

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. - MASTER'S DEGREE IN ACCOUNTING AND FINANCE (MSTCF) - BACHELOR'S DEGREE IN LAW
CHARTERED ACCOUNTANT, AUDITOR
CHARTERED CERTIFIED ACCOUNTANT, REGISTERED AUDITOR (UK)
AICPIA INTERNATIONAL ASSOCIATE, IFRS CERTIFICATE

Email: jpfoucault@foucault.fr

FCP RMM CORPORATE VARIABLE

Certificate of the composition of assets at 30 June 2023

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FCP RMM CORPORATE VARIABLE

Certificate of the composition of assets

The Chairman of the Management Company,

As auditor of the RMM CORPORATE VARIABLE mutual fund and in accordance with the regulatory provisions in force on inspecting the composition of assets, we have prepared this certificate on the information appearing in the composition of assets at 30 June 2023 attached hereto.

This information was prepared under the responsibility of the management company. It is our duty, based on our verifications, to inspect this information before publication. It is our duty to give an opinion on the consistency of the information contained in the composition of assets with the knowledge we have of the Undertaking for Collective Investment acquired as part of our assignment to certify financial statements.

We have carried out the verifications we deemed necessary in accordance with the professional standards and doctrine of the French National Institute of Statutory Auditors (*Compagnie Nationale des Commissaires aux Comptes*) related to this assignment. These verifications, which constitute neither an audit nor a limited review, consisted mainly in carrying out analytical procedures and interviews with the persons who produce and check the information given.

Based on our work, we have no observation to make on the consistency of the information appearing in the document attached with the knowledge we have of the Undertaking for Collective Investment acquired as part of our assignment to certify financial statements.

Paris, 11 August 2023.

The Statutory Auditor,

Jean-Paul FOUCAULT

Portfolio records (HISINV)

Stock Assets on 30/06/23 Fixing currency : BCE Devise BCE on shore
 FUND : 100020 RMM CORPORATE VARIABLE VALID. NAV Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

A S S E T	STATUS	CONTRCT	QUANTITY +	CUR	CURRENCY U. C. P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT	
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	QTD	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	NAV

BONDS AND SIMILAR SECURITIES

Bonds and similar securities traded on regulated markets

Fixed-rate bonds traded on regulated markets

Asset Currency : EUR EURO

BE0002872530	CRELAN	5.375	10-25	(366)	311025	300,000.	M	EUR	99.6	%	30/06/23	99.545	E	298,800.00	309,502.81	10,867.81	-165.00	1.17	
BE6279619330	ETHI	VIE	5.0	01-26	(366)	140126	200,000.	M	EUR	99.	%	30/06/23	100.512	4	198,000.00	205,708.93	4,684.93	3,024.00	0.78
DE000A30WV1	DEUT	PF	4.375	08-26	(366)	280826	100,000.	M	EUR	97.9	%	30/06/23	98.046	4	97,900.00	101,749.77	3,703.77	146.00	0.38
DE000CZ40L63	CMZB	FR	1.125	05-24	(366)	240524	200,000.	M	EUR	103.199	%	30/06/23	97.526	4	206,398.00	195,304.05	252.05	-11,346.00	0.74
FR0013144201	TDF	INFR	2.5	04-26	(366)	070426	500,000.	M	EUR	108.905	%	30/06/23	93.9405	4	544,525.00	472,707.96	3,005.46	-74,822.50	1.78
FR0013266525	ALTAREA	2.25	07-24	(366)	050724	300,000.	M	EUR	105.99	%	30/06/23	96.8925	4	317,970.00	297,409.01	6,731.51	-27,292.50	1.12	
FR0013281946	WORL	1.625	09-24	(366)	130924	400,000.	M	EUR	104.55	%	30/06/23	97.014	4	418,200.00	393,291.62	5,235.62	-30,144.00	1.48	
FR0013282571	VIVE	0.875	09-24	(366)	180924	500,000.	M	EUR	98.86	%	30/06/23	95.9155	4	494,300.00	483,041.54	3,464.04	-14,722.50	1.82	
FR0013298890	TIKE	CA	3.0	11-23	(366)	271123	100,000.	M	EUR	103.	%	30/06/23	99.6465	4	103,000.00	101,446.50	1,800.00	-3,353.50	0.38
FR0013320249	MERC	1.8	02-26	(366)	270226	700,000.	M	EUR	105.77	%	30/06/23	89.6505	4	740,390.00	631,937.61	4,384.11	-112,836.50	2.39	
FR0013369493	EUTELT	2.0	10-25	(366)	021025	200,000.	M	EUR	107.29	%	30/06/23	90.7585	4	214,580.00	184,530.70	3,013.70	-33,063.00	0.70	
FR0013412343	BPCE	1.0	04-25	(366)	010425	800,000.	M	EUR	102.68	%	30/06/23	94.4	4	821,440.00	757,254.64	2,054.64	-66,240.00	2.86	
FR0013416146	UCHAN	2.375	04-25	(366)	250425	600,000.	M	EUR	107.05	%	30/06/23	96.0655	4	642,300.00	579,118.41	2,725.41	-65,907.00	2.19	
FR0013509627	JCDE	2.0	10-24	(366)	241024	200,000.	M	EUR	100.214	%	30/06/23	97.2795	4	200,428.00	197,331.60	2,772.60	-5,869.00	0.75	
FR0013510823	HOLD	IN	2.5	05-27	(366)	040527	400,000.	M	EUR	94.49	%	30/06/23	93.5545	4	377,960.00	375,884.67	1,666.67	-3,742.00	1.42
FR0014001JP1	PSA	BAN	0.0	01-25	(366)	220125	500,000.	M	EUR	99.92	%	30/06/23	93.6425	4	499,600.00	468,212.50	0.00	-31,387.50	1.77
FR0014002NR7	ARVA	SE	0.0	09-24	(366)	300924	500,000.	M	EUR	92.3	%	30/06/23	94.881	4	461,500.00	474,405.00	0.00	12,905.00	1.79
FR0014006XE5	BFCM	BA	0.01	03-25	(366)	070325	200,000.	M	EUR	92.67	%	30/06/23	93.1325	4	185,340.00	186,271.50	6.50	925.00	0.70
FR001400HQM5	CARR	BQ	4.079	05-27	(366)	050527	100,000.	M	EUR	98.76	%	30/06/23	98.47	4	98,760.00	99,138.69	668.69	-290.00	0.37
XS1069549761	BFCM	(BOUE	FIX	210524	(366)	210524	300,000.	M	EUR	102.98	%	30/06/23	98.748	4	308,940.00	297,325.97	1,081.97	-12,696.00	1.12
XS1254428896	HSBC	3.0	06-25	(366)	300625	500,000.	M	EUR	110.92	%	30/06/23	97.2815	4	554,600.00	486,571.43	163.93	-68,192.50	1.84	
XS1492457665	VIAT	2.25	11-24	(366)	221124	600,000.	M	EUR	106.58	%	30/06/23	96.948	4	639,480.00	589,972.93	8,284.93	-57,792.00	2.23	
XS1551726810	CELL	TE	2.875	04-25	(366)	180425	500,000.	M	EUR	108.58	%	30/06/23	97.331	4	542,900.00	489,679.25	3,024.25	-56,245.00	1.85
XS1562623584	SIGM	AL	2.625	02-24	(366)	070224	300,000.	M	EUR	100.125	%	30/06/23	98.7495	4	300,375.00	299,420.08	3,171.58	-4,126.50	1.13
XS1567901761	SECU	AB	1.125	02-24	(366)	200224	500,000.	M	EUR	97.815	%	30/06/23	98.1245	4	489,075.00	492,687.57	2,065.07	1,547.50	1.86
XS1589806907	HEID	FI	1.625	04-26	(366)	070426	300,000.	M	EUR	106.815	%	30/06/23	94.4375	4	320,445.00	284,484.63	1,172.13	-37,132.50	1.07
XS1614722806	CAIX	1.125	05-24	(366)	170524	500,000.	M	EUR	103.53	%	30/06/23	97.483	4	517,650.00	488,152.70	737.70	-30,235.00	1.84	
XS1651444140	EURO	SC	2.125	07-24	(366)	250724	600,000.	M	EUR	98.9933	%	30/06/23	97.81	4	593,960.00	598,876.44	12,016.44	-7,100.00	2.26
XS1843435501	AROU	1.5	05-26	(366)	280526	500,000.	M	EUR	105.451	%	30/06/23	82.595	4	527,255.00	413,733.20	758.20	-114,280.00	1.56	
XS1978668298	NIBC	BA	2.0	04-24	(366)	090424	500,000.	M	EUR	104.64	%	30/06/23	97.7675	4	523,200.00	491,187.23	2,349.73	-34,362.50	1.85
XS1987097430	WELL	FA	0.5	04-24	(366)	260424	350,000.	M	EUR	101.53	%	30/06/23	97.0615	4	355,355.00	340,045.17	329.92	-15,639.75	1.28
XS2001315766	EURO	WO	1.375	05-26	(366)	220526	388,000.	M	EUR	101.306	%	30/06/23	90.5195	4	393,067.28	351,842.45	626.79	-41,851.62	1.33
XS2002532724	BECT	DI	1.208	06-26	(366)	040626	500,000.	M	EUR	104.474	%	30/06/23	92.741	4	522,370.00	464,200.08	495.08	-58,665.00	1.75
XS2054209320	WINT	DE	0.452	09-23	(366)	250923	500,000.	M	EUR	93.75	%	30/06/23	99.127	4	468,750.00	497,381.08	1,746.08	26,885.00	1.88
XS2081611993	AZIMUT	1.625	12-24	(366)	121224	500,000.	M	EUR	103.42	%	30/06/23	96.1915	4	517,100.00	485,498.60	4,541.10	-36,142.50	1.83	
XS2150054026	BARC	3.375	04-25	(366)	020425	500,000.	M	EUR	109.19	%	30/06/23	98.8445	4	545,950.00	498,510.41	4,287.91	-51,727.50	1.88	
XS2152795709	AIRB	GR	1.625	04-25	(366)	070425	100,000.	M	EUR	104.485	%	30/06/23	96.2915	4	104,485.00	96,682.21	390.71	-8,193.50	0.37
XS2154336338	HEID	FI	2.5	10-24	(366)	091024	200,000.	M	EUR	99.605	%	30/06/23	98.024	4	199,210.00	199,719.23	3,671.23	-3,162.00	0.75
XS2178833773	FIAT	CH	3.875	01-26	(366)	050126	300,000.	M	EUR	115.35	%	30/06/23	99.441	4	346,050.00	304,055.88	5,732.88	-47,727.00	1.15
XS2178957077	REDE	GA	1.875	05-25	(366)	280525	200,000.	M	EUR	99.75	%	30/06/23	95.294	4	199,500.00	190,967.10	379.10	-8,912.00	0.72
XS2182067350	SCAN	CV	2.25	06-25	(366)	030625	300,000.	M	EUR	99.561	%	30/06/23	96.2745	4	298,683.00	289,395.22	571.72	-9,859.50	1.09
XS2236283383	SCAN	CV	0.5	10-23	(366)	061023	100,000.	M	EUR	99.798	%	30/06/23	99.1005	4	99,798.00	99,471.73	371.23	-697.50	0.38
XS2263659158	HOIST	FINANCE	AB	(366)	271124	500,000.	M	EUR	104.1	%	30/06/23	93.744	E	520,500.00	478,845.00	10,125.00	-51,780.00	1.81	

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 100020 RMM CORPORATE VARIABLE

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

A S S E T	STATUS	CONTRCT	QUANTITY +	CUR	CURRENCY U. C. P	DATE	PRICE	I	<----->	Fund currency	<----->	PRCT		
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	QTD	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	NAV	
XS2264980363	CNH IND 0.0 04-24	(366) 010424	500,000.	M	EUR	99.91 %	30/06/23	97.0065	4	499,550.00	485,032.50	0.00	-14,517.50	1.83
XS2384734542	NIBC BA 0.25 09-26	(366) 090926	300,000.	M	EUR	86.52 %	30/06/23	84.5315	4	259,560.00	254,206.83	612.33	-5,965.50	0.96
XS2484339499	PPG IND 1.875 06-25	(366) 010625	200,000.	M	EUR	99.741 %	30/06/23	95.9405	4	199,482.00	192,219.11	338.11	-7,601.00	0.73
XS2563348361	LEASYS 4.375 12-24	(366) 071224	400,000.	M	EUR	99.863 %	30/06/23	99.67	4	399,452.00	408,700.55	10,020.55	-772.00	1.54
XS2583352443	VOLV TR 3.5 11-25	(366) 171125	200,000.	M	EUR	99.949 %	30/06/23	98.841	4	199,898.00	200,309.40	2,627.40	-2,216.00	0.76

SUBTOTAL Asset Currency : EUR EURO

SUM (EUR) 18,368,031.28 17,283,421.49 138,730.58 -1,223,340.37 65.25

Floating-rate bonds traded on regulated markets

Asset Currency : EUR EURO

BE6301509012	ANHE INBE FLR 04-24	(999) 150424	500,000.	M	EUR	99.985 %	30/06/23	100.119	4	499,925.00	504,361.75	3,766.75	670.00	1.90
DE000A3LKBDO	TRAT FINA FLR 01-26	(999) 210126	500,000.	M	EUR	100. %	30/06/23	99.8895	4	500,000.00	500,269.21	821.71	-552.50	1.89
FR0013322146	RENA CRED FLR 03-25	(999) 120325	700,000.	M	EUR	100.15 %	30/06/23	99.349	4	701,050.00	697,182.34	1,739.34	-5,607.00	2.63
FR001400GOW1	ALD FLR 02-25	(999) 210225	300,000.	M	EUR	100. %	30/06/23	100.2775	4	300,000.00	302,241.83	1,409.33	832.50	1.14
FR001400GDG7	CA FLR 03-25	(999) 070325	500,000.	M	EUR	100. %	30/06/23	100.0395	4	500,000.00	501,627.38	1,429.88	197.50	1.89
XS1252389983	GOLD SACH FLR 08-25	(EUR) 120825	400,000.	M	EUR	96.18 %	30/06/23	98.3865	E	384,720.00	398,441.84	4,895.84	8,826.00	1.50
XS1616341829	SG FLR 05-24	(999) 220524	800,000.	M	EUR	100.7224 %	30/06/23	100.396	4	805,779.00	807,165.09	3,997.09	-2,611.00	3.05
XS1717591884	BANC NTAN FLR 11-24	(999) 211124	500,000.	M	EUR	99.915 %	30/06/23	100.148	4	499,575.00	503,208.32	2,468.32	1,165.00	1.90
XS1928480752	MEDI CRED FLR 01-24	(999) 250124	200,000.	M	EUR	102.8 %	30/06/23	100.418	4	205,600.00	202,765.28	1,929.28	-4,764.00	0.77
XS2293577354	BANC NTAN FLR 01-26	(999) 290126	200,000.	M	EUR	99.817 %	30/06/23	99.1635	4	199,634.00	199,786.86	1,459.86	-1,307.00	0.75
XS2342059784	BARCLAYS FLR 05-26	(999) 120526	300,000.	M	EUR	101.478 %	30/06/23	99.3645	4	304,434.00	299,993.11	1,899.61	-6,340.50	1.13
XS2387929834	BK AMER FLR 09-26	(999) 220926	300,000.	M	EUR	101.21 %	30/06/23	99.762	4	303,630.00	299,744.70	458.70	-4,344.00	1.13
XS2388490802	HSBC FLR 09-26	(999) 240926	300,000.	M	EUR	101.544 %	30/06/23	99.966	4	304,632.00	300,204.67	306.67	-4,734.00	1.13
XS2485554088	NATW MKTS FLR 08-25	(999) 270825	600,000.	M	EUR	100.41 %	30/06/23	100.51	4	602,460.00	605,627.83	2,567.83	600.00	2.29
XS2546459582	VATT AB FLR 04-24	(999) 180424	400,000.	M	EUR	100. %	30/06/23	100.2015	E	400,000.00	403,950.17	3,144.17	806.00	1.53
XS2595361978	ATT FLR 03-25	(999) 060325	200,000.	M	EUR	100. %	30/06/23	100.143	4	200,000.00	200,891.11	605.11	286.00	0.76
XS2597970800	INTE FLR 03-25	(999) 170325	850,000.	M	EUR	100. %	30/06/23	100.0435	4	850,000.00	851,849.10	1,479.35	369.75	3.22
XS2605926026	VOLV TREA FLR 03-25	(999) 310325	400,000.	M	EUR	99.88 %	30/06/23	100.0525	E	399,520.00	400,392.13	182.13	690.00	1.51
XS2613353288	THE BANK 0 FLR 04-24	(999) 180424	300,000.	M	EUR	100. %	30/06/23	100.3615	E	300,000.00	301,341.17	256.67	1,084.50	1.14
XS2614612930	NATL BANK FLR 04-25	(999) 210425	400,000.	M	EUR	100. %	30/06/23	100.3045	E	400,000.00	404,387.67	3,169.67	1,218.00	1.53

SUBTOTAL Asset Currency : EUR EURO

SUM (EUR) 8,660,959.00 8,685,431.56 37,987.31 -13,514.75 32.79

Bonds and similar securities traded on regulated markets

SUM (EUR) 27,028,990.28 25,968,853.05 176,717.89 -1,236,855.12 98.04

UNITS OF MUTUAL FUNDS

European (EU) regulated UCITS

Asset Currency : EUR EURO

FR0007442496	RMM COURT TERME C		153.	P	EUR	3969.7986	M 29/06/23	3970.52	5	607,379.19	607,489.56	0.00	110.37	2.29
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Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 100020 RMM CORPORATE VARIABLE

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

A S S E T	STATUS	CONTRCT	QUANTITY +	CUR	CURRENCY U. C. P	DATE	PRICE	I	<----->	Fund currency	>----->	PRCT		
	ASST/LINE		QUANTITY TYPE	QTD	AND PRICE TYPE	QTD	ASSET	F	BOOK COST	MARKET VALUE	ACCRUED INTEREST	UNREALISED P&L	NAV	
TREASURY														
<i>Payables and Receivables</i>														
Deferred Payments														
ARDEUR	Payable Purchase	EUR	-101,622.26	EUR	1.	30/06/23	1.		-101,622.26	-101,622.26	0.00	0.00	-0.38	
Cash Coupons and Cash Dividends														
IT0005199267	UNIC SPA FLR 06-23		150.	P EUR	9.28753333	30/06/23			1,393.13	1,393.13	0.00	0.00	0.01	
XS1254428896	HSBC 3.0 06-25		500.	P EUR	30.	30/06/23			15,000.00	15,000.00	0.00	0.00	0.06	
XS2605926026	VOLV TREA FLR 03-25		4.	P EUR	891.89	30/06/23			3,567.56	3,567.56	0.00	0.00	0.01	
Cash Coupons and Cash Dividends														
									SUM (EUR)	19,960.69	19,960.69	0.00	0.00	0.08
Management Fees														
FGPVFC1EUR	Managt Fees C1	EUR	-980.65	EUR	1.	30/06/23	1.		-980.65	-980.65	0.00	0.00	0.00	
FGPVFC3EUR	Managt Fees C3	EUR	-3,505.73	EUR	1.	30/06/23	1.		-3,505.73	-3,505.73	0.00	0.00	-0.01	
FGPVFC5EUR	Managt Fees C5	EUR	-4,042.	EUR	1.	30/06/23	1.		-4,042.00	-4,042.00	0.00	0.00	-0.02	
Management Fees														
									SUM (EUR)	-8,528.38	-8,528.38	0.00	0.00	-0.03
<i>Payables and Receivables</i>														
									SUM (EUR)	-90,189.95	-90,189.95	0.00	0.00	-0.34
LIQUID ASSETS														
French Cash														
BORCEUR	ROTHSCHILD MM		2,434.87	EUR	1.	30/06/23	1.		2,434.87	1,299.34	-1,135.53	0.00	0.00	
TREASURY														
									SUM (EUR)	-87,755.08	-88,890.61	-1,135.53	0.00	-0.34
FUND : RMM CORPORATE VARIABLE (100020)														
									(EUR)	27,548,614.39	26,487,452.00	175,582.36	-1,236,744.75	100.00

Portfolio records (HISINV)

Stock Assets on 30/06/23

FUND : 100020 RMM CORPORATE VARIABLE

VALID. NAV

Fixing currency : BCE Devise BCE on shore

Fund currency : EUR (Simple report, code : NAP - DETAIL INSTRUMENT TYPE / CURRENCY VALUE , Sort : BVAL04)

Fund portfolio : 26,576,342.61 Coupons and dividends due : 19,960.69

Day's management fees

Managt Fees C1 EUR :	31.85	EUR
Managt Fees C3 EUR :	109.66	EUR
Managt Fees C5 EUR :	134.57	EUR

Company invoiced fees

FRAIS MAXIMUM :	31.85	EUR
FRAIS MAXIMUM :	109.66	EUR
FRAIS MAXIMUM :	134.57	EUR

Unit	Currency	Net Asset Value	Number of shares	NAV per unit	Coefficient	Coefficient P&L	FX Rate	Std subscr. price	Std redemp. price
C1 FR0012929529 RMM CORPORATE VAR A	EUR	3,399,043.60	347.	9,795.51	12.832642478974			9,795.51	9,795.51
C3 FR0010848242 RMM CORPORATE VAR I	EUR	16,385,795.08	156.	105,037.15	61.862250675819			105,037.15	105,037.15
C5 FR0010841940 RMM CORPORATE VAR P	EUR	6,702,613.32	6,805.	984.95	25.305106845207			984.95	984.95

Net Asset Value EUR : 26,487,452.00

Previous NAV on date 29/06/23 :

C1	RMM CORPORATE VAR A	Prev. NAV:	9,792.73	(EUR)	Variation :	+0.028%
C3	RMM CORPORATE VAR I	Prev. NAV:	105,007.01	(EUR)	Variation :	+0.029%
C5	RMM CORPORATE VAR P	Prev. NAV:	984.68	(EUR)	Variation :	+0.027%