

# American Beacon Man Large Cap Value Fund



Quarterly Fact Sheet data as of June 30, 2026

## INVESTMENT OBJECTIVE

The Fund seeks to provide long-term total return on capital, primarily through capital appreciation and some income.

## NUMERIC INVESTORS

A fundamentally driven quantitative investment manager, Numeric is part of Man Group plc ("Man"), which is a global, independent asset manager dedicated to alternative and long-only investing. Numeric has a research-driven culture and employs systematic security selection models underpinned by bottom-up, fundamentally based signals.

## COMBINING QUANTITATIVE AND FUNDAMENTAL PROCESSES

Numeric seeks to select value stocks with attractive valuations, positive long-term growth characteristics, sustainable competitive advantages, relatively benign competitive environments, and favorable industry dynamics. The process:

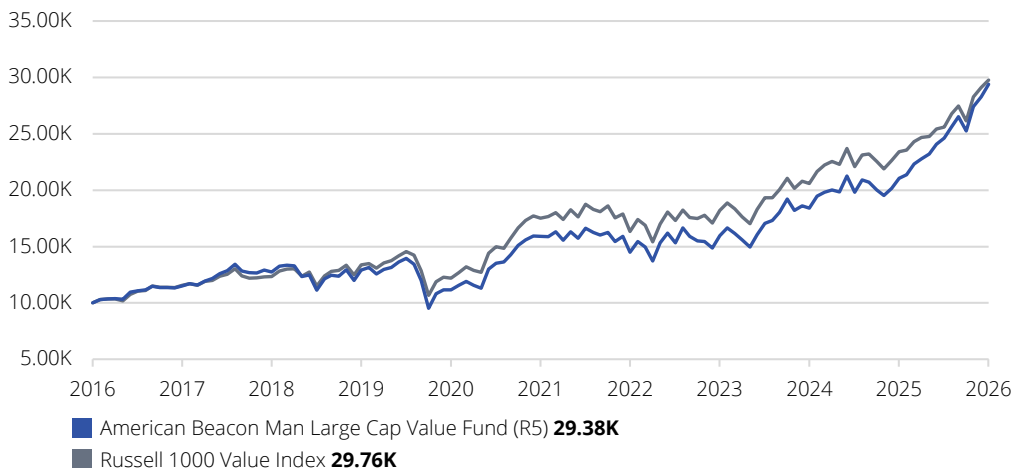
- Uses statistically driven, rules-based quantitative models to find selections with proper metrics.
- Applies a discretionary overlay based on fundamental research to supplement and screen the quantitative model selections.
- Employs a proprietary Statistical Factor Risk Model to ensure that the portfolio is neutral to the benchmark relative to key risk attributes.

**Firm inception:** 1989

### Portfolio managers:

- Daniel Taylor; industry since 1999
- Ben Zhao; industry since 2017

## GROWTH OF \$10,000 (JUNE 30, 2016 — JUNE 30, 2026)



This chart is for illustrative purposes only. Please note that the minimum contribution for the R5 Class is \$250,000.

## TOTAL RETURNS (%) (AS OF 6/30/2026)

| Share Class (Inception)  | NAV   | QTR   | YTD   | 1YR   | 3YR*  | 5YR*  | 10YR* |
|--------------------------|-------|-------|-------|-------|-------|-------|-------|
| R5 (10/31/03)            | 30.10 | 16.44 | 19.40 | 39.51 | 22.57 | 13.07 | 11.38 |
| Investor (2/3/12)        | 29.72 | 16.32 | 19.17 | 39.05 | 22.16 | 12.69 | 11.01 |
| Y (2/3/12)               | 29.88 | 16.40 | 19.33 | 39.37 | 22.48 | 12.99 | 11.30 |
| Russell 1000 Value Index |       | 13.87 | 16.26 | 27.12 | 17.79 | 11.17 | 11.52 |

Performance shown is historical and is not indicative of future returns. Investment returns and principal value will vary, and shares may be worth more or less at redemption than at original purchase. Performance shown is as of date indicated, and current performance may be lower or higher than the performance data quoted. To obtain performance as of the most recent month end, please visit [americanbeaconfunds.com](http://americanbeaconfunds.com) or call 800.967.9009.

**TOTAL FUND ASSETS** **\$257.7 MILLION**

## SUB-ADVISOR (%)

Numeric Investors LLC ("Man Numeric") 100.0

## OVERALL MORNINGSTAR RATING™



R5 Class shares, as of 6/30/2026 among 1,054 Large Value funds.

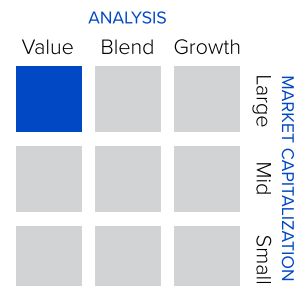
Morningstar ratings may vary among share classes and are based on 3-, 5- and 10-year (when applicable) risk-adjusted total returns, which are not indicative of future results.

| CLASS    | SYMBOL |
|----------|--------|
| R5       | BRLVX  |
| Investor | BWLIX  |
| Y Shares | BWLYX  |
| A Shares | BWLAX  |
| C Shares | BWLCX  |
| R6       | BWLRX  |

| EXPENSE RATIOS (%) | GROSS | NET  |
|--------------------|-------|------|
| R5                 | 0.72  | 0.72 |
| Investor           | 1.04  | 1.04 |
| Y                  | 0.78  | 0.78 |
| A                  | 1.05  | 1.05 |
| C                  | 1.81  | 1.81 |
| R6                 | 0.68  | 0.68 |

Per the current prospectus.

## MORNINGSTAR STYLE BOX™



**Net asset value (NAV)** is the value of one share of the portfolio excluding any sales charges.

\*Annualized. See the performance notes on the next page for more information.

American Beacon Man Large Cap Value Fund

| TOP 10 HOLDINGS (%)            | FUND |
|--------------------------------|------|
| Cisco Systems, Inc.            | 3.6  |
| Alphabet Inc. Class A          | 3.5  |
| Johnson & Johnson              | 3.2  |
| Advanced Micro Devices, Inc.   | 3.0  |
| Cummins Inc.                   | 2.7  |
| Teradyne, Inc.                 | 2.6  |
| eBay Inc.                      | 2.5  |
| Gilead Sciences, Inc.          | 2.5  |
| Citizens Financial Group, Inc. | 2.4  |
| Merck & Co., Inc.              | 2.2  |
| Total Fund Holdings            | 106  |

| PORTFOLIO STATISTICS                  | FUND  |
|---------------------------------------|-------|
| 1-Year ROE                            | 19.7  |
| Forward Price-to-Earnings Ratio (P/E) | 15.1  |
| Price-to-Book Ratio (P/B)             | 2.9   |
| Weighted Avg. Market Cap (\$ bil)     | 289.2 |
| 3-YEAR RISK SUMMARY                   | FUND  |
| Alpha                                 | 3.29  |
| Beta                                  | 1.05  |
| R2                                    | 0.96  |
| Sharpe Ratio                          | 1.34  |
| Standard Deviation                    | 13.58 |

| ASSET ALLOCATION (%)                                                                       | FUND |
|--------------------------------------------------------------------------------------------|------|
| Equity                                                                                     | 95.5 |
| Cash                                                                                       | 4.5  |
| The Fund may purchase and sell futures contracts to gain market exposure on cash balances. |      |
| SECTOR WEIGHTINGS (%)                                                                      | FUND |
| Financials                                                                                 | 24.6 |
| Information Technology                                                                     | 22.5 |
| Health Care                                                                                | 20.5 |
| Industrials                                                                                | 13.8 |
| Communication Services                                                                     | 5.3  |
| Consumer Discretionary                                                                     | 5.3  |
| Materials                                                                                  | 3.9  |
| Energy                                                                                     | 2.5  |
| Real Estate                                                                                | 0.9  |
| Consumer Staples                                                                           | 0.8  |

Excludes cash.

Investing in **value stocks** may limit downside risk over time; however, the Fund may produce more modest gains than riskier stock funds as a trade-off for this potentially lower risk. **Quantitative models** may not perform as expected and may result in losses for the Fund. Investing in **foreign markets** may involve heightened risk due to currency fluctuations and economic and political risks. To the extent the Fund invests more heavily in particular sectors, its performance will be sensitive to factors affecting those sectors. **Financial sector** companies are heavily regulated and particularly sensitive to interest rate fluctuations. Although the Fund is managed pursuant to a tax management strategy, the Fund's investments could create **capital gains**. The use of **futures contracts** for cash management may subject the Fund to losing more money than invested. The Fund participates in a **securities lending** program. The Fund's incorporation of **environmental, social and/or governance (ESG)** considerations in its investment strategy may cause it to underperform funds that do not incorporate these considerations. Please see the prospectus for a complete discussion of the Fund's risks. There can be no assurances that the investment objectives of this Fund will be met.

**Important Information:** All investing involves risk, including possible loss of principal. Indexes are unmanaged and one cannot invest directly in an index. Please note that the recent performance of the securities market has helped produce short-term returns that are not typical and may not continue in the future.

A portion of fees charged to the R5 Class was waived in 2021. A portion of fees charged to the Y Class was waived in 2022. Performance prior to waiving fees was lower than actual returns shown for periods when fees were waived. Specific information about any Fund may be found at americanbeaconfunds.com or in the prospectus.

The Growth of \$10,000 graph shows a fund's performance based on how \$10,000 invested in the fund would have grown over time with dividends reinvested.

The Russell 1000® Value Index is an unmanaged index of those stocks in the Russell 1000® Index with lower price-to-book ratios and lower forecasted growth values. Source: London Stock Exchange Group plc and its group undertakings (collectively, the "LSE Group"). ©LSE Group 2026. FTSE Russell is a trading name of certain of the LSE Group companies. "Russell®" is a trademark of the relevant LSE Group companies and is used by any other LSE Group company under license. All rights in the FTSE Russell indexes or data vest in the relevant LSE Group company which owns the index or the data. Neither LSE Group nor its licensors accept any liability for any errors or omissions in the indexes or data and no party may rely on any indexes or data contained in this communication. No further distribution of data from the LSE Group is permitted without the relevant LSE Group company's express written consent. The LSE Group does not promote, sponsor or endorse the content of this communication.

The P/E Ratio of a stock is calculated by dividing the current price by forecasted 12-month earnings per share. The P/B Ratio of a stock is calculated by dividing the current price by book value per share.

Return on Equity (ROE) is net income divided by net worth. R-squared (R2) is the percentage of the Fund's three-year return that is explained by movements in its benchmark index. Alpha is a measure of the Fund's expected performance versus the benchmark, adjusted for relative risk. Beta is a measure of the Fund's volatility versus the benchmark. Sharpe Ratio is a measure of the Fund's return per unit of total risk. Standard Deviation is a measure of the historical volatility of the Fund's returns.

The Morningstar Style Box™ reveals a fund's current investment strategy. For equity funds, the vertical axis is based on market capitalization of the Fund's holdings (large, mid and small); the horizontal axis shows growth and valuation analysis of the Fund's holdings (value, blend and growth).

For each fund with at least a three-year history, Morningstar calculates a Morningstar Rating™ based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a fund's monthly performance (including the effects of sales charges, loads and redemption fees), placing more emphasis on downward variations and rewarding consistent performance. The top 10% of funds in each category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars and the bottom 10% receive 1 star. (Each share class is counted as a fraction of one fund within the scale and rated separately, which may cause slight variations in the distribution percentages.) The Overall Morningstar Rating for a fund is derived from a weighted average of performance figures associated with its three-, five- and 10-year (if applicable) Morningstar Rating metrics. In the U.S.-domiciled Large Value category, the American Beacon Man Large Cap Value Fund (R5 Class) was rated 3 stars out of 1,054 funds overall. The fund was rated 5 stars out of 1,054 funds; 4 stars out of 991 funds and 2 star out of 830 funds for the three-, five- and 10-year periods, respectively. Past performance is no guarantee of future results.

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**You should consider the investment objectives, risks, charges and expenses of the Fund carefully before investing. The prospectus and summary prospectus contain this and additional information regarding the Fund. To obtain a prospectus and summary prospectus, call 800.967.9009 or visit americanbeaconfunds.com. The prospectus and summary prospectus should be read carefully before investing.**