

# American Beacon Small Cp Val R5

AVFIX

Release date: 12-31-23

**Morningstar Category:**  
Small Value

**Overall Morningstar Rating:**  
★★★

**Standard Index: S&P 500 TR USD**  
**Category Index: Russell 2000 Value TR USD**

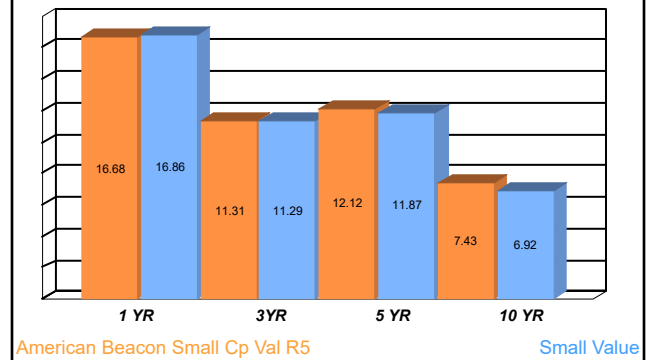
The investment seeks long-term capital appreciation and current income.

Under normal circumstances, at least 80% of the fund's net assets (plus the amount of any borrowings for investment purposes) are invested in equity securities of small market capitalization U.S. companies. These companies have market capitalizations of \$5 billion or less at the time of investment.

## RISK AND RETURN

	1 Year	3 Year	5 Year	10 Year
Total Return	16.68	11.31	12.12	7.43
Cat Avg Return	16.86	11.29	11.87	6.92
MStar Rating	--	★★★	★★★	★★★
MStar Risk	--	Above Avg	Above Avg	Above Avg
MStar Return	--	Average	Average	Average
Std Deviation	23.90	22.51	26.74	21.72
Sharpe Ratio	0.54	0.48	0.49	0.38
% Rank Cat	48	43	39	37

## FUND PERFORMANCE VS. CATEGORY



## PORTFOLIO ANALYSIS 10-31-23

<b>Sector Weightings</b> <b>Cyclical</b> 42.39 Basic Materials 6.58 Consumer Cyclical 11.60 Financial Services 20.88 Real Estate 3.33 <b>Sensitive</b> 36.77 Communication Services 2.50 Energy 8.75 Industrials 17.72 Technology 7.80 <b>Defensive</b> 10.72 Consumer Defensive 4.46 <b>Regional Exposure</b> Stocks % Healthcare 2.51 Americas 89.45 Utilities 3.75 Greater Asia 0.03 Greater Europe 0.41	<b>Composition %</b> Cash 5.47 U.S. Stocks 91.45 Non U.S. Stocks 3.07 Bonds -- Other -- <b>Top 10 Holdings</b> % of Net Assets State Street Instl US Govt MMkt Slct 4.70 E-Mini Russ 2000 Dec23 Xcme 20231215 4.64 F5 Inc 1.10 Flowserve Corp 1.08 Texas Capital Bancshares Inc 1.06 Adient PLC 1.05 Greenbrier Companies Inc 0.88 Popular Inc 0.87 Kaiser Aluminum Corp 0.86	<b>Total Assets: \$4,863.93 mil</b> # of Stock Holdings: 484 # of Bond Holdings: 0 Total # of Holdings: 487 Turnover Ratio: 72%	<b>Equity Style</b> Value Blend Growth Large Mid Small	<b>Fixed Income Style</b> Short Int Long High Med Low	<b>MPT Statistics</b> <b>(Russell 2000 Value TR USD)</b> <table border="1"> <thead> <tr> <th></th> <th>3 Yr</th> <th>5 Yr</th> <th>10 Yr</th> </tr> </thead> <tbody> <tr> <td>Alpha</td> <td>3.18</td> <td>1.86</td> <td>0.62</td> </tr> <tr> <td>Beta</td> <td>1.00</td> <td>1.05</td> <td>1.03</td> </tr> <tr> <td>R-Squared</td> <td>96.26</td> <td>97.52</td> <td>97.48</td> </tr> </tbody> </table>		3 Yr	5 Yr	10 Yr	Alpha	3.18	1.86	0.62	Beta	1.00	1.05	1.03	R-Squared	96.26	97.52	97.48
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## OPERATIONS & EXPENSES

**Fund Family:** American Beacon

**Manager/Tenure** Green

25.02

**Prospectus Net Expense Ratio%:** 0.79

**Inception Date:** 12/31/1998 12:00:0

**Fund fact sheet not valid without Disclaimer Page.**

Past performance is no guarantee of future results. Investment return and value of shares will fluctuate, so those shares, when redeemed, may be worth more or less than their original cost. To obtain a Fund prospectus, which contains important information about Fund objectives, investment policies, fees and expenses, contact your INTRUST representative or plan sponsor, or call 1-866-412-9026. Shares of the Fund are not FDIC insured, are not deposits of, or guaranteed by, INTRUST Bank, N.A. and involve investment risk, including possible loss of principal.

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## Disclaimer

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The Morningstar Style Box™ reveals a fund's investment strategy. For equity funds the vertical axis shows the market capitalization of the stocks owned and the horizontal axis shows investment style (value, blend or growth). For fixed-income funds the vertical axis shows the average credit quality of the bonds owned, and the horizontal axis shows interest rate sensitivity as measured by a bond's duration (short, intermediate or long).

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