

JEAN-PAUL FOUCAULT

H.E.C. DEGREE IN CHARTERED ACCOUNTANCY

ALUMNUS OF ECOLE NATIONALE DES IMPOTS

PH.D. IN LAW

STATUTORY AUDITOR

With the collaboration of:

OLIVIER FOUCAULT

H.E.C. – MASTERS DEGREE IN ACCOUNTING AND FINANCE (MSTCF) – BACHELOR’S DEGREE IN LAW

CHARTERED ACCOUNTANT, STATUTORY AUDITOR

CHARTERED CERTIFIED ACCOUNTANT, REGISTERED AUDITOR (U.K.)

AICPIA INTERNATIONAL ASSOCIATE, IFRS CERTIFICATE

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FCP RMM INDEXI

Financial year ended 30 December 2022

Statutory auditor’s report on the annual financial statements

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FCP RMM INDEXI

Financial year ended 30 December 2022

Statutory auditor’s report on the annual financial statements

Dear unitholders of the FCP RMM INDEXI,

I- OPINION

Following our appointment by the management company, we have audited the annual financial statements of the FCP RMM INDEXI for the financial year ended 30 December 2022, as appended to this report

In our opinion, the annual financial statements give, in accordance with French accounting rules and principles, a true and fair view of the financial position and assets and liabilities of the FCP and of the results of its operations at the end of the financial year.

II- BASIS FOR THE OPINION

Audit framework

We have conducted our audit in accordance with professional standards applicable in France. We consider that the evidence gathered is pertinent and sufficient to serve as a basis for our opinion.

Our responsibilities in light of these standards are described in this report in the section entitled “Responsibilities of the statutory auditor in relation to auditing the annual financial statements”.

Independence

We conducted our audit assignment in line with the rules of independence that apply to us, during the period between 1 January 2022 and the date of issue of our report, and, in particular, we did not provide any services forbidden by the Code of Ethics for Statutory Auditors.

III. JUSTIFICATION OF EVALUATIONS

In accordance with the provisions of articles L.823-9 and R.823-7 of the French Commercial Code regarding the justification of our evaluations, we hereby inform you that our most important evaluations, in our professional opinion, were focused on the appropriateness of the accounting principles applied, on whether material estimates used were reasonable, and on whether all accounts were presented as per the accounting standards applicable to undertakings for collective investment with variable capital, particularly as regards financial instruments held in the portfolio.

The evaluations were made in the context of the audit of the annual financial statements, taken as a whole, and the formation of the opinion expressed herein. We have not expressed an opinion regarding individual items in the annual financial statements.

IV. SPECIFIC VERIFICATIONS

We have also carried out the specific verifications required by laws and regulations in accordance with the professional auditing standards applicable in France.

Verification of the management company's management report

We have no comment as to the fair presentation and conformity with the annual financial statements of the information given in the management company's management report.

V- RESPONSIBILITIES OF THE MANAGEMENT COMPANY IN RELATION TO THE ANNUAL FINANCIAL STATEMENTS

The management company is responsible for drawing up annual financial statements giving a fair view in accordance with French accounting rules and standards, as well as implementing the internal control system it deems necessary for the drafting of annual financial statements free of material misstatements, whether as a result of fraud or error.

When drawing up the annual financial statements, it is incumbent upon the management company to evaluate the ability of the FCP to continue its operations, to present in these financial statements, where applicable, the necessary information regarding continuity of operations and to apply the going concern accounting principle, unless there is a plan to wind up the FCP or end its activities.

The annual financial statements were prepared by the management company.

VI- RESPONSIBILITIES OF THE STATUTORY AUDITOR IN RELATION TO AUDITING THE ANNUAL FINANCIAL STATEMENTS

It is our responsibility to draft a report on the annual financial statements. Our objective is to obtain reasonable assurance that the annual financial statements, viewed in their entirety, are free of material misstatement. Reasonable assurance constitutes a high level of assurance, although not a guarantee, that an audit carried out in accordance with the standards of professional conduct allows for the systematic detection of material misstatements. Such misstatements may result from fraud or error and are considered to be material when it is reasonable to expect that they may, taken individually or collectively, influence economic decisions that readers of the financial statements may make based on them.

As stipulated in article L.823-10-1 of the French Commercial Code, our certification of the financial statements does not constitute a guarantee of the viability or quality of the management of your fonds commun de placement.

As part of an audit carried out in accordance with the standards of professional conduct applicable in France, the statutory auditor shall exercise its professional judgement throughout this audit. Furthermore:

- it identifies and evaluates the risk that the annual financial statements may include material misstatement, whether resulting from fraud or error, defines and implements auditing procedures in response to these risks, and gathers the items it deems sufficient and appropriate as a basis for its opinion. The risk of material misstatement not being detected is considerably higher when it is the result of fraud rather than error, since fraud may involve collusion, falsification, voluntary omissions, false declarations or the circumvention of the internal control system;
- it assesses the internal control system that is relevant for the audit in order to define audit procedures that are appropriate in the circumstances, and not for the purpose of expressing an opinion on the internal control system;
- It evaluates the appropriateness of the accounting methods used and the reasonableness of the accounting estimates made by the management, as well as the related information in the annual financial statements;
- it evaluates the appropriateness of the management's application of the going concern accounting principle and, based on the information gathered, the existence or absence of significant uncertainty linked to events or circumstances likely to cast doubt on the UCITS' ability to continue its operations. This evaluation is based on the information gathered prior to the date of its report; however, it should be noted that subsequent circumstances or events may cast doubt on the continuity of its operations. If it concludes that significant uncertainty exists, it draws the attention of readers of its report to the information provided in the annual financial statements giving rise to this uncertainty or, if this information has not been provided or is not relevant, it certifies the annual financial statements with reservations or refuses to certify them;
- it assesses the presentation of all of the annual financial statements and evaluates whether or not the annual financial statements depict the underlying operations and events fairly.

Paris, 17 April 2023

Statutory Auditor
(signature)
Jean-Paul FOUCAULT

RMM INDEXI

ANNUAL FINANCIAL STATEMENTS

30/12/2022

BALANCE SHEET – ASSETS AT 30/12/2022 IN EUR

	30/12/2022	31/12/2021
NET FIXED ASSETS	0.00	0.00
DEPOSITS	0.00	0.00
FINANCIAL INSTRUMENTS	14,735,827.20	30,325,121.48
Equities and similar securities	0.00	0.00
Traded on a regulated or similar market	0.00	0.00
Not traded on a regulated or similar market	0.00	0.00
Bonds and similar securities	14,712,294.48	27,074,639.33
Traded on a regulated or similar market	14,712,294.48	27,074,639.33
Not traded on a regulated or similar market	0.00	0.00
Debt securities	0.00	0.00
Traded on a regulated or similar market	0.00	0.00
Negotiable debt securities	0.00	0.00
Other debt securities	0.00	0.00
Not traded on a regulated or similar market	0.00	0.00
Undertakings for collective investment	23,532.72	3,250,482.15
Retail UCITS and AIFS for non-professionals and equivalents in other countries	23,532.72	3,250,482.15
Other funds for non-professionals and equivalents in other EU member states	0.00	0.00
General-purpose professional funds and equivalents in other EU member states and listed securitisation vehicles	0.00	0.00
Other professional investment funds and equivalents in other EU member States and non-listed securitisation vehicles	0.00	0.00
Other non-European organisations	0.00	0.00
Securities financing transactions	0.00	0.00
Receivables representing securities received under repurchase agreements	0.00	0.00
Receivables representing loaned securities	0.00	0.00
Borrowed securities	0.00	0.00
Securities delivered under repurchase agreements	0.00	0.00
Other securities financing transactions	0.00	0.00
Forward financial instruments	0.00	0.00
Transactions on a regulated or similar market	0.00	0.00
Other transactions	0.00	0.00
Other financial instruments	0.00	0.00
RECEIVABLES	0.00	0.00
Foreign exchange forward transactions	0.00	0.00
Other	0.00	0.00
FINANCIAL ACCOUNTS	831.59	2,486,913.28
Cash and cash equivalents	831.59	2,486,913.28
TOTAL ASSETS	14,736,658.79	32,812,034.76

BALANCE SHEET – LIABILITIES at 30/12/2022 IN EUR

	30/12/2022	31/12/2021
SHAREHOLDERS' EQUITY		
Capital	14,251,093.90	30,817,132.42
Past net gains and losses not distributed (a)	0.00	0.00
Retained earnings (a)	0.00	0.00
Net gains and losses for the year (a,b)	416,734.76	1,843,782.54
Profit (loss) for the year (a,b)	59,807.38	138,811.78
TOTAL SHAREHOLDERS' EQUITY*	14,727,636.04	32,799,726.74
<i>* Amount representing net assets</i>		
FINANCIAL INSTRUMENTS	0.00	0.00
Disposal transactions involving financial instruments	0.00	0.00
Securities financing transactions	0.00	0.00
Debts representing securities delivered under repurchase agreements	0.00	0.00
Debts representing borrowed securities	0.00	0.00
Other securities financing transactions	0.00	0.00
Forward financial instruments	0.00	0.00
Transactions on a regulated or similar market	0.00	0.00
Other transactions	0.00	0.00
PAYABLES	9,022.75	12,308.02
Foreign exchange forward transactions	0.00	0.00
Other	9,022.75	12,308.02
FINANCIAL ACCOUNTS	0.00	0.00
Current bank facilities	0.00	0.00
Loans	0.00	0.00
TOTAL LIABILITIES	14,736,658.79	32,812,034.76

(a) Including equalisation accounts

(b) Less interim dividends paid during the period

OFF-BALANCE SHEET COMMITMENTS AT 30/12/2022 IN EUR

	30/12/2022	31/12/2021
HEDGING TRANSACTIONS	0.00	0.00
Commitments on regulated or similar markets	0.00	0.00
Commitments on over-the-counter markets	0.00	0.00
Other commitments	0.00	0.00
OTHER TRANSACTIONS	0.00	0.00
Commitments on regulated or similar markets	0.00	0.00
Commitments on over-the-counter markets	0.00	0.00
Other commitments	0.00	0.00

INCOME STATEMENT AT 30/12/2022 IN EUR

	30/12/2022	31/12/2021
Income from financial transactions		
Income from deposits and financial accounts	0.00	0.00
Income from equities and similar securities	0.00	0.00
Income from bonds and similar securities	246,564.09	275,528.77
Income from debt securities	0.00	0.00
Income from short-term acquisitions and disposals of securities	0.00	0.00
Income from forward financial instruments	0.00	0.00
Other financial income	0.00	0.00
TOTAL (1)	246,564.09	275,528.77
Expenses from financial transactions		
Expenses from securities financing transactions	0.00	0.00
Expenses from forward financial instruments	0.00	0.00
Expenses from financial debts	5,974.79	5,938.33
Other financial expenses	0.00	0.00
TOTAL (2)	5,974.79	5,938.33
INCOME FROM FINANCIAL TRANSACTIONS (1 - 2)	240,589.30	269,590.44
Other income (3)	0.00	0.00
Management fees and provision for depreciation (4)	112,422.40	128,251.22
NET INCOME FOR THE PERIOD (L. 214-17-1) (1 - 2 + 3 - 4)	128,166.90	141,339.22
Income equalisation for the period (5)	-68,359.52	-2,527.44
Interim income pay-out made during the period (6)	0.00	0.00
PROFIT OR LOSS (1 - 2 + 3 - 4 + 5 - 6)	59,807.38	138,811.78

NOTES TO THE ANNUAL FINANCIAL STATEMENTS

1. Accounting rules and methods

The annual financial statements are presented in the form prescribed by ANC regulation 2014-01, as amended.

The general principles of accounting apply:

- true and fair view, comparability, going concern,
- accuracy, reliability,
- prudence,
- consistency of accounting methods from one period to the next.

Revenues from fixed-income securities are recognised on the basis of accrued interest.

Acquisitions and disposals of securities are recorded excluding charges.

The reference currency for the portfolio's accounting is the euro.

The duration of the accounting period is 12 months.

Asset valuation rules

Financial instruments are recognised according to the historical cost method and included on the balance sheet at their current value, which is determined by the last-known market value or, if no market exists, by all external means or through the use of financial models.

Differences between the current values used during the calculation of the net asset value and the historical costs of the securities upon their entry into the portfolio are recorded in "valuation differentials" accounts.

Values that are not in the portfolio's currency are measured in accordance with the principle set forth below then converted into the portfolio's currency according to the currency rates in effect on the day of the assessment.

Deposits:

Deposits with a remaining life of 3 months or less are valued according to the straight-line method.

Equities, bonds and other securities traded on a regulated or similar market:

For the calculation of the net asset value, equities and other securities traded on a regulated or similar market are valued on the basis of the day's last market price.

Bonds and similar securities are valued at the closing price relayed by various providers of financial services. Interest accrued on bonds and equivalent securities is calculated until the net asset value trading date.

Equities, bonds and other securities not traded on a regulated or similar market:

Securities not traded on a regulated market are valued by the management company using methods based on the market value and the yield, while taking account of recent prices observed for significant transactions.

Negotiable debt securities:

Negotiable debt securities and similar securities that are not the subject of significant transactions are valued on an actuarial basis based on a reference rate defined below, plus, where applicable, a differential representative of the issuer's intrinsic characteristics.

- Negotiable debt securities with a maturity of 1 year or less: Euro interbank offered rate (Euribor);
- Negotiable debt securities with a maturity of more than 1 year: rate of normalised annual interest treasury bonds (BTAN) or fungible treasury bonds (OAT) with similar maturity for the longest maturities.

Negotiable debt securities with a remaining life of 3 months or less may be valued according to the straight-line method.

Treasury bills are valued at the market rate reported daily by Banque de France or treasury bill specialists.

UCIs held:

Units or shares of UCIs will be valued at the last known net asset value.

Securities financing transactions:

Securities received under repurchase agreements are recorded in assets in “receivables representing securities received under repurchase agreements” for the amount provided for in the contract plus accrued interest receivable.

Securities delivered under repurchase agreements are recorded in the long portfolio for their current value. Debt representing securities delivered under repurchase agreements is recorded in the short portfolio at the value set in the contract plus accrued interest payable.

Loaned securities are valued at their current value and are recorded in assets in “receivables representing loaned securities” at the current value plus accrued interest receivable.

Borrowed securities are recorded in assets in “borrowed securities” for the amount specified in the contract and in liabilities in “debts representing borrowed securities” for the amount specified in the contract plus accrued interest payable.

Forward financial instruments:

Forward financial instruments traded on a regulated or similar market:

Forward financial instruments traded on regulated markets are valued at the day’s settlement price.

Forward financial instruments not traded on a regulated or similar market:

Swaps:

Interest rate and/or currency swaps are valued at their market value based on the price calculated by discounting future interest flows at the market interest and/or currency rates. This price is corrected for the risk of non-repayment.

Index swaps are valued on an actuarial basis based on a reference rate provided by the counterparty.

Other swaps are valued at their market value or at a value estimated according to the terms and conditions determined by the management company.

Off-balance sheet commitments:

Forward contracts appear in off-balance sheet commitments for their market value at the price used in the portfolio.

Options are converted into the underlying equivalent.

Commitments on swaps are presented at their nominal value or, in the absence of a nominal value, for an equivalent amount.

Management fees

Management fees and running costs cover all costs related to the UCI: financial, administrative and accounting management, custodianship, distribution, audit fees, etc.

These fees are charged to the income statement of the UCI.

Management fees do not include transaction costs. Further details on the fees actually invoiced to the UCI can be obtained from the prospectus.

The fees are recorded prorata temporis each time the net asset value is calculated.

The total of these fees is within the maximum net asset fee rate specified in the prospectus or fund regulations:

FR0007075668 - Unit class RMM INDEXI P: Maximum rate of 0.60% incl. taxes, excluding UCIs of the Rothschild Martin Maurel group

FR0010275628 - Unit class RMM INDEXI I: Maximum rate of 0.25% incl. taxes, excluding UCIs of the Rothschild Martin Maurel group

Appropriation of distributable amounts

Definition of distributable amounts

Distributable amounts consist of the following:

Income:

The net income for the period is equal to the amount of interest, arrears, premiums and prizes, dividends, attendance fees, and any other income related to the securities comprising the portfolio, plus the income from any amounts temporarily available and minus management fees and borrowing costs.

The net income is increased by retained earnings and increased or reduced by the balance of the income equalisation account.

Capital gains and losses:

Capital gains, net of charges, minus capital losses, net of charges, recorded during the period, plus net capital gains of the same type recorded during earlier periods that have not been paid out or accumulated and minus or plus the balance of the capital gains equalisation account.

Methods for appropriating distributable amounts:

<i>Unit(s)</i>	<i>Appropriation of net income</i>	<i>Appropriation of realised net capital gains or losses</i>
RMM INDEXI I units	Accumulation	Accumulation
RMM INDEXI P units	Accumulation	Accumulation

2. CHANGE IN NET ASSETS AT 30/12/2022 IN EUR

	30/12/2022	31/12/2021
NET ASSETS AT START OF PERIOD	32,799,726.74	49,893,864.16
Subscriptions (including subscription fees charged by the UCI)	1,345,978.18	15,930,569.37
Redemptions (after deduction of redemption fees charged by the UCI)	-17,694,930.17	-33,921,461.92
Capital gains realised on deposits and financial instruments	1,133,899.69	2,673,775.75
Capital losses realised on deposits and financial instruments	-362,018.39	-218,842.39
Capital gains realised on forward financial instruments	0.00	0.00
Capital losses realised on forward financial instruments	0.00	0.00
Transaction fees	-16,525.91	-4.23
Foreign exchange differences	0.00	0.00
Variations in the valuation differential of deposits and financial instruments	-2,606,661.00	-1,699,513.22
<i>Valuation differential period Y</i>	<i>-996,870.64</i>	<i>1,609,790.36</i>
<i>Valuation differential period Y-1</i>	<i>-1,609,790.36</i>	<i>-3,309,303.58</i>
Variations in the valuation differential of forward financial instruments	0.00	0.00
<i>Valuation differential period Y</i>	<i>0.00</i>	<i>0.00</i>
<i>Valuation differential period Y-1</i>	<i>0.00</i>	<i>0.00</i>
Distribution from previous period on net gains and losses	0.00	0.00
Distribution from previous period on income	0.00	0.00
Net income for period, before equalisation account	128,166.90	141,339.22
Interim dividend(s) paid during the period on net gains and losses	0.00	0.00
Interim dividend(s) paid during the period on income	0.00	0.00
Other items	0.00	0.00
NET ASSETS AT END OF PERIOD	14,727,636.04	32,799,726.74

3. ADDITIONAL INFORMATION

3.1. BREAKDOWN OF FINANCIAL INSTRUMENTS BY LEGAL OR ECONOMIC NATURE

	Amount	%
ASSETS		
BONDS AND SIMILAR SECURITIES		
Other bonds (index-linked, equity-linked)	14,712,294.48	99.90
TOTAL BONDS AND SIMILAR SECURITIES	14,712,294.48	99.90
DEBT SECURITIES		
TOTAL DEBT SECURITIES	0.00	0.00
LIABILITIES		
DISPOSAL TRANSACTIONS INVOLVING FINANCIAL INSTRUMENTS		
TOTAL DISPOSAL TRANSACTIONS INVOLVING FINANCIAL INSTRUMENTS	0.00	0.00
OFF-BALANCE SHEET		
HEDGING TRANSACTIONS		
TOTAL HEDGING TRANSACTIONS	0.00	0.00
OTHER TRANSACTIONS		
TOTAL OTHER TRANSACTIONS	0.00	0.00

3.2. BREAKDOWN OF ASSETS, LIABILITIES, AND OFF-BALANCE SHEET ITEMS BY TYPE OF RATE

	Fixed rate	%	Variable rate	%	Adjustable rate	%	Other	%
ASSETS								
Deposits	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Bonds and similar securities	0.00	0.00	0.00	0.00	0.00	0.00	14,712,294.48	99.90
Debt securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Securities financing transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Financial accounts	0.00	0.00	0.00	0.00	0.00	0.00	831.59	0.01
LIABILITIES								
Securities financing transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Financial accounts	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
OFF-BALANCE SHEET								
Hedging transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Other transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

3.3. BREAKDOWN OF ASSETS, LIABILITIES, AND OFF-BALANCE SHEET ITEMS BY REMAINING LIFE^(*)

	< 3 months	%	[3 months - 1 year]	%	[1 - 3 years]	%	[3 - 5 years]	%	> 5 years	%
ASSETS										
Deposits	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Bonds and similar securities	0.00	0.00	671,404.09	4.56	0.00	0.00	2,184,296.35	14.83	11,856,594.04	80.51
Debt securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Securities financing transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Financial accounts	831.59	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LIABILITIES										
Securities financing transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Financial accounts	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
OFF-BALANCE SHEET										
Hedging transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Other transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

(*) The positions on interest rate derivatives are presented according to the maturity of the underlying assets.

3.4. BREAKDOWN OF ASSETS, LIABILITIES, AND OFF-BALANCE SHEET ITEMS BY LISTING OR VALUATION CURRENCY (OTHER THAN EUR)

	Currency 1		Currency 2		Currency 3		Currency N Other(s)	
	Amount	%	Amount	%	Amount	%	Amount	%
ASSETS								
Deposits	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Equities and similar securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Bonds and similar securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Debt securities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UCIs	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Securities financing transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Receivables	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Financial accounts	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
LIABILITIES								
Disposal transactions involving financial instruments	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Securities financing transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Payables	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Financial accounts	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
OFF-BALANCE SHEET								
Hedging transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Other transactions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

3.5. RECEIVABLES AND PAYABLES: BREAKDOWN BY TYPE

	Type of debit/credit	30/12/2022
RECEIVABLES		
TOTAL RECEIVABLES		0.00
PAYABLES		
	Fixed management fees	9,022.75
TOTAL PAYABLES		9,022.75
TOTAL PAYABLES AND RECEIVABLES		-9,022.75

3.6. SHAREHOLDERS' EQUITY

3.6.1. Number of securities issued or redeemed

	In units	In amount
Unit class RMM INDEX I		
Units subscribed during year	0.00	0.00
Units redeemed during year	-80.6771	-12,614,548.63
Net balance of subscriptions/redemptions	-80.6771	-12,614,548.63
Number of units outstanding at the end of the financial year	15.5431	
Unit class RMM INDEX P		
Units subscribed during year	1,436	1,345,978.18
Units redeemed during year	-5,393	-5,080,381.54
Net balance of subscriptions/redemptions	-3,957	-3,734,403.36
Number of units outstanding at the end of the financial year	14,058	

3.6.2. Subscription and/or redemption fees

	In amount
Unit class RMM INDEX I	
Total subscription and/or redemption fees charged	0.00
Subscription fees charged	0.00
Redemption fees charged	0.00
Unit class RMM INDEX P	
Total subscription and/or redemption fees charged	0.00
Subscription fees charged	0.00
Redemption fees charged	0.00

3.7. MANAGEMENT FEES

	30/12/2022
RMM INDEXI I units	
Collateral fees	0.00
Fixed management fees	29,708.49
Percentage of fixed management fees	0.24
Retrocession of management fees	0.00
RMM INDEXI P units	
Collateral fees	0.00
Fixed management fees	82,713.91
Percentage of fixed management fees	0.57
Retrocession of management fees	0.00

3.8. COMMITMENTS RECEIVED AND GIVEN

3.8.1. Guarantees received by the UCI:

None

3.8.2. Other commitments received and/or given:

None

3.9. OTHER INFORMATION

3.9.1. Current value of financial instruments used in securities financing transactions

	30/12/2022
Securities purchased under repurchase agreements	0.00
Borrowed securities	0.00

3.9.2. Current value of financial instruments constituting collateral deposits

	30/12/2022
Financial instruments granted as collateral and retained in their original category	0.00
Financial instruments received as a collateral and not entered in the balance sheet	0.00

3.9.3. Financial instruments held, issued and/or managed by the Group

	ISIN	Name	30/12/2022
Equities			0.00
Bonds			0.00
Negotiable debt securities			0.00
UCIs			23,532.72
	FR0007442496	RMM COURT TERME C	23,532.72
Forward financial instruments			0.00
Total group securities			23,532.72

3.10. APPROPRIATION OF DISTRIBUTABLE AMOUNTS

Appropriation of the share of amounts related to earnings

	30/12/2022	31/12/2021
Amounts remaining to be appropriated		
Retained earnings	0.00	0.00
Profit or loss	59,807.38	138,811.78
Total	59,807.38	138,811.78

	30/12/2022	31/12/2021
RMM INDEX I units		
Allocation		
Paid out	0.00	0.00
Retained earnings for the period	0.00	0.00
Accumulation	16,048.43	90,655.99
Total	16,048.43	90,655.99

	30/12/2022	31/12/2021
RMM INDEX P units		
Allocation		
Paid out	0.00	0.00
Retained earnings for the period	0.00	0.00
Accumulation	43,758.95	48,155.79
Total	43,758.95	48,155.79

Appropriation of the share of distributable amounts related to net gains and losses

	30/12/2022	31/12/2021
Amounts remaining to be appropriated		
Past net gains and losses not distributed	0.00	0.00
Net gains and losses for the period	416,734.76	1,843,782.54
Dividends paid on net gains and losses for the period	0.00	0.00
Total	416,734.76	1,843,782.54

	30/12/2022	31/12/2021
RMM INDEX I units		
Allocation		
Paid out	0.00	0.00
Net gains and losses not distributed	0.00	0.00
Accumulation	64,303.10	862,261.46
Total	64,303.10	862,261.46

	30/12/2022	31/12/2021
RMM INDEX P units		
Allocation		
Paid out	0.00	0.00
Net gains and losses not distributed	0.00	0.00
Accumulation	352,431.66	981,521.08
Total	352,431.66	981,521.08

3.11. TABLE OF RESULTS AND OTHER CHARACTERISTIC ELEMENTS OF THE ENTITY DURING THE PAST FIVE PERIODS

	31/12/2018	31/12/2019	31/12/2020	31/12/2021	30/12/2022
Global net assets in EUR	51,651,514.91	50,839,429.85	49,893,864.16	32,799,726.74	14,727,636.04
Unit class RMM INDEXI I in EUR					
Net assets	32,991,579.19	33,277,001.28	33,405,660.01	15,358,531.91	2,277,139.82
Number of securities	224.0000	219.0000	219.0000	96.2202	15.5431
Net asset value per unit	147,283.84	151,949.78	152,537.26	159,618.58	146,504.87
Accumulation per unit on net capital gains/losses	993.92	-586.96	3,379.16	8,961.33	4,137.08
Accumulation per unit on income	1,483.05	1,357.33	1,143.69	942.17	1,032.51
Unit class RMM INDEXI P in EUR					
Net assets	18,659,935.72	17,562,428.57	16,488,204.15	17,441,194.83	12,450,496.22
Number of securities	20,679	18,931	17,764	18,015	14,058
Net asset value per unit	902.36	927.71	928.18	968.15	885.65
Accumulation per unit on net capital gains/losses	6.09	-3.59	20.56	54.48	25.06
Accumulation per unit on income	5.94	5.09	3.91	2.67	3.11

3.12. DETAILED LIST OF HOLDINGS IN EUR

Designation of securities	Currency	Qty No. or nominal	Current value	% Net assets
Bonds and similar securities				
Bonds and similar securities traded on a regulated or similar market				
GERMANY				
ALLEM 0.1% 15-04-46 IND	EUR	600,000	723,626.13	4.91
ALLEMAGNE 0.5% 15-04-30 IND	EUR	600,000	743,174.58	5.05
DEUTSCHE BUNDES INFLATION LINKED BOND 0.1% 15-04-33	EUR	400,000	453,751.56	3.08
TOTAL GERMANY			1,920,552.27	13.04
SPAIN				
ROYAUME D'ESPAGNE 1.0% 30-11-30	EUR	500,000	597,145.73	4.05
SPAIN IL BOND 0.65% 30-11-27	EUR	375,000	445,517.87	3.03
SPAIN IL BOND 0.7% 30-11-33	EUR	450,000	498,579.00	3.38
TOTAL SPAIN			1,541,242.60	10.46
FRANCE				
E.ETAT 3,40%99-29 OAT INDX	EUR	100,000	175,774.31	1.19
ETAT 3.15% 10/02	EUR	850,000	1,566,910.83	10.64
FRANCE GOVERNMENT BOND OAT 0.1% 01-03-36	EUR	500,000	514,370.96	3.49
FRANCE GOVERNMENT BOND OAT 0.1% 25-07-36	EUR	450,000	478,729.90	3.25
FRANCE GOVERNMENT BOND OAT 0.1% 25-07-47	EUR	325,000	331,919.71	2.25
FRANCE GOVERNMENT BOND OAT 0.1% 01-03-32	EUR	400,000	428,943.04	2.92
FRANCE GOVERNMENT BOND OAT 0.1% 25-07-31	EUR	250,000	275,358.34	1.87
FRANCE GOVERNMENT BOND OAT 0.1% 25-07-53	EUR	500,000	470,873.08	3.20
FRANCE GOVERNMENT BOND OAT 0.7% 25-07-30	EUR	175,000	213,560.27	1.45
FRANCE OAT 1.8% 25/07/2040	EUR	350,000	563,076.30	3.82
FRTR 0.1 03/01/28	EUR	800,000	906,622.48	6.16
OATE 1,85%11-25072027 INDX	EUR	800,000	1,105,628.27	7.51
TOTAL FRANCE			7,031,767.49	47.75
ITALY				
ITALIE 1.25% 15/09/32 IND	EUR	725,000	792,699.44	5.38
ITALIE 2.55% 15/09/2041	EUR	250,000	334,551.74	2.28
ITALIE 3.10% 15/09/26 INDEXEE	EUR	300,000	410,478.29	2.79
ITALIE BTP ei 2.35% 15/09/2035	EUR	400,000	572,427.78	3.89
ITALY BUONI POLIENNALI DEL TESORO 0.1% 15-05-33	EUR	100,000	87,426.55	0.59
ITALY BUONI POLIENNALI DEL TESORO 0.15% 15-05-51	EUR	300,000	198,317.05	1.35
ITALY BUONI POLIENNALI DEL TESORO 0.4% 15-05-30	EUR	425,000	433,628.03	2.94
ITALY BUONI POLIENNALI DEL TESORO 0.65% 15-05-26	EUR	200,000	222,671.92	1.51
ITALY BUONI POLIENNALI DEL TESORO 1.3% 15-05-28	EUR	425,000	495,127.23	3.36
TERNA VRN I 15/09/23 *EUR	EUR	500,000	671,404.09	4.56
TOTAL ITALY			4,218,732.12	28.65
TOTAL Bonds and similar securities traded on a regulated or similar market			14,712,294.48	99.90
TOTAL Bonds and similar securities			14,712,294.48	99.90
Undertakings for collective investment				
Retail UCITS and AIFS for non-professionals and equivalents in other countries				
FRANCE				
RMM COURT TERME C	EUR	6	23,532.72	0.16
TOTAL FRANCE			23,532.72	0.16
Total Retail UCITS and AIFS for non-professionals and equivalents in other countries			23,532.72	0.16

3.12. DETAILED LIST OF HOLDINGS IN EUR

Designation of securities	Currency	Qty No. or nominal	Current value	% Net assets
Total Undertakings for collective investment			23,532.72	0.16
Payables			-9,022.75	-0.07
Financial accounts			831.59	0.01
Net assets			14,727,636.04	100.00

RMM INDEXI P units	EUR	14,058	885.65
RMM INDEXI I units	EUR	15.5431	146,504.87