

AMG Systematica Trend-Enhanced Markets Fund - Portfolio Holdings as of June 30, 2025



Ticker	Name	Sector	Country	Currency	Notional Amount (\$)	Notional % of Fund Market Value	Market Value (\$)	% of Market Value
ESU5	S&P500 EMINI FUT SEP25	FUTURE	US	USD	\$4,377,625	71.14%	\$106,073	1.72%
BTSU5	SHORT EURO-BTP FU SEP25	FUTURE	DE	EUR	\$2,034,461	33.06%	(\$2,161)	-0.04%
YMU5	AUST 3YR BOND FUT SEP25	FUTURE	AU	AUD	\$1,772,744	28.81%	\$5,298	0.09%
ERZ7	3MO EURO EURIBOR DEC27	FUTURE	GB	EUR	\$1,728,141	28.08%	(\$901)	-0.01%
KEU5	KOREA 3YR BND FUT SEP25	FUTURE	KR	KRW	\$1,350,956	21.95%	\$1,933	0.03%
IRU5	90-DAY BANK BILL SEP25	FUTURE	AU	AUD	\$652,806	10.61%	(\$17)	0.00%
PTU5	S&P/TSX 60 IX FUT SEP25	FUTURE	CA	CAD	\$469,983	7.64%	\$6,106	0.10%
IKU5	EURO-BTP FUTURE SEP25	FUTURE	DE	EUR	\$427,596	6.95%	\$1,624	0.03%
XPU5	SPI 200 FUTURES SEP25	FUTURE	AU	AUD	\$421,397	6.85%	\$769	0.01%
HGU5	COPPER FUTURE SEP25	FUTURE	US	USD	\$381,188	6.19%	\$9,182	0.15%
DUU5	EURO-SCHATZ FUT SEP25	FUTURE	DE	EUR	\$379,005	6.16%	(\$378)	-0.01%
XMU5	AUST 10Y BOND FUT SEP25	FUTURE	AU	AUD	\$377,183	6.13%	\$1,300	0.02%
GCQ5	GOLD 100 OZ FUTR AUG25	FUTURE	US	USD	\$330,770	5.37%	\$11,578	0.19%
OATU5	EURO-OAT FUTURE SEP25	FUTURE	DE	EUR	\$291,755	4.74%	(\$1,732)	-0.03%
XUN5	FTSE CHINA A50 JUL25	FUTURE	SG	USD	\$267,760	4.35%	(\$4,524)	-0.07%
SFRZ7	3 MONTH SOFR FUT DEC27	FUTURE	US	USD	\$241,963	3.93%	\$511	0.01%
SFRH8	3 MONTH SOFR FUT MAR28	FUTURE	US	USD	\$241,825	3.93%	\$574	0.01%
SFRM8	3 MONTH SOFR FUT JUN28	FUTURE	US	USD	\$241,688	3.93%	\$436	0.01%
SFRU28	3 MONTH SOFR FUT SEP28	FUTURE	US	USD	\$241,575	3.93%	\$436	0.01%
SFRZ28	3 MONTH SOFR FUT DEC28	FUTURE	US	USD	\$241,463	3.92%	\$211	0.00%
SFRH29	3 MONTH SOFR FUT MAR29	FUTURE	US	USD	\$241,338	3.92%	\$174	0.00%
Z U5	FTSE 100 IDX FUT SEP25	FUTURE	GB	GBP	\$241,298	3.92%	(\$3,282)	-0.05%
SFRM29	3 MONTH SOFR FUT JUN29	FUTURE	US	USD	\$241,213	3.92%	\$186	0.00%
FVU5	US 5YR NOTE (CBT) SEP25	FUTURE	US	USD	\$218,000	3.54%	\$623	0.01%
TUU5	US 2YR NOTE (CBT) SEP25	FUTURE	US	USD	\$208,023	3.38%	(\$9)	0.00%
TPU5	TOPIX INDX FUTR SEP25	FUTURE	JP	JPY	\$198,292	3.22%	\$5,103	0.08%
SIU5	SILVER FUTURE SEP25	FUTURE	US	USD	\$180,860	2.94%	(\$2,672)	-0.04%
CORZ5	3M CORRA FUTURES DEC25	FUTURE	CA	CAD	\$179,218	2.91%	\$17	0.00%
KAAU5	KOREA 10YR BND FU SEP25	FUTURE	KR	KRW	\$175,504	2.85%	\$724	0.01%
LHQ5	LEAN HOGS FUTURE AUG25	FUTURE	US	USD	\$172,000	2.79%	\$3,161	0.05%
BOZ5	SOYBEAN OIL FUTR DEC25	FUTURE	US	USD	\$158,250	2.57%	\$7,038	0.11%

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JGSN5	IFSC NIFTY 50 FUT JUL25	FUTURE	IN	USD	\$153,606	2.50%	\$2,503	0.04%
HIN5	HANG SENG IDX FUT JUL25	FUTURE	HK	HKD	\$153,402	2.49%	(\$2,379)	-0.04%
OEU5	EURO-BOBL FUTURE SEP25	FUTURE	DE	EUR	\$138,621	2.25%	(\$672)	-0.01%
PLV5	PLATINUM FUTURE OCT25	FUTURE	US	USD	\$134,300	2.18%	\$1,041	0.02%
TYU5	US 10YR NOTE (CBT)SEP25	FUTURE	US	USD	\$112,125	1.82%	\$327	0.01%
QZN5	MSCI SING IX ETS JUL25	FUTURE	SG	SGD	\$97,031	1.58%	\$936	0.02%
TWTN5	FTSE TAIWAN INDEX JUL25	FUTURE	SG	USD	\$72,940	1.19%	(\$24)	0.00%
VGU5	EURO STOXX 50 SEP25	FUTURE	DE	EUR	\$62,749	1.02%	(\$413)	-0.01%
RSX5	CANOLA FUTR (WCE) NOV25	FUTURE	CA	CAD	\$62,540	1.02%	(\$1,840)	-0.03%
HCN5	HSCEI FUTURES JUL25	FUTURE	HK	HKD	\$55,217	0.90%	(\$1,116)	-0.02%
NGQ25	NATURAL GAS FUTR AUG25	FUTURE	US	USD	(\$34,560)	-0.56%	(\$282)	0.00%
NGU25	NATURAL GAS FUTR SEP25	FUTURE	US	USD	(\$34,900)	-0.57%	(\$272)	0.00%
NGV25	NATURAL GAS FUTR OCT25	FUTURE	US	USD	(\$35,930)	-0.58%	\$428	0.01%
QCN5	OMXS30 IND FUTURE JUL25	FUTURE	SE	SEK	(\$52,701)	-0.86%	(\$688)	-0.01%
W U5	WHEAT FUTURE(CBT) SEP25	FUTURE	US	USD	(\$80,738)	-1.31%	\$1,168	0.02%
KWU5	KC HRW WHEAT FUT SEP25	FUTURE	US	USD	(\$105,350)	-1.71%	\$5,104	0.08%
USU5	US LONG BOND(CBT) SEP25	FUTURE	US	USD	(\$115,469)	-1.88%	(\$3,063)	-0.05%
WNU5	US ULTRA BOND CBT SEP25	FUTURE	US	USD	(\$119,125)	-1.94%	(\$5,141)	-0.08%
G U5	LONG GILT FUTURE SEP25	FUTURE	GB	GBP	(\$127,698)	-2.08%	\$123	0.00%
BCU5	SET50 FUTURES SEP25	FUTURE	TH	THB	(\$134,056)	-2.18%	\$3,208	0.05%
SMZ5	SOYBEAN MEAL FUTR DEC25	FUTURE	US	USD	(\$202,510)	-3.29%	\$11,064	0.18%
SBV5	SUGAR #11 (WORLD) OCT25	FUTURE	US	USD	(\$235,872)	-3.83%	\$9,537	0.15%
C Z5	CORN FUTURE DEC25	FUTURE	US	USD	(\$425,500)	-6.91%	\$13,279	0.22%
CNU5	CAN 10YR BOND FUT SEP25	FUTURE	CA	CAD	(\$627,134)	-10.19%	(\$3,781)	-0.06%
JBU5	JPN 10Y BOND(OSE) SEP25	FUTURE	JP	JPY	(\$965,383)	-15.69%	(\$2,606)	-0.04%
CAD	CAD/USD FWD	Forwards	CA	CAD	\$702,816	11.42%	\$2,984	0.05%
GBP	GBP/USD FWD	Forwards	GB	GBP	\$686,377	11.15%	\$8,863	0.14%
CHF	CHF/USD FWD	Forwards	CH	CHF	\$604,468	9.82%	\$18,493	0.30%
EUR	EUR/USD FWD	Forwards	XE	EUR	\$589,754	9.58%	\$18,606	0.30%
NOK	NOK/USD FWD	Forwards	NO	NOK	\$499,975	8.12%	\$743	0.01%
NZD	NZD/USD FWD	Forwards	NZ	NZD	\$426,888	6.94%	\$2,981	0.05%

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SEK	SEK/USD FWD	Forwards	SE	SEK	\$400,601	6.51%	\$5,802	0.09%
AUD	AUD/USD FWD	Forwards	AU	AUD	\$263,345	4.28%	\$2,266	0.04%
JPY	JPY/USD FWD	Forwards	JP	JPY	\$200,807	3.26%	(\$1,186)	-0.02%
	Cash Held As Collateral	Cash Held As Collateral					\$1,390,692	22.60%
	Cash & Equivalents	Cash					\$4,529,826	73.61%

Disclosure: Mention of a specific security should not be considered a recommendation to buy or a solicitation to sell that security. Holdings listed are as of the date of publication and are subject to change. Investors should carefully consider the Fund's investment objectives, risks, charges and expenses before investing. For this and other information, please call 800.548.4539 or visit wealth.amg.com to download a free prospectus. Read it carefully before investing or sending money. Funds are distributed by AMG Distributors, Inc., a member of FINRA/SIPC.