

American Beacon AHL Managed Futures Strategy FundSM

Monthly Holdings

March 31, 2026 (Unaudited)

	Shares/Par Value	Fair Value
U.S. Treasury Bills, Due 6/11/2026	\$ 145,000,000	\$ 143,971,271
U.S. Treasury Bills, Due 5/14/2026	150,000,000	149,347,750
U.S. Treasury Bills, Due 4/16/2026	150,000,000	149,773,376
U.S. Treasury Bills, Due 8/6/2026	145,000,000	143,163,743
U.S. Treasury Bills, Due 4/23/2026	100,000,000	99,778,187
U.S. Treasury Bills, Due 6/25/2026	150,000,000	148,729,427
U.S. Treasury Bills, Due 5/21/2026	195,000,000	194,017,416
U.S. Treasury Bills, Due 5/7/2026	150,000,000	149,453,625
U.S. Treasury Bills, Due 6/18/2026	45,000,000	44,649,293
U.S. Treasury Bills, Due 6/4/2026	40,000,000	39,743,020
U.S. Treasury Bills, Due 7/16/2026	100,000,000	98,943,278
U.S. Treasury Bills, Due 8/27/2026	150,000,000	147,783,084

Long Futures Contracts Open on March 31, 2026:

Commodity Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Contract Value	Unrealized Appreciation (Depreciation)
CBOT Corn Futures	1,207	May 2026	\$ 27,845,214	\$ 27,625,212	\$ (220,002)
CBOT Corn Futures	300	July 2026	7,109,891	7,023,750	(86,141)
CBOT Soybean Futures	797	May 2026	46,649,836	46,664,350	14,514
CBOT Soybean Futures	40	July 2026	2,354,755	2,372,000	17,245
CBOT Soybean Meal Futures	273	May 2026	8,722,978	8,637,720	(85,258)
CBOT Soybean Meal Futures	48	July 2026	1,542,761	1,508,640	(34,121)
CBOT Soybean Oil Futures	585	May 2026	20,449,569	24,176,880	3,727,311
CBOT Soybean Oil Futures	15	July 2026	608,806	619,920	11,114
CBOT Wheat Futures	455	May 2026	13,504,070	14,019,687	515,617
CBOT Wheat Futures	73	July 2026	2,260,493	2,286,725	26,232
CME Lean Hogs Futures	94	June 2026	4,088,683	3,949,880	(138,803)
COMEX Copper Futures	55	May 2026	8,126,872	7,719,250	(407,622)
COMEX Gold 100 Troy Ounces Futures	18	June 2026	7,675,890	8,421,480	745,590
COMEX Silver Futures	16	May 2026	6,782,008	5,993,520	(788,488)
Euronext Milling Wheat Futures	593	May 2026	7,097,500	7,016,979	(80,521)
Euronext Rapeseed Futures	290	April 2026	8,215,738	8,618,742	403,004
ICE Brent Crude Oil Futures	174	April 2026	17,803,506	18,090,780	287,274
ICE Gas Oil Futures	119	May 2026	14,602,943	14,747,075	144,132
ICE U.S. - Henry Ld1 Fixed Price Futures	8	October 2026	88,070	73,260	(14,810)
ICE U.S. - Henry Ld1 Fixed Price Futures	8	November 2026	88,070	89,440	1,370
ICE U.S. - Henry Ld1 Fixed Price Futures	8	December 2026	88,070	98,760	10,690
ICE U.S. - Henry Ld1 Fixed Price Futures	8	January 2027	88,070	87,940	(130)
ICE U.S. - Henry Ld1 Fixed Price Futures	8	February 2027	88,070	69,940	(18,130)
ICE U.S. - Henry Ld1 Fixed Price Futures	48	December 2027	456,920	607,560	150,640
ICE U.S. - Henry Ld1 Fixed Price Futures	48	January 2028	456,920	527,040	70,120
ICE U.S. - Henry Ld1 Fixed Price Futures	48	February 2028	456,920	421,200	(35,720)
ICE U.S. - Henry Ld1 Fixed Price Futures	48	March 2028	456,920	380,760	(76,160)
ICE U.S. - Henry Ld1 Fixed Price Futures	48	April 2028	456,920	379,080	(77,840)
ICE U.S. - Henry Ld1 Fixed Price Futures	48	May 2028	456,920	397,440	(59,480)
ICE U.S. - Henry Ld1 Fixed Price Futures	48	June 2028	456,920	422,640	(34,280)
ICE U.S. - Henry Ld1 Fixed Price Futures	48	July 2028	456,920	429,840	(27,080)
ICE U.S. - Henry Ld1 Fixed Price Futures	48	August 2028	456,920	427,680	(29,240)
ICE U.S. - Henry Ld1 Fixed Price Futures	48	September 2028	456,920	436,080	(20,840)
ICE U.S. - Henry Ld1 Fixed Price Futures	48	October 2028	456,920	465,360	8,440
ICE U.S. - Henry Ld1 Fixed Price Futures	48	November 2028	456,920	538,440	81,520
KCBT Hard Red Winter Wheat Futures	327	May 2026	9,868,462	10,390,425	521,963
KCBT Hard Red Winter Wheat Futures	45	July 2026	1,449,815	1,459,687	9,872
LME Copper Futures	31	May 2026	9,875,837	9,541,444	(334,393)
LME Nickel Futures	34	April 2026	3,671,488	3,457,435	(214,053)
LME Nickel Futures	34	May 2026	3,510,161	3,473,498	(36,663)
LME Primary Aluminum Futures	599	April 2026	46,236,258	52,733,115	6,496,857
LME Primary Aluminum Futures	168	May 2026	13,635,419	14,716,968	1,081,549
LME Zinc Futures	41	April 2026	3,403,264	3,308,854	(94,410)
LME Zinc Futures	137	May 2026	11,213,829	11,100,219	(113,610)
MDE Crude Palm Oil Futures	291	June 2026	8,271,748	8,674,660	402,912

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Long Futures Contracts Open on March 31, 2026 (continued):

Commodity Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Contract Value	Unrealized Appreciation (Depreciation)
MIAX Futures Onyx Hard Red Spring Wheat Futures	158	May 2026	\$ 5,053,919	\$ 5,202,151	\$ 148,232
MIAX Futures Onyx Hard Red Spring Wheat Futures	45	July 2026	1,488,892	1,513,689	24,797
NYBOT CSC Number 11 World Sugar Futures	289	June 2026	5,129,562	5,075,302	(54,260)
NYMEX Light Sweet Crude Oil Futures	173	April 2026	15,058,947	17,538,740	2,479,793
NYMEX NY Harbor ULSD Futures	98	April 2026	15,657,267	16,932,401	1,275,134
NYMEX Platinum Futures	39	July 2026	3,534,885	3,841,890	307,005
NYMEX Reformulated Gasoline Blendstock for Oxygen Blending RBOB Futures	178	April 2026	22,708,306	23,952,356	1,244,050
WCE Canola Futures	750	May 2026	7,562,892	7,890,878	327,986
			<u>\$ 398,695,854</u>	<u>\$ 416,148,762</u>	<u>\$ 17,452,908</u>

Currency Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Contract Value	Unrealized Appreciation (Depreciation)
CME Australian Dollar Currency Futures	1,051	June 2026	\$ 73,954,147	\$ 72,335,075	\$ (1,619,072)
CME British Pound Currency Futures	37	June 2026	3,098,324	3,058,513	(39,811)
CME Mexican Peso Currency Futures	3,527	June 2026	99,242,499	97,627,360	(1,615,139)
NYBOT FINEX U.S. Dollar Index Futures	329	June 2026	32,680,384	32,820,712	140,328
			<u>\$ 208,975,354</u>	<u>\$ 205,841,660</u>	<u>\$ (3,133,694)</u>

Equity Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Contract Value	Unrealized Appreciation (Depreciation)
Borsa Italiana FTSE/MIB Index Futures	11	June 2026	\$ 2,820,693	\$ 2,770,203	\$ (50,490)
CME E-Mini Russell 2000 Index Futures	58	June 2026	7,241,090	7,285,380	44,290
Eurex EURO STOXX 50 Futures	50	June 2026	(1,241)	-	1,241
ICE FTSE 100 Index Futures	56	June 2026	7,705,540	7,559,664	(145,876)
ICE U.S. Mini MSCI EAFE Index Futures	113	June 2026	16,562,150	16,391,215	(170,935)
ICE U.S. MSCI Emerging Markets EM Index Futures	193	June 2026	14,408,658	14,036,890	(371,768)
KFE KOSPI 200 Index Futures	58	June 2026	8,017,030	7,093,086	(923,944)
Montreal Exchange S&P/TSX 60 Index Futures	76	June 2026	20,858,373	20,845,777	(12,596)
OML Stockholm OMXS30 Index Futures	471	April 2026	14,925,016	14,528,054	(396,962)
SAFEX FTSE/JSE Top 40 Index Futures	53	June 2026	3,445,105	3,347,836	(97,269)
SGX FTSE Taiwan Index Futures	148	April 2026	16,073,627	15,291,360	(782,267)
SGX MSCI Singapore Index Futures	43	April 2026	1,460,578	1,460,201	(377)
SGX Nikkei 225 Stock Index Futures	42	June 2026	7,231,391	6,792,035	(439,356)
TSE TOPIX Futures	55	June 2026	12,712,724	12,143,285	(569,439)
			<u>\$ 133,460,734</u>	<u>\$ 129,544,986</u>	<u>\$ (3,915,748)</u>

Short Futures Contracts Open on March 31, 2026:

Commodity Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Contract Value	Unrealized Appreciation (Depreciation)
ICE Cocoa Futures	98	May 2026	\$ (3,637,239)	\$ (3,225,958)	\$ 411,281
ICE Cocoa Futures	2	July 2026	(65,013)	(66,498)	(1,485)
ICE Robusta Coffee Futures 10-Tonne	171	May 2026	(6,385,993)	(5,973,030)	412,963
ICE Robusta Coffee Futures 10-Tonne	8	July 2026	(273,090)	(272,400)	690
ICE U.S. - Henry Ld1 Fixed Price Futures	24	March 2027	(204,370)	(191,940)	12,430
ICE U.S. - Henry Ld1 Fixed Price Futures	24	April 2027	(204,370)	(190,560)	13,810
ICE U.S. - Henry Ld1 Fixed Price Futures	24	May 2027	(204,370)	(198,720)	5,650
ICE U.S. - Henry Ld1 Fixed Price Futures	24	June 2027	(204,370)	(210,780)	(6,410)
ICE U.S. - Henry Ld1 Fixed Price Futures	24	July 2027	(204,370)	(214,020)	(9,650)
ICE U.S. - Henry Ld1 Fixed Price Futures	24	August 2027	(204,370)	(212,640)	(8,270)
ICE U.S. - Henry Ld1 Fixed Price Futures	24	September 2027	(204,370)	(217,560)	(13,190)

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Short Futures Contracts Open on March 31, 2026 (continued):

Commodity Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Contract Value	Unrealized Appreciation (Depreciation)
LME Lead Futures	100	April 2026	\$ (5,057,200)	\$ (4,689,625)	\$ 367,575
LME Lead Futures	120	May 2026	(5,868,637)	(5,653,500)	215,137
LME Nickel Futures	34	April 2026	(3,493,364)	(3,457,435)	35,929
LME Primary Aluminum Futures	340	April 2026	(27,540,373)	(29,931,985)	(2,391,612)
LME Zinc Futures	41	April 2026	(3,219,509)	(3,308,854)	(89,345)
LME Zinc Futures	100	May 2026	(7,742,784)	(8,102,350)	(359,566)
NYBOT CSC C Coffee Futures	165	May 2026	(17,769,113)	(18,460,406)	(691,293)
NYBOT CSC C Coffee Futures	4	July 2026	(449,766)	(436,199)	13,567
NYBOT CSC Cocoa Futures	195	May 2026	(8,022,576)	(6,434,999)	1,587,577
NYBOT CSC Cocoa Futures	14	July 2026	(457,277)	(471,380)	(14,103)
NYBOT CTN Number 2 Cotton Futures	25	May 2026	(799,114)	(875,000)	(75,886)
NYBOT CTN Number 2 Cotton Futures	1	July 2026	(34,628)	(36,065)	(1,437)
NYMEX Henry Hub Natural Gas Futures	565	April 2026	(17,852,946)	(16,294,600)	1,558,346
NYMEX Palladium Futures	2	June 2026	(279,147)	(297,500)	(18,353)
			<u>\$ (110,378,359)</u>	<u>\$ (109,424,004)</u>	<u>\$ 954,355</u>

Currency Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Contract Value	Unrealized Appreciation (Depreciation)
CME Canadian Dollar Currency Futures	1,441	June 2026	\$ (104,205,371)	\$ (103,752,000)	\$ 453,371
CME Euro Foreign Exchange Currency Futures	918	June 2026	(133,110,386)	(132,943,613)	166,773
CME Japanese Yen Currency Futures	4,239	June 2026	(337,857,579)	(335,622,825)	2,234,754
CME New Zealand Dollar Currency Futures	1,137	June 2026	(65,929,525)	(65,411,610)	517,915
CME Swiss Franc Currency Futures	865	June 2026	(137,885,789)	(136,215,875)	1,669,914
			<u>\$ (778,988,650)</u>	<u>\$ (773,945,923)</u>	<u>\$ 5,042,727</u>

Equity Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Contract Value	Unrealized Appreciation (Depreciation)
CME E-Mini NASDAQ 100 Index Futures	8	June 2026	\$ (3,763,507)	\$ (3,826,400)	\$ (62,893)
CME E-Mini Standard & Poor's 500 Index Futures	9	June 2026	(2,904,885)	(2,956,837)	(51,952)
Eurex DAX Index Futures	11	June 2026	(7,244,155)	(7,258,942)	(14,787)
Euronext CAC 40 Index Futures	82	April 2026	(7,338,453)	(7,416,513)	(78,060)
HKG Hang Seng China Enterprises Index Futures	208	April 2026	(11,195,036)	(11,084,120)	110,916
HKG Hang Seng Index Futures	28	April 2026	(4,438,992)	(4,419,859)	19,133
NSE IFSC NIFTY 50 Index Futures	518	April 2026	(23,966,669)	(23,290,833)	675,836
SFE S&P ASX Share Price Index 200 Futures	51	June 2026	(7,450,643)	(7,488,771)	(38,128)
SGX FTSE China A50 Futures Contract	39	April 2026	(566,006)	(566,904)	(898)
			<u>\$ (68,868,346)</u>	<u>\$ (68,309,179)</u>	<u>\$ 559,167</u>

Interest Rate Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Contract Value	Unrealized Appreciation (Depreciation)
3-Month CORRA Futures	39	March 2027	\$ (6,804,767)	\$ (6,816,449)	\$ (11,682)
3-Month CORRA Futures	46	September 2027	(8,012,528)	(8,025,034)	(12,506)
3 Month Euro Euribor Futures	1,044	June 2027	(294,006,932)	(293,139,451)	867,481
3 Month Euro Euribor Futures	996	March 2028	(280,282,610)	(280,021,533)	261,077
3 Month Euro Euribor Futures	931	December 2028	(261,769,178)	(261,625,975)	143,203
CBOT 2 Year U.S. Treasury Notes Futures	1,430	June 2026	(298,081,381)	(296,646,796)	1,434,585
CBOT 5 Year U.S. Treasury Notes Futures	806	June 2026	(87,304,188)	(87,192,829)	111,359
CBOT 10 Year U.S. Treasury Notes Futures	447	June 2026	(49,626,409)	(49,637,953)	(11,544)
CBOT U.S. Long Bond Futures	115	June 2026	(12,962,256)	(13,095,625)	(133,369)
CBOT Ultra Long Term U.S. Treasury Bond Futures	177	June 2026	(20,601,427)	(20,631,563)	(30,136)
Eurex 2 Year Euro SCHATZ Futures	2,350	June 2026	(289,647,025)	(287,243,228)	2,403,797
Eurex 5 Year Euro BOBL Futures	780	June 2026	(104,652,242)	(104,067,437)	584,805

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Short Futures Contracts Open on March 31, 2026 (continued):

Interest Rate Futures Contracts (continued)

Description	Number of Contracts	Expiration Date	Notional Amount	Contract Value	Unrealized Appreciation (Depreciation)
Eurex 10 Year Euro BUND Futures	421	June 2026	\$ (61,318,644)	\$ (61,016,397)	\$ 302,247
Eurex 30 Year Euro BUXL Futures	280	June 2026	(35,588,838)	(35,684,333)	(95,495)
Eurex Euro-BTP Italian Bond Futures	458	June 2026	(56,152,663)	(56,034,809)	117,854
Eurex Euro-BTP Italian Bond Futures	230	June 2026	(31,069,738)	(30,912,521)	157,217
French Government Bond Futures	227	June 2026	(31,194,149)	(31,141,645)	52,504
ICE Long Gilt Futures	170	June 2026	(19,871,181)	(19,753,810)	117,371
KFE 3 Year Treasury Bond Futures	1,062	June 2026	(72,179,003)	(71,777,652)	401,351
KFE 10 Year Treasury Bond Futures	569	June 2026	(40,915,995)	(40,344,335)	571,660
Montreal Exchange 10 Year Canadian Bond Futures	449	June 2026	(38,618,637)	(38,735,166)	(116,529)
SFE 3 Year Australian Bond Futures	3,809	June 2026	(273,466,279)	(272,407,177)	1,059,102
SFE 10 Year Australian Bond Futures	1,225	June 2026	(91,373,589)	(91,072,307)	301,282
Three-Month SOFR Futures	1,752	September 2027	(423,398,062)	(422,429,099)	968,963
Three-Month SOFR Futures	935	June 2028	(225,668,147)	(225,790,812)	(122,665)
Three-Month SOFR Futures	708	March 2029	(170,679,757)	(170,805,000)	(125,243)
Three Month SONIA Index Futures	769	September 2027	(244,274,770)	(243,507,591)	767,179
Three Month SONIA Index Futures	797	June 2028	(253,122,749)	(252,888,195)	234,554
TSE Japanese 10 Year Bond Futures	240	June 2026	(198,714,794)	(197,059,954)	1,654,840
			<u>\$ (3,981,357,938)</u>	<u>\$ (3,969,504,676)</u>	<u>\$ 11,853,262</u>

Forward Foreign Currency Contracts Open on March 31, 2026:

Currency Purchased	Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
EUR	14,651,998 USD	4/16/2026	BNP	\$ -	\$ (12,612)	\$ (12,612)
USD	14,964,007 EUR	4/16/2026	BNP	-	(38,438)	(38,438)
USD	14,987,049 INR	4/17/2026	BNP	454,290	-	454,290
USD	44,688,893 INR	4/17/2026	BNP	1,880,439	-	1,880,439
USD	2,495,446 INR	4/27/2026	BNP	75,812	-	75,812
USD	3,125,539 INR	4/27/2026	BNP	74,696	-	74,696
USD	3,529,037 INR	4/27/2026	BNP	109,990	-	109,990
USD	7,043,902 INR	4/27/2026	BNP	48,004	-	48,004
USD	376,279 PHP	4/29/2026	BNP	6,347	-	6,347
USD	534,197 PHP	4/29/2026	BNP	-	(148)	(148)
USD	538,897 PHP	4/29/2026	BNP	4,552	-	4,552
USD	543,918 PHP	4/29/2026	BNP	9,573	-	9,573
USD	548,119 PHP	4/29/2026	BNP	13,774	-	13,774
USD	550,649 PHP	4/29/2026	BNP	16,303	-	16,303
USD	551,071 PHP	4/29/2026	BNP	16,726	-	16,726
USD	577,969 PHP	4/29/2026	BNP	2,520	-	2,520
USD	580,147 PHP	4/29/2026	BNP	4,699	-	4,699
USD	582,952 PHP	4/29/2026	BNP	7,504	-	7,504
USD	583,833 PHP	4/29/2026	BNP	8,385	-	8,385
USD	585,775 PHP	4/29/2026	BNP	10,326	-	10,326
USD	589,783 PHP	4/29/2026	BNP	14,334	-	14,334
USD	620,128 PHP	4/29/2026	BNP	3,576	-	3,576
USD	627,713 PHP	4/29/2026	BNP	11,161	-	11,161
USD	664,209 PHP	4/29/2026	BNP	6,553	-	6,553
USD	703,137 PHP	4/29/2026	BNP	4,378	-	4,378
USD	711,834 PHP	4/29/2026	BNP	13,075	-	13,075
USD	747,465 PHP	4/29/2026	BNP	7,602	-	7,602
USD	841,751 PHP	4/29/2026	BNP	19,681	-	19,681
USD	924,183 PHP	4/29/2026	BNP	19,907	-	19,907
PHP	616,552 USD	4/29/2026	BNP	-	(32,731)	(32,731)
PHP	616,552 USD	4/29/2026	BNP	-	(34,037)	(34,037)
PHP	616,552 USD	4/29/2026	BNP	-	(34,173)	(34,173)
USD	532,940 PHP	6/1/2026	BNP	-	(632)	(632)
USD	627,313 TWD	4/1/2026	CBK	1,727	-	1,727
USD	630,418 TWD	4/1/2026	CBK	4,831	-	4,831

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Forward Foreign Currency Contracts Open on March 31, 2026 (continued):

Currency Purchased	Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)		
USD	630,855	TWD	625,586	4/1/2026	CBK	\$ 5,269	\$ -	\$ 5,269
USD	636,375	TWD	625,586	4/1/2026	CBK	10,789	-	10,789
USD	716,241	TWD	703,785	4/1/2026	CBK	12,456	-	12,456
USD	787,114	TWD	781,983	4/1/2026	CBK	5,131	-	5,131
USD	841,771	SEK	845,072	4/1/2026	CBK	-	(3,301)	(3,301)
USD	866,415	TWD	860,182	4/1/2026	CBK	6,233	-	6,233
USD	871,795	NOK	877,836	4/1/2026	CBK	-	(6,041)	(6,041)
USD	875,044	TWD	860,182	4/1/2026	CBK	14,862	-	14,862
USD	893,949	SEK	897,889	4/1/2026	CBK	-	(3,940)	(3,940)
USD	951,676	SEK	950,706	4/1/2026	CBK	970	-	970
USD	999,572	SEK	1,003,523	4/1/2026	CBK	-	(3,951)	(3,951)
USD	1,009,474	SGD	1,011,123	4/1/2026	CBK	-	(1,649)	(1,649)
USD	1,009,748	SGD	1,011,122	4/1/2026	CBK	-	(1,374)	(1,374)
USD	1,024,311	TWD	1,016,578	4/1/2026	CBK	7,733	-	7,733
USD	1,035,106	TWD	1,016,578	4/1/2026	CBK	18,528	-	18,528
USD	1,085,499	SGD	1,088,901	4/1/2026	CBK	-	(3,402)	(3,402)
USD	1,113,345	TWD	1,094,776	4/1/2026	CBK	18,569	-	18,569
USD	1,328,202	NOK	1,342,573	4/1/2026	CBK	-	(14,371)	(14,371)
USD	1,489,217	NOK	1,497,485	4/1/2026	CBK	-	(8,268)	(8,268)
USD	1,529,680	NOK	1,549,122	4/1/2026	CBK	-	(19,442)	(19,442)
USD	1,549,331	SGD	1,555,573	4/1/2026	CBK	-	(6,242)	(6,242)
USD	1,550,977	SGD	1,555,573	4/1/2026	CBK	-	(4,596)	(4,596)
USD	1,551,277	SGD	1,555,572	4/1/2026	CBK	-	(4,295)	(4,295)
USD	1,552,168	SGD	1,555,572	4/1/2026	CBK	-	(3,404)	(3,404)
USD	1,628,197	SGD	1,633,351	4/1/2026	CBK	-	(5,154)	(5,154)
USD	1,629,108	SGD	1,633,352	4/1/2026	CBK	-	(4,244)	(4,244)
USD	1,707,504	SGD	1,711,130	4/1/2026	CBK	-	(3,626)	(3,626)
USD	1,708,658	SGD	1,711,130	4/1/2026	CBK	-	(2,472)	(2,472)
USD	1,747,291	TWD	1,720,363	4/1/2026	CBK	26,928	-	26,928
USD	1,783,513	SGD	1,788,909	4/1/2026	CBK	-	(5,396)	(5,396)
USD	1,858,736	SGD	1,866,687	4/1/2026	CBK	-	(7,951)	(7,951)
USD	1,938,796	SGD	1,944,466	4/1/2026	CBK	-	(5,670)	(5,670)
USD	3,969,842	TWD	3,909,916	4/1/2026	CBK	59,926	-	59,926
TWD	625,586	USD	632,594	4/1/2026	CBK	-	(7,008)	(7,008)
SGD	21,622,462	USD	21,549,400	4/1/2026	CBK	73,062	-	73,062
USD	29,140,382	TWD	28,855,176	4/1/2026	CBK	285,206	-	285,206
TWD	1,016,578	USD	1,028,104	4/1/2026	CBK	-	(11,526)	(11,526)
TWD	1,016,578	USD	1,029,299	4/1/2026	CBK	-	(12,721)	(12,721)
SEK	3,697,190	USD	3,657,592	4/1/2026	CBK	39,598	-	39,598
TWD	1,329,371	USD	1,346,110	4/1/2026	CBK	-	(16,739)	(16,739)
NOK	5,267,017	USD	5,219,045	4/1/2026	CBK	47,972	-	47,972
TWD	2,111,354	USD	2,136,797	4/1/2026	CBK	-	(25,443)	(25,443)
TWD	37,222,396	USD	37,315,890	4/1/2026	CBK	-	(93,494)	(93,494)
GBP	926,520	JPY	931,169	4/2/2026	CBK	-	(4,649)	(4,649)
USD	836,665	SEK	845,072	4/2/2026	CBK	-	(8,407)	(8,407)
USD	994,578	SEK	1,003,523	4/2/2026	CBK	-	(8,945)	(8,945)
USD	1,051,291	SEK	1,056,339	4/2/2026	CBK	-	(5,048)	(5,048)
USD	1,468,161	SEK	1,478,876	4/2/2026	CBK	-	(10,715)	(10,715)
USD	1,476,152	SGD	1,477,794	4/2/2026	CBK	-	(1,642)	(1,642)
USD	1,626,684	SGD	1,633,352	4/2/2026	CBK	-	(6,668)	(6,668)
USD	1,627,213	SGD	1,633,351	4/2/2026	CBK	-	(6,138)	(6,138)
USD	1,627,844	SGD	1,633,352	4/2/2026	CBK	-	(5,508)	(5,508)
USD	1,703,340	SGD	1,711,130	4/2/2026	CBK	-	(7,790)	(7,790)
USD	1,781,399	SGD	1,788,909	4/2/2026	CBK	-	(7,510)	(7,510)
USD	1,781,427	SGD	1,788,909	4/2/2026	CBK	-	(7,482)	(7,482)
USD	1,781,537	SGD	1,788,909	4/2/2026	CBK	-	(7,372)	(7,372)
USD	1,782,517	SGD	1,788,908	4/2/2026	CBK	-	(6,391)	(6,391)
USD	1,859,355	SGD	1,866,687	4/2/2026	CBK	-	(7,332)	(7,332)
USD	1,859,615	SGD	1,866,688	4/2/2026	CBK	-	(7,073)	(7,073)
USD	1,933,937	SGD	1,944,466	4/2/2026	CBK	-	(10,529)	(10,529)
USD	2,014,879	SGD	2,022,245	4/2/2026	CBK	-	(7,366)	(7,366)

American Beacon AHL Managed Futures Strategy FundSM

Monthly Holdings

March 31, 2026 (Unaudited)

Forward Foreign Currency Contracts Open on March 31, 2026 (continued):

Currency Purchased	Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
USD	2,093,137	SGD	2,100,024	4/2/2026	CBK	\$ - \$ (6,887) \$ (6,887)
USD	4,656,216	SGD	4,666,718	4/2/2026	CBK	- (10,502) (10,502)
USD	1,019,994	NOK	1,032,748	4/7/2026	CBK	- (12,754) (12,754)
NOK	1,187,661	USD	1,179,016	4/7/2026	CBK	8,645 - 8,645
USD	934,159	NOK	929,473	4/9/2026	CBK	4,686 - 4,686
USD	1,046,341	NOK	1,032,747	4/9/2026	CBK	13,594 - 13,594
USD	1,405,514	NOK	1,394,208	4/9/2026	CBK	11,306 - 11,306
USD	1,477,197	NOK	1,445,845	4/9/2026	CBK	31,352 - 31,352
USD	1,762,061	NOK	1,755,670	4/9/2026	CBK	6,391 - 6,391
USD	2,442,707	THB	2,351,121	4/9/2026	CBK	91,586 - 91,586
USD	2,459,786	THB	2,351,120	4/9/2026	CBK	108,666 - 108,666
USD	3,098,383	NOK	3,098,241	4/9/2026	CBK	142 - 142
USD	4,121,809	NOK	4,079,351	4/9/2026	CBK	42,458 - 42,458
USD	4,504,096	NOK	4,492,449	4/9/2026	CBK	11,647 - 11,647
USD	4,553,726	NOK	4,544,086	4/9/2026	CBK	9,640 - 9,640
USD	5,218,972	NOK	5,267,009	4/9/2026	CBK	- (48,037) (48,037)
USD	6,128,076	NOK	6,144,844	4/9/2026	CBK	- (16,768) (16,768)
NOK	877,835	USD	884,942	4/9/2026	CBK	- (7,107) (7,107)
NOK	929,472	USD	945,165	4/9/2026	CBK	- (15,693) (15,693)
USD	11,604,874	NOK	11,670,041	4/9/2026	CBK	- (65,167) (65,167)
NOK	1,704,032	USD	1,705,359	4/9/2026	CBK	- (1,327) (1,327)
NOK	1,858,945	USD	1,880,479	4/9/2026	CBK	- (21,534) (21,534)
NOK	1,858,945	USD	1,884,770	4/9/2026	CBK	- (25,825) (25,825)
NOK	1,910,582	USD	1,930,967	4/9/2026	CBK	- (20,385) (20,385)
NOK	2,272,043	USD	2,304,722	4/9/2026	CBK	- (32,679) (32,679)
NOK	2,323,681	USD	2,371,078	4/9/2026	CBK	- (47,397) (47,397)
NOK	2,375,318	USD	2,317,252	4/9/2026	CBK	58,066 - 58,066
NOK	2,685,142	USD	2,736,282	4/9/2026	CBK	- (51,140) (51,140)
NOK	4,389,175	USD	4,455,397	4/9/2026	CBK	- (66,222) (66,222)
NOK	6,816,130	USD	6,871,887	4/9/2026	CBK	- (55,757) (55,757)
NOK	7,952,152	USD	7,805,975	4/9/2026	CBK	146,177 - 146,177
THB	2,351,121	USD	2,498,139	4/9/2026	CBK	- (147,018) (147,018)
THB	2,351,121	USD	2,502,721	4/9/2026	CBK	- (151,600) (151,600)
NOK	8,520,162	USD	8,435,925	4/9/2026	CBK	84,237 - 84,237
NOK	10,947,118	USD	10,866,473	4/9/2026	CBK	80,645 - 80,645
NOK	11,773,315	USD	11,694,105	4/9/2026	CBK	79,210 - 79,210
NOK	26,851,421	USD	26,022,815	4/9/2026	CBK	828,606 - 828,606
NOK	28,762,003	USD	27,880,843	4/9/2026	CBK	881,160 - 881,160
USD	718	SEK	707	4/16/2026	CBK	11 - 11
USD	1,890	SEK	1,853	4/16/2026	CBK	37 - 37
USD	2,532	SEK	2,487	4/16/2026	CBK	45 - 45
USD	5,039	SEK	4,980	4/16/2026	CBK	59 - 59
USD	7,049	SEK	6,950	4/16/2026	CBK	99 - 99
SEK	1,362	USD	1,356	4/16/2026	CBK	6 - 6
USD	16,507	SEK	16,373	4/16/2026	CBK	134 - 134
SEK	1,929	USD	1,945	4/16/2026	CBK	- (16) (16)
SEK	3,667	USD	3,704	4/16/2026	CBK	- (37) (37)
SEK	4,094	USD	4,107	4/16/2026	CBK	- (13) (13)
SEK	7,615	USD	7,609	4/16/2026	CBK	6 - 6
SEK	7,811	USD	7,741	4/16/2026	CBK	70 - 70
USD	1,164,119	SEK	1,110,657	4/28/2026	CBK	53,462 - 53,462
USD	1,657,675	SEK	1,639,542	4/28/2026	CBK	18,133 - 18,133
USD	1,693,141	SEK	1,586,653	4/28/2026	CBK	106,488 - 106,488
USD	1,919,709	SEK	1,798,207	4/28/2026	CBK	121,502 - 121,502
USD	1,986,179	SEK	1,956,872	4/28/2026	CBK	29,307 - 29,307
USD	2,253,924	SEK	2,221,315	4/28/2026	CBK	32,609 - 32,609
USD	2,593,672	SEK	2,432,869	4/28/2026	CBK	160,803 - 160,803
USD	2,653,038	SEK	2,644,422	4/28/2026	CBK	8,616 - 8,616
USD	2,766,491	SEK	2,697,311	4/28/2026	CBK	69,180 - 69,180
USD	2,959,580	SEK	2,803,087	4/28/2026	CBK	156,493 - 156,493
USD	2,991,061	SEK	2,855,976	4/28/2026	CBK	135,085 - 135,085

American Beacon AHL Managed Futures Strategy FundSM

Monthly Holdings

March 31, 2026 (Unaudited)

Forward Foreign Currency Contracts Open on March 31, 2026 (continued):

Currency Purchased	Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)		
USD	3,071,353	SEK	3,067,530	4/28/2026	CBK	\$ 3,823	\$ -	\$ 3,823
USD	3,088,881	SEK	2,908,865	4/28/2026	CBK	180,016	-	180,016
USD	3,501,996	SEK	3,331,972	4/28/2026	CBK	170,024	-	170,024
USD	3,662,618	SEK	3,702,190	4/28/2026	CBK	-	(39,572)	(39,572)
USD	4,046,134	SEK	4,019,522	4/28/2026	CBK	26,612	-	26,612
USD	4,275,526	SEK	4,178,187	4/28/2026	CBK	97,339	-	97,339
USD	4,318,796	SEK	4,283,963	4/28/2026	CBK	34,833	-	34,833
USD	4,453,115	SEK	4,283,964	4/28/2026	CBK	169,151	-	169,151
USD	4,901,701	SEK	4,759,960	4/28/2026	CBK	141,741	-	141,741
USD	8,159,026	SEK	7,880,378	4/28/2026	CBK	278,648	-	278,648
USD	8,473,633	SEK	8,303,485	4/28/2026	CBK	170,148	-	170,148
USD	9,004,711	SEK	8,938,147	4/28/2026	CBK	66,564	-	66,564
USD	9,657,601	SEK	9,467,031	4/28/2026	CBK	190,570	-	190,570
USD	10,609,322	SEK	10,313,246	4/28/2026	CBK	296,076	-	296,076
SEK	1,163,546	USD	1,222,982	4/28/2026	CBK	-	(59,436)	(59,436)
SEK	1,163,546	USD	1,245,228	4/28/2026	CBK	-	(81,682)	(81,682)
USD	11,409,609	SEK	11,265,238	4/28/2026	CBK	144,371	-	144,371
USD	11,450,382	SEK	11,106,573	4/28/2026	CBK	343,809	-	343,809
USD	13,856,764	SEK	13,010,556	4/28/2026	CBK	846,208	-	846,208
USD	14,470,559	SEK	14,438,545	4/28/2026	CBK	32,014	-	32,014
SEK	1,798,207	USD	1,915,500	4/28/2026	CBK	-	(117,293)	(117,293)
SEK	2,115,538	USD	2,229,184	4/28/2026	CBK	-	(113,646)	(113,646)
USD	20,716,258	SEK	20,203,385	4/28/2026	CBK	512,873	-	512,873
SEK	2,538,645	USD	2,737,063	4/28/2026	CBK	-	(198,418)	(198,418)
SEK	4,759,959	USD	4,978,022	4/28/2026	CBK	-	(218,063)	(218,063)
SEK	8,303,485	USD	8,917,122	4/28/2026	CBK	-	(613,637)	(613,637)
SEK	48,128,479	USD	50,360,039	4/28/2026	CBK	-	(2,231,560)	(2,231,560)
SEK	61,879,473	USD	66,344,638	4/28/2026	CBK	-	(4,465,165)	(4,465,165)
USD	1,257,040	SGD	1,247,919	5/11/2026	CBK	9,121	-	9,121
USD	3,465,729	SGD	3,431,777	5/11/2026	CBK	33,952	-	33,952
USD	4,814,082	SGD	4,757,692	5/11/2026	CBK	56,390	-	56,390
USD	5,791,947	SGD	5,771,626	5/11/2026	CBK	20,321	-	20,321
USD	6,103,153	SGD	6,083,606	5/11/2026	CBK	19,547	-	19,547
USD	6,674,949	SGD	6,629,570	5/11/2026	CBK	45,379	-	45,379
USD	6,803,248	SGD	6,785,560	5/11/2026	CBK	17,688	-	17,688
USD	8,036,702	SGD	8,033,479	5/11/2026	CBK	3,223	-	3,223
USD	8,397,413	SGD	8,345,459	5/11/2026	CBK	51,954	-	51,954
USD	8,571,022	SGD	8,501,449	5/11/2026	CBK	69,573	-	69,573
USD	9,951,184	SGD	9,905,357	5/11/2026	CBK	45,827	-	45,827
USD	10,293,434	SGD	10,217,338	5/11/2026	CBK	76,096	-	76,096
USD	11,752,116	SGD	11,777,236	5/11/2026	CBK	-	(25,120)	(25,120)
USD	12,087,267	SGD	12,011,221	5/11/2026	CBK	76,046	-	76,046
USD	14,261,199	SGD	14,117,085	5/11/2026	CBK	144,114	-	144,114
USD	21,609,747	SGD	21,682,594	5/11/2026	CBK	-	(72,847)	(72,847)
USD	622,367	TWD	627,338	5/12/2026	CBK	-	(4,971)	(4,971)
USD	629,334	TWD	627,337	5/12/2026	CBK	1,997	-	1,997
USD	702,357	TWD	705,755	5/12/2026	CBK	-	(3,398)	(3,398)
USD	703,180	TWD	705,755	5/12/2026	CBK	-	(2,575)	(2,575)
USD	703,598	TWD	705,755	5/12/2026	CBK	-	(2,157)	(2,157)
USD	703,765	TWD	705,755	5/12/2026	CBK	-	(1,990)	(1,990)
USD	706,604	TWD	705,755	5/12/2026	CBK	849	-	849
USD	709,399	TWD	705,755	5/12/2026	CBK	3,644	-	3,644
USD	783,411	TWD	784,172	5/12/2026	CBK	-	(761)	(761)
USD	856,452	TWD	862,589	5/12/2026	CBK	-	(6,137)	(6,137)
USD	866,174	TWD	862,589	5/12/2026	CBK	3,585	-	3,585
USD	940,917	TWD	941,007	5/12/2026	CBK	-	(90)	(90)
USD	5,019,695	TWD	5,018,701	5/12/2026	CBK	994	-	994
USD	78,936	THB	76,057	5/15/2026	CBK	2,879	-	2,879
USD	2,348,250	THB	2,357,791	5/15/2026	CBK	-	(9,541)	(9,541)
USD	2,362,553	THB	2,357,791	5/15/2026	CBK	4,762	-	4,762
USD	2,460,763	THB	2,357,791	5/15/2026	CBK	102,972	-	102,972

American Beacon AHL Managed Futures Strategy FundSM

Monthly Holdings

March 31, 2026 (Unaudited)

Forward Foreign Currency Contracts Open on March 31, 2026 (continued):

	Currency Purchased	Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
USD	2,471,783	THB 2,433,849	5/15/2026	CBK	\$ 37,934	\$ -	\$ 37,934
USD	2,553,784	THB 2,509,906	5/15/2026	CBK	43,878	-	43,878
USD	2,555,968	THB 2,509,907	5/15/2026	CBK	46,061	-	46,061
USD	2,649,147	THB 2,585,964	5/15/2026	CBK	63,183	-	63,183
THB	10,952,319	USD 11,493,702	5/15/2026	CBK	-	(541,383)	(541,383)
USD	37,298,346	TWD 37,346,787	5/20/2026	CBK	-	(48,441)	(48,441)
GBP	529,379	JPY 527,516	5/27/2026	CBK	1,863	-	1,863
GBP	529,379	JPY 527,947	5/27/2026	CBK	1,432	-	1,432
GBP	529,379	JPY 530,951	5/27/2026	CBK	-	(1,572)	(1,572)
GBP	529,379	JPY 531,753	5/27/2026	CBK	-	(2,374)	(2,374)
GBP	529,379	JPY 532,436	5/27/2026	CBK	-	(3,057)	(3,057)
GBP	529,379	JPY 534,372	5/27/2026	CBK	-	(4,993)	(4,993)
GBP	529,379	JPY 534,550	5/27/2026	CBK	-	(5,171)	(5,171)
GBP	529,379	JPY 536,535	5/27/2026	CBK	-	(7,156)	(7,156)
GBP	529,379	JPY 536,564	5/27/2026	CBK	-	(7,185)	(7,185)
GBP	595,551	JPY 600,994	5/27/2026	CBK	-	(5,443)	(5,443)
GBP	595,551	JPY 603,136	5/27/2026	CBK	-	(7,585)	(7,585)
GBP	794,068	JPY 802,869	5/27/2026	CBK	-	(8,801)	(8,801)
GBP	1,058,757	JPY 1,057,840	5/27/2026	CBK	917	-	917
GBP	1,124,929	JPY 1,123,581	5/27/2026	CBK	1,348	-	1,348
GBP	1,323,446	JPY 1,329,349	5/27/2026	CBK	-	(5,903)	(5,903)
GBP	1,720,480	JPY 1,742,680	5/27/2026	CBK	-	(22,200)	(22,200)
GBP	2,249,859	JPY 2,266,262	5/27/2026	CBK	-	(16,403)	(16,403)
CAD	1,475,883	EUR 1,506,455	5/27/2026	CBK	-	(30,572)	(30,572)
CAD	1,481,159	EUR 1,506,455	5/27/2026	CBK	-	(25,296)	(25,296)
CAD	1,499,897	EUR 1,506,454	5/27/2026	CBK	-	(6,557)	(6,557)
CAD	1,513,358	EUR 1,506,455	5/27/2026	CBK	6,903	-	6,903
CAD	1,514,619	EUR 1,506,455	5/27/2026	CBK	8,164	-	8,164
CAD	1,515,659	EUR 1,506,455	5/27/2026	CBK	9,204	-	9,204
CAD	1,580,890	EUR 1,622,336	5/27/2026	CBK	-	(41,446)	(41,446)
CAD	1,608,751	EUR 1,622,336	5/27/2026	CBK	-	(13,585)	(13,585)
CAD	1,624,575	EUR 1,622,336	5/27/2026	CBK	2,239	-	2,239
CAD	1,629,428	EUR 1,622,336	5/27/2026	CBK	7,092	-	7,092
CAD	1,630,175	EUR 1,622,336	5/27/2026	CBK	7,839	-	7,839
CAD	1,716,896	EUR 1,738,217	5/27/2026	CBK	-	(21,321)	(21,321)
CAD	1,745,483	EUR 1,738,216	5/27/2026	CBK	7,267	-	7,267
EUR	2,897,029	CAD 2,917,336	5/27/2026	CBK	-	(20,307)	(20,307)
CAD	2,940,013	EUR 3,012,910	5/27/2026	CBK	-	(72,897)	(72,897)
CAD	2,949,056	EUR 3,012,910	5/27/2026	CBK	-	(63,854)	(63,854)
CAD	3,047,952	EUR 3,128,790	5/27/2026	CBK	-	(80,838)	(80,838)
CAD	3,189,719	EUR 3,244,672	5/27/2026	CBK	-	(54,953)	(54,953)
CAD	3,197,261	EUR 3,244,672	5/27/2026	CBK	-	(47,411)	(47,411)
CAD	3,258,933	EUR 3,244,671	5/27/2026	CBK	14,262	-	14,262
CAD	3,260,729	EUR 3,244,671	5/27/2026	CBK	16,058	-	16,058
CAD	3,370,912	EUR 3,360,552	5/27/2026	CBK	10,360	-	10,360
GBP	6,286,370	JPY 6,330,707	5/27/2026	CBK	-	(44,337)	(44,337)
CAD	3,429,013	EUR 3,476,434	5/27/2026	CBK	-	(47,421)	(47,421)
CAD	3,488,841	EUR 3,476,433	5/27/2026	CBK	12,408	-	12,408
CAD	3,501,108	EUR 3,592,315	5/27/2026	CBK	-	(91,207)	(91,207)
CAD	4,190,184	EUR 4,171,720	5/27/2026	CBK	18,464	-	18,464
CAD	4,920,674	EUR 4,982,889	5/27/2026	CBK	-	(62,215)	(62,215)
GBP	39,438,700	JPY 39,579,571	5/27/2026	CBK	-	(140,871)	(140,871)
EUR	34,764,350	CAD 35,012,702	5/27/2026	CBK	-	(248,352)	(248,352)
JPY	525,585	GBP 529,379	5/27/2026	CBK	-	(3,794)	(3,794)
JPY	667,866	GBP 661,724	5/27/2026	CBK	6,142	-	6,142
JPY	1,050,564	GBP 1,058,758	5/27/2026	CBK	-	(8,194)	(8,194)
JPY	1,832,000	GBP 1,852,825	5/27/2026	CBK	-	(20,825)	(20,825)
JPY	2,620,040	GBP 2,646,894	5/27/2026	CBK	-	(26,854)	(26,854)
EUR	231,170	PLN 230,856	4/1/2026	HUB	314	-	314
EUR	231,170	PLN 230,947	4/1/2026	HUB	223	-	223
EUR	231,170	PLN 231,006	4/1/2026	HUB	164	-	164

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Forward Foreign Currency Contracts Open on March 31, 2026 (continued):

Currency Purchased	Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)		
EUR	231,170	PLN	231,104	4/1/2026	HUB	\$ 66	\$ -	\$ 66
USD	830,810	PLN	835,085	4/1/2026	HUB	-	(4,275)	(4,275)
EUR	1,040,265	CHF	1,034,865	4/1/2026	HUB	5,400	-	5,400
EUR	1,155,850	CHF	1,147,786	4/1/2026	HUB	8,064	-	8,064
EUR	1,387,020	CHF	1,379,835	4/1/2026	HUB	7,185	-	7,185
EUR	1,502,605	CHF	1,493,195	4/1/2026	HUB	9,410	-	9,410
USD	2,530,745	CNY	2,540,780	4/1/2026	HUB	-	(10,035)	(10,035)
USD	2,888,237	CNY	2,903,748	4/1/2026	HUB	-	(15,511)	(15,511)
PLN	835,084	USD	829,365	4/1/2026	HUB	5,719	-	5,719
PLN	923,485	EUR	924,680	4/1/2026	HUB	-	(1,195)	(1,195)
USD	3,469,201	CNY	3,484,498	4/1/2026	HUB	-	(15,297)	(15,297)
CHF	5,046,914	EUR	5,085,741	4/1/2026	HUB	-	(38,827)	(38,827)
CNY	8,929,025	USD	8,900,572	4/1/2026	HUB	28,453	-	28,453
EUR	231,170	PLN	231,074	4/2/2026	HUB	96	-	96
EUR	231,170	PLN	231,097	4/2/2026	HUB	73	-	73
EUR	231,170	PLN	231,334	4/2/2026	HUB	-	(164)	(164)
USD	776,107	PLN	781,208	4/2/2026	HUB	-	(5,101)	(5,101)
USD	829,360	PLN	835,084	4/2/2026	HUB	-	(5,724)	(5,724)
EUR	1,040,265	CHF	1,036,721	4/2/2026	HUB	3,544	-	3,544
AUD	620,955	JPY	622,874	4/2/2026	HUB	-	(1,919)	(1,919)
EUR	1,155,850	CHF	1,148,487	4/2/2026	HUB	7,363	-	7,363
EUR	1,271,435	CHF	1,261,959	4/2/2026	HUB	9,476	-	9,476
AUD	928,630	GBP	926,520	4/2/2026	HUB	2,110	-	2,110
USD	1,827,028	BRL	1,834,029	4/2/2026	HUB	-	(7,001)	(7,001)
USD	1,943,946	BRL	1,969,169	4/2/2026	HUB	-	(25,223)	(25,223)
AUD	1,383,438	EUR	1,387,020	4/2/2026	HUB	-	(3,582)	(3,582)
USD	2,019,771	BRL	2,046,391	4/2/2026	HUB	-	(26,620)	(26,620)
USD	2,310,067	BRL	2,355,281	4/2/2026	HUB	-	(45,214)	(45,214)
USD	2,440,979	BRL	2,529,031	4/2/2026	HUB	-	(88,052)	(88,052)
USD	2,605,109	CNY	2,613,373	4/2/2026	HUB	-	(8,264)	(8,264)
USD	2,750,536	BRL	2,799,309	4/2/2026	HUB	-	(48,773)	(48,773)
BRL	2,200,836	USD	2,139,680	4/2/2026	HUB	61,156	-	61,156
BRL	2,220,142	USD	2,198,740	4/2/2026	HUB	21,402	-	21,402
BRL	2,548,336	USD	2,498,646	4/2/2026	HUB	49,690	-	49,690
USD	18,950,535	BRL	19,305,579	4/2/2026	HUB	-	(355,044)	(355,044)
BRL	4,710,561	USD	4,696,173	4/2/2026	HUB	14,388	-	14,388
USD	34,428,409	BRL	35,001,014	4/2/2026	HUB	-	(572,605)	(572,605)
BRL	56,159,927	USD	55,462,027	4/2/2026	HUB	697,900	-	697,900
AUD	206,968	JPY	205,102	4/8/2026	HUB	1,866	-	1,866
AUD	413,937	JPY	420,464	4/8/2026	HUB	-	(6,527)	(6,527)
AUD	551,916	JPY	556,222	4/8/2026	HUB	-	(4,306)	(4,306)
AUD	551,916	JPY	558,408	4/8/2026	HUB	-	(6,492)	(6,492)
AUD	758,884	JPY	756,677	4/8/2026	HUB	2,207	-	2,207
AUD	896,863	JPY	904,126	4/8/2026	HUB	-	(7,263)	(7,263)
AUD	965,852	JPY	960,296	4/8/2026	HUB	5,556	-	5,556
AUD	1,310,800	JPY	1,315,998	4/8/2026	HUB	-	(5,198)	(5,198)
AUD	3,587,451	JPY	3,662,635	4/8/2026	HUB	-	(75,184)	(75,184)
AUD	13,245,974	JPY	12,832,447	4/8/2026	HUB	413,527	-	413,527
AUD	41,393,670	JPY	40,093,823	4/8/2026	HUB	1,299,847	-	1,299,847
JPY	477,202	AUD	482,926	4/8/2026	HUB	-	(5,724)	(5,724)
JPY	498,936	AUD	482,926	4/8/2026	HUB	16,010	-	16,010
JPY	669,924	AUD	689,894	4/8/2026	HUB	-	(19,970)	(19,970)
JPY	943,122	AUD	965,852	4/8/2026	HUB	-	(22,730)	(22,730)
JPY	1,304,548	AUD	1,310,800	4/8/2026	HUB	-	(6,252)	(6,252)
JPY	1,517,399	AUD	1,517,767	4/8/2026	HUB	-	(368)	(368)
JPY	1,534,976	AUD	1,586,757	4/8/2026	HUB	-	(51,781)	(51,781)
JPY	3,102,337	AUD	3,173,515	4/8/2026	HUB	-	(71,178)	(71,178)
JPY	3,822,193	AUD	3,863,409	4/8/2026	HUB	-	(41,216)	(41,216)
JPY	10,791,371	AUD	11,107,301	4/8/2026	HUB	-	(315,930)	(315,930)
GBP	1,257,399	AUD	1,231,294	4/9/2026	HUB	26,105	-	26,105
AUD	918,697	GBP	926,504	4/9/2026	HUB	-	(7,807)	(7,807)

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Forward Foreign Currency Contracts Open on March 31, 2026 (continued):

Currency Purchased	Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)		
AUD	918,879	GBP	926,505	4/9/2026	HUB	\$ -	\$ (7,626)	\$ (7,626)
AUD	921,014	GBP	926,505	4/9/2026	HUB	-	(5,491)	(5,491)
AUD	922,740	GBP	926,505	4/9/2026	HUB	-	(3,765)	(3,765)
AUD	923,299	GBP	926,505	4/9/2026	HUB	-	(3,206)	(3,206)
AUD	1,062,113	GBP	1,058,862	4/9/2026	HUB	3,251	-	3,251
AUD	1,223,681	GBP	1,191,220	4/9/2026	HUB	32,461	-	32,461
AUD	1,582,175	GBP	1,588,294	4/9/2026	HUB	-	(6,119)	(6,119)
GBP	3,706,018	AUD	3,767,371	4/9/2026	HUB	-	(61,353)	(61,353)
AUD	3,002,220	GBP	2,911,871	4/9/2026	HUB	90,349	-	90,349
AUD	4,306,915	GBP	4,367,808	4/9/2026	HUB	-	(60,893)	(60,893)
AUD	38,965,638	GBP	37,920,511	4/9/2026	HUB	1,045,127	-	1,045,127
USD	19	JPY	19	4/16/2026	HUB	-	-	-
GBP	91	USD	92	4/16/2026	HUB	-	(1)	(1)
USD	99	JPY	99	4/16/2026	HUB	-	-	-
USD	242	GBP	240	4/16/2026	HUB	2	-	2
USD	249	PLN	249	4/16/2026	HUB	-	-	-
USD	425	PLN	428	4/16/2026	HUB	-	(3)	(3)
USD	475	PLN	473	4/16/2026	HUB	2	-	2
PLN	141	USD	140	4/16/2026	HUB	1	-	1
PLN	191	USD	192	4/16/2026	HUB	-	(1)	(1)
USD	874	GBP	872	4/16/2026	HUB	2	-	2
GBP	1,215	USD	1,225	4/16/2026	HUB	-	(10)	(10)
USD	925	CAD	910	4/16/2026	HUB	15	-	15
USD	981	JPY	986	4/16/2026	HUB	-	(5)	(5)
USD	1,282	JPY	1,288	4/16/2026	HUB	-	(6)	(6)
USD	1,504	JPY	1,507	4/16/2026	HUB	-	(3)	(3)
USD	1,580	GBP	1,577	4/16/2026	HUB	3	-	3
USD	1,595	GBP	1,576	4/16/2026	HUB	19	-	19
USD	1,894	JPY	1,906	4/16/2026	HUB	-	(12)	(12)
USD	2,075	JPY	2,072	4/16/2026	HUB	3	-	3
USD	2,120	JPY	2,119	4/16/2026	HUB	1	-	1
GBP	3,418	USD	3,426	4/16/2026	HUB	-	(8)	(8)
USD	2,706	GBP	2,706	4/16/2026	HUB	-	-	-
USD	2,951	CAD	2,895	4/16/2026	HUB	56	-	56
CAD	2,141	USD	2,169	4/16/2026	HUB	-	(28)	(28)
USD	3,069	JPY	3,085	4/16/2026	HUB	-	(16)	(16)
USD	3,150	PLN	3,127	4/16/2026	HUB	23	-	23
GBP	4,831	USD	4,909	4/16/2026	HUB	-	(78)	(78)
USD	3,751	JPY	3,774	4/16/2026	HUB	-	(23)	(23)
PLN	1,235	USD	1,237	4/16/2026	HUB	-	(2)	(2)
USD	4,626	CAD	4,554	4/16/2026	HUB	72	-	72
CAD	3,554	USD	3,620	4/16/2026	HUB	-	(66)	(66)
USD	5,049	PLN	5,039	4/16/2026	HUB	10	-	10
CAD	3,665	USD	3,728	4/16/2026	HUB	-	(63)	(63)
PLN	1,430	USD	1,422	4/16/2026	HUB	8	-	8
USD	5,326	GBP	5,314	4/16/2026	HUB	12	-	12
GBP	8,451	USD	8,552	4/16/2026	HUB	-	(101)	(101)
USD	7,257	PLN	7,222	4/16/2026	HUB	35	-	35
USD	7,279	PLN	7,304	4/16/2026	HUB	-	(25)	(25)
AUD	7,155	USD	7,397	4/16/2026	HUB	-	(242)	(242)
USD	11,332	PLN	11,164	4/16/2026	HUB	168	-	168
USD	12,173	CAD	12,004	4/16/2026	HUB	169	-	169
CAD	11,662	USD	11,986	4/16/2026	HUB	-	(324)	(324)
CAD	11,695	USD	11,980	4/16/2026	HUB	-	(285)	(285)
USD	21,010	CAD	20,481	4/16/2026	HUB	529	-	529
USD	24,063	JPY	24,136	4/16/2026	HUB	-	(73)	(73)
USD	26,251	JPY	26,332	4/16/2026	HUB	-	(81)	(81)
USD	50,820	JPY	50,977	4/16/2026	HUB	-	(157)	(157)
USD	77,944	AUD	76,382	4/16/2026	HUB	1,562	-	1,562
JPY	522	USD	518	4/16/2026	HUB	4	-	4
JPY	636	USD	637	4/16/2026	HUB	-	(1)	(1)

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Forward Foreign Currency Contracts Open on March 31, 2026 (continued):

	Currency Purchased		Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
GBP	187,414	USD	189,336	4/16/2026	HUB	\$ -	\$ (1,922)	\$ (1,922)
JPY	1,224	USD	1,223	4/16/2026	HUB	1	-	1
JPY	1,559	USD	1,560	4/16/2026	HUB	-	(1)	(1)
JPY	1,983	USD	1,982	4/16/2026	HUB	1	-	1
CAD	297,911	USD	305,199	4/16/2026	HUB	-	(7,288)	(7,288)
JPY	4,876	USD	4,893	4/16/2026	HUB	-	(17)	(17)
JPY	6,510	USD	6,560	4/16/2026	HUB	-	(50)	(50)
JPY	7,626	USD	7,622	4/16/2026	HUB	4	-	4
USD	12,520,762	KRW	12,061,444	4/16/2026	HUB	459,318	-	459,318
USD	13,142,029	GBP	12,974,646	4/16/2026	HUB	167,383	-	167,383
USD	2,690,718	CLP	2,700,056	4/22/2026	HUB	-	(9,338)	(9,338)
USD	2,807,654	CLP	2,808,058	4/22/2026	HUB	-	(404)	(404)
USD	2,812,109	CLP	2,808,058	4/22/2026	HUB	4,051	-	4,051
USD	2,860,978	CLP	2,808,058	4/22/2026	HUB	52,920	-	52,920
USD	3,407,763	CLP	3,402,070	4/22/2026	HUB	5,693	-	5,693
CLP	2,754,057	USD	2,939,200	4/22/2026	HUB	-	(185,143)	(185,143)
CLP	15,498,320	USD	15,790,369	4/22/2026	HUB	-	(292,049)	(292,049)
CHF	1,019,636	EUR	1,041,352	4/24/2026	HUB	-	(21,716)	(21,716)
CHF	1,026,882	EUR	1,041,352	4/24/2026	HUB	-	(14,470)	(14,470)
CHF	1,139,889	EUR	1,157,057	4/24/2026	HUB	-	(17,168)	(17,168)
CHF	2,149,190	EUR	2,198,410	4/24/2026	HUB	-	(49,220)	(49,220)
CHF	2,165,660	EUR	2,198,409	4/24/2026	HUB	-	(32,749)	(32,749)
EUR	2,429,822	CHF	2,398,235	4/24/2026	HUB	31,587	-	31,587
EUR	3,471,174	CHF	3,447,508	4/24/2026	HUB	23,666	-	23,666
EUR	3,586,879	CHF	3,554,847	4/24/2026	HUB	32,032	-	32,032
CHF	4,328,953	EUR	4,396,819	4/24/2026	HUB	-	(67,866)	(67,866)
CHF	4,860,376	EUR	4,975,348	4/24/2026	HUB	-	(114,972)	(114,972)
EUR	4,743,937	CHF	4,717,903	4/24/2026	HUB	26,034	-	26,034
EUR	5,091,055	CHF	5,051,921	4/24/2026	HUB	39,134	-	39,134
EUR	6,363,818	CHF	6,303,883	4/24/2026	HUB	59,935	-	59,935
EUR	7,405,170	CHF	7,291,074	4/24/2026	HUB	114,096	-	114,096
CHF	34,171,058	EUR	34,711,734	4/24/2026	HUB	-	(540,676)	(540,676)
USD	1,608,455	KRW	1,568,019	4/27/2026	HUB	40,436	-	40,436
USD	1,666,478	KRW	1,633,353	4/27/2026	HUB	33,125	-	33,125
USD	1,670,945	KRW	1,633,352	4/27/2026	HUB	37,593	-	37,593
USD	1,678,240	KRW	1,633,353	4/27/2026	HUB	44,887	-	44,887
USD	1,723,075	KRW	1,698,687	4/27/2026	HUB	24,388	-	24,388
USD	1,729,436	KRW	1,698,687	4/27/2026	HUB	30,749	-	30,749
USD	1,737,167	KRW	1,698,687	4/27/2026	HUB	38,480	-	38,480
USD	1,737,991	KRW	1,698,687	4/27/2026	HUB	39,304	-	39,304
USD	1,804,439	KRW	1,764,021	4/27/2026	HUB	40,418	-	40,418
USD	1,808,091	KRW	1,764,021	4/27/2026	HUB	44,070	-	44,070
USD	1,873,491	KRW	1,829,355	4/27/2026	HUB	44,136	-	44,136
USD	1,952,901	KRW	1,894,689	4/27/2026	HUB	58,212	-	58,212
USD	1,985,110	KRW	1,960,023	4/27/2026	HUB	25,087	-	25,087
USD	2,010,724	KRW	1,960,024	4/27/2026	HUB	50,700	-	50,700
USD	2,013,689	KRW	1,960,023	4/27/2026	HUB	53,666	-	53,666
USD	2,019,470	KRW	1,960,023	4/27/2026	HUB	59,447	-	59,447
USD	2,125,463	KRW	2,090,691	4/27/2026	HUB	34,772	-	34,772
USD	2,281,757	KRW	2,221,360	4/27/2026	HUB	60,397	-	60,397
USD	2,340,605	KRW	2,286,694	4/27/2026	HUB	53,911	-	53,911
USD	2,344,163	KRW	2,286,694	4/27/2026	HUB	57,469	-	57,469
USD	2,779,013	KRW	2,613,365	4/27/2026	HUB	165,648	-	165,648
USD	8,774,493	KRW	8,493,434	4/27/2026	HUB	281,059	-	281,059
BRL	19,188,422	USD	18,832,562	5/5/2026	HUB	355,860	-	355,860
BRL	34,788,609	USD	34,214,648	5/5/2026	HUB	573,961	-	573,961
USD	1,556,126	COP	1,619,106	5/6/2026	HUB	-	(62,980)	(62,980)
USD	1,739,827	COP	1,781,016	5/6/2026	HUB	-	(41,189)	(41,189)
COP	1,619,105	USD	1,604,025	5/6/2026	HUB	15,080	-	15,080
COP	1,619,105	USD	1,610,500	5/6/2026	HUB	8,605	-	8,605
COP	1,834,986	USD	1,815,759	5/6/2026	HUB	19,227	-	19,227

American Beacon AHL Managed Futures Strategy FundSM

Monthly Holdings

March 31, 2026 (Unaudited)

Forward Foreign Currency Contracts Open on March 31, 2026 (continued):

	Currency Purchased	Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)	
COP	2,320,718	USD	2,231,755	5/6/2026	HUB	\$ 88,963	\$ -	\$ 88,963
COP	2,536,599	USD	2,509,927	5/6/2026	HUB	26,672	-	26,672
COP	2,698,509	USD	2,671,818	5/6/2026	HUB	26,691	-	26,691
COP	21,372,192	USD	21,153,733	5/6/2026	HUB	218,459	-	218,459
USD	87,313,190	KRW	84,317,716	5/12/2026	HUB	2,995,474	-	2,995,474
USD	2,543,436	CNY	2,549,701	5/22/2026	HUB	-	(6,265)	(6,265)
USD	2,758,643	CNY	2,768,247	5/22/2026	HUB	-	(9,604)	(9,604)
USD	6,116,053	CNY	6,119,283	5/22/2026	HUB	-	(3,230)	(3,230)
USD	8,932,732	CNY	8,960,379	5/22/2026	HUB	-	(27,647)	(27,647)
USD	12,331,708	CNY	12,384,262	5/22/2026	HUB	-	(52,554)	(52,554)
USD	15,940,500	CNY	16,026,693	5/22/2026	HUB	-	(86,193)	(86,193)
USD	18,775,658	CNY	18,794,940	5/22/2026	HUB	-	(19,282)	(19,282)
CNY	161,141,124	USD	161,247,537	5/22/2026	HUB	-	(106,413)	(106,413)
EUR	231,752	PLN	230,122	5/26/2026	HUB	1,630	-	1,630
EUR	231,752	PLN	230,997	5/26/2026	HUB	755	-	755
EUR	347,628	PLN	342,606	5/26/2026	HUB	5,022	-	5,022
EUR	463,504	PLN	463,980	5/26/2026	HUB	-	(476)	(476)
EUR	579,380	PLN	575,782	5/26/2026	HUB	3,598	-	3,598
EUR	695,256	PLN	692,134	5/26/2026	HUB	3,122	-	3,122
EUR	695,256	PLN	692,540	5/26/2026	HUB	2,716	-	2,716
USD	780,624	PLN	781,086	5/26/2026	HUB	-	(462)	(462)
USD	782,965	PLN	781,086	5/26/2026	HUB	1,879	-	1,879
USD	789,344	PLN	781,086	5/26/2026	HUB	8,258	-	8,258
EUR	927,007	PLN	925,851	5/26/2026	HUB	1,156	-	1,156
USD	802,636	PLN	781,086	5/26/2026	HUB	21,550	-	21,550
USD	807,989	PLN	808,020	5/26/2026	HUB	-	(31)	(31)
USD	829,251	PLN	834,954	5/26/2026	HUB	-	(5,703)	(5,703)
USD	839,438	PLN	834,954	5/26/2026	HUB	4,484	-	4,484
USD	861,612	PLN	861,888	5/26/2026	HUB	-	(276)	(276)
USD	866,989	PLN	861,888	5/26/2026	HUB	5,101	-	5,101
EUR	1,042,883	PLN	1,033,074	5/26/2026	HUB	9,809	-	9,809
EUR	1,158,759	PLN	1,151,848	5/26/2026	HUB	6,911	-	6,911
USD	1,036,554	PLN	996,558	5/26/2026	HUB	39,996	-	39,996
EUR	1,390,511	PLN	1,388,677	5/26/2026	HUB	1,834	-	1,834
USD	1,583,794	PLN	1,589,106	5/26/2026	HUB	-	(5,312)	(5,312)
USD	1,642,316	PLN	1,642,974	5/26/2026	HUB	-	(658)	(658)
USD	1,658,378	PLN	1,669,908	5/26/2026	HUB	-	(11,530)	(11,530)
USD	1,664,435	PLN	1,642,974	5/26/2026	HUB	21,461	-	21,461
USD	1,680,299	PLN	1,669,908	5/26/2026	HUB	10,391	-	10,391
USD	1,743,793	PLN	1,750,710	5/26/2026	HUB	-	(6,917)	(6,917)
USD	1,831,707	PLN	1,831,512	5/26/2026	HUB	195	-	195
EUR	2,201,643	PLN	2,191,823	5/26/2026	HUB	9,820	-	9,820
PLN	570,139	EUR	579,380	5/26/2026	HUB	-	(9,241)	(9,241)
USD	3,000,252	PLN	2,881,938	5/26/2026	HUB	118,314	-	118,314
EUR	4,055,658	PLN	4,040,176	5/26/2026	HUB	15,482	-	15,482
USD	3,916,420	PLN	3,878,496	5/26/2026	HUB	37,924	-	37,924
USD	4,002,931	PLN	3,932,364	5/26/2026	HUB	70,567	-	70,567
PLN	1,141,255	EUR	1,158,760	5/26/2026	HUB	-	(17,505)	(17,505)
USD	4,338,663	PLN	4,255,572	5/26/2026	HUB	83,091	-	83,091
USD	5,126,842	PLN	5,090,526	5/26/2026	HUB	36,316	-	36,316
PLN	1,849,436	EUR	1,854,015	5/26/2026	HUB	-	(4,579)	(4,579)
EUR	8,690,695	PLN	8,678,367	5/26/2026	HUB	12,328	-	12,328
EUR	16,338,506	PLN	16,342,729	5/26/2026	HUB	-	(4,223)	(4,223)
PLN	4,104,348	EUR	4,171,535	5/26/2026	HUB	-	(67,187)	(67,187)
USD	15,546,066	PLN	15,433,183	5/26/2026	HUB	112,883	-	112,883
PLN	13,116,859	USD	13,703,734	5/26/2026	HUB	-	(586,875)	(586,875)
PLN	22,793,545	EUR	23,175,190	5/26/2026	HUB	-	(381,645)	(381,645)
PLN	22,824,477	EUR	23,175,190	5/26/2026	HUB	-	(350,713)	(350,713)
PLN	32,320,803	USD	33,777,367	5/26/2026	HUB	-	(1,456,564)	(1,456,564)
EUR	695,287	AUD	673,865	5/27/2026	HUB	21,422	-	21,422
AUD	686,786	EUR	695,288	5/27/2026	HUB	-	(8,502)	(8,502)

American Beacon AHL Managed Futures Strategy FundSM

Monthly Holdings

March 31, 2026 (Unaudited)

Forward Foreign Currency Contracts Open on March 31, 2026 (continued):

Currency Purchased	Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)		
AUD	690,082	EUR	695,287	5/27/2026	HUB	\$ -	\$ (5,205)	\$ (5,205)
AUD	692,577	EUR	695,288	5/27/2026	HUB	-	(2,711)	(2,711)
AUD	696,440	EUR	695,287	5/27/2026	HUB	1,153	-	1,153
AUD	1,367,143	EUR	1,390,575	5/27/2026	HUB	-	(23,432)	(23,432)
AUD	1,388,769	EUR	1,390,574	5/27/2026	HUB	-	(1,805)	(1,805)
AUD	1,725,496	EUR	1,738,218	5/27/2026	HUB	-	(12,722)	(12,722)
AUD	1,849,861	EUR	1,854,099	5/27/2026	HUB	-	(4,238)	(4,238)
EUR	3,244,673	AUD	3,142,278	5/27/2026	HUB	102,395	-	102,395
AUD	2,081,227	EUR	2,085,862	5/27/2026	HUB	-	(4,635)	(4,635)
AUD	2,103,476	EUR	2,085,862	5/27/2026	HUB	17,614	-	17,614
AUD	4,746,512	EUR	4,867,011	5/27/2026	HUB	-	(120,499)	(120,499)
AUD	35,048,757	EUR	34,764,359	5/27/2026	HUB	284,398	-	284,398
EUR	577,925	SEK	576,142	4/1/2026	NWM	1,783	-	1,783
EUR	577,925	SEK	576,672	4/1/2026	NWM	1,253	-	1,253
EUR	693,510	SEK	693,803	4/1/2026	NWM	-	(293)	(293)
EUR	693,510	JPY	695,245	4/1/2026	NWM	-	(1,735)	(1,735)
USD	3,472,836	ILS	3,498,394	4/1/2026	NWM	-	(25,558)	(25,558)
ILS	3,498,394	USD	3,466,649	4/1/2026	NWM	31,745	-	31,745
SEK	1,854,423	EUR	1,849,361	4/1/2026	NWM	5,062	-	5,062
JPY	692,163	EUR	693,510	4/1/2026	NWM	-	(1,347)	(1,347)
EUR	577,925	SEK	578,372	4/2/2026	NWM	-	(447)	(447)
EUR	577,925	SEK	578,570	4/2/2026	NWM	-	(645)	(645)
EUR	577,925	SEK	579,540	4/2/2026	NWM	-	(1,615)	(1,615)
GBP	1,149,571	EUR	1,155,850	4/2/2026	NWM	-	(6,279)	(6,279)
EUR	1,040,265	JPY	1,039,555	4/2/2026	NWM	710	-	710
HUF	1,273,192	EUR	1,271,435	4/2/2026	NWM	1,757	-	1,757
HUF	1,395,921	EUR	1,387,020	4/2/2026	NWM	8,901	-	8,901
USD	3,631,180	ILS	3,657,412	4/3/2026	NWM	-	(26,232)	(26,232)
EUR	693,671	JPY	690,633	4/7/2026	NWM	3,038	-	3,038
EUR	693,671	JPY	692,294	4/7/2026	NWM	1,377	-	1,377
EUR	924,895	JPY	930,194	4/7/2026	NWM	-	(5,299)	(5,299)
EUR	1,387,343	JPY	1,385,482	4/7/2026	NWM	1,861	-	1,861
EUR	1,387,343	JPY	1,387,083	4/7/2026	NWM	260	-	260
EUR	1,502,954	JPY	1,505,220	4/7/2026	NWM	-	(2,266)	(2,266)
EUR	1,502,954	JPY	1,518,025	4/7/2026	NWM	-	(15,071)	(15,071)
EUR	1,965,402	JPY	1,981,470	4/7/2026	NWM	-	(16,068)	(16,068)
EUR	2,081,014	JPY	2,087,057	4/7/2026	NWM	-	(6,043)	(6,043)
EUR	2,196,626	JPY	2,204,169	4/7/2026	NWM	-	(7,543)	(7,543)
EUR	2,427,850	JPY	2,440,728	4/7/2026	NWM	-	(12,878)	(12,878)
EUR	2,890,297	JPY	2,902,826	4/7/2026	NWM	-	(12,529)	(12,529)
EUR	2,890,297	JPY	2,903,600	4/7/2026	NWM	-	(13,303)	(13,303)
EUR	6,127,430	JPY	6,101,973	4/7/2026	NWM	25,457	-	25,457
EUR	31,099,596	JPY	31,049,321	4/7/2026	NWM	50,275	-	50,275
JPY	686,750	EUR	693,672	4/7/2026	NWM	-	(6,922)	(6,922)
JPY	2,750,025	EUR	2,774,687	4/7/2026	NWM	-	(24,662)	(24,662)
JPY	3,087,540	EUR	3,121,523	4/7/2026	NWM	-	(33,983)	(33,983)
USD	6,005,337	ZAR	6,111,063	4/14/2026	NWM	-	(105,726)	(105,726)
USD	6,062,702	ZAR	5,904,409	4/14/2026	NWM	158,293	-	158,293
USD	6,229,654	ZAR	6,229,151	4/14/2026	NWM	503	-	503
USD	6,280,991	ZAR	5,904,408	4/14/2026	NWM	376,583	-	376,583
USD	6,358,669	ZAR	6,288,195	4/14/2026	NWM	70,474	-	70,474
USD	6,381,588	ZAR	6,258,673	4/14/2026	NWM	122,915	-	122,915
USD	6,585,255	ZAR	6,524,371	4/14/2026	NWM	60,884	-	60,884
USD	6,774,076	ZAR	6,524,371	4/14/2026	NWM	249,705	-	249,705
USD	6,831,022	ZAR	6,553,893	4/14/2026	NWM	277,129	-	277,129
USD	7,059,252	ZAR	7,026,246	4/14/2026	NWM	33,006	-	33,006
USD	8,599,851	ZAR	8,177,606	4/14/2026	NWM	422,245	-	422,245
USD	10,821,239	ZAR	10,214,627	4/14/2026	NWM	606,612	-	606,612
USD	11,911,607	ZAR	11,247,899	4/14/2026	NWM	663,708	-	663,708
USD	12,874,436	ZAR	12,546,868	4/14/2026	NWM	327,568	-	327,568
USD	13,016,109	ZAR	12,546,868	4/14/2026	NWM	469,241	-	469,241

American Beacon AHL Managed Futures Strategy FundSM

Monthly Holdings

March 31, 2026 (Unaudited)

Forward Foreign Currency Contracts Open on March 31, 2026 (continued):

	Currency Purchased	Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
ZAR	4,723,527	USD 4,868,693	4/14/2026	NWM	\$ -	\$ (145,166)	\$ (145,166)
ZAR	10,332,715	USD 10,620,269	4/14/2026	NWM	-	(287,554)	(287,554)
ZAR	15,735,248	USD 16,133,308	4/14/2026	NWM	-	(398,060)	(398,060)
ZAR	19,189,327	USD 19,726,517	4/14/2026	NWM	-	(537,190)	(537,190)
ZAR	26,865,058	USD 27,647,631	4/14/2026	NWM	-	(782,573)	(782,573)
ZAR	30,702,923	USD 31,482,982	4/14/2026	NWM	-	(780,059)	(780,059)
ZAR	42,216,520	USD 43,474,337	4/14/2026	NWM	-	(1,257,817)	(1,257,817)
USD	943	CHF 934	4/16/2026	NWM	9	-	9
CHF	1,335	USD 1,358	4/16/2026	NWM	-	(23)	(23)
USD	2,588	CHF 2,546	4/16/2026	NWM	42	-	42
USD	2,786	CHF 2,737	4/16/2026	NWM	49	-	49
USD	4,555	HUF 4,612	4/16/2026	NWM	-	(57)	(57)
USD	4,778	HUF 4,895	4/16/2026	NWM	-	(117)	(117)
CHF	7,010	USD 7,007	4/16/2026	NWM	3	-	3
USD	6,847	CHF 6,734	4/16/2026	NWM	113	-	113
CHF	8,996	USD 9,107	4/16/2026	NWM	-	(111)	(111)
CHF	9,929	USD 9,960	4/16/2026	NWM	-	(31)	(31)
USD	8,774	CHF 8,781	4/16/2026	NWM	-	(7)	(7)
USD	9,780	CHF 9,695	4/16/2026	NWM	85	-	85
USD	10,970	HUF 11,104	4/16/2026	NWM	-	(134)	(134)
USD	123,208	HUF 123,211	4/16/2026	NWM	-	(3)	(3)
HUF	1,753	USD 1,720	4/16/2026	NWM	33	-	33
HUF	31,220	USD 30,154	4/16/2026	NWM	1,066	-	1,066
USD	1,145,803	PEN 1,148,485	4/20/2026	NWM	-	(2,682)	(2,682)
PEN	1,148,485	USD 1,163,670	4/20/2026	NWM	-	(15,185)	(15,185)
USD	3,472,769	ILS 3,503,664	5/13/2026	NWM	-	(30,895)	(30,895)
USD	3,509,905	ILS 3,503,665	5/13/2026	NWM	6,240	-	6,240
USD	3,525,787	ILS 3,503,665	5/13/2026	NWM	22,122	-	22,122
USD	3,538,394	ILS 3,503,665	5/13/2026	NWM	34,729	-	34,729
USD	3,662,010	ILS 3,662,922	5/13/2026	NWM	-	(912)	(912)
USD	3,684,574	ILS 3,662,922	5/13/2026	NWM	21,652	-	21,652
USD	3,689,851	ILS 3,662,922	5/13/2026	NWM	26,929	-	26,929
USD	3,833,301	ILS 3,822,179	5/13/2026	NWM	11,122	-	11,122
ILS	1,274,060	USD 1,269,744	5/13/2026	NWM	4,316	-	4,316
USD	4,049,029	ILS 3,981,437	5/13/2026	NWM	67,592	-	67,592
USD	7,877,768	ILS 7,803,617	5/13/2026	NWM	74,151	-	74,151
USD	8,089,369	ILS 7,962,874	5/13/2026	NWM	126,495	-	126,495
ILS	21,977,532	USD 22,367,792	5/13/2026	NWM	-	(390,260)	(390,260)
ILS	57,332,692	USD 58,520,656	5/13/2026	NWM	-	(1,187,964)	(1,187,964)
USD	815,780	HUF 839,278	5/18/2026	NWM	-	(23,498)	(23,498)
USD	828,548	HUF 839,277	5/18/2026	NWM	-	(10,729)	(10,729)
USD	829,489	HUF 839,277	5/18/2026	NWM	-	(9,788)	(9,788)
USD	870,244	HUF 899,226	5/18/2026	NWM	-	(28,982)	(28,982)
USD	896,253	HUF 899,226	5/18/2026	NWM	-	(2,973)	(2,973)
USD	904,686	HUF 899,226	5/18/2026	NWM	5,460	-	5,460
USD	990,548	HUF 1,019,123	5/18/2026	NWM	-	(28,575)	(28,575)
USD	1,771,593	HUF 1,768,478	5/18/2026	NWM	3,115	-	3,115
USD	2,004,404	HUF 2,008,272	5/18/2026	NWM	-	(3,868)	(3,868)
USD	2,130,621	HUF 2,098,194	5/18/2026	NWM	32,427	-	32,427
USD	6,399,349	HUF 6,414,480	5/18/2026	NWM	-	(15,131)	(15,131)
HUF	839,278	USD 869,318	5/18/2026	NWM	-	(30,040)	(30,040)
HUF	17,744,730	USD 18,265,680	5/18/2026	NWM	-	(520,950)	(520,950)
GBP	918,679	EUR 927,008	5/26/2026	NWM	-	(8,329)	(8,329)
GBP	920,068	EUR 927,008	5/26/2026	NWM	-	(6,940)	(6,940)
GBP	921,124	EUR 927,007	5/26/2026	NWM	-	(5,883)	(5,883)
GBP	921,291	EUR 927,007	5/26/2026	NWM	-	(5,716)	(5,716)
EUR	1,158,759	SEK 1,138,566	5/26/2026	NWM	20,193	-	20,193
EUR	1,158,759	SEK 1,145,590	5/26/2026	NWM	13,169	-	13,169
EUR	1,158,759	SEK 1,147,658	5/26/2026	NWM	11,101	-	11,101
EUR	1,158,759	SEK 1,151,558	5/26/2026	NWM	7,201	-	7,201
EUR	1,158,759	SEK 1,153,431	5/26/2026	NWM	5,328	-	5,328

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March 31, 2026 (Unaudited)

Forward Foreign Currency Contracts Open on March 31, 2026 (continued):

	Currency Purchased		Currency Sold	Settlement Date	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
EUR	1,274,635	SEK	1,255,764	5/26/2026	NWM	\$ 18,871	\$ –	\$ 18,871
EUR	1,274,635	HUF	1,287,211	5/26/2026	NWM	–	(12,576)	(12,576)
EUR	1,274,635	HUF	1,299,021	5/26/2026	NWM	–	(24,386)	(24,386)
EUR	1,506,387	SEK	1,478,561	5/26/2026	NWM	27,826	–	27,826
EUR	1,738,139	SEK	1,699,949	5/26/2026	NWM	38,190	–	38,190
EUR	1,854,015	SEK	1,859,141	5/26/2026	NWM	–	(5,126)	(5,126)
EUR	1,854,015	HUF	1,815,790	5/26/2026	NWM	38,225	–	38,225
EUR	2,201,643	SEK	2,122,837	5/26/2026	NWM	78,806	–	78,806
EUR	2,549,270	SEK	2,514,902	5/26/2026	NWM	34,368	–	34,368
EUR	2,665,146	SEK	2,592,210	5/26/2026	NWM	72,936	–	72,936
EUR	2,665,146	SEK	2,637,254	5/26/2026	NWM	27,892	–	27,892
EUR	2,665,146	HUF	2,668,118	5/26/2026	NWM	–	(2,972)	(2,972)
EUR	2,896,898	HUF	2,917,979	5/26/2026	NWM	–	(21,081)	(21,081)
EUR	3,012,774	HUF	3,038,761	5/26/2026	NWM	–	(25,987)	(25,987)
EUR	4,171,533	HUF	4,297,265	5/26/2026	NWM	–	(125,732)	(125,732)
EUR	4,287,409	HUF	4,314,872	5/26/2026	NWM	–	(27,463)	(27,463)
EUR	8,111,315	HUF	8,062,580	5/26/2026	NWM	48,735	–	48,735
SEK	1,143,221	EUR	1,158,759	5/26/2026	NWM	–	(15,538)	(15,538)
EUR	12,862,228	HUF	12,986,365	5/26/2026	NWM	–	(124,137)	(124,137)
GBP	53,097,296	EUR	53,766,441	5/26/2026	NWM	–	(669,145)	(669,145)
SEK	29,979,402	EUR	31,054,753	5/26/2026	NWM	–	(1,075,351)	(1,075,351)
HUF	1,262,973	EUR	1,274,635	5/26/2026	NWM	–	(11,662)	(11,662)
HUF	1,290,001	EUR	1,274,635	5/26/2026	NWM	15,366	–	15,366
HUF	1,483,240	EUR	1,506,387	5/26/2026	NWM	–	(23,147)	(23,147)
HUF	2,763,793	EUR	2,781,023	5/26/2026	NWM	–	(17,230)	(17,230)
HUF	40,311,215	EUR	40,556,579	5/26/2026	NWM	–	(245,364)	(245,364)
USD	714,327	PEN	714,931	7/8/2026	NWM	–	(604)	(604)
PEN	1,143,888	USD	1,141,259	7/8/2026	NWM	2,629	–	2,629
EUR	1,782,911	USD	1,790,626	4/16/2026	SSB	–	(7,715)	(7,715)
USD	4,558,040	GBP	4,492,402	4/16/2026	SSB	65,638	–	65,638
CAD	3,398,551	USD	3,487,177	4/16/2026	SSB	–	(88,626)	(88,626)
MYR	1,951,923	USD	1,999,746	4/16/2026	SSB	–	(47,823)	(47,823)
USD	22,893,752	MYR	22,360,395	4/16/2026	SSB	533,357	–	533,357
						<u>\$ 28,770,607</u>	<u>\$ (27,854,536)</u>	<u>\$ 916,071</u>