

## AMG GW&K Core Bond ESG Fund - Portfolio Holdings as of February 29, 2024



Name	Sector	Asset Class	Country	Currency	Par/Shares	Price (\$)	Market Value (\$)	% of Fund
United States Treasury Note/Bond Fixed 2.25% May 2041	U.S. Government	Bond	US	USD	6,080,000	73.02	\$4,439,350	3.55%
United States Treasury Note/Bond Fixed 3.50% Feb 2039	U.S. Government	Bond	US	USD	3,437,000	90.98	\$3,127,133	2.50%
Freddie Mac Pool ZS9495 Fixed 3.50% Oct 2045	Mortgage-Backed Security	Bond	US	USD	3,360,862	91.11	\$3,062,055	2.45%
State Of California Fixed 7.55% Apr 2039	Municipal Bond	Bond	US	USD	2,310,000	121.70	\$2,811,258	2.25%
Verizon Communications Inc Fixed 3.88% Feb 2029	Corporate	Bond	US	USD	2,953,000	94.95	\$2,803,759	2.24%
Freddie Mac Multifamily Structured Pass Through Cert Floating Oct 2031	Mortgage-Backed Security	Bond	US	USD	3,175,000	84.19	\$2,673,136	2.14%
Freddie Mac Pool SD3000 Fixed 5.50% Jun 2053	Mortgage-Backed Security	Bond	US	USD	2,607,398	99.73	\$2,600,393	2.08%
United States Treasury Note/Bond Fixed 3.13% May 2048	U.S. Government	Bond	US	USD	3,234,000	79.46	\$2,569,640	2.05%
Freddie Mac Pool SD7507 Fixed 3.00% Nov 2049	Mortgage-Backed Security	Bond	US	USD	2,891,373	87.31	\$2,524,500	2.02%
Goldman Sachs Group Inc Fixed 3.50% Nov 2026	Corporate	Bond	US	USD	2,526,000	95.92	\$2,422,876	1.94%
Fannie Mae Pool FM3229 Fixed 3.50% Feb 2047	Mortgage-Backed Security	Bond	US	USD	2,434,797	91.38	\$2,224,981	1.78%
Fannie Mae Pool AL0395 Fixed 4.50% Jun 2041	Mortgage-Backed Security	Bond	US	USD	2,241,020	97.53	\$2,185,764	1.75%
United States Treasury Note/Bond Fixed 1.88% Feb 2051	U.S. Government	Bond	US	USD	3,558,000	59.86	\$2,129,936	1.70%
Freddie Mac Pool SB0097 Fixed 2.50% Oct 2034	Mortgage-Backed Security	Bond	US	USD	2,253,465	91.64	\$2,065,094	1.65%
Los Angeles Unified School District Fixed 5.75% Jul 2034	Municipal Bond	Bond	US	USD	1,775,000	103.24	\$1,832,575	1.47%
Crown Castle Inc Fixed 4.00% Mar 2027	Corporate	Bond	US	USD	1,800,000	96.32	\$1,733,834	1.39%
JPMorgan Chase & Co Floating Sep 2027	Corporate	Bond	US	USD	1,877,000	90.86	\$1,705,504	1.36%
JobsOhio Beverage System Fixed 4.53% Jan 2035	Municipal Bond	Bond	US	USD	1,705,000	98.33	\$1,676,575	1.34%
Fannie Mae Pool 930921 Fixed 4.50% Apr 2039	Mortgage-Backed Security	Bond	US	USD	1,689,018	97.54	\$1,647,394	1.32%
Fannie Mae Pool 930922 Fixed 4.50% Apr 2039	Mortgage-Backed Security	Bond	US	USD	1,671,108	97.54	\$1,629,951	1.30%
Ashtead Capital Inc Fixed 1.50% Aug 2026 144A	Corporate	Bond	US	USD	1,786,000	90.53	\$1,616,932	1.29%
American Tower Corp Fixed 3.60% Jan 2028	Corporate	Bond	US	USD	1,680,000	94.25	\$1,583,479	1.27%
Dell International LLC Fixed 6.20% Jul 2030	Corporate	Bond	US	USD	1,512,000	104.65	\$1,582,325	1.27%
CommonSpirit Health Fixed 3.35% Oct 2029	Corporate	Bond	US	USD	1,737,000	90.93	\$1,579,437	1.26%
Fannie Mae Pool CA1354 Fixed 3.50% Mar 2048	Mortgage-Backed Security	Bond	US	USD	1,667,310	91.01	\$1,517,358	1.21%
Aircastle Ltd Fixed 4.25% Jun 2026	Corporate	Bond	US	USD	1,562,000	96.95	\$1,514,282	1.21%
Sysco Corp Fixed 2.40% Feb 2030	Corporate	Bond	US	USD	1,759,000	86.01	\$1,512,990	1.21%
Kraft Heinz Foods Co Fixed 3.88% May 2027	Corporate	Bond	US	USD	1,518,000	96.58	\$1,466,148	1.17%
Parker-Hannifin Corp Fixed 3.25% Jun 2029	Corporate	Bond	US	USD	1,573,000	91.95	\$1,446,412	1.16%
Citigroup Inc Floating Mar 2030	Corporate	Bond	US	USD	1,502,000	93.74	\$1,407,916	1.13%

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Fannie Mae Pool CA2626 Fixed 4.00% Nov 2048	Mortgage-Backed Security	Bond	US	USD	1,488,889	94.18	\$1,402,261	1.12%
Ford Foundation Fixed 2.42% Jun 2050	Corporate	Bond	US	USD	2,207,000	62.90	\$1,388,253	1.11%
Fannie Mae Pool AS6752 Fixed 3.50% Feb 2046	Mortgage-Backed Security	Bond	US	USD	1,507,785	91.14	\$1,374,212	1.10%
Merck & Co Inc Fixed 1.90% Dec 2028	Corporate	Bond	US	USD	1,547,000	88.26	\$1,365,337	1.09%
Freddie Mac Pool ZT0542 Fixed 4.00% Jul 2048	Mortgage-Backed Security	Bond	US	USD	1,440,571	94.18	\$1,356,715	1.08%
MetLife Inc Floating Perpetual	Corporate	Bond	US	USD	1,409,000	95.57	\$1,346,515	1.08%
Massachusetts School Building Authority Fixed 1.75% Aug 2030	Municipal Bond	Bond	US	USD	1,567,000	85.80	\$1,344,461	1.08%
Campbell Soup Co Fixed 2.38% Apr 2030	Corporate	Bond	US	USD	1,578,000	84.86	\$1,339,093	1.07%
Morgan Stanley Floating Jan 2030	Corporate	Bond	US	USD	1,374,000	95.99	\$1,318,877	1.05%
Wells Fargo & Co Floating Apr 2051	Corporate	Bond	US	USD	1,411,000	92.47	\$1,304,743	1.04%
Jacobs Engineering Group Inc Fixed 5.90% Mar 2033	Corporate	Bond	US	USD	1,291,000	99.96	\$1,290,491	1.03%
National Rural Utilities Cooperative Finance Corp Fixed 1.35% Mar 2031	Corporate	Bond	US	USD	1,649,000	77.72	\$1,281,574	1.02%
PNC Financial Services Group Inc Floating Jan 2034	Corporate	Bond	US	USD	1,326,000	96.16	\$1,275,077	1.02%
Broadcom Inc Fixed 4.15% Nov 2030	Corporate	Bond	US	USD	1,347,000	93.55	\$1,260,152	1.01%
McDonald's Corp Fixed 4.80% Aug 2028	Corporate	Bond	US	USD	1,257,000	99.72	\$1,253,481	1.00%
Microsoft Corp Fixed 2.52% Jun 2050	Corporate	Bond	US	USD	1,890,000	64.39	\$1,216,958	0.97%
Fannie Mae Pool FM5768 Fixed 4.00% Nov 2044	Mortgage-Backed Security	Bond	US	USD	1,269,377	94.16	\$1,195,235	0.96%
AerCap Ireland Capital DAC Fixed 6.45% Apr 2027 144A	Corporate	Bond	IE	USD	1,098,000	102.36	\$1,123,869	0.90%
Bank of America Corp Floating Mar 2050	Corporate	Bond	US	USD	1,300,000	85.08	\$1,106,004	0.88%
Fannie Mae Pool AV7104 Fixed 4.00% Mar 2044	Mortgage-Backed Security	Bond	US	USD	1,107,555	94.18	\$1,043,138	0.83%
Freddie Mac Pool ZS4051 Fixed 5.00% Jul 2044	Mortgage-Backed Security	Bond	US	USD	1,050,172	99.23	\$1,042,046	0.83%
Air Products and Chemicals Inc Fixed 4.80% Mar 2033	Corporate	Bond	US	USD	1,030,000	98.59	\$1,015,512	0.81%
University Of California Fixed 3.35% Jul 2029	Municipal Bond	Bond	US	USD	1,060,000	94.13	\$997,826	0.80%
Fannie Mae Pool 930920 Fixed 4.50% Apr 2039	Mortgage-Backed Security	Bond	US	USD	988,074	97.54	\$963,725	0.77%
Fannie Mae Pool FM7323 Fixed 5.00% Jul 2047	Mortgage-Backed Security	Bond	US	USD	966,458	99.23	\$958,985	0.77%
Northern States Power Co Fixed 2.90% Mar 2050	Corporate	Bond	US	USD	1,385,000	65.28	\$904,106	0.72%
Comcast Corp Fixed 4.65% Feb 2033	Corporate	Bond	US	USD	915,000	97.14	\$888,803	0.71%
Bank Of New York Mellon Corp Fixed 2.45% Aug 2026	Corporate	Bond	US	USD	937,000	94.16	\$882,286	0.71%
Fannie Mae Pool CA8645 Fixed 4.00% Jan 2051	Mortgage-Backed Security	Bond	US	USD	950,384	92.53	\$879,389	0.70%
Smith & Nephew PLC Fixed 2.03% Oct 2030	Corporate	Bond	GB	USD	1,010,000	81.89	\$827,052	0.66%

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Freddie Mac Pool QA8185 Fixed 3.00% Mar 2050	Mortgage-Backed Security	Bond	US	USD	914,130	87.31	\$798,140	0.64%
GS Mortgage-Backed Securities Corp Trust 2021-PJ4 Floating Sep 2051 144A	Mortgage-Backed Security	Bond	US	USD	873,489	90.35	\$789,222	0.63%
Fannie Mae Pool FS1891 Fixed 4.00% Jan 2050	Mortgage-Backed Security	Bond	US	USD	837,871	93.79	\$785,848	0.63%
Fannie Mae Pool BM5508 Fixed 5.00% Feb 2049	Mortgage-Backed Security	Bond	US	USD	770,882	99.10	\$763,974	0.61%
Fannie Mae Pool BM5603 Fixed 4.00% Nov 2048	Mortgage-Backed Security	Bond	US	USD	794,772	93.66	\$744,397	0.60%
California Health Facilities Financing Authority Fixed 4.19% Jun 2037	Municipal Bond	Bond	US	USD	775,000	92.97	\$720,483	0.58%
Fannie Mae Pool AL8818 Fixed 3.50% Feb 2045	Mortgage-Backed Security	Bond	US	USD	789,449	91.20	\$719,950	0.58%
Fannie Mae Pool AL6632 Fixed 3.50% Mar 2030	Mortgage-Backed Security	Bond	US	USD	742,697	96.73	\$718,407	0.57%
Commonwealth of Massachusetts Fixed 4.11% Jul 2031	Municipal Bond	Bond	US	USD	685,805	98.31	\$674,207	0.54%
AT&T Inc Fixed 4.30% Feb 2030	Corporate	Bond	US	USD	700,000	95.37	\$667,596	0.53%
Packaging Corp of America Fixed 5.70% Dec 2033	Corporate	Bond	US	USD	640,000	102.34	\$654,983	0.52%
AT&T Inc Fixed 1.65% Feb 2028	Corporate	Bond	US	USD	731,000	87.99	\$643,208	0.51%
Fannie Mae Pool FM6147 Fixed 2.00% Feb 2036	Mortgage-Backed Security	Bond	US	USD	718,994	89.18	\$641,217	0.51%
Ford Credit Auto Owner Trust 2022-B Fixed 3.93% Aug 2027	Asset-Backed Security	Bond	US	USD	652,000	97.81	\$637,722	0.51%
Wells Fargo & Co Floating Perpetual	Corporate	Bond	US	USD	636,000	99.94	\$635,599	0.51%
Netflix Inc Fixed 5.88% Nov 2028	Corporate	Bond	US	USD	610,000	103.50	\$631,331	0.50%
Government National Mortgage Association Floating Aug 2053	Mortgage-Backed Security	Bond	US	USD	633,413	99.56	\$630,629	0.50%
American Express Credit Account Master Trust Fixed 4.95% Oct 2027	Asset-Backed Security	Bond	US	USD	630,000	99.78	\$628,599	0.50%
Santander Drive Auto Receivables Trust 2022-7 Fixed 5.95% Jan 2028	Asset-Backed Security	Bond	US	USD	625,000	100.52	\$628,246	0.50%
Freddie Mac REMICS Fixed 5.00% Dec 2052	Mortgage-Backed Security	Bond	US	USD	640,424	97.49	\$624,356	0.50%
United States Treasury Note/Bond Fixed 6.75% Aug 2026	U.S. Government	Bond	US	USD	589,000	105.03	\$618,611	0.49%
Fannie Mae Pool FM1577 Fixed 3.50% Sep 2034	Mortgage-Backed Security	Bond	US	USD	636,894	95.28	\$606,848	0.49%
MS Residential Mortgage Loan Trust 2024-1 Floating Dec 2053 144A	Mortgage-Backed Security	Bond	US	USD	606,154	98.46	\$596,802	0.48%
Freddie Mac Gold Pool G16207 Fixed 3.50% Jul 2032	Mortgage-Backed Security	Bond	US	USD	614,982	96.38	\$592,729	0.47%
Fannie Mae Pool FS0833 Fixed 3.00% Jun 2038	Mortgage-Backed Security	Bond	US	USD	633,974	93.39	\$592,060	0.47%
Fannie Mae Pool BM1778 Fixed 4.00% Feb 2047	Mortgage-Backed Security	Bond	US	USD	607,218	94.83	\$575,840	0.46%
United States Treasury Note/Bond Fixed 2.38% May 2027	U.S. Government	Bond	US	USD	591,000	94.00	\$555,517	0.44%
Freddie Mac Pool RA3586 Fixed 4.00% Sep 2050	Mortgage-Backed Security	Bond	US	USD	595,916	92.75	\$552,733	0.44%
Fannie Mae Pool CA2044 Fixed 4.50% Jul 2048	Mortgage-Backed Security	Bond	US	USD	536,385	96.63	\$518,295	0.41%

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Santander Drive Auto Receivables Trust 2020-4 Fixed 1.48% Jan 2027	Asset-Backed Security	Bond	US	USD	521,143	98.17	\$511,582	0.41%
Fannie Mae Pool AL6729 Fixed 3.50% May 2044	Mortgage-Backed Security	Bond	US	USD	555,430	91.40	\$507,668	0.41%
Fannie Mae Pool FS1125 Fixed 3.50% Jul 2050	Mortgage-Backed Security	Bond	US	USD	520,856	90.66	\$472,195	0.38%
Chase Home Lending Mortgage Trust Series 2024-1 Floating Jan 2055 144A	Mortgage-Backed Security	Bond	US	USD	473,126	99.78	\$472,079	0.38%
United States Treasury Note/Bond Fixed 3.63% Feb 2053	U.S. Government	Bond	US	USD	500,000	87.43	\$437,148	0.35%
AerCap Ireland Capital DAC Fixed 1.65% Oct 2024	Corporate	Bond	IE	USD	432,000	97.30	\$420,321	0.34%
Fannie Mae Pool FS2587 Fixed 4.50% Aug 2052	Mortgage-Backed Security	Bond	US	USD	436,153	95.27	\$415,505	0.33%
Fannie Mae Pool AS8683 Fixed 3.50% Jan 2047	Mortgage-Backed Security	Bond	US	USD	438,944	91.06	\$399,700	0.32%
Freddie Mac Gold Pool G07849 Fixed 3.50% May 2044	Mortgage-Backed Security	Bond	US	USD	435,404	91.51	\$398,456	0.32%
Fannie Mae Pool CA8234 Fixed 3.00% Dec 2050	Mortgage-Backed Security	Bond	US	USD	359,372	87.03	\$312,749	0.25%
Fannie Mae Pool FM9362 Fixed 3.00% Jun 2038	Mortgage-Backed Security	Bond	US	USD	318,342	93.39	\$297,308	0.24%
Toyota Auto Receivables 2021-B Owner Trust Fixed 0.53% Oct 2026	Asset-Backed Security	Bond	US	USD	297,000	94.78	\$281,490	0.23%
JPMorgan Chase & Co Floating Perpetual	Corporate	Bond	US	USD	275,000	99.89	\$274,694	0.22%
Fannie Mae Pool FM1258 Fixed 4.00% Jul 2049	Mortgage-Backed Security	Bond	US	USD	294,810	93.01	\$274,213	0.22%
Bank of America Corp Floating Perpetual	Corporate	Bond	US	USD	265,000	99.73	\$264,295	0.21%
Fannie Mae Pool FM1420 Fixed 3.50% Dec 2047	Mortgage-Backed Security	Bond	US	USD	138,048	91.14	\$125,822	0.10%
Toyota Auto Receivables 2021-B Owner Trust Fixed 0.26% Nov 2025	Asset-Backed Security	Bond	US	USD	98,081	98.21	\$96,330	0.08%
Fannie Mae Pool AL7689 Fixed 3.50% Nov 2030	Mortgage-Backed Security	Bond	US	USD	98,722	96.70	\$95,460	0.08%
Cash & Equivalents	Cash	Currency	US	USD			\$2,000,591	1.60%

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