

# Invesco Russell 1000 Dynamic Multifactor ETF

As of June 30, 2022



## Fund description

The Invesco Russell 1000® Dynamic Multifactor ETF (Fund) is based on the Russell 1000® Invesco Dynamic Multifactor Index (Index). The Fund will invest at least 80% of its total assets in the securities that comprise the Index. The Index is constructed using a rules-based approach that re-weights large-cap securities of the Russell 1000® Index according to economic cycles and market conditions, reflected by expansion, slowdown, contraction or recovery. The securities are assigned a multi-factor score from one of five investment styles: value, momentum, quality, low volatility and size. The Fund and Index are reconstituted and rebalanced based on economic indicator signal changes, as frequently as monthly.

Factor definitions are as follows: Value: Equally weighted composite of cash flow yield, earnings yield and price to sales ratio. Size: A company's size factor score is based on total market capitalization as of the last business day of the prior month. Quality: Composite of profitability (return on assets, change in asset turnover and accruals) and a single measure of leverage. Low Volatility: Standard deviation weekly total returns over the trailing 5 years ending on the last business day of the prior month. Momentum: Historical return of the 11 months ending on the last business day of the prior month.

## ETF Information

Fund Name	Invesco Russell 1000 Dynamic Multifactor ETF
Fund Ticker	OMFL
CUSIP	46138J619
Intraday NAV	OMFLIV
30 Day SEC Unsubsidized Yield	1.69%
30 day SEC Yield	1.69%
Holdings	723
Management Fee	0.29%
Total Expense Ratio	0.29%
P/B Ratio	4.18
P/E Ratio	15.45
Return on Equity	22.75%
Listing Exchange	Cboe BZX Exchange, Inc.
Weighted Market Cap (\$MM)	30,087.10

## Underlying Index Data

Index Provider	Frank Russell Company
Index Name	Russell 1000 Invesco Dynamic Multifactor Index
Index Ticker	OMFLTR

## Fund inception: November 08, 2017

Not a Deposit Not FDIC Insured Not Guaranteed by the Bank May Lose Value Not Insured by any Federal Government Agency

Shares are not individually redeemable and owners of the Shares may acquire those Shares from the Fund and tender those Shares for redemption to the Fund in Creation Unit aggregations only, typically consisting of 10,000 Shares.

## Growth of \$10,000

- Invesco Russell 1000 Dynamic Multifactor ETF: \$17,657
- Russell 1000 Invesco Dynamic Multifactor Index: \$17,881
- Russell 1000 Index: \$15,657



Data beginning Fund Inception and ending June 30, 2022. Fund performance shown at NAV.

## Performance as at June 30, 2022

Performance (%)	YTD	1Y	3Y	5Y	10Y	Fund Inception
ETF - NAV	-18.09	-10.79	13.25	-	-	13.02
ETF - Market Price	-18.17	-10.74	13.28	-	-	13.04
Underlying Index	-17.97	-10.57	13.52	-	-	13.33
Benchmark <sup>1</sup>	-20.94	-13.04	10.17	11.00	12.82	10.13

## Calendar year performance (%)

	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
ETF - NAV	28.93	20.76	35.72	-2.30	-	-	-	-	-	-
Underlying Index	29.28	20.92	36.19	-2.01	-	-	-	-	-	-
Benchmark <sup>1</sup>	26.45	20.96	31.43	-4.78	-	-	-	-	-	-

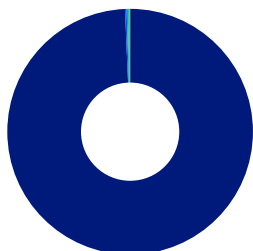
Returns less than one year are cumulative. Performance data quoted represents past performance. Past performance is not a guarantee of future results; current performance may be higher or lower than performance quoted. Investment returns and principal value will fluctuate and Shares, when redeemed, may be worth more or less than their original cost. See [invesco.com](http://invesco.com) to find the most recent month-end performance numbers. Market returns are based on the midpoint of the bid/ask spread at 4 p.m. ET and do not represent the returns an investor would receive if shares were traded at other times. Fund performance reflects fee waivers, absent which, performance data quoted would have been lower. As the result of a reorganization on May 24, 2019, the returns of the fund for periods on or prior to May 24, 2019 reflect performance of the Oppenheimer predecessor fund.

Index returns do not represent Fund returns. An investor cannot invest directly in an index. Neither the underlying Index nor the benchmark indexes charge management fees or brokerage expenses, and no such fees or expenses were deducted from the performance shown; nor do any of the indexes lend securities, and no revenues from securities lending were added to the performance shown. In addition, the results actual investors might have achieved would have differed from those shown because of differences in the timing, amounts of their investments, and fees and expenses associated with an investment in the Fund. <sup>1</sup>The Russell 1000® Index is an unmanaged index considered representative of large-cap stocks. The Russell 1000 Index is a trademark/service mark of the Frank Russell Co. Russell® is a trademark of the Frank Russell Co.

Top ETF holdings (%)		(Total holdings: 723)
Name	Weight	
HP	1.16	
McKesson	0.74	
ON Semiconductor	0.62	
Hewlett Packard Enterprise	0.60	
Marathon Petroleum	0.59	
Archer-Daniels-Midland	0.58	
Molina Healthcare	0.58	
Nucor	0.58	
Chesapeake Energy	0.57	
Kroger	0.56	

Please see the website for complete holdings information. Holdings are subject to change.

#### Geographic allocation (%)



United States	99.33
Puerto Rico	0.22
Bermuda	0.17
Canada	0.11
Switzerland	0.07
United Kingdom	0.06
Panama	0.03
Peru	0.02

#### Sector allocation (%)



Financials	19.08
Information Technology	13.31
Industrials	12.40
Health Care	9.68
Energy	9.64
Materials	9.13
Utilities	7.21
Consumer Staples	6.94
Consumer Discretionary	6.37
Real Estate	4.45
Communication Services	1.79

#### Investment risks

There are risks involved with investing in ETFs, including possible loss of money. Shares are not actively managed and are subject to risks similar to those of stocks, including those regarding short selling and margin maintenance requirements. Ordinary brokerage commissions apply. The Fund's return may not match the return of the Underlying Index. The Fund is subject to certain other risks. Please see the current prospectus for more information regarding the risk associated with an investment in the Fund.

Investments focused in a particular industry or sector are subject to greater risk, and are more greatly impacted by market volatility, than more diversified investments.

The fund may engage in frequent trading of its portfolio securities in connection with the rebalancing or adjustment of the Underlying Index.

Companies that issue quality stocks may experience lower than expected returns or may experience negative growth, as well as increased leverage, resulting in lower than expected or negative returns to Fund shareholders.

There is no assurance that such ETFs will provide low volatility.

A value style of investing is subject to the risk that the valuations never improve or that the returns will trail other styles of investing or the overall stock markets.

Momentum style of investing is subject to the risk that the securities may be more volatile than the market as a whole or returns on securities that have previously exhibited price momentum are less than returns on other styles of investing.

The Fund is non-diversified and may experience greater volatility than a more diversified investment.

#### Important information

The Russell 1000 Invesco Dynamic Multifactor Index ("Index") is a trademark of Frank Russell Company ("Russell") and has been licensed for use by the Manager and the Fund. The Invesco Russell 1000 Dynamic Multifactor ETF ("Licensed Fund") is not in any way sponsored, endorsed, sold or promoted by Russell, the London Stock Exchange Group companies ("LSEG") or Invesco Capital Management LLC together the ("Licensor Parties") and none of the Licensor Parties make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to (i) the results to be obtained from the use of the Index (upon which the Licensed Fund is based), (ii) the figure at which the Index is said to stand at any particular time on any particular day or otherwise, or (iii) the suitability of the Index for the purpose to which it is being put in connection with the Licensed Fund. None of the Licensor Parties have provided or will provide any financial or investment advice or recommendation in relation to the Index to the Manager or to its clients. The Index is calculated by Russell or its agent. None of the Licensor Parties shall be (a) liable (whether in negligence or otherwise) to any person for any error in the Index or (b) under any obligation to advise any person of any error therein.

Typically, security classifications used in calculating allocation tables are as of the last trading day of the previous month.

The Global Industry Classification Standards was developed by and is the exclusive property and a service mark of MSCI, Inc. and Standard & Poor's.

This does not constitute a recommendation of any investment strategy or product for a particular investor. Investors should consult a financial professional before making any investment decisions.

**Before investing, investors should carefully read the prospectus and consider the investment objectives, risks, charges and expenses. For this and more complete information about the fund, investors should ask their financial professionals for a prospectus or download one at [invesco.com](http://invesco.com)**

Note: Not all products available through all firms or in all jurisdictions.

#### Glossary

**30 Day SEC Unsubsidized Yield** reflects the 30-day yield if the investment adviser were not waiving all or part of its fee or reimbursing the fund for part of its expenses. Total return would have also been lower in the absence of these temporary reimbursements or waivers.

**30 Day SEC Yield** is based on a 30-day period and is computed by dividing the net investment income per share earned during the period by the maximum offering price per share on the last day of the period.

**Intraday NAV** is a symbol representing estimated fair value based on the most recent intraday price of underlying assets.

**Weighted Harmonic Average Stock Price-to-Book-Value Ratio (P/B Ratio)** is the ratio of a stock's market price to a company's net asset value.

**Weighted Harmonic Average Stock Price-to-Earnings Ratio (P/E Ratio)** is the share price divided by earnings per share. It is measured on a 12-month trailing basis.

**Standard Deviation** is a statistic that measures the dispersion of a dataset relative to its mean and is calculated as the square root of the variance. It is calculated as the square root of variance by determining the variation between each data point relative to the mean.

**Weighted Average Return on Equity** is net income divided by net worth.

**Weighted Market Capitalization** is the sum of each underlying securities market value.