

AMG Systematica Trend-Enhanced Markets Fund - Portfolio Holdings as of June 30, 2026



Ticker	Name	Sector	Country	Currency	Notional Amount (\$)	Notional % of Fund Market Value	Market Value (\$)	% of Fund
ESU6	S&P500 Emini Fut Sep26	Futures	US	USD	\$5,661,188	71.01%	\$36,517	0.46%
CORZ6	3m Corra Futures Dec26	Futures	CA	CAD	\$1,203,376	15.09%	\$848	0.01%
CNU6	Can 10yr Bond Fut Sep26	Futures	CA	CAD	\$1,024,728	12.85%	\$4,326	0.05%
PTU6	S&P/Tsx 60 Ix Fut Sep26	Futures	CA	CAD	\$579,785	7.27%	(\$3,962)	-0.05%
ERZ8	3mo Euro Euribor Dec28	Futures	GB	EUR	\$556,703	6.98%	\$127	0.00%
OATU6	Euro-Oat Future Sep26	Futures	DE	EUR	\$548,357	6.88%	(\$36)	0.00%
BCU6	Set50 Futures Sep26	Futures	TH	THB	\$396,921	4.98%	\$11,915	0.15%
LPU26	LME COPPER FUTURE SEP26	Futures	GB	USD	\$334,511	4.20%	\$6,380	0.08%
STU6	Ftse/Mib Idx Fut Sep26	Futures	IT	EUR	\$296,390	3.72%	\$84	0.00%
XUN6	Ftse China A50 Jul26	Futures	SG	USD	\$294,766	3.70%	\$1,953	0.02%
Z U6	Ftse 100 Idx Fut Sep26	Futures	GB	GBP	\$279,655	3.51%	\$264	0.00%
IKU6	Euro-Btp Future Sep26	Futures	DE	EUR	\$272,739	3.42%	\$1,461	0.02%
TPU6	Topix Indx Futr Sep26	Futures	JP	JPY	\$246,195	3.09%	\$9,225	0.12%
G U6	Long Gilt Future Sep26	Futures	GB	GBP	\$236,665	2.97%	(\$704)	-0.01%
BOZ6	SOYBEAN OIL FUTR DEC26	Futures	US	USD	\$235,260	2.95%	(\$18,786)	-0.24%
QZN6	Msci Sing Ix Ets Jul26	Futures	SG	SGD	\$184,908	2.32%	(\$974)	-0.01%
S X6	SOYBEAN FUTURE NOV26	Futures	US	USD	\$171,563	2.15%	\$1,181	0.01%
QCN6	Omxx30 Ind Future Jul26	Futures	SE	SEK	\$165,887	2.08%	\$2,246	0.03%
TWTN6	Ftse Taiwan Index Jul26	Futures	SG	USD	\$161,720	2.03%	(\$214)	0.00%
HGU6	COPPER FUTURE SEP26	Futures	US	USD	\$156,350	1.96%	(\$7,564)	-0.09%
RTYU6	E-Mini Russ 2000 Sep26	Futures	US	USD	\$152,280	1.91%	\$3,932	0.05%
RXU6	Euro-Bund Future Sep26	Futures	DE	EUR	\$145,499	1.83%	(\$138)	0.00%
VGU6	Euro Stoxx 50 Sep26	Futures	DE	EUR	\$145,247	1.82%	\$1,004	0.01%
CFN6	Cac40 10 Euro Fut Jul26	Futures	FR	EUR	\$96,093	1.21%	(\$532)	-0.01%
RSX6	CANOLA FUTR (WCE) NOV26	Futures	CA	CAD	\$41,476	0.52%	(\$627)	-0.01%
CTZ6	COTTON NO.2 FUTR DEC26	Futures	US	USD	\$38,400	0.48%	(\$542)	-0.01%
LAQ26	LME PRI ALUM FUTR AUG26	Futures	GB	USD	\$0	0.00%	(\$20,254)	-0.25%
LPN26	LME COPPER FUTURE JUL26	Futures	GB	USD	\$0	0.00%	\$2,843	0.04%

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LPQ26	Lme Copper Future Aug26	Futures	GB	USD	\$0	0.00%	(\$1,289)	-0.02%
FVSQ6	Vstoxx Future Aug26	Futures	DE	EUR	(\$17,322)	-0.22%	\$665	0.01%
UXN6	Cboe Vix Future Jul26	Futures	US	USD	(\$17,951)	-0.23%	\$1,897	0.02%
UXQ6	Cboe Vix Future Aug26	Futures	US	USD	(\$18,949)	-0.24%	\$1,008	0.01%
W U6	WHEAT FUTURE(CBT) SEP26	Futures	US	USD	(\$29,463)	-0.37%	(\$465)	-0.01%
FVSN6	Vstoxx Future Jul26	Futures	DE	EUR	(\$30,165)	-0.38%	\$3,233	0.04%
NGQ26	Natural Gas Futr Aug26	Futures	US	USD	(\$32,750)	-0.41%	(\$1,322)	-0.02%
NGU26	Natural Gas Futr Sep26	Futures	US	USD	(\$63,880)	-0.80%	(\$1,084)	-0.01%
NGV26	Natural Gas Futr Oct26	Futures	US	USD	(\$64,260)	-0.81%	(\$1,334)	-0.02%
NGX26	NATURAL GAS FUTR NOV26	Futures	US	USD	(\$67,860)	-0.85%	\$986	0.01%
UXYU6	Us 10yr Ultra Fut Sep26	Futures	US	USD	(\$112,469)	-1.41%	(\$1,603)	-0.02%
SMZ6	SOYBEAN MEAL FUTR DEC26	Futures	US	USD	(\$121,240)	-1.52%	(\$119)	0.00%
LHQ6	Lean Hogs Future Aug26	Futures	US	USD	(\$157,120)	-1.97%	\$6,161	0.08%
SBV6	SUGAR #11 (WORLD) OCT26	Futures	US	USD	(\$182,582)	-2.29%	(\$4,712)	-0.06%
TYU6	Us 10yr Note (Cbt)sep26	Futures	US	USD	(\$219,781)	-2.76%	(\$1,549)	-0.02%
C Z6	CORN FUTURE DEC26	Futures	US	USD	(\$239,800)	-3.01%	\$2,950	0.04%
HCN6	Hscei Futures Jul26	Futures	HK	HKD	(\$240,123)	-3.01%	\$6,374	0.08%
SFRZ29	3 Month Sofr Fut Dec29	Futures	US	USD	(\$240,538)	-3.02%	\$24	0.00%
SFRU29	3 Month Sofr Fut Sep29	Futures	US	USD	(\$240,575)	-3.02%	\$11	0.00%
HIN6	Hang Seng Idx Fut Jul26	Futures	HK	HKD	(\$291,310)	-3.65%	\$2,545	0.03%
XMU6	Aust 10y Bond Fut Sep26	Futures	AU	AUD	(\$456,193)	-5.72%	(\$6,198)	-0.08%
FVU6	Us 5yr Note (Cbt) Sep26	Futures	US	USD	(\$535,234)	-6.71%	(\$1,028)	-0.01%
JGSN6	Ifsc Nifty 50 Fut Jul26	Futures	IN	USD	(\$576,108)	-7.23%	\$1,504	0.02%
DUU6	Euro-Schatz Fut Sep26	Futures	DE	EUR	(\$847,489)	-10.63%	(\$1,123)	-0.01%
KAAU6	Korea 10yr Bnd Fu Sep26	Futures	KR	KRW	(\$900,006)	-11.29%	(\$13,494)	-0.17%
YMU6	Aust 3yr Bond Fut Sep26	Futures	AU	AUD	(\$1,520,729)	-19.08%	(\$6,659)	-0.08%
JBU6	Jpn 10y Bond(Ose) Sep26	Futures	JP	JPY	(\$1,571,635)	-19.71%	(\$4,924)	-0.06%
TUU6	Us 2yr Note (Cbt) Sep26	Futures	US	USD	(\$2,061,328)	-25.86%	\$1,241	0.02%

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KEU6	Korea 3yr Bnd Fut Sep26	Futures	KR	KRW	(\$2,466,746)	-30.94%	(\$13,584)	-0.17%
IRU6	90-Day Bank Bill Sep26	Futures	AU	AUD	(\$4,793,264)	-60.13%	(\$2,859)	-0.04%
CNH	CNH/USD FWD	Forwards	CN	CNH	\$1,501,850	18.84%	(\$4,321)	-0.05%
MXN	MXN/USD FWD	Forwards	MX	MXN	\$800,888	10.05%	(\$5,242)	-0.07%
ZAR	ZAR/USD FWD	Forwards	ZA	ZAR	\$501,461	6.29%	\$299	0.00%
HUF	HUF/USD FWD	Forwards	HU	HUF	\$298,807	3.75%	(\$6,345)	-0.08%
NOK	NOK/USD FWD	Forwards	NO	NOK	\$200,409	2.51%	(\$21,294)	-0.27%
AUD	AUD/USD FWD	Forwards	AU	AUD	\$138,431	1.74%	(\$10,525)	-0.13%
SEK	SEK/USD FWD	Forwards	SE	SEK	(\$300,426)	-3.77%	\$4,045	0.05%
PLN	PLN/USD FWD	Forwards	PL	PLN	(\$399,191)	-5.01%	\$5,132	0.06%
NZD	NZD/USD FWD	Forwards	NZ	NZD	(\$454,598)	-5.70%	\$5,315	0.07%
TWD	TWD/USD FWD	Forwards	TW	TWD	(\$504,563)	-6.33%	\$6	0.00%
GBP	GBP/USD FWD	Forwards	GB	GBP	(\$530,574)	-6.66%	\$3,405	0.04%
KRW	KRW/USD FWD	Forwards	KR	KRW	(\$597,898)	-7.50%	\$16,383	0.21%
INR	INR/USD FWD	Forwards	IN	INR	(\$599,092)	-7.51%	(\$7,844)	-0.10%
SGD	SGD/USD FWD	Forwards	SG	SGD	(\$799,282)	-10.03%	\$7,172	0.09%
EUR	EUR/USD FWD	Forwards	XE	EUR	(\$800,385)	-10.04%	\$6,225	0.08%
CHF	CHF/USD FWD	Forwards	CH	CHF	(\$1,099,703)	-13.79%	\$18,231	0.23%
CAD	CAD/USD FWD	Forwards	CA	CAD	(\$1,301,891)	-16.33%	\$21,567	0.27%
JPY	JPY/USD FWD	Forwards	JP	JPY	(\$1,593,522)	-19.99%	\$27,335	0.34%
	Cash Held As Collateral	Cash Held As Collateral	US	USD			\$4,249,335	53.30%
	Cash & Equivalents	Cash	US	USD			\$3,667,953	46.01%

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