

AMG FQ Global Risk-Balanced Fund - Portfolio Holdings as of September 30, 2021



Ticker	Name	Sector	Asset Class	Country	Currency	Par/Shares	Price (\$)	Market Value (\$)	% of Fund
HYG	iShares iBoxx High Yield Corporate Bond ETF	Other Equities	Stock	US	USD	80,438	87.49	\$7,037,521	19.61%
TIP	iShares TIPS Bond ETF	Other Equities	Stock	US	USD	52,521	127.69	\$6,706,406	18.68%
VNQ	Vanguard Real Estate ETF	Other Equities	Stock	US	USD	16,654	101.78	\$1,695,044	4.72%
RJI	ELEMENTS Linked to the Rogers International Commodity Index ETF	Other Equities	Stock	US	USD	236,023	6.70	\$1,581,354	4.41%
DJP	iPath Bloomberg Commodity Index Total Return ETN	Other Equities	Stock	US	USD	49,791	29.25	\$1,456,387	4.06%
WIP	SPDR FTSE International Government Inflation-Protected Bond ETF	Other Equities	Stock	US	USD	24,923	54.41	\$1,356,185	3.78%
DGP	DB Gold Double Long Exchange Traded Notes	Other Equities	Stock	US	USD	19,814	36.50	\$723,116	2.01%
IGF	iShares Global Infrastructure ETF	Other Equities	Stock	US	USD	12,613	45.90	\$578,937	1.61%
HAP	VanEck Natural Resources ETF	Other Equities	Stock	US	USD	11,871	45.47	\$539,759	1.50%
GDV	VanEck Gold Miners ETF	Other Equities	Stock	US	USD	18,189	29.47	\$536,030	1.49%
XLB	Materials Select Sector SPDR Fund ETF	Other Equities	Stock	US	USD	6,658	79.11	\$526,714	1.47%
VNQI	Vanguard Global ex-U.S. Real Estate ETF	Other Equities	Stock	US	USD	3,311	56.31	\$186,442	0.52%
B	United States Treasury Bill Zero Coupon Nov 2021	Short-Term Investments	Bond	US	USD	3,000,000	99.99	\$2,999,830	8.36%
B	United States Treasury Bill Zero Coupon Dec 2021	Short-Term Investments	Bond	US	USD	2,500,000	99.99	\$2,499,867	6.96%
B	United States Treasury Bill Zero Coupon Jan 2022	Short-Term Investments	Bond	US	USD	2,500,000	99.99	\$2,499,773	6.96%
USZ1	US Long Bond(CBT) Dec 2021	Futures	Other	US	USD	53	159.22	\$8,438,594	23.51%
G Z1	Long Gilt Future Dec 2021	Futures	Other	GB	GBP	37	168.63	\$6,239,203	17.38%
CNZ1	CBT 10 Year USD Deliverable Interest Rate Swap Futures Primary Dec 2021	Futures	Other	CA	CAD	42	113.02	\$4,746,802	13.22%
XMZ1	SFE 10 Year Australian Bond Future Dec 2021	Futures	Other	AU	AUD	46	71.20	\$4,704,769	13.11%
VGZ1	Eurex EURO STOXX 50 Future Dec 2021	Futures	Other	DE	EUR	87	4689.00	\$4,079,431	11.37%
RTYZ1	CME E-mini Russell 2000 Index Futures Dec 2021	Futures	Other	US	USD	36	2200.80	\$3,961,440	11.04%
MESZ1	ICE US mini MSCI Emerging Markets (EM) Index Futures Dec 2021	Futures	Other	US	USD	51	1245.60	\$3,176,280	8.85%
XPZ1	SFE S&P ASX Share Price Index 200 Future Dec 2021	Futures	Other	AU	AUD	12	5272.47	\$1,581,742	4.41%
HWAZ1	CME E-Mini Standard & Poor's 500 Index Future dec 2021	Futures	Other	US	USD	62	4297.75	\$1,332,303	3.71%
PTZ1	Montreal Exchange S&P/TSX 60 Index Future Dec 2021	Futures	Other	CA	CAD	7	944.34	\$1,322,075	3.68%
TMIZ1	Mini Tokyo Price Index Future Dec 2021	Futures	Other	JP	JPY	58	18.24	\$1,058,170	2.95%

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Z Z1	FTSE 100 Index Future Dec 2021	Futures	Other	GB	GBP	11	9530.83	\$1,048,392	2.92%
HUV1	Mini-Hang Seng Index Future Oct 2021	Futures	Other	HK	HKD	23	3150.30	\$724,570	2.02%
SPX 12 P4125	Put - S&P 500 Index Strike 4125 Dec 2021	Options	Other	US	USD	10	101.00	\$101,000	0.28%
SPX 11 P4180	Put - S&P 500 Index Strike 4180 Nov 2021	Options	Other	US	USD	13	73.30	\$95,290	0.27%
SX5E 11 P3900	Put- EURO STOXX 50 Index Strike 3900 Nov 2021	Options	Other	EU	EUR	34	78.65	\$26,742	0.07%
SPX 11 P4120	Put - S&P 500 Index Strike 4120 Nov 2021	Options	Other	US	USD	3	70.14	\$21,042	0.06%
SPX 10 P4050	Put - S&P 500 Index Strike 4050 Oct 2021	Options	Other	US	USD	13	15.25	\$19,825	0.06%
SX5E 12 P3825	Put- EURO STOXX 50 Index Strike 3825 Dec 2021	Options	Other	EU	EUR	16	91.16	\$14,586	0.04%
SX5E 10 P3750	Put- EURO STOXX 50 Index Strike 3750 Oct 2021	Options	Other	EU	EUR	42	11.82	\$4,962	0.01%
SPX 10 P3890	Put - S&P 500 Index Strike 3890 Oct 2021	Options	Other	US	USD	8	5.90	\$4,720	0.01%
SX5E 10 P3775	Put- EURO STOXX 50 Index Strike 3775 Oct 2021	Options	Other	EU	EUR	13	13.55	\$1,762	0.00%
SX5E 11 P3775	Put- EURO STOXX 50 Index Strike 3775 Nov 2021	Options	Other	EU	EUR	1	53.28	\$533	0.00%
SX5E 11 C4425	Call- EURO STOXX 50 Index Strike 4425 Nov 2021	Options	Other	EU	EUR	-1	2.90	(\$29)	0.00%
SX5E 10 C4475	Call- EURO STOXX 50 Index Strike 4475 Oct 2021	Options	Other	EU	EUR	-13	0.23	(\$30)	0.00%
SPX 10 C4660	Call - S&P 500 Index Strike 4660 Oct 2021	Options	Other	US	USD	-13	0.25	(\$325)	0.00%
SX5E 11 P3625	Put- EURO STOXX 50 Index Strike 3625 Nov 2021	Options	Other	EU	EUR	-1	34.29	(\$343)	0.00%
SPX 11 C4730	Call - S&P 500 Index Strike 4730 Nov 2021	Options	Other	US	USD	-3	1.35	(\$405)	0.00%
SX5E 10 C4300	Call- EURO STOXX 50 Index Strike 4300 Oct 2021	Options	Other	EU	EUR	-42	1.04	(\$438)	0.00%
SPX 10 C4575	Call - S&P 500 Index Strike 4575 Oct 2021	Options	Other	US	USD	-8	0.73	(\$584)	0.00%
SX5E 10 P3625	Put- EURO STOXX 50 Index Strike 3625 Oct 2021	Options	Other	EU	EUR	-13	6.26	(\$813)	0.00%
SX5E 12 C4450	Call- EURO STOXX 50 Index Strike 4450 Dec 2021	Options	Other	EU	EUR	-16	7.53	(\$1,205)	0.00%
SX5E 11 C4400	Call- EURO STOXX 50 Index Strike 4400 Nov 2021	Options	Other	EU	EUR	-34	3.82	(\$1,300)	0.00%

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SX5E 10 P3575	Put- EURO STOXX 50 Index Strike 3575 Oct 2021	Options	Other	EU	EUR	-42	5.10	(\$2,141)	-0.01%
SPX 11 C4710	Call - S&P 500 Index Strike 4710 Nov 2021	Options	Other	US	USD	-13	1.65	(\$2,145)	-0.01%
SPX 10 P3725	Put - S&P 500 Index Strike 3725 Oct 2021	Options	Other	US	USD	-8	3.15	(\$2,520)	-0.01%
SPX 12 C4750	Call - S&P 500 Index Strike 4750 Dec 2021	Options	Other	US	USD	-10	5.15	(\$5,150)	-0.01%
SPX 10 P3930	Put - S&P 500 Index Strike 3930 Oct 2021	Options	Other	US	USD	-13	7.43	(\$9,659)	-0.03%
SX5E 12 P3675	Put- EURO STOXX 50 Index Strike 3675 Dec 2021	Options	Other	EU	EUR	-16	63.36	(\$10,138)	-0.03%
SPX 11 P3975	Put - S&P 500 Index Strike 3975 Nov 2021	Options	Other	US	USD	-3	45.55	(\$13,665)	-0.04%
SX5E 11 P3800	Put- EURO STOXX 50 Index Strike 3800 Nov 2021	Options	Other	EU	EUR	-34	57.57	(\$19,574)	-0.05%
SPX 12 P4005	Put - S&P 500 Index Strike 4005 Dec 2021	Options	Other	US	USD	-10	63.30	(\$63,300)	-0.18%
SPX 11 P4085	Put - S&P 500 Index Strike 4085 Nov 2021	Options	Other	US	USD	-13	61.04	(\$79,352)	-0.22%
	Cash & Equivalents	Cash	Currency	US	USD	0		(\$37,520,408)	-104.53%

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