options purchased at cost</i>	1,314,000.00	69,000.00
Net unrealised appreciation on financial future contracts	-	134,763.10
Cash at bank and cash equivalents	159,025,233.04	12,665,535.31
Interest receivable	1,648,015.80	1,884,920.19
Interest receivable on swap contracts	-	-
Formation expenses	52,105.12	36,106.04
Liabilities	3,926,050.93	946,224.93
Options sold at market value	216,000.00	542,052.40
<i>Options sold at cost</i>	576,000.00	340,070.00
Net unrealised depreciation on forward foreign exchange contracts	369,292.83	-
Net unrealised depreciation on financial future contracts	1,185,065.51	-
Net unrealised depreciation on swap contracts	1,399,857.40	191,953.25
Bank overdrafts	-	-
Brokers payable	-	-
Interest payable	-	3,898.07
Redemptions payable	57,999.97	10,999.98
Accrued management fees	569,844.30	157,967.68
Accrued depositary and administrative fees	85,909.72	31,296.36
Other liabilities	42,081.20	8,057.19
Net asset value	486,688,693.63	181,893,371.37

Statement of Operations and Changes in Net Assets for the period from 01.01.2022 to 30.06.2022

	Combined	MAM Global High Yield Corporate Bond Fund BB/B	SLI Global High Yield Bond Fund	Euro Covered-Call	EM Currencies Supranational Fund
	EUR	USD	USD	EUR	USD
Income	43,443,185.25	14,420,836.30	9,889,609.90	900,809.82	11,741,067.18
Net dividends	1,217,083.79	-	-	898,402.45	-
Net interest on bonds	38,979,305.53	14,206,364.33	9,766,742.16	-	11,717,301.66
Bank interest on cash account	193,602.08	64,210.86	53,014.98	112.37	21,895.62
Interest on swap contracts	2,837,544.85	-	-	-	-
Net securities lending income	212,386.70	149,940.36	69,852.76	2,148.87	-
Other financial income	3,262.30	320.75	-	146.13	1,869.90
Expenses	6,090,548.23	1,795,794.00	893,090.67	166,882.57	847,318.71
Management fees	4,676,416.68	1,568,445.90	732,527.58	125,808.47	711,685.66
Taxe d'abonnement	104,054.13	25,988.10	18,832.21	2,105.85	24,647.37
Depositary and administrative fees	363,372.89	90,258.13	65,039.40	7,714.22	82,920.50
Professional and legal fees	97,016.49	21,794.65	18,174.70	2,136.57	23,128.24
Amortisation of formation expenses	11,100.41	-	-	-	-
Bank interest and charges	361,295.65	28,056.38	24,938.15	17,495.73	-
Transaction costs	139,390.32	-	-	11,183.89	-
Interest on swap contracts	235,011.08	-	-	-	-
Other expenses	102,890.58	61,250.84	33,578.63	437.84	4,936.94
Net income/(loss) from investments	37,352,637.02	12,625,042.30	8,996,519.23	733,927.25	10,893,748.47
Net realised gain/(loss):					
- sales of securities	(45,433,907.77)	(7,200,098.51)	(5,786,711.42)	253,031.15	(24,933,994.70)
- option contracts	885,710.25	-	-	972,735.88	-
- forward foreign exchange contracts	(42,299,757.99)	(46,070,036.59)	7,630,655.17	-	(7,104,071.95)
- financial future contracts	(11,854,267.98)	-	-	(591,455.00)	-
- swap contracts	(2,498,334.74)	-	-	-	-
- foreign exchange	1,780,870.45	(905,288.31)	(667,431.24)	4,320.16	525,871.75
Net realised gain/(loss)	(62,067,050.76)	(41,550,381.11)	10,173,031.74	1,372,559.44	(20,618,446.43)
Movement in net unrealised appreciation/(depreciation) on:					
- securities	(215,327,246.79)	(95,920,326.95)	(70,744,643.61)	(8,508,137.16)	(23,479,991.93)
- option contracts	(755,509.68)	-	-	-	-
- forward foreign exchange contracts	(24,620,414.68)	8,381,900.51	(32,428,580.10)	-	(1,168,855.03)
- financial future contracts	(4,502,623.65)	-	-	(177,182.50)	-
- swap contracts	(11,747,003.03)	-	-	-	-
Increase/(decrease) in net assets as a result of operations	(319,019,848.59)	(129,088,807.55)	(93,000,191.97)	(7,312,760.22)	(45,267,293.39)
Dividends paid	(45,138,364.50)	(14,574,031.50)	(13,694,709.78)	(1,063,257.97)	(12,430,834.37)
Subscriptions of accumulation shares	5,875,460.91	-	-	-	-
Redemptions of accumulation shares	(10,520,485.95)	-	-	-	-
Redemptions of distribution shares	(39,108,035.03)	-	-	-	(11,002,268.52)
Increase/(decrease) in net assets	(407,911,273.16)	(143,662,839.05)	(106,694,901.75)	(8,376,018.19)	(68,700,396.28)
Reevaluation of opening combined NAV	122,519,256.83	-	-	-	-
Net assets at the beginning of the year	2,206,515,347.15	606,421,922.96	446,002,256.73	47,535,429.32	535,163,882.03
Net assets at the end of the year	1,921,123,330.82	462,759,083.91	339,307,354.98	39,159,411.13	466,463,485.75

Statement of Operations and Changes in Net Assets for the period from 01.01.2022 to 30.06.2022

Multi Alternative Risk Premia Euro Short-Term High Yield Fund

	EUR	EUR
Income	4,521,686.04	3,536,479.51
Net dividends	318,681.34	-
Net interest on bonds	1,670,684.35	3,169,817.83
Bank interest on cash account	59,094.80	1,321.62
Interest on swap contracts	2,473,016.05	364,528.80
Net securities lending income	-	-
Other financial income	209.50	811.26
Expenses	1,833,309.27	707,885.91
Management fees	1,293,834.71	375,086.70
Taxe d'abonnement	25,934.95	9,565.69
Depositary and administrative fees	90,895.91	36,901.02
Professional and legal fees	25,801.33	8,724.10
Amortisation of formation expenses	5,782.64	5,317.77
Bank interest and charges	267,486.08	25,623.19
Transaction costs	118,450.23	9,756.20
Interest on swap contracts	-	235,011.08
Other expenses	5,123.42	1,900.16
Net income/(loss) from investments	2,688,376.77	2,828,593.60
Net realised gain/(loss):		
- sales of securities	(4,549,823.04)	(4,864,880.31)
- option contracts	(350,837.50)	263,811.87
- forward foreign exchange contracts	1,263,739.29	-
- financial future contracts	(12,721,494.56)	1,458,681.58
- swap contracts	1,773,570.14	(4,271,904.88)
- foreign exchange	2,642,606.72	135,280.71
Net realised gain/(loss)	(9,253,862.18)	(4,450,417.43)
Movement in net unrealised appreciation/(depreciation) on:		
- securities	(6,190,663.78)	(18,749,845.46)
- option contracts	(468,000.00)	(287,509.68)
- forward foreign exchange contracts	(501,100.21)	-
- financial future contracts	(4,162,304.25)	(163,136.90)
- swap contracts	(15,727,134.99)	3,980,131.96
Increase/(decrease) in net assets as a result of operations	(36,303,065.41)	(19,670,777.51)
Dividends paid	(4,140,655.03)	(1,004,249.20)
Subscriptions of accumulation shares	3,528,302.89	2,347,158.02
Redemptions of accumulation shares	(5,201,616.68)	(5,318,869.27)
Redemptions of distribution shares	(28,584,079.13)	-
Increase/(decrease) in net assets	(70,701,113.36)	(23,646,737.96)
Reevaluation of opening combined NAV	-	-
Net assets at the beginning of the year	557,389,806.99	205,540,109.33
Net assets at the end of the year	486,688,693.63	181,893,371.37

Key Figures

	Currency	30.06.2022	31.12.2021	31.12.2020
MAM Global High Yield Corporate Bond Fund BB/B				
Total Net Assets	USD	462,759,083.91	606,421,922.96	650,786,866.21
Net Asset Value per				
Class 3H EUR Distribution shares	EUR	82.99	99.98	102.98
SLI Global High Yield Bond Fund				
Total Net Assets	USD	339,307,354.98	446,002,256.73	494,258,319.94
Net Asset Value per				
Class 3 Distribution shares	USD	85.49	103.1	105.44
Class 3H EUR Distribution shares	EUR	74.50	90.06	92.8
Euro Covered-Call				
Total Net Assets	EUR	39,159,411.13	47,535,429.32	56,038,942.37
Net Asset Value per				
Class 3 Distribution shares	EUR	97.23	118.03	98.99
EM Currencies Supranational Fund				
Total Net Assets	USD	466,463,485.75	535,163,882.03	595,499,929.01
Net Asset Value per				
Class 3 EUR Distribution shares	EUR	86.41	89.06	92.32
Multi Alternative Risk Premia				
Total Net Assets	EUR	486,688,693.63	557,389,806.99	527,373,119.96
Net Asset Value per				
Class 2 Accumulation shares	EUR	94.97	101.76	0.00
Class 3 Distribution shares	EUR	96.39	103.98	99.34
Euro Short-Term High Yield Fund				
Total Net Assets	EUR	181,893,371.37	205,540,109.33	249,162,423.20
Net Asset Value per				
Class 2 Accumulation shares	EUR	89.94	99.69	0.00
Class 2 Distribution shares	EUR	90.17	100.48	0.00
Class 3 Distribution shares	EUR	89.75	99.91	101.65

Changes in number of shares

	Shares outstanding as at 01.01.2022	Shares issued	Shares redeemed	Shares outstanding as at 30.06.2022
MAM Global High Yield Corporate Bond Fund BB/B				
Class 3H EUR Distribution shares	5,333,938.254	0.000	0.000	5,333,938.254
SLI Global High Yield Bond Fund				
Class 3 Distribution shares	20,437.484	0.000	0.000	20,437.484
Class 3H EUR Distribution shares	4,334,130.378	0.000	0.000	4,334,130.378
Euro Covered-Call				
Class 3 Distribution shares	402,749.230	0.000	0.000	402,749.230
EM Currencies Supranational Fund				
Class 3 EUR Distribution shares	5,284,007.780	0.000	120,568.904	5,163,438.873
Multi Alternative Risk Premia				
Class 3 Distribution shares	5,308,532.090	0.000	294,790.635	5,013,741.450
Class 2 Accumulation shares	53,051.130	35,460.860	52,491.937	36,020.049
Euro Short-Term High Yield Fund				
Class 2 Accumulation shares	48,780.837	24,279.842	55,005.034	18,055.645
Class 2 Distribution shares	25,000.000	0.000	0.000	25,000.000
Class 3 Distribution shares	1,983,498.392	0.000	0.000	1,983,498.392

Portfolios

MAM Global High Yield Corporate Bond Fund BB/B

Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in USD	% NAV
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds and other debt instruments				
United States				
AMER AXLE & MFG 5% 21-01/10/2029	USD	1,500,000.00	1,209,178.83	0.26
BALL CORP 2.875% 20-15/08/2030	USD	1,000,000.00	810,304.63	0.18
BWAY HOLDING CO 4.75% 18-15/04/2024	EUR	3,186,000.00	3,120,140.39	0.67
CENTENE CORP 2.5% 21-01/03/2031	USD	1,000,000.00	799,334.78	0.17
CNF INC 6.7% 04-01/05/2034	USD	1,500,000.00	1,414,415.91	0.31
COMMERCIAL METAL 3.875% 21-15/02/2031	USD	1,000,000.00	808,157.80	0.17
COMMERCIAL METAL 4.375% 22-15/03/2032	USD	975,000.00	807,948.91	0.17
DANA INC 4.5% 21-15/02/2032	USD	1,250,000.00	929,146.18	0.20
EMBARQ CORP 7.995% 06-01/06/2036	USD	1,000,000.00	758,257.66	0.16
ENCOMPASS HLTH 4.625% 20-01/04/2031	USD	500,000.00	406,782.22	0.09
EQT MIDSTREAM PT 4.125% 16-01/12/2026	USD	700,000.00	611,629.03	0.13
FORD HOLDINGS 9.3% 98-01/03/2030	USD	1,028,000.00	1,142,294.86	0.25
FORD MOTOR CO 6.625% 98-01/10/2028	USD	1,000,000.00	986,700.93	0.21
FORD MOTOR CRED 2.9% 21-16/02/2028	USD	4,500,000.00	3,640,661.82	0.79
FORD MOTOR CRED 4% 20-13/11/2030	USD	2,750,000.00	2,233,139.43	0.48
FORD MOTOR CRED 4.542% 19-01/08/2026	USD	1,500,000.00	1,376,641.04	0.30
GENESIS ENERGY 6.5% 17-01/10/2025	USD	2,000,000.00	1,837,967.10	0.40
GENESIS ENERGY 8% 20-15/01/2027	USD	1,000,000.00	886,277.05	0.19
HCA INC 7.5% 03-06/11/2033	USD	4,000,000.00	4,518,085.48	0.99
HILLENBRAND INC 3.75% 21-01/03/2031	USD	1,000,000.00	815,249.38	0.18
HOWMET AEROSPACE 3% 21-15/01/2029	USD	500,000.00	414,421.53	0.09
KB HOME 4% 21-15/06/2031	USD	250,000.00	193,118.41	0.04
KOHL'S CORP 3.375% 21-01/05/2031	USD	1,500,000.00	1,305,428.90	0.28
MGIC INVT CORP 5.25% 20-15/08/2028	USD	1,000,000.00	896,992.05	0.19
MPT OP PTNR/FINL 3.5% 20-15/03/2031	USD	1,000,000.00	782,123.96	0.17
ONEMAIN FINANCE 3.875% 21-15/09/2028	USD	1,400,000.00	1,072,933.12	0.23
ONEMAIN FINANCE 4% 20-15/09/2030	USD	700,000.00	519,100.82	0.11
SOUTHWESTERN ENE 5.375% 21-15/03/2030	USD	750,000.00	690,698.80	0.15
SOUTHWESTERN ENE 8.375% 20-15/09/2028	USD	750,000.00	791,820.60	0.17
SPRINGLEAF FIN 5.375% 19-15/11/2029	USD	2,250,000.00	1,827,727.81	0.39
TRANSDIGM INC 4.875% 21-01/05/2029	USD	2,290,000.00	1,865,647.52	0.40
TRANSDIGM INC 5.5% 20-15/11/2027	USD	1,250,000.00	1,066,330.21	0.23
TRANSDIGM INC 7.5% 19-15/03/2027	USD	500,000.00	472,288.48	0.10
UNITED RENTAL NA 3.75% 21-15/01/2032	USD	500,000.00	411,674.34	0.09
UNITED RENTAL NA 4% 20-15/07/2030	USD	250,000.00	213,800.77	0.05
WESTERN MIDSTRM 20-01/02/2030 FRN	USD	1,500,000.00	1,304,012.61	0.28
YUM! BRANDS INC 3.625% 20-15/03/2031	USD	1,750,000.00	1,483,125.00	0.32
YUM! BRANDS INC 5.35% 13-01/11/2043	USD	250,000.00	208,865.21	0.05
			44,632,423.57	9.64
Britain				
ALLWYN ENTERTAIN 22-15/02/2028 FRN	EUR	667,000.00	635,431.15	0.14
BCP MODULAR 4.75% 21-30/11/2028	EUR	1,250,000.00	1,042,711.87	0.23
BOPARAN FINANCE 7.625% 20-30/11/2025	GBP	2,000,000.00	1,731,153.05	0.37
CASTLE UK FINCO 22-15/05/2028 FRN	EUR	1,000,000.00	883,761.50	0.19
DEUCE FINCO 5.5% 21-15/06/2027	GBP	500,000.00	483,316.50	0.10
EG GLOBAL 6.25% 19-30/10/2025	EUR	1,840,000.00	1,732,540.72	0.37
HARBOUR ENERGY 5.5% 21-15/10/2026	USD	3,000,000.00	2,751,715.98	0.59
INEOS QUATTRO FI 3.375% 21-15/01/2026	USD	750,000.00	630,809.11	0.14
JERROLD FINCO 5.25% 21-15/01/2027	GBP	1,500,000.00	1,615,752.46	0.35
NEPTUNE ENERGY 6.625% 18-15/05/2025	USD	2,400,000.00	2,312,585.57	0.50
TULLOW OIL PLC 10.25% 21-15/05/2026	USD	750,000.00	722,369.68	0.16
VIRGIN MEDIA FIN 3.75% 20-15/07/2030	EUR	2,000,000.00	1,564,014.78	0.34
VMED O2 UK FIN 4% 20-31/01/2029	GBP	2,500,000.00	2,427,464.86	0.52
VMED O2 UK FIN 4.5% 21-15/07/2031	GBP	1,000,000.00	960,887.09	0.21
			19,494,514.32	4.21
France				
ALTICE FRANCE 4% 21-15/07/2029	EUR	1,500,000.00	1,152,195.34	0.25
ALTICE FRANCE 4.25% 21-15/10/2029	EUR	1,000,000.00	780,864.49	0.17
ALTICE FRANCE 5.125% 21-15/07/2029	USD	1,000,000.00	755,994.63	0.16
ALTICE FRANCE 5.5% 21-15/10/2029	USD	500,000.00	383,671.88	0.08
CAB 3.375% 21-01/02/2028	EUR	500,000.00	421,871.29	0.09
CGG SA 8.75% 21-01/04/2027	USD	1,250,000.00	1,070,914.79	0.23
FAURECIA 2.375% 19-15/06/2027	EUR	2,000,000.00	1,569,281.13	0.35
LOXAM SAS 4.5% 19-15/04/2027	EUR	1,000,000.00	794,444.21	0.17
LOXAM SAS 4.5% 22-15/02/2027	EUR	1,500,000.00	1,351,916.14	0.29
PAPREC HOLDING 3.5% 21-01/07/2028	EUR	1,000,000.00	820,678.27	0.18
PICARD GROUPE 3.875% 21-01/07/2026	EUR	1,500,000.00	1,287,226.26	0.28
			10,389,058.43	2.25
Netherlands				
CORURIPLE NL BV 10% 22-10/02/2027	USD	2,490,000.00	2,158,146.25	0.47
IHO VERWALTUNGS 3.875% 19-15/05/2027	EUR	1,000,000.00	815,719.46	0.18
NOBEL BIDCO BV 3.125% 21-15/06/2028	EUR	500,000.00	357,288.86	0.08
NOBIAN FINANCE B 3.625% 21-15/07/2026	EUR	400,000.00	323,995.34	0.07

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Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in USD	% NAV
Netherlands (continued)				
PROMONTORIA 6.375% 22-01/03/2027	EUR	667,000.00	583,478.46	0.13
TEVA PHARMACEUCI 3.15% 16-01/10/2026	USD	1,500,000.00	1,245,035.81	0.27
TEVA PHARMACEUTI 3.75% 21-09/05/2027	EUR	500,000.00	443,117.25	0.10
TEVA PHARMACEUTI 4.75% 21-09/05/2027	USD	450,000.00	387,184.56	0.08
VZ SECURED FINAN 3.5% 22-15/01/2032	EUR	1,000,000.00	791,660.11	0.17
ZF EUROPE 3% 19-23/10/2029	EUR	1,000,000.00	766,090.24	0.17
ZIGGO 3.375% 20-28/02/2030	EUR	900,000.00	663,922.71	0.14
ZIGGO 5.125% 20-28/02/2030	USD	1,000,000.00	787,350.84	0.16
ZIGGO BV 4.875% 19-15/01/2030	USD	750,000.00	637,389.31	0.13
			9,960,379.20	2.15
Luxembourg				
ALTICE FINANCING 3% 20-15/01/2028	EUR	2,500,000.00	1,956,102.13	0.42
ALTICE FINANCING 5.75% 21-15/08/2029	USD	500,000.00	401,606.69	0.09
CONTOURGLOB PWR 2.75% 20-01/01/2026	EUR	1,500,000.00	1,288,145.35	0.28
CONTOURGLOB PWR 3.125% 20-01/01/2028	EUR	750,000.00	611,975.74	0.13
CPI PROPERTY GRO 19-31/12/2049 FRN	EUR	500,000.00	304,976.60	0.07
CPI PROPERTY GRO 20-31/12/2060 FRN	EUR	1,250,000.00	768,647.38	0.17
GARFUNKELUX HOLD 7.75% 20-01/11/2025	GBP	1,000,000.00	1,090,486.22	0.24
LUNE HOLDINGS SA 5.625% 21-15/11/2028	EUR	500,000.00	423,967.58	0.09
PLT VII FINANCE 4.625% 20-05/01/2026	EUR	1,000,000.00	919,463.57	0.19
			7,765,371.26	1.68
Italy				
ALMAVIVA 4.875% 21-30/10/2026	EUR	1,000,000.00	883,741.90	0.19
BRUNELLO BIDCO 3.5% 21-15/02/2028	EUR	500,000.00	441,050.40	0.10
CASTOR SPA 6% 22-15/02/2029	EUR	1,500,000.00	1,409,742.56	0.30
GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	1,250,000.00	1,179,761.04	0.25
GAMMA BIDCO SPA 6.25% 20-15/07/2025	EUR	500,000.00	487,821.03	0.11
GUALA CLOSURES 3.25% 21-15/06/2028	EUR	2,000,000.00	1,692,164.51	0.37
			6,094,281.44	1.32
Germany				
CHEPLAPHARM ARZN 4.375% 20-15/01/2028	EUR	500,000.00	446,515.97	0.10
CHEPLAPHARM ARZN 5.5% 20-15/01/2028	USD	2,300,000.00	1,954,124.05	0.42
CT INVESTMENT 5.5% 21-15/04/2026	EUR	1,500,000.00	1,285,783.71	0.28
			3,686,423.73	0.80
Sweden				
INTL PETROLEUM C 7.25% 22-01/02/2027	USD	1,000,000.00	963,251.30	0.21
VERISURE HOLDING 3.25% 21-15/02/2027	EUR	2,000,000.00	1,733,260.27	0.37
			2,696,511.57	0.58
Spain				
LORCA TELECOM 4% 20-18/09/2027	EUR	2,500,000.00	2,198,646.85	0.48
			2,198,646.85	0.48
Czech				
SAZKA GROUP AS 3.875% 20-15/02/2027	EUR	2,250,000.00	2,014,128.39	0.44
			2,014,128.39	0.44
Finland				
AHLSTROM-MUN 3.625% 21-04/02/2028	EUR	1,250,000.00	1,061,951.12	0.23
SPA HOLDINGS 3 4.875% 21-04/02/2028	USD	1,000,000.00	839,854.42	0.18
			1,901,805.54	0.41
Ireland				
AERCAP IRELAND 1.15% 21-29/10/2023	USD	1,000,000.00	955,033.47	0.21
DOLYA HOLDCO18 5% 20-15/07/2028	USD	873,000.00	731,456.30	0.15
			1,686,489.77	0.36
Canada				
GRAN COLOMBIA 6.875% 21-09/08/2026	USD	2,000,000.00	1,575,806.30	0.34
			1,575,806.30	0.34
Jersey				
AA BOND CO LTD 6.5% 21-31/01/2026	GBP	750,000.00	835,324.97	0.18
			835,324.97	0.18
Mauritius				
AXIAN TELECOM 7.375% 22-16/02/2027	USD	800,000.00	770,398.84	0.17
			770,398.84	0.17
Bermuda				
KOSMOS ENERGY 7.5% 21-01/03/2028	USD	750,000.00	620,561.60	0.13
			620,561.60	0.13
Cayman Islands				
GRAN TIERRA ENER 6.25% 18-15/02/2025	USD	600,000.00	540,576.51	0.12
			540,576.51	0.12
Colombia				
FRONTERA ENERGY 7.875% 21-21/06/2028	USD	500,000.00	406,538.29	0.09
			406,538.29	0.09
Hong Kong				
MELCO RESORTS 5.375% 19-04/12/2029	USD	667,000.00	404,362.27	0.09
			404,362.27	0.09
Macao				
WYNN MACAU LTD 5.625% 20-26/08/2028	USD	500,000.00	313,755.30	0.06
			313,755.30	0.06
Total Bonds and other debt instruments			117,987,358.15	25.50
Total transferable securities and money market instruments admitted to an official exchange listing			117,987,358.15	25.50

Transferable securities and money market instruments dealt in on another regulated market

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Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in USD	% NAV
Bonds and other debt instruments				
United States				
ACCO BRANDS CORP 4.25% 21-15/03/2029	USD	2,000,000.00	1,644,166.10	0.36
ACRISURE LLC 4.25% 21-15/02/2029	USD	1,250,000.00	1,015,304.18	0.22
ADAPTHEALTH LLC 5.125% 21-01/03/2030	USD	1,500,000.00	1,265,370.54	0.27
ADIENT GLOBAL HO 4.875% 16-15/08/2026	USD	3,050,000.00	2,683,225.79	0.59
ADTALEM GLOBAL 5.5% 21-01/03/2028	USD	1,042,000.00	935,972.80	0.20
AET UNI/AET FIN 8.25% 21-15/02/2026	USD	500,000.00	486,809.41	0.11
AKUMIN INC 7% 20-01/11/2025	USD	1,250,000.00	970,308.56	0.21
ALBERTSONS COS 4.625% 19-15/01/2027	USD	500,000.00	447,650.00	0.10
ALLIED UNIVERSAL 4.625% 21-01/06/2028	USD	900,000.00	746,317.11	0.16
ALLISON TRANS 3.75% 20-30/01/2031	USD	1,000,000.00	804,122.02	0.17
AMBIENCE MERGER 4.875% 21-15/07/2028	USD	1,000,000.00	736,729.06	0.16
AMC NETWORKS INC 4.25% 21-15/02/2029	USD	1,000,000.00	813,810.99	0.18
AMERICAN AIRLINE 11.75% 20-15/07/2025	USD	750,000.00	777,084.98	0.17
AMERICAN AIRLINE 5.5% 21-20/04/2026	USD	1,750,000.00	1,613,723.56	0.35
ANTERO MIDSTREAM 5.75% 19-01/03/2027	USD	1,500,000.00	1,402,312.58	0.30
ANTERO RESOURCES 5.375% 21-01/03/2030	USD	500,000.00	457,951.39	0.10
APACHE CORP 6% 07-15/01/2037	USD	750,000.00	694,951.50	0.15
API ESCROW CORP 4.75% 21-15/10/2029	USD	707,000.00	568,915.84	0.12
API GROUP DE INC 4.125% 21-15/07/2029	USD	1,500,000.00	1,213,684.50	0.26
APLLO CMR RE 4.625% 21-15/06/2029	USD	1,750,000.00	1,322,611.69	0.29
ARCHES BUYER INC 4.25% 20-01/06/2028	USD	500,000.00	408,546.66	0.09
ARCHROCK LP/FIN 6.25% 19-01/04/2028	USD	1,000,000.00	884,363.26	0.19
ARCONIC ROLLED P 6.125% 20-15/02/2028	USD	1,050,000.00	978,184.28	0.21
ARDAGH METAL PAC 3.25% 21-01/09/2028	USD	1,600,000.00	1,372,909.30	0.30
ARKO CORP 5.125% 21-15/11/2029	USD	950,000.00	724,167.69	0.16
ASBURY AUTO GRP 4.625% 21-15/11/2029	USD	500,000.00	413,350.52	0.09
ASCENT RESOUR/AR 5.875% 21-30/06/2029	USD	375,000.00	332,700.62	0.07
ASCENT RESOUR/AR 7% 18-01/11/2026	USD	1,500,000.00	1,403,346.89	0.30
ASHLAND LLC 3.375% 21-01/09/2031	USD	500,000.00	409,156.22	0.09
ATKORE INC 4.25% 21-01/06/2031	USD	500,000.00	418,408.92	0.09
AVANTOR FUNDING 3.875% 21-01/11/2029	USD	750,000.00	657,197.69	0.14
AVAYA INC 6.125% 20-15/09/2028	USD	2,010,000.00	1,315,194.58	0.28
AVIS BUDGET CAR 4.75% 21-01/04/2028	USD	1,000,000.00	831,741.64	0.18
AXALTA COATING 3.375% 20-15/02/2029	USD	750,000.00	613,215.07	0.13
BAUSCH HEALTH 5% 19-30/01/2028	USD	1,000,000.00	533,783.50	0.12
BAUSCH HEALTH 5% 20-15/02/2029	USD	1,000,000.00	520,411.84	0.11
BAUSCH HEALTH 5.25% 20-15/02/2031	USD	1,350,000.00	695,263.49	0.15
BAUSCH HEALTH 5.75% 19-15/08/2027	USD	1,250,000.00	1,037,890.63	0.22
BEACON ROOFING S 4.125% 21-15/05/2029	USD	950,000.00	781,677.61	0.17
BEASLEY MEZZANIN 8.625% 21-01/02/2026	USD	2,000,000.00	1,497,731.92	0.32
BEAZER HOMES USA 7.25% 20-15/10/2029	USD	500,000.00	400,430.30	0.09
BED BATH BEYOND 4.915% 14-01/08/2034	USD	1,000,000.00	340,788.68	0.07
BED BATH BEYOND 5.165% 14-01/08/2044	USD	970,000.00	217,787.84	0.05
BIG RVR STL/FIN 6.625% 20-31/01/2029	USD	750,000.00	704,182.21	0.15
BLACK KNIGHT INF 3.625% 20-01/09/2028	USD	1,250,000.00	1,086,383.25	0.23
BLACKSTONE MTGE 3.75% 21-15/01/2027	USD	1,950,000.00	1,608,246.12	0.35
BLUE RACER MID/F 6.625% 18-15/07/2026	USD	750,000.00	682,768.07	0.15
BUCKEYE PARTNERS 4.125% 17-01/12/2027	USD	1,500,000.00	1,276,941.50	0.28
BUCKEYE PARTNERS 5.6% 14-15/10/2044	USD	1,000,000.00	701,438.40	0.15
BUILDERS FIRSTSO 4.25% 21-01/02/2032	USD	975,000.00	748,269.56	0.16
BUILDERS FIRSTSO 6.375% 22-15/06/2032	USD	750,000.00	672,889.01	0.15
C&S GROUP 5% 20-15/12/2028	USD	1,500,000.00	1,122,769.64	0.24
CABLE ONE INC 4% 20-15/11/2030	USD	1,000,000.00	822,633.95	0.18
CABLEVISION LIGH 3.875% 20-15/09/2027	USD	1,000,000.00	824,933.23	0.18
CALPINE CORP 3.75% 20-01/03/2031	USD	2,300,000.00	1,875,625.46	0.42
CALUMET SPECIAL 9.25% 20-15/07/2024	USD	330,000.00	338,616.08	0.07
CARNIVAL CORP 5.75% 21-01/03/2027	USD	1,000,000.00	723,882.98	0.16
CARNIVAL CORP 6% 21-01/05/2029	USD	500,000.00	350,898.76	0.08
CARNIVAL CORP 7.625% 20-01/03/2026	USD	650,000.00	508,628.04	0.11
CARNIVAL CORP 9.875% 20-01/08/2027	USD	1,000,000.00	976,244.85	0.21
CARRIAGE SERVICE 4.25% 21-15/05/2029	USD	675,000.00	557,026.06	0.12
CCO HOLDINGS LLC 4.5% 21-01/05/2032	USD	1,000,000.00	810,410.03	0.18
CCO HOLDINGS LLC 4.75% 19-01/03/2030	USD	4,500,000.00	3,854,342.79	0.84
CDK GLOBAL INC 5.25% 19-15/05/2029	USD	950,000.00	935,730.90	0.20
CENTRAL GARDEN 4.125% 21-30/04/2031	USD	1,000,000.00	806,296.69	0.17
CENTRAL PARENT 7.25% 22-15/06/2029	USD	500,000.00	482,353.11	0.10
CENTURYLINK INC 4% 20-15/02/2027	USD	775,000.00	655,971.95	0.14
CHARLES RIVER LA 4.25% 19-01/05/2028	USD	1,000,000.00	900,254.21	0.19
CHEMOURS CO 5.75% 20-15/11/2028	USD	800,000.00	682,498.73	0.15
CHESAPEAKE ESCRO 5.875% 21-01/02/2029	USD	750,000.00	707,844.68	0.15
CHS/COMMUNITY 4.75% 21-15/02/2031	USD	1,500,000.00	1,110,217.71	0.24
CHS/COMMUNITY 5.25% 22-15/05/2030	USD	500,000.00	382,276.52	0.08
CHS/COMMUNITY 5.625% 20-15/03/2027	USD	1,500,000.00	1,270,844.51	0.27
CINEMARK USA 5.875% 21-15/03/2026	USD	500,000.00	446,810.81	0.10
CITGO HOLDING 9.25% 19-01/08/2024	USD	3,000,000.00	2,924,149.98	0.64
CITGO PETROLEUM 6.375% 21-15/06/2026	USD	1,000,000.00	926,571.85	0.20
CLEAR CHNL WORLD 5.125% 19-15/08/2027	USD	1,000,000.00	845,155.51	0.18
CLEVELAND-CLIFFS 6.75% 20-15/03/2026	USD	708,000.00	703,515.99	0.15
CLYDESDALE ACQUI 6.625% 22-15/04/2029	USD	575,000.00	541,326.94	0.12
COEUR MINING INC 5.125% 21-15/02/2029	USD	1,000,000.00	685,486.31	0.15
COINBASE GLOBAL 3.375% 21-01/10/2028	USD	1,500,000.00	939,444.06	0.20
COINBASE GLOBAL 3.625% 21-01/10/2031	USD	675,000.00	379,248.80	0.08
COMMSCOPE FINANC 6% 19-01/03/2026	USD	1,750,000.00	1,616,723.34	0.35
COMMSCOPE INC 4.75% 21-01/09/2029	USD	500,000.00	402,165.86	0.09

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Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in USD	% NAV
United States (Continued)				
ACCO BRANDS CORP 4.25% 21-15/03/2029	USD	2,000,000.00	1,644,166.10	0.36
ACRISURE LLC 4.25% 21-15/02/2029	USD	1,250,000.00	1,015,304.18	0.22
ADAPTHEALTH LLC 5.125% 21-01/03/2030	USD	1,500,000.00	1,265,370.54	0.27
ADIANT GLOBAL HO 4.875% 16-15/08/2026	USD	3,050,000.00	2,683,225.79	0.59
ADTALEM GLOBAL 5.5% 21-01/03/2028	USD	1,042,000.00	935,972.80	0.20
COMPASS GRP LLC 5% 21-15/01/2032	USD	975,000.00	761,119.85	0.16
COMPASS GRP LLC 5.25% 21-15/04/2029	USD	500,000.00	414,602.21	0.09
COMSTOCK RE INC 6.75% 21-01/03/2029	USD	1,000,000.00	900,135.89	0.19
CONSOLIDATED COM 5% 21-01/10/2028	USD	2,000,000.00	1,600,301.24	0.35
CORECIVIC INC 8.25% 21-15/04/2026	USD	1,000,000.00	976,367.42	0.21
CRESTWOOD MID PA 5.625% 19-01/05/2027	USD	1,750,000.00	1,565,921.51	0.34
CROCS INC 4.25% 21-15/03/2029	USD	985,000.00	737,361.74	0.16
CROWDSTRIKE HOLD 3% 21-15/02/2029	USD	750,000.00	654,390.42	0.14
CSC HOLDINGS LLC 3.375% 20-15/02/2031	USD	750,000.00	557,756.00	0.12
CSC HOLDINGS LLC 4.125% 20-01/12/2030	USD	500,000.00	390,270.55	0.08
CSC HOLDINGS LLC 4.5% 21-15/11/2031	USD	2,000,000.00	1,546,620.50	0.33
CSC HOLDINGS LLC 4.625% 20-01/12/2030	USD	2,900,000.00	1,946,756.17	0.42
CUMULUS MED NEW 6.75% 19-01/07/2026	USD	1,500,000.00	1,383,991.47	0.30
DAVITA INC 3.75% 20-15/02/2031	USD	1,004,000.00	720,992.68	0.16
DEUTSCHE BANK NY 21-14/01/2032 FRN	USD	1,000,000.00	759,110.00	0.16
DIRECTV HLDGS/FN 5.875% 21-15/08/2027	USD	1,000,000.00	854,588.90	0.18
DISH DBS CORP 5.75% 21-01/12/2028	USD	975,000.00	722,907.64	0.16
DISH DBS CORP 5.875% 15-15/11/2024	USD	1,900,000.00	1,613,612.05	0.35
DIVERSIFIED HLTH 4.375% 21-01/03/2031	USD	500,000.00	340,585.99	0.07
ENCINO ACQUISIT 8.5% 21-01/05/2028	USD	700,000.00	664,712.97	0.14
ENERGIZER HLDGS 4.375% 20-31/03/2029	USD	1,650,000.00	1,267,649.76	0.27
ENERGIZER HLDGS 6.5% 22-31/12/2027	USD	475,000.00	416,851.31	0.09
ENERGY VEN/ENVEN 11.75% 21-15/04/2026	USD	1,361,000.00	1,378,399.91	0.30
ENTEGRIS ESCROW 5.95% 22-15/06/2030	USD	500,000.00	476,993.22	0.10
EQM MIDSTREAM PT 7.5% 22-01/06/2027	USD	700,000.00	675,325.86	0.15
FERRELLGAS ESCRO 5.375% 21-01/04/2026	USD	1,500,000.00	1,304,799.20	0.28
FERRELLGAS ESCRO 5.875% 21-01/04/2029	USD	2,250,000.00	1,841,335.00	0.40
FERTITTA ENT LLC 4.625% 22-15/01/2029	USD	1,450,000.00	1,237,833.58	0.27
FREEDOM MORTGAGE 7.625% 20-01/05/2026	USD	1,179,000.00	929,069.56	0.20
FREEDOM MORTGAGE 8.125% 17-15/11/2024	USD	250,000.00	216,000.13	0.05
FRONT RANGE BIDC 4% 20-01/03/2027	USD	1,000,000.00	831,071.03	0.18
FRONTIER COMM 5% 20-01/05/2028	USD	1,375,000.00	1,176,410.21	0.25
FRONTIER COMM 5.875% 20-15/10/2027	USD	2,850,000.00	2,570,123.30	0.56
FXI HOLDINGS 7.875% 17-01/11/2024	USD	1,250,000.00	1,085,966.49	0.23
GLOBAL INFRASTR 7.5% 22-15/04/2032	USD	1,965,000.00	1,526,780.40	0.33
GLOBAL NET LEASE 3.75% 20-15/12/2027	USD	2,000,000.00	1,669,927.88	0.36
GO DADDY OP/FIN 3.5% 21-01/03/2029	USD	1,250,000.00	1,055,328.50	0.23
GRAFTECH FINANC 4.625% 20-15/12/2028	USD	1,000,000.00	835,860.92	0.18
GRAY TELE INC 4.75% 20-15/10/2030	USD	1,500,000.00	1,176,137.51	0.25
GRIFFON CORP 5.75% 20-01/03/2028	USD	1,750,000.00	1,590,242.43	0.34
GYP HLDGS III 4.625% 21-01/05/2029	USD	750,000.00	584,914.99	0.13
H&E EQUIPMENT 3.875% 20-15/12/2028	USD	1,800,000.00	1,457,138.75	0.31
HARSCO CORP 5.75% 19-31/07/2027	USD	3,000,000.00	2,427,262.83	0.52
HESS MIDSTREAM P 5.125% 19-15/06/2028	USD	1,000,000.00	903,717.09	0.20
HFC PRESTIGE 4.75% 21-15/01/2029	USD	975,000.00	840,400.82	0.18
HILCORP ENERGY I 6% 22-15/04/2030	USD	725,000.00	640,859.24	0.14
HILTON DOMESTIC 3.625% 21-15/02/2032	USD	1,500,000.00	1,195,083.45	0.26
HILTON GRAND VAC 4.875% 21-01/07/2031	USD	1,000,000.00	765,417.41	0.17
HORIZON PHARMA 5.5% 19-01/08/2027	USD	1,000,000.00	965,271.71	0.21
HOSPITALITY PROP 4.35% 19-01/10/2024	USD	3,175,000.00	2,582,793.25	0.56
HOWARD HUGHES CO 4.125% 21-01/02/2029	USD	650,000.00	504,200.87	0.11
HUGHES SATELLITE 5.25% 17-01/08/2026	USD	500,000.00	463,143.84	0.10
HUNT COS INC 5.25% 21-15/04/2029	USD	2,400,000.00	2,063,937.67	0.45
ICAHN ENTER/FIN 4.375% 21-01/02/2029	USD	2,500,000.00	2,022,960.75	0.44
IEA ENERGY SERV 6.625% 21-15/08/2029	USD	2,300,000.00	1,904,268.74	0.41
IHEARTCOMMUNICAT 5.25% 19-15/08/2027	USD	1,500,000.00	1,285,950.17	0.28
II-VI INC 5% 21-15/12/2029	USD	475,000.00	417,499.45	0.09
IMOLA MERGER 4.75% 21-15/05/2029	USD	650,000.00	545,993.55	0.12
INDIGO MERGER 2.875% 21-15/07/2026	USD	1,000,000.00	891,984.26	0.19
INTL FC 8.625% 20-15/06/2025	USD	2,329,000.00	2,354,240.56	0.51
IRON MOUNTAIN 5.25% 17-15/03/2028	USD	970,000.00	871,733.21	0.19
JANE STREET GRP 4.5% 21-15/11/2029	USD	725,000.00	646,112.29	0.14
JEFFERIES FIN LL 5% 21-15/08/2028	USD	2,500,000.00	2,091,938.10	0.45
KB HOME 7.25% 22-15/07/2030	USD	500,000.00	474,153.50	0.10
KONTOOR BRANDS 4.125% 21-15/11/2029	USD	975,000.00	778,960.32	0.17
LABL ESCROW ISS 6.75% 19-15/07/2026	USD	1,000,000.00	900,478.25	0.19
LAMAR MEDIA CORP 3.625% 21-15/01/2031	USD	500,000.00	410,843.26	0.09
LAMB WESTON HLD 4.125% 21-31/01/2030	USD	950,000.00	827,811.24	0.18
LAREDO PETROLEUM 7.75% 21-31/07/2029	USD	1,500,000.00	1,358,090.28	0.29
LD HOLDINGS GRP 6.125% 21-01/04/2028	USD	750,000.00	458,132.69	0.10
LEVEL 3 FIN INC 3.75% 21-15/07/2029	USD	1,000,000.00	775,352.71	0.17
LGI HOMES INC 4% 21-15/07/2029	USD	1,000,000.00	746,976.78	0.16
LIBERTY MEDIA 8.5% 00-15/07/2029	USD	450,000.00	314,484.15	0.07
LIFE TIME INC 5.75% 21-15/01/2026	USD	500,000.00	449,905.02	0.10
LIFEPPOINT HEALTH 4.375% 20-15/02/2027	USD	800,000.00	704,624.02	0.15
LPL HOLDINGS INC 4% 21-15/03/2029	USD	1,000,000.00	861,336.99	0.19
LUMEN TECH INC 4.5% 20-15/01/2029	USD	3,200,000.00	2,391,744.13	0.52
MACYS RETAIL 5.875% 21-01/04/2029	USD	500,000.00	426,533.63	0.09
MADISON IAQ LLC 4.125% 21-30/06/2028	USD	670,000.00	557,615.23	0.12

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Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in USD	% NAV
United States (Continued)				
MATTEL INC 5.45% 11-01/11/2041	USD	500,000.00	442,028.80	0.10
MATTEL INC 5.875% 19-15/12/2027	USD	500,000.00	489,162.25	0.11
MATTHEWS INTERNA 5.25% 17-01/12/2025	USD	1,436,000.00	1,328,757.58	0.29
MEDNAX INC 5.375% 22-15/02/2030	USD	1,950,000.00	1,676,009.48	0.36
MIDCAP FINL ISSR 6.5% 21-01/05/2028	USD	1,500,000.00	1,292,189.24	0.28
MIDWEST GAMING B 4.875% 21-01/05/2029	USD	750,000.00	613,265.03	0.13
MOLINA HEALTHCAR 3.875% 21-15/05/2032	USD	2,000,000.00	1,683,984.08	0.36
MOLINA HEALTHCAR 4.375% 20-15/06/2028	USD	1,500,000.00	1,345,851.66	0.29
MONEYGRAM INTL 5.375% 21-01/08/2026	USD	950,000.00	903,965.72	0.20
MOZART DEBT ME 3.875% 21-01/04/2029	USD	1,000,000.00	853,761.32	0.18
MOZART DEBT ME 5.25% 21-01/10/2029	USD	500,000.00	416,203.28	0.09
MPH ACQUISITION 5.5% 21-01/09/2028	USD	1,175,000.00	1,048,963.51	0.23
MUELLER WATER 4% 21-15/06/2029	USD	700,000.00	611,712.98	0.13
MURPHY OIL USA 3.75% 21-15/02/2031	USD	500,000.00	426,751.56	0.09
NATIONSTAR MTG 5.5% 20-15/08/2028	USD	900,000.00	724,693.42	0.16
NCL CORP 5.875% 22-15/02/2027	USD	500,000.00	428,265.70	0.09
NCR CORP 5% 20-01/10/2028	USD	1,000,000.00	854,324.25	0.18
NCR CORP 5.125% 21-15/04/2029	USD	500,000.00	424,730.01	0.09
NEON HOLDINGS 10.125% 19-01/04/2026	USD	2,000,000.00	1,906,332.42	0.41
NEWELL RUBBERMAI 5.875% 16-01/04/2036	USD	440,000.00	380,975.10	0.08
NEWS CORP 3.875% 21-15/05/2029	USD	1,000,000.00	868,355.15	0.19
NEXSTAR BROADC 4.75% 20-01/11/2028	USD	750,000.00	655,797.59	0.14
NFP CORP 4.875% 21-15/08/2028	USD	1,000,000.00	858,563.41	0.19
NGL EN OP/FIN 7.5% 21-01/02/2026	USD	2,500,000.00	2,253,112.33	0.49
NIELSEN FINANCE 5.625% 20-01/10/2028	USD	1,500,000.00	1,393,905.21	0.30
NOVELIS CORP 4.75% 20-30/01/2030	USD	1,000,000.00	834,265.75	0.18
OCCIDENTAL PETE 7.875% 19-15/09/2031	USD	1,750,000.00	1,928,863.49	0.42
OCCIDENTAL PETE 7.95% 19-15/06/2039	USD	1,000,000.00	1,133,474.29	0.24
OPTION CARE HEAL 4.375% 21-31/10/2029	USD	575,000.00	493,640.02	0.11
OUTFRONT MEDIA C 4.25% 21-15/01/2029	USD	750,000.00	599,930.88	0.13
OWENS & MINOR 4.5% 21-31/03/2029	USD	750,000.00	613,173.58	0.13
PACTIV EVERGREEN 4.375% 21-15/10/2028	USD	950,000.00	808,563.78	0.17
PARTY CITY HLDG 8.75% 21-15/02/2026	USD	2,000,000.00	1,348,860.36	0.29
PENN NATL GAMING 4.125% 21-01/07/2029	USD	1,000,000.00	766,004.73	0.17
PETSMART INC/PE 4.75% 21-15/02/2028	USD	1,500,000.00	1,298,012.40	0.28
PLAYTIKA HOLDING 4.25% 21-15/03/2029	USD	1,500,000.00	1,250,121.30	0.27
POST HOLDINGS IN 4.5% 21-15/09/2031	USD	500,000.00	411,424.41	0.09
POST HOLDINGS IN 5.5% 19-15/12/2029	USD	750,000.00	672,961.94	0.15
PRA GROUP INC 5% 21-01/10/2029	USD	475,000.00	391,933.96	0.08
PRESTIGE BRANDS 3.75% 21-01/04/2031	USD	600,000.00	497,950.26	0.11
PRIME SEC/FIN 3.375% 20-31/08/2027	USD	1,500,000.00	1,252,705.56	0.27
PRIME SEC/FIN 6.25% 20-15/01/2028	USD	1,750,000.00	1,471,586.66	0.32
QUICKEN LOANS 3.625% 20-01/03/2029	USD	900,000.00	708,010.83	0.15
QUICKEN LOANS 3.875% 20-01/03/2031	USD	1,000,000.00	753,986.26	0.16
RACKSPACE TECH 3.5% 21-15/02/2028	USD	2,500,000.00	1,961,718.75	0.42
REALOGY GRP / CO 5.25% 22-15/04/2030	USD	1,200,000.00	889,270.34	0.19
RESIDEO FUNDING 4% 21-01/09/2029	USD	2,000,000.00	1,564,522.52	0.34
REYNOLDS GROUP 4% 20-15/10/2027	USD	3,000,000.00	2,566,855.05	0.55
RHP HOTEL PPTY 4.5% 21-15/02/2029	USD	500,000.00	424,229.04	0.09
RITE AID CORP 8% 20-15/11/2026	USD	2,250,000.00	1,752,763.95	0.38
ROYAL CARIBBEAN 4.25% 21-01/07/2026	USD	750,000.00	533,438.31	0.12
ROYAL CARIBBEAN 5.5% 21-31/08/2026	USD	500,000.00	368,528.65	0.08
RP ESCROW ISSUER 5.25% 20-15/12/2025	USD	1,500,000.00	1,303,426.52	0.28
RYAN SPECIALTY G 4.375% 22-01/02/2030	USD	1,000,000.00	871,331.31	0.19
SAFEWAY INC 7.25% 01-01/02/2031	USD	500,000.00	492,622.67	0.11
SBA COMMUNICATIO 3.125% 22-01/02/2029	USD	1,000,000.00	819,028.59	0.18
SCIENTIFIC GAMES 6.625% 22-01/03/2030	USD	950,000.00	809,134.59	0.17
SCOTTS MIRACLE 4% 22-01/04/2031	USD	1,000,000.00	756,943.61	0.16
SCRIPPS ESCROW 3.875% 20-15/01/2029	USD	1,000,000.00	831,491.03	0.18
SCRIPPS ESCROW 5.875% 19-15/07/2027	USD	1,500,000.00	1,317,465.62	0.28
SEALED AIR CORP 5% 22-15/04/2029	USD	500,000.00	473,609.52	0.10
SELECT MEDICAL 6.25% 19-15/08/2026	USD	1,000,000.00	936,567.03	0.20
SENIOR HOUSING 4.75% 18-15/02/2028	USD	900,000.00	664,556.05	0.14
SHEA HOMES 4.75% 20-15/02/2028	USD	1,032,000.00	836,965.70	0.18
SINCLAIR TELE 4.125% 20-01/12/2030	USD	1,925,000.00	1,529,148.24	0.33
SIRIUS XM RADIO 3.875% 21-01/09/2031	USD	1,000,000.00	797,230.55	0.17
SIRIUS XM RADIO 4% 21-15/07/2028	USD	500,000.00	433,277.37	0.09
SPECTRUM BRANDS 3.875% 21-15/03/2031	USD	1,250,000.00	1,009,443.81	0.22
SPEEDWAY MOTORSP 4.875% 19-01/11/2027	USD	1,400,000.00	1,263,900.92	0.27
SPIRIT AEROSYSYTE 7.5% 20-15/04/2025	USD	750,000.00	702,736.14	0.15
SPRINT CAP CORP 6.875% 98-15/11/2028	USD	1,000,000.00	1,056,031.94	0.23
SRM ESCROW ISSUR 6% 20-01/11/2028	USD	500,000.00	428,632.67	0.09
STANDARD INDS IN 3.375% 20-15/01/2031	USD	3,250,000.00	2,402,667.51	0.52
STANDARD INDS IN 5% 17-15/02/2027	USD	1,000,000.00	908,518.37	0.20
STAPLES INC 7.5% 19-15/04/2026	USD	1,000,000.00	830,543.75	0.18
STERICYCLE INC 3.875% 20-15/01/2029	USD	500,000.00	413,499.68	0.09
SUBURBAN PROPANE 5% 21-01/06/2031	USD	750,000.00	639,090.05	0.14
SUNCOKE ENERGY 4.875% 21-30/06/2029	USD	400,000.00	326,514.60	0.07
SUNOCO LP/FIN 4.5% 21-30/04/2030	USD	900,000.00	733,835.78	0.16
SUNOCO LP/FIN 5.875% 18-15/03/2028	USD	1,700,000.00	1,570,636.22	0.34
SWITCH LTD 3.75% 20-15/09/2028	USD	1,000,000.00	990,469.58	0.21
SYNEOS HEALTH IN 3.625% 20-15/01/2029	USD	1,175,000.00	1,002,225.50	0.22
SYNOVUS FINL 19-07/02/2029 FRN	USD	500,000.00	483,572.16	0.10
TALLGRASS NRG 5.5% 17-15/01/2028	USD	750,000.00	638,732.52	0.14

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Description	Currency	Quantity	Market Value in USD	% NAV
United States (Continued)				
TALLGRASS NRG 6% 21-01/09/2031	USD	1,975,000.00	1,638,582.11	0.35
TALOS PRODUCTION 12% 21-15/01/2026	USD	1,000,000.00	1,043,415.66	0.23
TEGNA INC 5% 19-15/09/2029	USD	1,000,000.00	946,572.11	0.20
TENET HEALTHCARE 4.25% 21-01/06/2029	USD	1,750,000.00	1,483,019.39	0.32
TENET HEALTHCARE 6.125% 22-15/06/2030	USD	1,200,000.00	1,126,208.66	0.24
TENET HEALTHCARE 6.25% 19-01/02/2027	USD	727,000.00	673,737.84	0.15
TENNECO INC 5.125% 21-15/04/2029	USD	3,100,000.00	2,924,010.77	0.64
T-MOBILE USA INC 2.625% 21-15/02/2029	USD	2,000,000.00	1,685,289.82	0.36
T-MOBILE USA INC 2.875% 21-15/02/2031	USD	500,000.00	415,298.10	0.09
TRAVEL + LEISURE 4.5% 21-01/12/2029	USD	1,000,000.00	793,731.79	0.17
TRIUMPH GROUP 8.875% 20-01/06/2024	USD	475,000.00	478,652.37	0.10
TRONOX INC 4.625% 21-15/03/2029	USD	1,500,000.00	1,213,494.38	0.26
TTM TECHNOLOGIES 4% 21-01/03/2029	USD	1,100,000.00	927,270.41	0.20
TWITTER INC 5% 22-01/03/2030	USD	1,000,000.00	949,631.73	0.21
UBER TECHNOLOGIE 7.5% 19-15/09/2027	USD	1,000,000.00	969,371.06	0.21
UNITED AIRLINES 4.625% 21-15/04/2029	USD	1,400,000.00	1,188,558.94	0.26
UNITI / CSL 4.75% 21-15/04/2028	USD	1,000,000.00	825,262.74	0.18
UNIVISION COMM 7.375% 22-30/06/2030	USD	1,000,000.00	978,499.39	0.21
VALEANT PHARMA 9% 17-15/12/2025	USD	1,500,000.00	1,110,298.31	0.24
VALVOLINE INC 3.625% 21-15/06/2031	USD	500,000.00	401,884.36	0.09
VERTIV GROUP COR 4.125% 21-15/11/2028	USD	450,000.00	367,305.76	0.08
VIASAT INC 6.5% 20-15/07/2028	USD	2,000,000.00	1,411,637.52	0.31
VIAVI SOLUTIONS 3.75% 21-01/10/2029	USD	500,000.00	421,186.63	0.09
VICI PROPERTIES 3.875% 22-15/02/2029	USD	1,000,000.00	862,254.89	0.19
VICTORIAS SECRE 4.625% 21-15/07/2029	USD	1,000,000.00	755,537.21	0.16
VISTRA OPERATION 5% 19-31/07/2027	USD	1,500,000.00	1,361,481.60	0.29
WINDSTREAM ESCRO 7.75% 20-15/08/2028	USD	2,220,000.00	1,791,317.87	0.39
WR GRACE HOLDING 4.875% 21-15/06/2027	USD	1,000,000.00	871,099.14	0.19
WYNN LAS VEGAS 5.25% 17-15/05/2027	USD	1,475,000.00	1,265,220.81	0.27
WYNN LAS VEGAS 5.5% 15-01/03/2025	USD	1,000,000.00	916,211.41	0.20
WYNN RESORTS FIN 5.125% 19-01/10/2029	USD	350,000.00	274,290.26	0.06
ZI TECH/ZI FIN 3.875% 21-01/02/2029	USD	500,000.00	419,048.69	0.09
ZIPRECRUITER INC 5% 22-15/01/2030	USD	534,000.00	451,483.29	0.10
			271,612,539.57	58.70
Canada				
1011778 BC ULC / 3.5% 20-15/02/2029	USD	600,000.00	509,385.20	0.11
1011778 BC ULC / 4% 20-15/10/2030	USD	1,600,000.00	1,286,218.00	0.29
AIR CANADA 3.875% 21-15/08/2026	USD	500,000.00	425,297.39	0.09
BROOKFIELD RESID 6.25% 19-15/09/2027	USD	1,250,000.00	1,047,580.54	0.23
CANACOL ENRG LTD 5.75% 21-24/11/2028	USD	1,500,000.00	1,216,854.11	0.26
ERO COPPER CORP 6.5% 22-15/02/2030	USD	750,000.00	605,945.25	0.13
GFL ENVIRON INC 4.375% 21-15/08/2029	USD	1,000,000.00	810,867.41	0.18
HUDBAY MINERALS 4.5% 21-01/04/2026	USD	500,000.00	418,961.29	0.09
IAMGOLD CORP 5.75% 20-15/10/2028	USD	1,250,000.00	833,062.28	0.18
MERCER INTL INC 5.125% 21-01/02/2029	USD	1,000,000.00	860,459.86	0.19
NOVA CHEMICALS 5.25% 17-01/06/2027	USD	500,000.00	430,150.00	0.09
OPEN TEXT CORP 3.875% 21-01/12/2029	USD	1,500,000.00	1,264,050.14	0.27
PANTHER BF AGG 2 6.25% 19-15/05/2026	USD	750,000.00	724,402.74	0.16
PARKLAND CORP/CA 4.5% 21-01/10/2029	USD	1,000,000.00	817,259.93	0.18
PARKLAND CORP/CA 4.625% 21-01/05/2030	USD	975,000.00	792,056.47	0.17
RESOLUTE FOREST 4.875% 21-01/03/2026	USD	500,000.00	452,252.28	0.10
SUPERIOR PLUS 4.5% 21-15/03/2029	USD	1,000,000.00	850,374.39	0.18
TASEKO MINES LTD 7% 21-15/02/2026	USD	1,260,000.00	1,084,461.46	0.23
TELESAT CANADA/L 4.875% 19-01/06/2027	USD	1,500,000.00	881,118.96	0.19
			15,310,757.70	3.32
Luxembourg				
ACU PETROLEO LUX 7.5% 22-13/01/2032	USD	1,000,000.00	845,149.99	0.18
ATLAS LUXCO 4 4.625% 21-01/06/2028	USD	1,600,000.00	1,315,825.70	0.28
GOL FINANCE SA 8% 20-30/06/2026	USD	2,000,000.00	1,330,252.95	0.29
INTELSAT JACKSON 6.5% 22-15/03/2030	USD	1,250,000.00	1,034,046.41	0.22
MOVIDA EUROPE SA 5.25% 21-08/02/2031	USD	1,200,000.00	930,806.20	0.20
SIMPAR EUROPE 5.2% 21-26/01/2031	USD	1,000,000.00	779,172.60	0.17
TUPY OVERSEAS SA 4.5% 21-16/02/2031	USD	1,000,000.00	775,117.15	0.17
			7,010,371.00	1.51
Australia				
FMG RES AUG 2006 4.375% 21-01/04/2031	USD	1,900,000.00	1,565,220.10	0.34
FMG RES AUG 2006 5.875% 22-15/04/2030	USD	200,000.00	181,983.94	0.03
NUFARM AU LTD/AM 5% 22-27/01/2030	USD	2,200,000.00	1,876,533.25	0.41
			3,623,737.29	0.78
Brazil				
MC BRAZIL 7.25% 21-30/06/2031	USD	2,750,000.00	2,211,149.93	0.48
STONECO LTD 3.95% 21-16/06/2028	USD	1,500,000.00	1,192,338.27	0.26
			3,403,488.20	0.74
Netherlands				
ALCOA NEDERLAND 5.5% 20-15/12/2027	USD	500,000.00	474,400.61	0.10
KENNEDY-WILSON 4.75% 21-01/03/2029	USD	800,000.00	657,905.36	0.14
SENSATA TECH BV 4% 21-15/04/2029	USD	500,000.00	426,341.02	0.09
UPC BROAD FINCO 4.875% 21-15/07/2031	USD	2,000,000.00	1,630,967.78	0.36
			3,189,614.77	0.69
Britain				
CONNECT FINCO 6.75% 19-01/10/2026	USD	1,300,000.00	1,163,016.31	0.25
JAGUAR LAND ROVR 4.5% 17-01/10/2027	USD	900,000.00	662,523.06	0.14
PAYSAFE FIN PLC 4% 21-15/06/2029	USD	725,000.00	523,286.19	0.11

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Description	Currency	Quantity	Market Value in USD	% NAV
Britain (Continued)				
PETROFAC LTD 9.75% 21-15/11/2026	USD	750,000.00	582,407.69	0.13
			2,931,233.25	0.63
Italy				
NEXI 2.125% 21-30/04/2029	EUR	1,000,000.00	732,001.82	0.16
SOFIMA HOLDING 3.75% 20-15/01/2028	EUR	1,000,000.00	844,325.08	0.18
UNICREDIT SPA 5.861% 17-19/06/2032	USD	1,500,000.00	1,327,062.44	0.29
			2,903,389.34	0.63
Cayman Islands				
GLB AIR LEASE CO 6.5% 19-15/09/2024	USD	1,000,000.00	758,775.66	0.16
SEAGATE HDD CAYM 3.125% 20-15/07/2029	USD	1,000,000.00	792,434.32	0.17
SEAGATE HDD CAYM 3.375% 20-15/07/2031	USD	750,000.00	584,798.12	0.13
			2,136,008.10	0.46
Ireland				
CASTLELAKE AVIAT 5% 21-15/04/2027	USD	1,250,000.00	1,047,581.74	0.23
JAZZ SECURITIES 4.375% 21-15/01/2029	USD	1,000,000.00	893,817.56	0.19
			1,941,399.30	0.42
Norway				
ADEVINTA ASA 3% 20-15/11/2027	EUR	2,000,000.00	1,752,428.35	0.38
			1,752,428.35	0.38
Bermuda				
VIKING OCEAN CR 5.625% 21-15/02/2029	USD	1,300,000.00	1,039,039.51	0.22
			1,039,039.51	0.22
Denmark				
WELLTEC INTL 8.25% 21-15/10/2026	USD	1,010,000.00	986,910.18	0.21
			986,910.18	0.21
France				
SPCM SA 3.375% 21-15/03/2030	USD	1,000,000.00	802,500.00	0.17
			802,500.00	0.17
Malta				
VISTAJET MALTA 6.375% 22-01/02/2030	USD	1,000,000.00	801,317.35	0.17
			801,317.35	0.17
Mexico				
BRASKEM IDESA SA 6.99% 21-20/02/2032	USD	1,000,000.00	786,875.44	0.17
			786,875.44	0.17
Hong Kong				
SEASPAN CORP 5.5% 21-01/08/2029	USD	950,000.00	754,455.47	0.16
			754,455.47	0.16
Total Bonds and other debt instruments			320,986,064.82	69.36
Total transferable securities and money market instruments dealt in on another regulated market			320,986,064.82	69.36
Other Transferable Securities				
Bonds and other debt instruments				
Canada				
AIR CANADA 4.625% 21-15/08/2029	CAD	1,000,000.00	660,407.64	0.14
			660,407.64	0.14
United States				
OLYMPUS WTR HLDG 3.875% 21-01/10/2028	EUR	500,000.00	425,682.23	0.09
			425,682.23	0.09
Total Bonds and other debt instruments			1,086,089.87	0.23
Total Other Transferable Securities			1,086,089.87	0.23
Total Portfolio			440,059,512.84	95.09

SLI Global High Yield Bond Fund

Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in USD	% NAV
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds and other debt instruments				
United States				
BALL CORP 2.875% 20-15/08/2030	USD	8,746,000.00	7,086,924.29	2.09
BALL CORP 3.125% 21-15/09/2031	USD	2,379,000.00	1,924,042.97	0.57
CENTURY TEL ENTP 6.875% 98-15/01/2028	USD	2,840,000.00	2,519,903.88	0.74
CULLINAN HOLDCO 4.625% 21-15/10/2026	EUR	3,161,000.00	2,683,436.66	0.79
ENCOMPASS HLTH 4.5% 19-01/02/2028	USD	1,348,000.00	1,161,745.88	0.34
ENCOMPASS HLTH 4.625% 20-01/04/2031	USD	868,000.00	706,173.93	0.21
ENCOMPASS HLTH 4.75% 19-01/02/2030	USD	1,918,000.00	1,615,517.26	0.48
ENCORE CAPITAL 5.375% 20-15/02/2026	GBP	2,414,000.00	2,756,443.05	0.81
FORD MOTOR CO 3.25% 21-12/02/2032	USD	2,771,000.00	2,075,534.61	0.61
FORD MOTOR CO 9% 20-22/04/2025	USD	758,000.00	813,297.27	0.24
FORD MOTOR CRED 4.95% 22-28/05/2027	USD	1,290,000.00	1,198,672.91	0.35
FORD MOTOR CRED 5.125% 20-16/06/2025	USD	2,099,000.00	2,009,068.39	0.59
GEN MOTORS FIN 5% 22-09/04/2027	USD	1,583,000.00	1,553,050.97	0.46
GRAPHIC PACKAGIN 3.75% 21-01/02/2030	USD	8,088,000.00	6,887,117.86	2.03
HCA INC 5.625% 18-01/09/2028	USD	1,196,000.00	1,178,135.79	0.35
HCA INC 5.875% 15-15/02/2026	USD	2,053,000.00	2,068,044.53	0.61
HCA INC 5.875% 19-01/02/2029	USD	1,150,000.00	1,152,204.35	0.34
HOWMET AEROSPACE 3% 21-15/01/2029	USD	9,077,000.00	7,523,408.36	2.22
HOWMET AEROSPACE 6.875% 20-01/05/2025	USD	219,000.00	225,066.24	0.07
IQVIA INC 2.25% 19-15/01/2028	EUR	2,000,000.00	1,739,186.89	0.51
OCCIDENTAL PETE 5.5% 20-01/12/2025	USD	489,000.00	483,387.55	0.14
ROYAL CARIBBEAN 3.7% 17-15/03/2028	USD	5,772,000.00	3,688,192.04	1.09
SOUTHWESTERN ENE 4.75% 21-01/02/2032	USD	2,116,000.00	1,812,421.48	0.53
TENET HEALTHCARE 4.625% 17-15/07/2024	USD	2,418,000.00	2,325,032.57	0.69
T-MOBILE USA INC 3.5% 21-15/04/2031	USD	3,354,000.00	2,892,832.45	0.85
WYNDHAM WORLDWID 5.1% 15-01/10/2025	USD	1,201,000.00	1,174,983.23	0.34
			61,253,825.41	18.05
Britain				
ARQIVA BROAD FIN 6.75% 18-30/09/2023	GBP	2,760,000.00	3,204,583.19	0.94
BELLIS ACQUISITI 3.25% 21-16/02/2026	GBP	780,000.00	739,198.03	0.22
BELLIS ACQUISITI 4.5% 21-16/02/2026	GBP	2,131,000.00	2,083,053.61	0.61
EG GLOBAL 6.25% 19-30/10/2025	EUR	2,265,000.00	2,132,719.97	0.63
INEOS FINANCE PL 3.375% 20-31/03/2026	EUR	750,000.00	706,582.82	0.21
JERROLD FINCO 4.875% 20-15/01/2026	GBP	661,000.00	709,205.18	0.21
JERROLD FINCO 5.25% 21-15/01/2027	GBP	1,100,000.00	1,184,885.13	0.35
PINEWOOD FINANCE 3.25% 19-30/09/2025	GBP	1,610,000.00	1,713,747.27	0.51
PREMIER FOODS 3.5% 21-15/10/2026	GBP	1,000,000.00	1,061,550.04	0.31
ROLLS-ROYCE PLC 5.75% 20-15/10/2027	GBP	3,300,000.00	3,786,789.23	1.12
TALKTALK TELECOM 3.875% 20-20/02/2025	GBP	3,444,000.00	3,426,780.10	1.01
VERY GRP FUNDING 6.5% 21-01/08/2026	GBP	2,538,000.00	2,362,084.05	0.70
VIRGIN MEDIA SEC 5.25% 19-15/05/2029	GBP	1,250,000.00	1,301,959.63	0.37
			24,413,138.25	7.19
Luxembourg				
ALBION FINANCING 8.75% 21-15/04/2027	USD	1,820,000.00	1,538,543.93	0.45
ALTICE FINANCING 5.75% 21-15/08/2029	USD	2,004,000.00	1,609,639.59	0.47
CIDRON AIDA FINC 5% 21-01/04/2028	EUR	1,721,000.00	1,504,652.95	0.44
CIDRON AIDA FINC 6.25% 21-01/04/2028	GBP	1,200,000.00	1,200,578.30	0.35
GARFUNKELUX HOLD 6.75% 20-01/11/2025	EUR	2,058,000.00	1,919,366.70	0.57
GARFUNKELUX HOLD 7.75% 20-01/11/2025	GBP	1,380,000.00	1,504,870.99	0.44
KLEOPATRA FINCO 4.25% 21-01/03/2026	EUR	1,205,000.00	1,035,122.50	0.31
LINCOLN FIN 19-01/04/2024 FRN	EUR	113,000.00	115,234.28	0.03
LINCOLN FIN 3.625% 19-01/04/2024	EUR	1,793,000.00	1,818,415.32	0.54
MATTERHORN TELE 3.125% 19-15/09/2026	EUR	5,623,000.00	5,011,496.36	1.49
			17,257,920.92	5.09
Netherlands				
ASHLAND SERVICES 2% 20-30/01/2028	EUR	1,200,000.00	1,031,711.73	0.30
DUFY ONE BV 3.375% 21-15/04/2028	EUR	1,602,000.00	1,283,323.88	0.38
NOBEL BIDCO BV 3.125% 21-15/06/2028	EUR	1,777,000.00	1,269,804.62	0.37
TEVA PHARMACEUCI 3.15% 16-01/10/2026	USD	4,254,000.00	3,530,921.54	1.05
TEVA PHARMACEUTI 4.75% 21-09/05/2027	USD	792,000.00	681,444.82	0.20
TEVA PHARMACEUTI 5.125% 21-09/05/2029	USD	1,029,000.00	863,041.11	0.25
TRIVIUM PACK FIN 5.5% 19-15/08/2026	USD	1,146,000.00	1,080,963.48	0.32
UNITED GROUP 5.25% 22-01/02/2030	EUR	1,470,000.00	1,142,644.08	0.34
ZF EUROPE 3% 19-23/10/2029	EUR	3,000,000.00	2,298,270.71	0.68
			13,182,125.97	3.89
Germany				
CT INVESTMENT 5.5% 21-15/04/2026	EUR	3,114,000.00	2,669,286.97	0.79
GRUENENTHAL GMBH 3.625% 21-15/11/2026	EUR	835,000.00	791,470.46	0.23
GRUENENTHAL GMBH 4.125% 21-15/05/2028	EUR	450,000.00	404,374.78	0.12
HT TROPLAST AG 9.25% 20-15/07/2025	EUR	1,600,000.00	1,486,155.16	0.44
NIDDA HEALTHCARE 3.5% 17-30/09/2024	EUR	3,153,000.00	2,928,456.87	0.86
SCHAEFFLER AG 2.875% 19-26/03/2027	EUR	1,115,000.00	1,016,205.06	0.30
SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	1,700,000.00	1,444,049.98	0.43
VERTICAL MIDCO G 20-15/07/2027 FRN	EUR	375,000.00	369,538.23	0.11
VERTICAL MIDCO G 4.375% 20-15/07/2027	EUR	1,170,000.00	1,061,821.61	0.31
			12,171,359.12	3.59

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV

Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in USD	% NAV
France				
ALTICE FRANCE 5.875% 18-01/02/2027	EUR	5,360,000.00	4,891,810.16	1.44
RCI BANQUE 19-18/02/2030 FRN	EUR	100,000.00	91,328.89	0.03
			4,983,139.05	1.47
Ireland				
PERRIGO FINANCE 4.4% 20-15/06/2030	USD	3,769,000.00	3,374,385.66	0.99
			3,374,385.66	0.99
Japan				
SOFTBANK GRP COR 4% 17-19/09/2029	EUR	3,450,000.00	2,587,160.01	0.76
			2,587,160.01	0.76
Sweden				
VERISURE HOLDING 3.25% 21-15/02/2027	EUR	1,799,000.00	1,559,067.61	0.46
VERISURE HOLDING 3.875% 20-15/07/2026	EUR	1,098,000.00	1,007,961.38	0.30
			2,567,028.99	0.76
Norway				
NASSA TOPCO 2.875% 17-06/04/2024	EUR	1,473,000.00	1,470,315.21	0.43
			1,470,315.21	0.43
Total Bonds and other debt instruments			143,260,398.59	42.22
Total transferable securities and money market instruments admitted to an official exchange listing			143,260,398.59	42.22

Transferable securities and money market instruments dealt in on another regulated market

Bonds and other debt instruments

United States				
180 MEDICAL INC 3.875% 21-15/10/2029	USD	3,635,000.00	3,164,015.27	0.93
ACADEMY LTD 6% 20-15/11/2027	USD	2,491,000.00	2,278,617.89	0.67
ADAMS HOMES INC 7.5% 20-15/02/2025	USD	2,650,000.00	2,508,165.24	0.74
ADVANCED DRAINAG 6.375% 22-15/06/2030	USD	1,056,000.00	1,033,656.46	0.30
ARDAGH METAL PAC 6% 22-15/06/2027	USD	1,733,000.00	1,716,048.40	0.51
AVIS BUDGET CAR 5.375% 21-01/03/2029	USD	4,407,000.00	3,691,999.42	1.09
BAUSCH HEALTH AMERICA 8.5% 18-31/01/2027	USD	2,530,000.00	1,777,620.45	0.52
CARNIVAL CORP 6% 21-01/05/2029	USD	1,479,000.00	1,037,958.52	0.31
CCO HOLDINGS LLC 4.25% 20-01/02/2031	USD	5,626,000.00	4,627,624.11	1.36
CCO HOLDINGS LLC 4.25% 21-15/01/2034	USD	4,742,000.00	3,675,476.92	1.08
CENTENE CORP 3.375% 20-15/02/2030	USD	2,314,000.00	1,964,655.54	0.58
CENTENE CORP 4.25% 20-15/12/2027	USD	1,089,000.00	1,018,357.80	0.30
CENTENE CORP 4.625% 20-15/12/2029	USD	2,158,000.00	2,014,800.13	0.59
CENTERFIELD MEDI 6.625% 21-01/08/2026	USD	1,354,000.00	1,113,295.76	0.33
CHENIERE ENERGY 4.625% 21-15/10/2028	USD	4,394,000.00	3,981,388.86	1.17
CHENIERE ENERGY 4.5% 20-01/10/2029	USD	2,230,000.00	1,995,523.55	0.59
CLEAN HARBORS IN 4.875% 19-15/07/2027	USD	3,373,000.00	3,090,131.69	0.91
CLEAN HARBORS IN 5.125% 19-15/07/2029	USD	3,003,000.00	2,767,701.02	0.82
CLYDESDALE ACQUI 6.625% 22-15/04/2029	USD	380,000.00	357,746.50	0.11
COINBASE GLOBAL 3.375% 21-01/10/2028	USD	1,645,000.00	1,030,256.99	0.30
COINBASE GLOBAL 3.625% 21-01/10/2031	USD	1,634,000.00	918,063.01	0.27
CONSENSUS CLOUD 6% 21-15/10/2026	USD	679,000.00	589,255.60	0.17
CONSENSUS CLOUD 6.5% 21-15/10/2028	USD	1,919,000.00	1,585,424.01	0.47
CONSOLIDATED COM 5% 21-01/10/2028	USD	2,257,000.00	1,805,939.95	0.53
CONSOLIDATED COM 6.5% 20-01/10/2028	USD	2,663,000.00	2,268,474.53	0.67
CSC HOLDINGS LLC 4.125% 20-01/12/2030	USD	3,473,000.00	2,710,819.24	0.80
DARLING INGREDIE 6% 22-15/06/2030	USD	1,868,000.00	1,865,812.61	0.55
GCI LLC 4.75% 20-15/10/2028	USD	2,198,000.00	1,909,423.44	0.56
GOODYEAR TIRE 5% 22-15/07/2029	USD	3,608,000.00	3,019,319.04	0.89
GOODYEAR TIRE 5.625% 21-30/04/2033	USD	1,422,000.00	1,139,456.62	0.34
HESS MIDSTREAM 4.25% 21-15/02/2030	USD	2,325,000.00	1,972,185.06	0.58
HESS MIDSTREAM 5.5% 22-15/10/2030	USD	919,000.00	827,455.10	0.24
HESS MIDSTREAM P 5.625% 19-15/02/2026	USD	1,064,000.00	1,015,022.98	0.30
HILCORP ENERGY I 5.75% 21-01/02/2029	USD	2,222,000.00	1,941,606.80	0.57
HILCORP ENERGY I 6% 21-01/02/2031	USD	565,000.00	489,577.06	0.14
IRON MOUNTAIN 5% 20-15/07/2028	USD	2,007,000.00	1,781,434.53	0.53
IRON MOUNTAIN 5.25% 17-15/03/2028	USD	1,324,000.00	1,189,870.90	0.35
IRON MOUNTAIN 5.25% 20-15/07/2030	USD	3,228,000.00	2,812,556.56	0.83
IRON MTN INFORM 5% 21-15/07/2032	USD	866,000.00	702,475.59	0.21
ITT HOLDINGS LLC 6.5% 21-01/08/2029	USD	2,126,000.00	1,724,908.80	0.51
KINETIK HLDINGS 5.875% 22-15/06/2030	USD	1,875,000.00	1,789,323.53	0.53
LOGAN MERGER SUB 5.5% 20-01/09/2027	USD	4,486,000.00	3,077,632.05	0.91
MACYS RETAIL 5.875% 21-01/04/2029	USD	4,123,000.00	3,517,196.27	1.04
MACYS RETAIL 5.875% 22-15/03/2030	USD	57,000.00	48,040.37	0.01
MACYS RETAIL 6.125% 22-15/03/2032	USD	173,000.00	144,639.86	0.04
MARRIOTT OWNERSH 4.5% 21-15/06/2029	USD	250,000.00	208,688.36	0.06
MARRIOTT OWNERSH 4.75% 20-15/01/2028	USD	4,687,000.00	4,122,206.47	1.21
MOZART DEBT ME 3.875% 21-01/04/2029	USD	3,321,000.00	2,835,341.34	0.84
NCL CORP 5.875% 22-15/02/2027	USD	4,396,000.00	3,765,312.03	1.11
NETFLIX INC 5.875% 18-15/11/2028	USD	3,832,000.00	3,755,580.61	1.11
NEW ENTERPRISE 5.25% 21-15/07/2028	USD	1,595,000.00	1,331,943.40	0.39
NIELSEN FINANCE 5.625% 20-01/10/2028	USD	1,745,000.00	1,621,576.39	0.48
NOVELIS CORP 3.25% 21-15/11/2026	USD	2,365,000.00	2,007,991.76	0.59
NOVELIS CORP 3.875% 21-15/08/2031	USD	511,000.00	394,247.68	0.12
NOVELIS CORP 4.75% 20-30/01/2030	USD	769,000.00	641,550.36	0.19
NRG ENERGY INC 3.375% 20-15/02/2029	USD	1,165,000.00	943,638.14	0.28
NRG ENERGY INC 3.625% 20-15/02/2031	USD	688,000.00	542,655.27	0.16
NRG ENERGY INC 5.25% 19-15/06/2029	USD	3,531,000.00	3,171,831.80	0.93
OCCIDENTAL PETE 5.55% 19-15/03/2026	USD	1,986,000.00	1,978,342.74	0.58

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV

Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in USD	% NAV
United States (Conitnued)				
ORGANON FIN 1 4.125% 21-30/04/2028	USD	3,407,000.00	3,019,450.04	0.89
PARK INTERMED HL 4.875% 21-15/05/2029	USD	1,518,000.00	1,306,572.73	0.39
POST HOLDINGS IN 4.5% 21-15/09/2031	USD	1,841,000.00	1,514,864.68	0.45
POST HOLDINGS IN 5.5% 19-15/12/2029	USD	2,193,000.00	1,967,740.70	0.58
RATTLER MIDSTREA 5.625% 20-15/07/2025	USD	1,812,000.00	1,812,158.22	0.53
ROYAL CARIBBEAN 5.5% 21-01/04/2028	USD	910,000.00	633,545.06	0.19
SABRE GLBL INC 7.375% 20-01/09/2025	USD	2,137,000.00	1,984,433.39	0.58
SEALED AIR CORP 5% 22-15/04/2029	USD	1,325,000.00	1,255,065.23	0.37
SEALED AIR CORP 6.875% 03-15/07/2033	USD	1,755,000.00	1,785,218.50	0.53
SIRIUS XM RADIO 4.125% 20-01/07/2030	USD	702,000.00	586,736.53	0.17
SIRIUS XM RADIO 5.5% 19-01/07/2029	USD	3,472,000.00	3,193,608.79	0.94
SIX FLAGS THEME 7% 20-01/07/2025	USD	4,637,000.00	4,709,927.63	1.40
STAPLES INC 7.5% 19-15/04/2026	USD	3,208,000.00	2,664,384.35	0.79
STARWOOD PROP TR 3.625% 21-15/07/2026	USD	2,367,000.00	2,017,177.35	0.59
SUNCOKE ENERGY 4.875% 21-30/06/2029	USD	3,542,000.00	2,891,286.82	0.85
TEMPUR SEALY INT 3.875% 21-15/10/2031	USD	3,398,000.00	2,550,579.03	0.75
TENET HEALTHCARE 6.125% 22-15/06/2030	USD	1,167,000.00	1,095,237.93	0.32
TRAVEL LEISURE CO 6.625% 20-31/07/2026	USD	699,000.00	668,993.85	0.20
UNIFRAX ESC ISS 5.25% 21-30/09/2028	USD	3,568,000.00	2,854,489.56	0.84
UNIVISION COMM 4.5% 21-01/05/2029	USD	3,430,000.00	2,966,264.38	0.87
UNIVISION COMM 7.375% 22-30/06/2030	USD	393,000.00	384,550.26	0.11
USA PART/USA FIN 6.875% 19-01/09/2027	USD	3,580,000.00	3,180,244.63	0.94
VENTURE GLOBAL C 3.875% 21-01/11/2033	USD	2,243,000.00	1,852,292.23	0.55
VENTURE GLOBAL C 3.875% 21-15/08/2029	USD	875,000.00	767,768.84	0.23
VENTURE GLOBAL C 4.125% 21-15/08/2031	USD	875,000.00	752,274.70	0.22
VISTRA OPERATION 5.625% 19-15/02/2027	USD	2,985,000.00	2,811,362.94	0.83
WOLVERINE WORLD 4% 21-15/08/2029	USD	4,080,000.00	3,276,471.01	0.97
WYNDHAM INC 4.625% 19-01/03/2030	USD	1,137,000.00	882,581.21	0.26
WYNDHAM WORLDWID 5.75% 17-01/04/2027	USD	430,000.00	388,133.17	0.11
ZF NA CAPITAL 4.75% 15-29/04/2025	USD	2,071,000.00	1,915,883.30	0.56
			170,701,157.44	50.31
Canada				
GFL ENVIRON INC 3.5% 20-01/09/2028	USD	2,320,000.00	2,013,528.21	0.59
GFL ENVIRON INC 4.75% 21-15/06/2029	USD	1,416,000.00	1,186,571.33	0.35
NOVA CHEMICALS 4.25% 21-15/05/2029	USD	2,787,000.00	2,192,824.75	0.65
			5,392,924.29	1.59
Netherlands				
CIMPRESS NV 7% 18-15/06/2026	USD	3,133,000.00	2,502,037.77	0.74
TEVA PHARMACEUTI 7.125% 20-31/01/2025	USD	1,084,000.00	1,059,985.70	0.31
VTR FIN BV 6.375% 20-15/07/2028	USD	1,736,000.00	1,267,000.54	0.37
			4,829,024.01	1.42
France				
ILIAD HOLDING 6.5% 21-15/10/2026	USD	1,676,000.00	1,511,070.07	0.45
			1,511,070.07	0.45
Total Bonds and other debt instruments			182,434,175.81	53.77
Total transferable securities and money market instruments dealt in on another regulated market			182,434,175.81	53.77
Total Portfolio			325,694,574.40	95.99

Euro Covered-Call

Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in EUR	% NAV
Transferable securities and money market instruments admitted to an official exchange listing				
Shares				
France				
AIR LIQUIDE SA	EUR	7,454.00	955,006.48	2.44
AIRBUS SE	EUR	9,766.00	902,866.70	2.31
AXA SA	EUR	33,749.00	731,003.34	1.87
BNP PARIBAS	EUR	16,038.00	727,563.87	1.86
ESSILORLUXOTTICA	EUR	2,657.00	379,685.30	0.97
KERING	EUR	979.00	479,807.90	1.23
LOREAL	EUR	4,021.00	1,324,115.30	3.38
LVMH MOET HENNESSY LOUIS VUI	EUR	3,351.00	1,949,276.70	4.98
SAFRAN SA	EUR	2,607.00	245,605.47	0.63
SANOFI	EUR	18,168.00	1,750,305.12	4.47
SCHNEIDER ELECTRIC SE	EUR	7,786.00	879,039.40	2.24
TOTALENERGIES SE	EUR	52,086.00	2,623,571.82	6.70
VINCI SA	EUR	6,970.00	592,171.20	1.50
			13,540,018.60	34.58
Germany				
ADIDAS AG	EUR	3,748.00	632,512.48	1.62
ALLIANZ SE-REG	EUR	5,014.00	913,149.68	2.33
BAYER AG-REG	EUR	13,771.00	781,091.12	1.99
DEUTSCHE POST AG-REG	EUR	16,635.00	594,534.90	1.52
DEUTSCHE TELEKOM AG-REG	EUR	52,740.00	999,212.04	2.55
INFINEON TECHNOLOGIES AG	EUR	20,190.00	466,187.10	1.19
MERCEDES-BENZ GROUP AG	EUR	24,121.00	1,331,961.62	3.40
SAP SE	EUR	12,214.00	1,061,763.02	2.71
SIEMENS AG-REG	EUR	10,916.00	1,059,834.44	2.71
VOLKSWAGEN AG-PREF	EUR	1,372.00	174,820.24	0.45
VONOVIA SE	EUR	9,843.00	289,384.20	0.74
			8,304,450.84	21.21
Netherlands				
ADYEN NV	EUR	352.00	488,576.00	1.25
ASML HOLDING NV	EUR	5,197.00	2,369,052.45	6.05
ING GROEP NV	EUR	71,264.00	672,090.78	1.72
KONINKLIJKE PHILIPS NV	EUR	11,806.00	242,672.33	0.61
PROSUS NV	EUR	9,624.00	601,307.52	1.54
			4,373,699.08	11.17
Spain				
BANCO BILBAO VIZCAYA ARGENTA	EUR	99,705.00	431,772.50	1.10
BANCO SANTANDER SA	EUR	337,978.00	908,484.86	2.32
IBERDROLA SA	EUR	126,127.00	1,248,152.79	3.19
INDUSTRIA DE DISENO TEXTIL	EUR	14,939.00	322,533.01	0.82
			2,910,943.16	7.43
Britain				
LINDE PLC	EUR	7,891.00	2,161,739.45	5.52
STELLANTIS NV	EUR	39,929.00	470,842.77	1.20
			2,632,582.22	6.72
Italy				
ENEL SPA	EUR	170,531.00	890,171.82	2.27
ENI SPA	EUR	35,633.00	403,650.62	1.03
INTESA SANPAOLO	EUR	353,925.00	629,986.50	1.61
			1,923,808.94	4.91
Ireland				
CRH PLC	EUR	11,210.00	369,930.00	0.94
FLUTTER ENTERTAINMENT PLC-DI	EUR	2,430.00	234,446.40	0.60
			604,376.40	1.54
Belgium				
ANHEUSER-BUSCH INBEV SA/NV	EUR	10,512.00	539,896.32	1.38
			539,896.32	1.38
Total Shares			34,829,775.56	88.94
Total transferable securities and money market instruments admitted to an official exchange listing				
			34,829,775.56	88.94
Total Portfolio				
			34,829,775.56	88.94

EM Currencies Supranational Fund

Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in USD	% NAV
Transferable securities admitted to an official exchange listing				
Bonds and other debt instruments				
United States				
INT BK RECON&DEV 1.53% 19-24/10/2024	PLN	43,000,000.00	8,266,084.49	1.77
INT BK RECON&DEV 2.125% 20-18/12/2025	CNY	40,000,000.00	5,777,854.89	1.24
INT BK RECON&DEV 3.67% 19-25/11/2026	PEN	17,000,000.00	4,050,562.94	0.87
INT BK RECON&DEV 3.7% 18-27/04/2023	CNY	130,000,000.00	19,589,443.44	4.20
INT BK RECON&DEV 4.25% 22-24/01/2025	PEN	41,900,000.00	10,473,994.56	2.25
INT BK RECON&DEV 4.92% 19-22/10/2024	BRL	47,000,000.00	7,840,914.97	1.68
INT BK RECON&DEV 5.075% 21-22/09/2025	COP	31,700,000,000.00	6,538,380.65	1.40
INT BK RECON&DEV 5.3% 20-25/06/2030	MXN	185,000,000.00	7,053,962.06	1.51
INT BK RECON&DEV 6.25% 22-27/04/2026	CLP	7,640,000,000.00	8,084,724.41	1.73
INT BK RECON&DEV 8.25% 21-14/06/2023	KZT	2,050,000,000.00	4,085,962.47	0.88
INTL FIN CORP 0.5% 20-23/12/2024	CLP	7,836,000,000.00	7,114,264.19	1.53
INTL FIN CORP 1.5% 20-29/06/2025	CNY	98,500,000.00	14,798,878.67	3.17
INTL FIN CORP 11% 21-18/10/2024	UZS	28,000,000,000.00	2,344,784.89	0.50
INTL FIN CORP 14% 21-21/10/2022	GHS	5,800,000.00	654,702.53	0.14
INTL FIN CORP 15.25% 19-08/07/2022	UAH	55,000,000.00	1,871,206.14	0.40
INTL FIN CORP 2% 17-16/08/2022	RON	13,160,000.00	2,769,991.92	0.59
INTL FIN CORP 2.75% 21-24/11/2023	HUF	2,650,000,000.00	6,369,938.12	1.37
INTL FIN CORP 2.85% 19-01/11/2024	RON	14,900,000.00	2,844,624.69	0.61
INTL FIN CORP 4.25% 20-16/07/2025	BRL	30,000,000.00	4,746,725.10	1.02
INTL FIN CORP 4.6% 20-27/01/2023	BRL	4,100,000.00	748,452.91	0.16
INTL FIN CORP 5% 22-14/01/2027	CLP	4,480,000,000.00	4,487,339.83	0.96
INTL FIN CORP 5.13% 20-05/08/2030	MXN	33,000,000.00	1,270,360.62	0.27
INTL FIN CORP 5.5% 20-29/06/2027	ZAR	200,000,000.00	10,756,427.42	2.31
INTL FIN CORP 5.75% 21-08/02/2023	UYU	495,000,000.00	12,165,601.34	2.61
INTL FIN CORP 6.14% 21-03/06/2024	UYU	587,000,000.00	13,805,647.39	2.96
INTL FIN CORP 6.28% 21-27/05/2024	UYU	66,000,000.00	1,559,255.14	0.33
INTL FIN CORP 6.3% 14-25/11/2024	INR	783,980,000.00	9,797,147.98	2.10
INTL FIN CORP 6.5% 19-27/03/2026	BRL	5,400,000.00	885,570.01	0.19
INTL FIN CORP 7% 17-20/07/2027	MXN	475,000,000.00	21,313,625.88	4.58
INTL FIN CORP 7.25% 17-02/02/2024	MXN	87,000,000.00	4,118,479.81	0.88
INTL FIN CORP 7.5% 18-18/01/2028	MXN	4,500,000.00	204,016.45	0.04
INTL FIN CORP 8.25% 19-02/04/2029	ZAR	14,900,000.00	877,196.52	0.19
INTL FIN CORP 8.5% 21-16/09/2024	KZT	3,970,000,000.00	7,123,036.35	1.53
US TREASURY N/B 1.75% 19-15/11/2029	USD	1,330,000.00	1,220,794.54	0.26
			215,609,953.32	46.23
Britain				
EURO BK RECON&DV 1% 22-07/02/2024	VND	125,000,000,000.00	5,012,196.12	1.07
EURO BK RECON&DV 1.44% 20-24/08/2022	VND	142,140,000,000.00	6,093,110.39	1.31
EURO BK RECON&DV 1.5% 21-28/01/2023	PHP	246,000,000.00	4,378,515.10	0.94
EURO BK RECON&DV 1.7% 20-25/08/2022	PHP	270,000,000.00	4,887,532.57	1.05
EURO BK RECON&DV 16.25% 22-30/03/2023	ZMW	90,400,000.00	5,301,780.22	1.14
EURO BK RECON&DV 2.5% 21-11/02/2026	PHP	126,000,000.00	2,039,423.95	0.44
EURO BK RECON&DV 3.5% 18-25/04/2023	RON	66,300,000.00	13,354,009.55	2.86
EURO BK RECON&DV 4.25% 21-07/02/2028	IDR	135,630,000,000.00	8,145,143.35	1.75
EURO BK RECON&DV 6.45% 17-13/12/2022	IDR	329,295,100,000.00	22,268,358.29	4.77
EURO BK RECON&DV 6.55% 22-26/01/2025	COP	11,500,000,000.00	2,544,313.14	0.54
EURO BK RECON&DV 7.5% 22-18/01/2023	KES	900,000,000.00	6,857,481.19	1.47
			80,881,863.87	17.34
Philippines				
ASIAN DEV BANK 2.5% 20-01/12/2025	CNY	29,500,000.00	4,324,741.35	0.93
ASIAN DEV BANK 2.9% 19-05/03/2024	CNY	57,500,000.00	8,612,213.57	1.85
ASIAN DEV BANK 4.15% 22-28/01/2023	BWP	84,000,000.00	6,694,811.19	1.44
ASIAN DEV BANK 5.9% 17-20/12/2022	INR	883,210,000.00	11,167,139.39	2.39
ASIAN DEV BANK 6% 21-05/02/2026	BRL	16,000,000.00	2,619,214.87	0.55
ASIAN DEV BANK 6.2% 16-06/10/2026	INR	1,678,270,000.00	20,582,591.27	4.41
ASIAN DEV BANK 6.3% 17-13/12/2028	IDR	130,000,000,000.00	8,468,221.70	1.82
ASIAN DEV BANK 8% 19-19/02/2026	ZAR	131,220,000.00	7,934,384.54	1.70
			70,403,317.88	15.09
Luxembourg				
EUROPEAN INVT BK 0.5% 18-25/04/2023	CZK	497,160,000.00	19,884,818.72	4.26
EUROPEAN INVT BK 2.75% 16-25/08/2026	PLN	17,000,000.00	3,165,282.63	0.68
EUROPEAN INVT BK 3% 17-24/05/2024	PLN	34,160,000.00	6,977,778.55	1.50
EUROPEAN INVT BK 3% 19-25/11/2029	PLN	55,480,000.00	9,510,067.89	2.04
EUROPEAN INVT BK 7.5% 18-11/01/2023	BRL	5,460,000.00	1,014,607.01	0.22
EUROPEAN INVT BK 7.75% 18-30/01/2025	MXN	124,410,000.00	5,859,809.64	1.26
EUROPEAN INVT BK 8.125% 15-21/12/2026	ZAR	45,500,000.00	2,737,053.93	0.59
EUROPEAN INVT BK 8.5% 14-17/09/2024	ZAR	162,300,000.00	10,010,730.50	2.14
EUROPEAN INVT BK 8.5% 21-15/06/2023	EGP	90,500,000.00	4,411,588.41	0.94
			63,571,737.28	13.63
Singapore				
SINGAPORE GOVT 2.875% 10-01/09/2030	SGD	16,470,000.00	11,778,240.33	2.53
SINGAPORE GOVT 3% 09-01/09/2024	SGD	11,350,000.00	8,212,985.71	1.76
SINGAPORE GOVT 3.5% 07-01/03/2027	SGD	6,230,000.00	4,614,302.88	0.98
			24,605,528.92	5.27
Total Bonds and other debt instruments			455,072,401.27	97.56
Total transferable securities admitted to an official exchange listing			455,072,401.27	97.56
Total Portfolio			455,072,401.27	97.56

Multi Alternative Risk Premia

Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in EUR	% NAV
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds and other debt instruments				
France				
BANQ FED CRD MUT 0.125% 19-05/02/2024	EUR	3,000,000.00	2,927,601.15	0.60
BNP PARIBAS 1% 18-17/04/2024	EUR	3,000,000.00	2,946,108.18	0.61
BPCE 1.125% 17-18/01/2023	EUR	3,000,000.00	3,007,896.06	0.62
FRANCE O.A.T. 0% 17-25/03/2023	EUR	20,000,000.00	19,980,166.40	4.11
FRANCE O.A.T. 2.25% 12-25/10/2022	EUR	16,000,000.00	16,126,142.72	3.31
GECINA 1.5% 15-20/01/2025	EUR	2,000,000.00	1,952,894.88	0.40
SOCIETE GENERALE 0.5% 17-13/01/2023	EUR	1,000,000.00	999,616.94	0.20
TOTALENERGIES CAP 0.25% 16-12/07/2023	EUR	3,000,000.00	2,977,936.86	0.61
			50,918,363.19	10.46
Spain				
BANCO BILBAO VIZ 0.75% 17-11/09/2022	EUR	2,600,000.00	2,603,942.12	0.54
BANKIA 0.875% 19-25/03/2024	EUR	2,000,000.00	1,964,582.84	0.40
SANTAN CONS FIN 1% 19-27/02/2024	EUR	2,000,000.00	1,967,461.24	0.40
SPANISH GOVT 0% 20-30/04/2023	EUR	18,000,000.00	17,938,036.80	3.69
SPANISH GOVT 0.35% 18-30/07/2023	EUR	14,000,000.00	13,952,710.24	2.87
			38,426,733.24	7.90
United States				
ABBVIE INC 1.25% 20-01/06/2024	EUR	1,000,000.00	984,877.96	0.20
AMERICAN HONDA F 0.75% 17-17/01/2024	EUR	1,500,000.00	1,482,094.98	0.30
AT&T INC 18-05/09/2023 FRN	EUR	3,000,000.00	2,995,021.08	0.62
BANK OF AMER CRP 0.75% 16-26/07/2023	EUR	1,500,000.00	1,489,754.79	0.31
CITIGROUP INC 2.375% 14-22/05/2024	EUR	3,000,000.00	3,013,407.75	0.62
DANAHER CORP 1.7% 20-30/03/2024	EUR	3,000,000.00	3,004,400.01	0.62
GOLDMAN SACHS GP 1.375% 15-26/07/2022	EUR	1,800,000.00	1,801,353.15	0.37
GOLDMAN SACHS GP 3.25% 13-01/02/2023	EUR	1,200,000.00	1,216,285.30	0.25
IBM CORP 1.125% 16-06/09/2024	EUR	3,000,000.00	2,957,356.95	0.61
JPMORGAN CHASE 0.625% 16-25/01/2024	EUR	3,000,000.00	2,940,856.35	0.60
KELLOGG CO 1% 16-17/05/2024	EUR	2,000,000.00	1,970,650.72	0.40
MCDONALDS CORP 0.625% 17-29/01/2024	EUR	3,000,000.00	2,955,610.35	0.61
MORGAN STANLEY 1% 16-02/12/2022	EUR	1,500,000.00	1,504,062.15	0.31
MORGAN STANLEY 1.875% 14-30/03/2023	EUR	1,500,000.00	1,509,292.26	0.31
PHILIP MORRIS IN 2.875% 12-30/05/2024	EUR	3,000,000.00	3,039,788.97	0.62
VERIZON COMM INC 1.625% 14-01/03/2024	EUR	2,500,000.00	2,509,008.95	0.52
WELLS FARGO CO 1.5% 15-12/09/2022	EUR	1,500,000.00	1,503,921.74	0.31
			36,877,743.46	7.58
Netherlands				
ABN AMRO BANK NV 0.875% 19-15/01/2024	EUR	2,000,000.00	1,977,259.62	0.41
BAYER CAP CORPNV 0.625% 18-15/12/2022	EUR	1,400,000.00	1,401,337.55	0.29
BMW FINANCE NV 0% 19-24/03/2023	EUR	3,000,000.00	2,982,528.12	0.61
COOPERATIEVE RAB 0.625% 19-27/02/2024	EUR	3,000,000.00	2,946,394.14	0.61
ENEL FIN INTL NV 1% 17-16/09/2024	EUR	3,000,000.00	2,938,136.46	0.60
HEINEKEN NV 3.5% 12-19/03/2024	EUR	2,000,000.00	2,059,713.62	0.42
IBERDROLA INTL 1.75% 15-17/09/2023	EUR	1,500,000.00	1,512,826.01	0.31
NETHERLANDS GOVT 1.75% 13-15/07/2023	EUR	9,000,000.00	9,116,931.60	1.87
SHELL INTL FIN 1.125% 20-07/04/2024	EUR	2,000,000.00	1,990,771.08	0.41
TOYOTA MOTOR FIN 0.625% 18-26/09/2023	EUR	1,500,000.00	1,485,831.96	0.31
			28,411,730.16	5.84
Britain				
BARCLAYS PLC 1.875% 16-08/12/2023	EUR	2,000,000.00	1,999,268.76	0.41
BG ENERGY CAP 1.25% 14-21/11/2022	EUR	2,100,000.00	2,103,124.40	0.43
BRIT SKY BROADCA 1.875% 14-24/11/2023	EUR	3,000,000.00	3,013,543.11	0.62
CREDIT AGRICOLE 0.5% 19-24/06/2024	EUR	3,000,000.00	2,907,234.72	0.60
DIAGEO FIN PLC 0.5% 17-19/06/2024	EUR	2,000,000.00	1,952,032.40	0.40
HSBC HOLDINGS 18-04/12/2024 FRN	EUR	2,000,000.00	1,979,730.90	0.41
LLOYDS BANK 0.25% 19-04/10/2022	EUR	2,500,000.00	2,501,059.28	0.51
MONDI FINANCE PL 1.5% 16-15/04/2024	EUR	2,000,000.00	1,956,220.90	0.40
SSE PLC 1.75% 15-08/09/2023	EUR	2,300,000.00	2,297,629.53	0.47
UNILEVER NV 0.5% 18-12/08/2023	EUR	2,000,000.00	1,984,025.38	0.41
			22,693,869.38	4.66
Germany				
BUNDESUBL-120 0% 18-13/10/2023	EUR	15,000,000.00	14,938,312.35	3.07
MERCEDES BENZ INT F 1.625% 20-22/08/2023	EUR	1,500,000.00	1,504,138.20	0.31
VOLKSWAGEN BANK 0.375% 19-05/07/2022	EUR	1,200,000.00	1,200,000.00	0.25
VOLKSWAGEN FIN 1.375% 18-16/10/2023	EUR	1,500,000.00	1,492,297.83	0.30
			19,134,748.38	3.93
Austria				
ERSTE GROUP 0.375% 19-16/04/2024	EUR	2,000,000.00	1,940,617.82	0.40
OMV AG 0.75% 18-04/12/2023	EUR	2,000,000.00	1,982,438.50	0.41
REP OF AUSTRIA 0% 16-15/07/2023	EUR	9,000,000.00	8,955,134.28	1.84
REP OF AUSTRIA 0% 17-20/09/2022	EUR	6,000,000.00	6,006,276.54	1.23
			18,884,467.14	3.88
Belgium				
BELFIUS BANK SA 0.75% 17-12/09/2022	EUR	1,100,000.00	1,101,159.16	0.23
BELGIAN 0.2% 16-22/10/2023	EUR	13,000,000.00	12,950,606.89	2.67
KBC GROUP NV 0.75% 16-18/10/2023	EUR	1,500,000.00	1,479,786.12	0.30
KBC GROUP NV 1.125% 19-25/01/2024	EUR	1,500,000.00	1,478,450.09	0.30
			17,010,002.26	3.50

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV

Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in EUR	% NAV
Sweden				
AKZO NOBEL SWEDE 2.625% 12-27/07/2022	EUR	1,200,000.00	1,201,835.41	0.25
NORDEA BANK AB 0.875% 18-26/06/2023	EUR	3,000,000.00	2,986,274.82	0.61
SVENSKA HANDELSBANKEN 0.5% 18-21/03/2023	EUR	2,000,000.00	1,994,659.20	0.41
TELIASONERA AB 3.625% 12-14/02/2024	EUR	2,000,000.00	2,060,458.68	0.42
VOLVO TREAS AB 0% 21-09/05/2024	EUR	1,000,000.00	968,486.28	0.20
			9,211,714.39	1.89
Jersey				
UBS GROUP FUNDIN 1.75% 15-16/11/2022	EUR	1,500,000.00	1,507,405.16	0.31
UBS GROUP FUNDIN 2.125% 16-04/03/2024	EUR	1,500,000.00	1,500,854.42	0.31
			3,008,259.58	0.62
Japan				
MIZUHO FINANCIAL 1.02% 18-11/10/2023	EUR	3,000,000.00	2,972,524.02	0.61
			2,972,524.02	0.61
Norway				
DNB BANK ASA 0.25% 19-09/04/2024	EUR	3,000,000.00	2,929,806.63	0.60
			2,929,806.63	0.60
Portugal				
PORTUGUESE OTS 2.2% 15-17/10/2022	EUR	2,800,000.00	2,819,408.90	0.58
			2,819,408.90	0.58
Mexico				
AMERICA MOVIL SA 1.5% 16-10/03/2024	EUR	1,500,000.00	1,487,941.16	0.31
AMERICA MOVIL SA 3.259% 13-22/07/2023	EUR	1,000,000.00	1,017,780.44	0.20
			2,505,721.60	0.51
Denmark				
NYKREDIT 0.875% 19-17/01/2024	EUR	2,000,000.00	1,958,741.74	0.40
			1,958,741.74	0.40
Australia				
TELSTRA CORP LTD 2.5% 13-15/09/2023	EUR	1,500,000.00	1,520,619.20	0.31
			1,520,619.20	0.31
Finland				
SAMPO OYJ 1% 16-18/09/2023	EUR	1,500,000.00	1,501,494.41	0.31
			1,501,494.41	0.31
Ireland				
FCA BANK IE 0.625% 19-24/11/2022	EUR	1,000,000.00	1,000,676.68	0.21
			1,000,676.68	0.21
Total Bonds and other debt instruments			261,786,624.36	53.79
Total transferable securities and money market instruments admitted to an official exchange listing			261,786,624.36	53.79
Transferable securities and money market instruments dealt in on another regulated market				
Bonds and other debt instruments				
Italy				
ENI SPA 3.25% 13-10/07/2023	EUR	1,500,000.00	1,530,897.41	0.31
ITALY BTPS 0.05% 19-15/01/2023	EUR	18,000,000.00	17,990,272.98	3.70
ITALY BTPS 0.65% 16-15/10/2023	EUR	10,000,000.00	9,965,110.10	2.05
SNAM 0% 19-12/05/2024	EUR	3,000,000.00	2,912,274.93	0.60
			32,398,555.42	6.66
France				
ORANGE 3.125% 13-09/01/2024	EUR	3,000,000.00	3,071,594.52	0.63
			3,071,594.52	0.63
Jersey				
SWISS RE ADMIN 1.375% 16-27/05/2023	EUR	3,000,000.00	3,003,913.71	0.62
			3,003,913.71	0.62
Portugal				
PORTUGUESE OTS 4.95% 08-25/10/2023	EUR	2,800,000.00	2,951,173.15	0.61
			2,951,173.15	0.61
Netherlands				
IBERDROLA INTL 2.5% 14-24/10/2022	EUR	1,400,000.00	1,409,092.92	0.28
			1,409,092.92	0.28
Total Bonds and other debt instruments			42,834,329.72	8.80
Money Market Instruments				
Italy				
ITALY CTZS 0% 20-28/09/2022	EUR	18,000,000.00	18,005,522.40	3.70
			18,005,522.40	3.70
Total Money Market Instruments			18,005,522.40	3.70
Total transferable securities and money market instruments dealt in on another regulated market			60,839,852.12	12.50
Shares/Units of UCITS/UCIS				
Shares/Units in investment funds				
Ireland				
ISHARES JPM USD EM BND EUR-H	EUR	100,907.00	6,776,914.12	1.39
			6,776,914.12	1.39
Total Shares/Units in investment funds			6,776,914.12	1.39
Total Shares/Units of UCITS/UCIS			6,776,914.12	1.39
Total Portfolio			329,403,390.60	67.68

Euro Short-Term High Yield Fund

Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in EUR	% NAV
Transferable securities and money market instruments admitted to an official exchange listing				
Bonds and other debt instruments				
Netherlands				
DUFREY ONE BV 2.5% 17-15/10/2024	EUR	1,000,000.00	909,822.14	0.50
OI EUROPEAN GRP 2.875% 19-15/02/2025	EUR	2,500,000.00	2,275,650.30	1.25
PPF ARENA 1 B 2.125% 19-31/01/2025	EUR	5,000,000.00	4,645,233.95	2.55
PROMONTORIA 6.375% 22-01/03/2027	EUR	1,500,000.00	1,255,125.02	0.69
SCHAEFFLER VERWA 3.75% 16-15/09/2026	EUR	2,000,000.00	1,665,004.80	0.92
TEVA PHARM FNC 6% 20-31/01/2025	EUR	5,000,000.00	4,881,941.05	2.69
TRIVIUM PACK FIN 3.75% 19-15/08/2026	EUR	2,000,000.00	1,843,170.92	1.01
UNITED GROUP BV 3.125% 20-15/02/2026	EUR	2,300,000.00	1,820,816.60	1.00
ZF EUROPE 2.5% 19-23/10/2027	EUR	2,500,000.00	1,918,687.13	1.05
			21,215,451.91	11.66
Italy				
ALMAVIVA 4.875% 21-30/10/2026	EUR	1,538,000.00	1,300,105.25	0.71
ATLANTIA SPA 1.625% 17-03/02/2025	EUR	3,960,000.00	3,626,041.72	1.99
AUTOSTRADE PER L 1.75% 15-26/06/2026	EUR	6,000,000.00	5,443,587.24	3.00
GAMMA BIDCO SPA 5.125% 21-15/07/2025	EUR	2,500,000.00	2,256,943.98	1.24
INFRASTRUTTURE W 1.875% 20-08/07/2026	EUR	5,000,000.00	4,627,457.60	2.55
TELECOM ITALIA 3.625% 16-25/05/2026	EUR	4,000,000.00	3,716,487.08	2.04
VERDE BIDCO SPA 4.625% 21-01/10/2026	EUR	286,000.00	235,955.94	0.13
			21,206,578.81	11.66
United States				
ADIANT GLOBAL HO 3.5% 16-15/08/2024	EUR	3,000,000.00	2,724,433.35	1.50
AVANTOR FUNDING 2.625% 20-01/11/2025	EUR	4,000,000.00	3,729,397.84	2.05
BALL CORP 1.5% 19-15/03/2027	EUR	3,000,000.00	2,531,175.96	1.39
BWAY HOLDING CO 4.75% 18-15/04/2024	EUR	1,240,000.00	1,161,573.73	0.64
CARNIVAL CORP 10.125% 20-01/02/2026	EUR	3,500,000.00	3,472,682.15	1.91
IQVIA INC 1.75% 21-15/03/2026	EUR	2,500,000.00	2,206,757.43	1.21
NETFLIX INC 3.625% 17-15/05/2027	EUR	4,000,000.00	3,758,454.88	2.07
			19,584,475.34	10.77
France				
AFFLELOU SAS 4.25% 21-19/05/2026	EUR	1,000,000.00	854,564.85	0.46
ALTICE FRANCE 5.875% 18-01/02/2027	EUR	4,000,000.00	3,491,897.84	1.92
CROWN EUROPEAN 2.875% 18-01/02/2026	EUR	1,000,000.00	942,064.93	0.52
ILIAD HOLDING 5.125% 21-15/10/2026	EUR	1,200,000.00	1,071,973.91	0.59
PICARD GROUPE 3.875% 21-01/07/2026	EUR	2,100,000.00	1,723,771.35	0.95
QUATRIM 5.875% 19-15/01/2024	EUR	3,000,000.00	2,868,453.09	1.58
RENAULT 2.375% 20-25/05/2026	EUR	3,600,000.00	3,096,054.00	1.70
SPIE SA 2.625% 19-18/06/2026	EUR	2,500,000.00	2,238,697.23	1.23
TEREOS FIN GROUP 4.75% 22-30/04/2027	EUR	1,146,000.00	980,671.10	0.54
			17,268,148.30	9.49
Germany				
GRUENENTHAL GMBH 3.625% 21-15/11/2026	EUR	1,300,000.00	1,178,659.38	0.65
HT TROPLAST AG 9.25% 20-15/07/2025	EUR	1,300,000.00	1,155,006.05	0.63
NIDDA HEALTHCARE 3.5% 17-30/09/2024	EUR	2,000,000.00	1,776,812.46	0.98
SCHAEFFLER AG 3.375% 20-12/10/2028	EUR	2,500,000.00	2,031,281.18	1.12
TECHEM VERWALTUN 2% 20-15/07/2025	EUR	2,550,000.00	2,241,567.10	1.23
THYSSENKRUPP 2.875% 19-22/02/2024	EUR	2,000,000.00	1,921,774.34	1.06
			10,305,100.51	5.67
Britain				
BELLIS ACQUISITI 3.25% 21-16/02/2026	GBP	1,500,000.00	1,359,734.72	0.75
INEOS QUATTRO FI 2.5% 21-15/01/2026	EUR	1,700,000.00	1,433,554.36	0.79
ITHACA ENERGY N 9% 21-15/07/2026	USD	1,000,000.00	894,774.22	0.49
JAGUAR LAND ROVR 6.875% 19-15/11/2026	EUR	1,100,000.00	972,059.94	0.53
NOMAD FOODS BOND 2.5% 21-24/06/2028	EUR	2,200,000.00	1,735,211.65	0.96
ROLLS-ROYCE PLC 4.625% 20-16/02/2026	EUR	2,500,000.00	2,355,137.53	1.30
TI AUTOMOTIVE 3.75% 21-15/04/2029	EUR	1,000,000.00	700,228.97	0.38
TULLOW OIL PLC 10.25% 21-15/05/2026	USD	200,000.00	184,257.41	0.10
			9,634,958.80	5.30
Spain				
CELLNEX FINANCE 2.25% 22-12/04/2026	EUR	5,000,000.00	4,655,055.05	2.56
GRIFOLS SA 1.625% 19-15/02/2025	EUR	4,000,000.00	3,675,204.68	2.02
LORCA TELECOM 4% 20-18/09/2027	EUR	1,500,000.00	1,261,837.59	0.69
			9,592,097.32	5.27
Sweden				
VERISURE HOLDING 3.25% 21-15/02/2027	EUR	3,500,000.00	2,901,339.60	1.60
VOLVO CAR AB 2% 17-24/01/2025	EUR	2,410,000.00	2,254,533.29	1.24
VOLVO CAR AB 2.125% 19-02/04/2024	EUR	2,390,000.00	2,313,641.24	1.27
			7,469,514.13	4.11
Luxembourg				
ALTICE FINANCING 2.25% 20-15/01/2025	EUR	2,500,000.00	2,203,408.25	1.21
CIRSA FINANCE IN 4.5% 21-15/03/2027	EUR	2,500,000.00	2,029,532.60	1.12
SIG COMBIBLOC PU 2.125% 20-18/06/2025	EUR	2,000,000.00	1,910,742.12	1.05
SUMMER BC HOLDCO 5.75% 19-31/10/2026	EUR	1,500,000.00	1,310,913.47	0.72
			7,454,596.44	4.10

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV

Statement of Investments as at 30.06.2022

Description	Currency	Quantity	Market Value in EUR	% NAV
Finland				
HUHTAMAKI OYJ 4.25% 22-09/06/2027	EUR	800,000.00	774,882.66	0.43
NOKIA OYJ 2% 19-11/03/2026	EUR	5,000,000.00	4,585,160.55	2.52
			5,360,043.21	2.95
Austria				
AMS AG 6% 20-31/07/2025	EUR	3,000,000.00	2,797,736.91	1.54
			2,797,736.91	1.54
Ireland				
ARDAGH PKG FIN 2.125% 19-15/08/2026	EUR	2,500,000.00	2,033,631.80	1.12
			2,033,631.80	1.12
Japan				
SOFTBANK GRP COR 2.125% 21-06/07/2024	EUR	1,500,000.00	1,352,889.51	0.74
			1,352,889.51	0.74
Mexico				
CEMEX SAB 3.125% 19-19/03/2026	EUR	1,000,000.00	932,631.60	0.50
			932,631.60	0.50
Total Bonds and other debt instruments			136,207,854.59	74.88
Total transferable securities and money market instruments admitted to an official exchange listing			136,207,854.59	74.88
Transferable securities and money market instruments dealt in on another regulated market				
Bonds and other debt instruments				
France				
CROWN EUROPEAN 3.375% 15-15/05/2025	EUR	4,550,000.00	4,403,845.95	2.43
VALLOUREC SA 8.5% 21-30/06/2026	EUR	1,000,000.00	931,300.40	0.51
			5,335,146.35	2.94
United States				
FORD MOTOR CRED 2.386% 19-17/02/2026	EUR	5,000,000.00	4,391,463.20	2.41
			4,391,463.20	2.41
Britain				
EC FINANCE 3% 21-15/10/2026	EUR	2,500,000.00	2,194,695.83	1.21
JAGUAR LAND ROVR 2.2% 17-15/01/2024	EUR	2,000,000.00	1,811,657.66	0.99
			4,006,353.49	2.20
Italy				
TIM S.p.A. 4% 19-11/04/2024	EUR	4,000,000.00	3,947,548.24	2.17
			3,947,548.24	2.17
Mexico				
PETROLEOS MEXICA 3.75% 14-16/04/2026	EUR	3,500,000.00	2,946,885.52	1.62
			2,946,885.52	1.62
Norway				
ADEVINTA ASA 2.625% 20-15/11/2025	EUR	3,000,000.00	2,704,897.32	1.49
			2,704,897.32	1.49
Total Bonds and other debt instruments			23,332,294.12	12.83
Total transferable securities and money market instruments dealt in on another regulated market			23,332,294.12	12.83
Shares/Units of UCITS/UCIS				
Shares/Units in investment funds				
France				
GENERALI TRESORERIE ISR	EUR	2,457.36	8,546,710.95	4.70
			8,546,710.95	4.70
Total Shares/Units in investment funds			8,546,710.95	4.70
Total Shares/Units of UCITS/UCIS			8,546,710.95	4.70
Total Portfolio			168,086,859.66	92.41

General Information

1. Changes in portfolio composition

The details of the changes in portfolio composition for the period ended June 30, 2022, are at the disposal of the shareholders at the registered office of the SICAV and are available upon request free of charge.

2. Forward foreign exchange contracts

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - MAM Global High Yield Corporate Bond Fund BB/B was engaged in forward foreign exchange contracts with BNP PARIBAS SECURITIES SERVICES and JP MORGAN.

Buy		Sell		Maturity	Commitment in USD	Unrealised profit or (loss) in USD
528,348,737.39	EUR	606,386,374.25	USD	31/01/2023	606,386,374.25	(44,833,032.11)
11,774,648.21	USD	10,288,621.46	EUR	31/01/2023	10,756,238.16	825,688.81
7,385,575.49	USD	6,468,939.68	EUR	31/01/2023	6,762,952.27	501,740.01
2,932,932.14	USD	2,536,484.66	EUR	31/01/2023	2,651,767.60	233,159.84
5,441,226.46	USD	4,721,967.00	EUR	31/01/2023	4,936,579.87	415,587.46
8,403,133.98	USD	7,535,023.88	EUR	31/01/2023	7,877,489.87	388,106.01
2,571,397.32	EUR	2,890,374.01	USD	31/01/2023	2,890,374.01	(157,374.65)
4,557,089.38	USD	4,116,206.61	EUR	31/01/2023	4,303,287.74	179,213.59
7,082,375.13	USD	6,497,734.93	EUR	31/01/2023	6,793,056.26	173,398.25
20,617,530.19	USD	19,245,678.95	EUR	31/01/2023	20,120,392.91	159,680.27
6,601,409.22	USD	6,162,957.91	EUR	31/01/2023	6,443,063.66	50,297.12
47,499,595.64	USD	45,400,000.00	EUR	17/08/2022	47,463,424.94	(116,366.68)
695,632.06	USD	900,000.00	CAD	16/08/2022	697,716.07	(2,131.46)
5,446,364.37	USD	5,139,956.16	EUR	31/01/2023	5,373,566.59	(16,345.49)
3,038,025.08	USD	2,801,931.53	EUR	31/01/2023	2,929,279.01	59,021.27
538,683.55	USD	500,000.00	EUR	17/08/2022	522,724.94	14,228.71
2,088,998.54	USD	1,950,000.00	EUR	17/08/2022	2,038,627.28	43,662.78
13,558,081.07	EUR	14,844,526.03	USD	31/01/2023	14,844,526.03	(434,373.80)
9,915,191.25	USD	7,900,000.00	GBP	08/09/2022	9,594,632.84	308,038.21
2,371,197.40	USD	2,200,000.00	EUR	17/08/2022	2,299,989.75	63,592.93
11,992,114.00	USD	11,266,400.10	EUR	31/01/2023	11,778,456.73	17,376.58
1,056,045.30	USD	1,000,000.00	EUR	17/08/2022	1,045,449.89	7,204.09
16,073,417.69	USD	14,971,821.04	EUR	31/01/2023	15,652,288.64	158,047.71
						(41,961,580.55)

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - SLI Global High Yield Bond Fund was engaged in forward foreign exchange contracts with BNP PARIBAS SECURITIES SERVICES, BARCLAYS BANK PLC, UBS WARBURG LONDON, SOCIETE GENERALE and MERRIL LYNCH INT.LONDON.

Buy		Sell		Maturity	Commitment in USD	Unrealised profit or (loss) in USD
389,059,367.37	EUR	459,469,775.44	USD	30/09/2022	459,469,775.44	(50,048,986.08)
2,690,836.73	USD	2,282,042.96	EUR	30/09/2022	2,385,761.56	287,469.86
2,301,132.92	USD	1,978,796.81	EUR	30/09/2022	2,068,732.90	217,344.41
2,457,250.82	USD	2,174,044.56	EUR	30/09/2022	2,272,854.64	168,319.14
2,407,948.86	EUR	2,749,164.84	USD	30/09/2022	2,749,164.84	(215,195.98)
2,541,410.52	EUR	2,893,782.17	USD	30/09/2022	2,893,782.17	(219,366.93)
3,036,774.15	USD	2,663,374.39	EUR	30/09/2022	2,784,424.46	232,481.01
3,012,442.40	USD	2,643,794.36	EUR	30/09/2022	2,763,954.52	228,778.41
3,889,516.33	USD	3,458,888.21	EUR	30/09/2022	3,616,094.29	247,974.12
3,680,803.87	USD	3,194,540.50	EUR	30/09/2022	3,339,732.01	316,989.50
3,570,960.43	USD	3,120,666.92	EUR	30/09/2022	3,262,500.88	285,095.86
3,100,461.68	USD	2,730,635.35	EUR	30/09/2022	2,854,742.42	225,433.90
2,629,555.31	EUR	2,977,774.17	USD	30/09/2022	2,977,774.17	(210,601.08)
4,138,569.68	USD	3,771,212.13	EUR	30/09/2022	3,942,613.30	168,878.98

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV

Buy		Sell		Maturity	Commitment in USD	Unrealised profit or (loss) in USD
2,314,717.95	USD	2,098,776.89	EUR	30/09/2022	2,194,166.07	105,407.39
3,307,383.28	USD	2,994,643.66	EUR	30/09/2022	3,130,749.88	154,994.20
4,516,464.85	EUR	5,035,388.60	USD	30/09/2022	5,035,388.60	(282,554.56)
2,171,190.74	USD	1,961,580.20	EUR	30/09/2022	2,050,733.80	106,251.50
2,193,884.64	EUR	2,471,856.40	USD	30/09/2022	2,471,856.40	(163,154.81)
2,882,976.34	USD	2,628,364.08	EUR	30/09/2022	2,747,822.93	116,290.98
3,343,434.71	USD	3,049,043.47	EUR	30/09/2022	3,187,622.16	133,937.48
2,499,997.94	USD	2,315,627.67	EUR	30/09/2022	2,420,872.69	62,768.53
2,421,948.94	USD	2,276,387.61	EUR	30/09/2022	2,379,849.17	26,253.69
15,324,084.86	USD	14,444,515.01	EUR	30/09/2022	15,101,016.61	122,807.39
2,404,976.46	USD	2,254,732.37	EUR	30/09/2022	2,357,209.70	32,031.72
2,268,877.73	USD	2,137,963.79	EUR	30/09/2022	2,235,134.01	18,899.14
2,282,226.87	USD	2,149,619.02	EUR	30/09/2022	2,247,318.96	19,975.99
2,203,098.75	USD	2,065,749.15	EUR	30/09/2022	2,159,637.22	29,047.33
3,145,175.17	EUR	3,391,778.92	USD	30/09/2022	3,391,778.92	(82,001.01)
5,916,634.92	EUR	6,422,613.70	USD	30/09/2022	6,422,613.70	(196,331.69)
2,143,964.01	USD	1,990,359.97	EUR	30/09/2022	2,080,821.61	49,115.09
2,698,217.40	USD	2,517,980.37	EUR	30/09/2022	2,632,422.30	48,141.49
6,403,291.52	USD	6,097,072.17	EUR	30/09/2022	6,374,183.42	(12,786.71)
8,296,042.02	USD	7,911,020.56	EUR	30/09/2022	8,270,575.56	(28,812.06)
1,984,681.93	USD	1,882,499.84	EUR	30/09/2022	1,968,059.25	3,637.51
51,999,106.25	USD	49,379,555.40	EUR	29/07/2022	51,623,850.68	279,382.11
28,327,931.59	USD	23,172,435.46	GBP	29/07/2022	28,143,165.84	171,907.65
2,643,641.35	EUR	2,821,981.40	USD	30/09/2022	2,821,981.40	(39,985.08)
2,114,792.76	USD	2,005,875.71	EUR	30/09/2022	2,097,042.54	3,913.77
1,224,341.13	EUR	1,279,870.63	USD	29/07/2022	1,279,870.63	2,481.01
554,430.57	GBP	674,115.33	USD	29/07/2022	674,115.33	(447.81)
2,334,634.20	USD	2,217,092.81	EUR	30/09/2022	2,317,859.43	1,499.96
						(47,632,714.68)

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - EM Currencies Supranational Fund was engaged in forward foreign exchange contracts with CITIBANK LONDON.

Buy		Sell		Maturity	Commitment in USD	Unrealised profit or (loss) in USD
12,706,809.95	USD	990,673,731.00	INR	15/07/2022	12,544,540.58	165,497.54
17,254,204.35	USD	115,422,000.00	CNY	15/07/2022	17,241,848.06	14,392.48
4,803,931.62	USD	23,672,526.00	BRL	15/07/2022	4,526,753.47	299,857.23
5,117,246.56	USD	19,463,959,015.00	COP	15/07/2022	4,677,597.93	445,379.27
76,004,238.00	EUR	81,635,772.01	USD	15/07/2022	81,635,772.01	(2,102,733.24)
						(1,177,606.72)

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - Multi Alternative Risk Premia was engaged in forward foreign exchange contracts with SOCIETE GENERALE, MORGAN STANLEY BANK AG, GOLDMAN SACHS AG, BARCLAYS BANK IRELAND PLC, BNP PARIBAS PARIS and BOFA SECURITIES EUROPE S.A.

Buy		Sell		Maturity	Commitment in EUR	Unrealised profit or (loss) in EUR
26,511,868.01	EUR	27,220,000.00	CHF	22/07/2022	27,195,524.03	(679,259.01)
13,000,000.00	USD	11,930,243.68	EUR	22/07/2022	11,930,243.68	487,370.23
10,640,000.00	GBP	12,730,846.81	EUR	22/07/2022	12,730,846.81	(383,305.29)
7,029,000.00	JPY	50,658.76	EUR	22/07/2022	50,658.76	(1,174.89)
25,270,000.00	NZD	15,759,451.52	EUR	22/07/2022	15,759,451.52	(752,363.68)
13,031,442.36	EUR	19,020,000.00	AUD	22/07/2022	12,510,277.24	537,244.96
18,060,000.00	CAD	13,273,643.59	EUR	22/07/2022	13,273,643.59	100,498.40
4,178,452.26	EUR	40,080,307.00	NOK	22/07/2022	3,880,460.56	302,480.54
6,349,365.09	EUR	65,140,447.00	SEK	22/07/2022	6,080,419.58	272,757.57
2,175,881.65	EUR	21,070,000.00	NOK	22/07/2022	2,039,937.07	138,282.09
45,800,000.00	NOK	4,640,353.50	EUR	22/07/2022	4,640,353.50	(210,887.14)
5,740,000.00	GBP	6,791,169.87	EUR	22/07/2022	6,791,169.87	(129,996.16)
36,000.49	EUR	4,930,000.00	JPY	22/07/2022	34,711.06	1,293.65
57,060,000.00	NOK	5,799,915.89	EUR	22/07/2022	5,799,915.89	(281,458.46)
11,400,000.00	AUD	7,680,611.09	EUR	22/07/2022	7,680,611.09	(191,578.58)

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV

Buy		Sell		Maturity	Commitment in EUR	Unrealised profit or (loss) in EUR
2,119,697.09	EUR	21,120,000.00	NOK	22/07/2022	2,044,777.93	77,196.32
5,831,611.38	EUR	8,650,000.00	AUD	22/07/2022	5,689,479.40	149,327.76
16,200,000.00	NZD	9,838,936.61	EUR	22/07/2022	9,838,936.61	(218,247.14)
10,126,132.42	EUR	16,640,000.00	NZD	22/07/2022	9,896,220.52	244,491.79
8,700,000.00	AUD	5,878,958.33	EUR	22/07/2022	5,878,958.33	(163,644.05)
17,156.66	EUR	2,370,000.00	JPY	22/07/2022	16,686.66	472.01
1,819,533.98	EUR	18,650,000.00	NOK	22/07/2022	1,805,639.60	15,849.08
12,470,000.00	NZD	7,462,391.82	EUR	22/07/2022	7,462,391.82	(56,836.41)
64,060,000.00	SEK	6,083,294.20	EUR	22/07/2022	6,083,294.20	(107,314.91)
6,702,560.69	EUR	6,990,000.00	USD	22/07/2022	6,686,116.03	25,740.87
2,322,428.29	EUR	23,730,000.00	NOK	22/07/2022	2,297,470.65	27,452.58
41,849.55	EUR	5,630,000.00	JPY	22/07/2022	39,639.61	2,214.85
2,621,803.97	EUR	27,490,000.00	SEK	22/07/2022	2,566,005.33	57,372.73
2,380,595.56	EUR	3,590,000.00	AUD	22/07/2022	2,361,298.39	22,234.66
4,190,000.00	USD	3,909,061.61	EUR	22/07/2022	3,909,061.61	93,230.87
3,580,000.00	JPY	26,211.47	EUR	22/07/2022	26,211.47	(1,008.42)
1,552,244.87	EUR	16,300,000.00	SEK	22/07/2022	1,521,494.61	31,682.20
1,521,561.67	EUR	15,650,000.00	NOK	22/07/2022	1,515,188.19	8,008.07
3,160,000.00	JPY	23,287.36	EUR	22/07/2022	23,287.36	(1,041.09)
3,756,597.57	EUR	38,560,000.00	NOK	22/07/2022	3,733,268.79	27,364.43
1,900,000.00	JPY	13,923.89	EUR	22/07/2022	13,923.89	(547.97)
7,150,000.00	USD	6,615,722.21	EUR	22/07/2022	6,615,722.21	213,965.44
4,570,000.00	JPY	32,986.06	EUR	22/07/2022	32,986.06	(813.45)
6,350,000.00	AUD	4,265,952.23	EUR	22/07/2022	4,265,952.23	(94,429.74)
2,423,939.66	EUR	3,610,000.00	AUD	22/07/2022	2,374,453.25	52,477.37
4,192,502.11	EUR	42,330,000.00	NOK	22/07/2022	4,098,269.39	98,736.65
3,650,000.00	JPY	25,736.37	EUR	22/07/2022	25,736.37	(40.52)
4,880,000.00	AUD	3,268,796.92	EUR	22/07/2022	3,268,796.92	(62,965.46)
9,700,000.00	JPY	67,479.20	EUR	22/07/2022	67,479.20	808.40
15,870,000.00	AUD	10,473,185.38	EUR	22/07/2022	10,473,185.38	(47,663.81)
7,810,234.79	EUR	83,100,000.00	SEK	22/07/2022	7,756,822.22	58,101.70
6,856,764.72	EUR	5,960,000.00	GBP	22/07/2022	6,923,791.82	(59,778.43)
10,329,711.35	EUR	10,780,000.00	USD	22/07/2022	10,311,349.18	32,689.09
89,795.56	EUR	12,590,000.00	JPY	22/07/2022	88,643.46	1,162.62
8,227,357.41	EUR	7,110,000.00	GBP	22/07/2022	8,259,758.36	(23,703.36)
13,090,000.00	AUD	8,715,696.51	EUR	22/07/2022	8,715,696.51	(116,447.78)
5,356,735.08	EUR	5,590,000.00	USD	22/07/2022	5,346,979.77	17,184.91
1,780,000.00	CHF	1,748,748.47	EUR	22/07/2022	1,748,748.47	29,356.07
4,660,000.00	GBP	5,412,581.58	EUR	22/07/2022	5,412,581.58	(4,729.75)
91,800,000.00	NOK	8,810,116.26	EUR	22/07/2022	8,810,116.26	68,159.10
3,885,311.66	EUR	4,100,000.00	USD	22/07/2022	3,921,756.18	(31,055.74)
13,026,440.96	EUR	19,700,000.00	AUD	22/07/2022	12,957,542.67	84,971.96
127,910,000.00	SEK	12,017,303.19	EUR	22/07/2022	12,017,303.19	(84,934.93)
4,170,000.00	USD	3,939,869.09	EUR	22/07/2022	3,939,869.09	43,319.37
2,012,700.46	EUR	20,890,000.00	NOK	22/07/2022	2,022,509.98	(7,647.31)
2,048,368.35	EUR	21,840,000.00	SEK	22/07/2022	2,038,616.09	10,982.06
1,780,000.00	USD	1,688,093.28	EUR	22/07/2022	1,688,093.28	12,164.62
3,314,954.12	EUR	5,060,000.00	AUD	22/07/2022	3,328,181.01	(9,136.48)
1,823,907.43	EUR	2,790,000.00	AUD	22/07/2022	1,835,103.76	(8,945.76)
1,405,455.24	EUR	15,000,000.00	SEK	22/07/2022	1,400,148.42	6,150.64
700,495.20	EUR	1,180,000.00	NZD	22/07/2022	701,775.25	(271.46)
884,731.63	EUR	1,200,000.00	CAD	22/07/2022	889,844.65	(3,920.95)
1,564,479.84	EUR	2,380,000.00	AUD	22/07/2022	1,565,429.01	981.28
6,558.99	EUR	940,000.00	JPY	22/07/2022	6,618.34	(58.58)
1,220,000.00	CHF	1,218,788.40	EUR	22/07/2022	1,218,788.40	(87.54)
36,122,318.54	EUR	38,000,000.00	USD	30/09/2022	36,347,984.12	12,224.48
						(369,292.83)

3. Open positions on financial future contracts

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - Euro Covered-Call was engaged in a financial future contract with JP MORGAN LONDON.

Name	Currency	Commitment in EUR	Quantity	Unrealised appreciation/ (depreciation) in EUR
EURO STOXX 50 - FUTURE 16/09/2022	EUR	3,558,505.80	103.00	(29,355.00)
				(29,355.00)

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - Multi Alternative Risk Premia was engaged in financial future contracts with JP MORGAN LONDON.

Name	Currency	Commitment in EUR	Quantity	Unrealised appreciation/ (depreciation) in EUR
AEX - AMSTERDAM EXCHANGES IDX 15/07/2022	EUR	4,482,764.00	(34.00)	28,084.00
AUST 10 YR BONDS FUTURE 15/09/2022	AUD	51,066,137.63	653.00	377,810.98
AUST 3 YR BONDS 15/09/2022	AUD	18,518,379.20	262.00	61,962.88
CAC40 EURO FUT 15/07/2022	EUR	1,658,400.80	(28.00)	43,365.00
CAN 10YR BOND FUT. 20/09/2022	CAD	15,561,659.56	262.00	(140,157.94)
CBOE SPX VOLATILITY INDEX 20/07/2022	USD	2,004,715.67	(73.00)	(81,159.21)
DAX INDEX - FUTURE 16/09/2022	EUR	639,188.50	2.00	(37,700.00)
EUR OAT FUT FR GOV BD 10YR 6% 08/09/2022	EUR	3,626,999.00	37.00	(120,080.00)
EURO STOXX 50 - FUTURE 16/09/2022	EUR	14,130,377.40	409.00	(116,565.00)
EURO-BOBL FUTURE 08/09/2022	EUR	6,008,436.00	63.00	(80,010.00)
EURO-BTP FUTURE 08/09/2022	EUR	3,157,192.00	38.00	(77,140.00)
EURO-BUND FUTURE 08/09/2022	EUR	28,025,865.00	(315.00)	1,179,720.00
FTSE 100 INDEX 16/09/2022	GBP	19,988,698.88	240.00	(377,730.02)
FTSEMIB INDEX - FTSE / MIB 16/09/2022	EUR	5,216,995.70	49.00	(285,915.00)
HANG SENG INDEX 28/07/2022	HKD	19,984,936.49	150.00	(410,490.52)
IBEX35 EURO 15/07/2022	EUR	7,207,843.00	89.00	(91,836.00)
KOSPI 200 INDEX 08/09/2022	KRW	2,263,129.63	(40.00)	142,415.23
LONG GILT FUTURE (LIFFE) 28/09/2022	GBP	1,233,035.55	9.00	20,178.90
MSCI EMERGING MARKETS INDEX 16/09/2022	USD	13,113,184.75	274.00	(111,387.44)
NASDAQ E-MINI FUTURE 16/09/2022	USD	14,084,615.81	64.00	224,464.11
NIKKEI 225 (OSE) 08/09/2022	JPY	2,973,242.84	(16.00)	88,361.83
OMX OSLO 20 EXPIRATION 15/07/2022	NOK	2,361,867.60	(220.00)	30,659.09
OMX30 INDEX 15/07/2022	SEK	3,076,518.41	(176.00)	135,205.80
S&P / TSE 60 IX FUTURE 15/09/2022	CAD	15,302,209.04	90.00	(543,917.54)
S&P 500 E-MINI FUTURE 16/09/2022	USD	7,603,709.41	42.00	99,430.87
S&P/ASX 200 INDEX (AS51) 15/09/2022	AUD	25,920,595.92	240.00	(249,613.58)
SHORT TERM EURO BTP FUTURES 08/09/2022	EUR	6,679,766.00	67.00	(10,780.90)
SMI SWISS MARKET IDX - FUTURE 16/09/2022	CHF	3,112,149.97	(29.00)	33,509.84
SWISS FED BND FUTURE 08/09/2022	CHF	666,108.50	6.00	29,967.03
TOPIX INDX FUTR 08/09/2022	JPY	13,830,640.29	105.00	(502,711.93)
US 10YR NOTE FUT (CBT) 21/09/2022	USD	7,937,520.96	(84.00)	(333,947.10)
US 2YR NOTE FUTURE (CBT) 30/09/2022	USD	2,680,469.53	14.00	(18,144.09)
US 5YR NOTE FUTURE (CBT) 30/09/2022	USD	6,998,077.98	79.00	(90,914.80)
				(1,185,065.51)

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - Euro Short-Term High Yield Fund was engaged in financial future contracts with JP MORGAN LONDON.

Name	Currency	Commitment in EUR	Quantity	Unrealised appreciation/ (depreciation) in EUR
EURO BUXL 30Y BONDS 08/09/2022	EUR	1,850,680.00	(20.00)	(14,302.04)
EURO FX CURR FUT (CME) 19/09/2022	USD	717,394.42	6.00	(17,934.86)
EURO-BUND FUTURE 08/09/2022	EUR	4,448,550.00	50.00	167,000.00
				134,763.10

4. Swap contracts

4.1 Credit Default Swaps

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - Multi Alternative Risk Premia was engaged in credit default swap contracts with BARCLAYS BANK LONDON, CITIGROUP GLOBAL MARKET, JP MORGAN SECURITIES LIMITED and GOLDMAN SACHS INTERNATIONAL LONDON.

Notional	Buy-Sell	Credit default cover	Currency	Maturity date	Unrealised appreciation/ (depreciation) in EUR
31,800,000.00	Sell	ITRX XOVER CDSI GEN 5Y CORP 20/12/2026	EUR	20/12/2026	(568,079.74)
74,400,000.00	Sell	CDX IG CDSI GEN 5Y CORP 20/12/2026	USD	20/12/2026	146,670.66
70,300,000.00	Sell	ITRX EUR CDSI S36 5Y CORP 20/12/2026	EUR	20/12/2026	(321,709.26)
47,900,000.00	Sell	ITRX EXJP IG CDSI GEN 5Y CORP 20/12/2026	USD	20/12/2026	(524,814.20)
31,680,000.00	Sell	CDX HY CDSI S37 5Y PRC CORP 20/12/2026	USD	20/12/2026	(436,566.97)
					(1,704,499.51)

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - Euro Short-Term High Yield Fund was engaged in credit default swap contracts with BARCLAYS BANK LONDON, GOLDMAN SACHS INTERNATIONAL LONDON, GOLDMAN SACHS AG and JP MORGAN SECURITIES LIMITED.

Notional	Buy-Sell	Credit default cover	Currency	Maturity date	Unrealised appreciation/ (depreciation) in EUR
1,200,000.00	Buy	CARNIVAL CORP 6.65% 98-15/01/2028	USD	20/12/2022	51,587.67
2,000,000.00	Sell	NOVAFIVES 5% 18-15/06/2025	EUR	20/12/2023	(349,810.83)
3,000,000.00	Sell	SAIPEM FIN INTL 3.75% 16-08/09/2023	EUR	20/12/2023	(261,605.92)
4,000,000.00	Buy	TELECOM ITALIA 3.625% 16-19/01/2024	EUR	20/03/2024	65,073.54
2,000,000.00	Buy	CASINO GUICHARD 4.048% 14-05/08/2026	EUR	20/06/2023	302,802.29
					(191,953.25)

4.2 Total Return Swaps

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - Multi Alternative Risk Premia was engaged in credit default swap contracts with BARCLAYS BANK LONDON, JP MORGAN AG and BNP PARIBAS PARIS.

Notional	Underlying	Currency	Maturity	Unrealised appreciation/ (depreciation)
31,630,833.77	Receive Performance on EquityIndex.Barclays Global Hedged EW Index/Pay: USD/LIBOR/3M + 10.00bp	USD	19/01/2023	(434,240.42)
23,879,248.47	Receive Performance on EquityIndex.MSCI DAILY TR NET VALE WORLD USD/Pay: USD/SOFR/1Y + 10.00bp	USD	20/01/2023	(2,197,318.09)
22,616,381.85	Receive Performance on EquityIndex.MSCI WORLD SIZE TILT USD TR INDX/Pay: USD/SOFR/1Y + 10.00bp	USD	20/01/2023	(1,689,984.45)
23,583,509.10	Receive Performance on EquityIndex.MSCI WORLD SIZE TILT USD TR INDX/Pay: USD/SOFR/1Y + 10.00bp	USD	20/01/2023	(2,558,745.43)
22,078,430.40	Receive Performance on EquityIndex.MSCI WORLD QUAL NEW TR USD INDEX/Pay: USD/SOFR/1Y + 10.00bp	USD	20/01/2023	(2,256,123.10)
21,853,375.64	Receive Performance on EquityIndex.MSCI Wld Mom NET USD/Pay: USD/SOFR/1Y + 10.00bp	USD	20/01/2023	(2,277,324.81)
107,036,001.74	Receive Performance on EquityIndex.MSCI Daily TR Net World USD/Pay: USD/SOFR/1D + 10.00bp	USD	24/01/2023	11,718,378.41
				304,642.11

5. Option contracts

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - Euro Short-Term High Yield Fund was engaged in Option contracts with BARCLAYS BANK LONDON, JP MORGAN AG and GOLDMAN SACHS INTERNATIONAL LONDON.

Quantity	Underlying	Currency	Market Value in EUR
10,000,000.00	CALL ITRX XOVER CDSI S37 5Y CORP 20/07/2022 3.875	EUR	2,630.00
18,000,000.00	CALL ITRX XOVER CDSI S37 5Y CORP 20/07/2022 5	EUR	28,782.00
(18,100,000.00)	PUT ITRX XOVER CDSI S37 5Y CORP 17/08/2022 6	EUR	(385,964.40)
(10,000,000.00)	PUT ITRX XOVER CDSI S37 5Y CORP 20/07/2022 6.375	EUR	(73,540.00)
(18,000,000.00)	PUT ITRX XOVER CDSI S37 5Y CORP 20/07/2022 6.75	EUR	(82,548.00)
			(510,640.40)

As at June 30, 2022, the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - Multi Alternative Risk Premia was engaged in Option contracts with JP MORGAN FUTURES LONDON.

Quantity	Underlying	Currency	Market Value in EUR
7,200.00	CALL EURO STOXX BANKS (SX7E) 16/12/2022 100	EUR	486,000.00
(7,200.00)	CALL EURO STOXX BANKS (SX7E) 16/12/2022 110	EUR	(216,000.00)
			270,000.00

Additional Information

1. Foreign exchange rate as at 30.06.2022

1 EUR =	1.5204	AUD	1 EUR =	396.7900	HUF	1 EUR =	4.9465	RON
1 EUR =	5.4672	BRL	1 EUR =	15,574.5918	IDR	1 EUR =	57.2385	RUB
1 EUR =	12.9629	BWP	1 EUR =	82.5618	INR	1 EUR =	10.7132	SEK
1 EUR =	1.3486	CAD	1 EUR =	142.0297	JPY	1 EUR =	1.4549	SGD
1 EUR =	1.0009	CHF	1 EUR =	123.2585	KES	1 EUR =	17.4553	TRY
1 EUR =	979.4456	CLP	1 EUR =	1,357.4100	KRW	1 EUR =	30.7388	UAH
1 EUR =	6.9985	CNY	1 EUR =	491.6229	KZT	1 EUR =	1.0455	USD
1 EUR =	4,350.2234	COP	1 EUR =	21.0928	MXN	1 EUR =	41.6246	UYU
1 EUR =	24.7355	CZK	1 EUR =	3.9735	PEN	1 EUR =	11,359.7970	UZS
1 EUR =	19.6544	EGP	1 EUR =	57.4841	PHP	1 EUR =	24,322.3958	VND
1 EUR =	0.8608	GBP	1 EUR =	4.7001	PLN	1 EUR =	17.1271	ZAR
1 EUR =	8.3845	GHS	1 EUR =	10.3288	NOK	1 EUR =	17.5897	ZMW
1 EUR =	8.2036	HKD	1 EUR =	1.6815	NZD			

2. Securities Financing Transactions and of Reuse Regulation (SFTR)

The Regulation (EU) 2015/2365 on transparency of securities financing transactions and of reuse "SFTR" ("Regulation") was published in the Official Journal of the European Union on December 23, 2015 and entered into force on January 12, 2016.

Its purpose is to enhance transparency on the market (i) of securities financing transactions (i.e. mainly securities or commodities lending or borrowing, repurchase and reverse repurchase agreements as well as lending margin transaction) ("SFT") and (ii) of the reuse of financial instruments.

a) Global data

As at June 30, 2022 the market value of assets engaged in securities lending activities as a proportion of NAV and as a proportion of total lendable assets were as follows:

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV	Lending transactions on securities (NAV %)	Lending transactions on securities (Total Lendable Assets - % of portfolio at market value)
MAM Global High Yield Corporate Bond Fund BB/B	16.89%	17.76%
SLI Global High Yield Bond Fund	20.37%	21.22%

As at June 30, 2022 the assets engaged in TRS as an absolute value and as a proportion of NAV were as follows:

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV	Assets engaged in absolute terms (in EUR)	Assets engaged (NAV %)
Multi Alternative Risk Premia	304,642.11	0,06%

b) Concentration data

As at June 30, 2022 the top ten issuers of collateral received for securities lending activities were as follows:

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV	Sub-fund currency	Collateral amount received (in sub-fund currency)
MAM Global High Yield Corporate Bond Fund BB/B	USD	
BONOS Y OBLIG DEL ESTADO		5,728,691.30
GLAXOSMITHKLINE PLC		5,505,498.73
SSE PLC		5,334,679.10
ORACLE CORP		5,316,714.93
ASTRAZENECA PLC		5,121,054.91
GLENCORE PLC		4,958,671.22
APPLE INC		4,924,746.60

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV	Sub-fund currency	Collateral amount received (in sub-fund currency)
BUONI POLIENNALI DEL TES		4,914,541.85
UNITEDHEALTH GROUP INC		4,332,317.06
Others		34,549,127.49
SLI Global High Yield Bond Fund	USD	
BUONI POLIENNALI DEL TES		6,390,754.77
BUNDESREPUB. DEUTSCHLAND		6,383,033.47
NATL GRID ELECT TRANS		5,274,763.30
HOMESERVE PLC		5,046,478.22
BP PLC		4,713,242.59
NATIONAL GRID PLC		4,647,845.23
GLAXOSMITHKLINE PLC		4,443,034.06
BAE SYSTEMS PLC		4,098,593.61
APPLE INC		3,693,559.95
Others		27,843,897.58

c) Aggregate transaction data

As at June 30, 2022 the maturity tenor of the collateral received for securities lending activities in sub-fund currency was as follows:

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV	Sub-fund currency	One week to one month	Three months to one year	Above one year	Open maturity	Total
MAM Global High Yield Corporate Bond Fund BB/B	USD	---	9,456,144.55	12,299,685.79	58,930,212.85	80,686,043.19
SLI Global High Yield Bond Fund	USD	---	3,341,736.59	21,515,794.10	47,677,672.09	72,535,202.78

As at June 30, 2022 the collateral received for securities lending activities is composed of Corporate Bonds, Equity and Government Bonds. The quality of the collateral received is classified as investment grade.

As at June 30, 2022 the currency of the collateral received for securities lending activities was denominated in CHF, EUR, GBP and USD.

All securities lending activities have the following maturity tenor as detailed in the below table:

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV	Sub-fund currency	One week to one month	Three months to one year	Above one year	Open maturity	Total
MAM Global High Yield Corporate Bond Fund BB/B	USD	---	1,369,762.73	76,778,142.63	---	78,147,905.36
SLI Global High Yield Bond Fund	USD	---	---	69,111,620.47	---	69,111,620.47

Regardless of the maturity tenor, all securities lending activities could be recalled at all times by the Management Company, Generali Investments Luxembourg S.A..

As at June 30, 2022, there was no cash collateral received by the sub-fund Multi Alternative Risk Premia in relation to TRS.

All TRS have the following maturity tenor as detailed in the below table:

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV	Sub-fund currency	One week to one month	Three months to one year	Above one year	Open maturity	Total
Multi Alternative Risk Premia	EUR	---	304,642,11	---	---	304,642,11

d) Data on reuse of collateral

There was no cash collateral reinvested as part of the securities lending activities, excluding as a result of any reinvestment made by BNP Paribas Securities Services. Returns generated from reinvested cash collateral, if any, are part of the securities lending income as disclosed in the Statement of Operations and Changes in Net Assets in the account "Net securities lending income".

There was no reuse of cash collateral related to TRS transactions.

e) Safekeeping of collateral received

The collateral received for securities lending activities is safe-kept by the custodian, BNP Paribas Securities Services, Luxembourg Branch, as at June 30, 2022.

f) Safekeeping of collateral granted

There was no collateral granted by the sub-funds for securities lending activities as at June 30, 2022.

GENERALI MULTI PORTFOLIO SOLUTIONS SICAV

There was collateral granted by the sub-funds for TRS as at June 30, 2022, which was held at BARCLAYS BANK LONDON, JP MORGAN CHASE BANK and BNP PARIBAS PARIS.

g) Data on return and cost for each type of SFTs

The total return of the securities lending activities is apportioned between GENERALI MULTI PORTFOLIO SOLUTIONS SICAV and the Management Company, Generali Investments Luxembourg S.A..

For the period ended June 30, 2022, the return amount in EUR and as a percentage of total return is as follows:

	Amount (in EUR)	% of overall return*
GENERALI MULTI PORTFOLIO SOLUTIONS SICAV	212,386.70	85.38%
Generali Investments Luxembourg S.A.	36,367.93	14.62%

* Contractual rates are respectively set at 85.00% and 15.00%.

The above return for the Management Company is considered as a cost for the SICAV.

For TRS held by the sub-fund GENERALI MULTI PORTFOLIO SOLUTIONS SICAV - Multi Alternative Risk Premia, the return, identified as the net realised profit / loss, movement in net unrealised appreciation/depreciation, and interest paid on TRS during the period, was EUR 1,990,187.71. The costs, identified as interest paid on TRS during the period, were included in the net realised profit/loss on Swaps.

The accounting principle applied to the flows linked to the TRS have been defined as such that quarterly coupons or premium incomes received by the TRS be booked separately from the TRS realised performance (loss or profit). It is to be noted that interest on bonds and dividends on equities are equally processed on separate accounts.