

Invesco Russell 1000 Dynamic Multifactor ETF (OMFL)

CBOE · inception 2017-11-10 · beta 0.92 · avg volume 143,806 · holdings as of 2026-10-15 · prices through 2026-10-16

InsiderStreet
ETF FACTSHEET
Built 2026-10-18

AUM
\$4.8B

HOLDINGS
633

TOP-10 WEIGHT
37.4%

1-YR RETURN
+18.8%

MAX DRAWDOWN
5Y
-22.4%

VOLATILITY 1Y
12.5%

PERFORMANCE VS S&P 500 (SPY)

■ OMFL ■ SPY



TOTAL RETURN	1M	3M	6M	YTD	1Y	3Y	5Y
OMFL	+2.1%	+3.7%	+9.1%	+15.1%	+18.8%	+56.5%	+57.6%
SPY	+0.3%	+2.9%	+7.5%	+11.7%	+15.1%	+80.0%	+84.9%

Rebased to 100 five years ago, weekly adjusted closes. Max drawdown is the largest peak-to-trough fall in that window (trough 2022-09-30). 3y and 5y returns are cumulative.

TOP HOLDINGS

#	TICKER	NAME	WEIGHT
1	AAPL	Apple Inc	9.15%
2	MSFT	Microsoft Corp	6.73%
3	NVDA	NVIDIA Corp	5.19%
4	V	Visa Inc	3.07%
5	GOOGL	Alphabet Inc	2.98%
6	GOOG	Alphabet Inc	2.41%
7	MA	Mastercard Inc	2.34%
8	LLY	Eli Lilly & Co	1.99%
9	AMZN	Amazon.com Inc	1.88%
10	CSCO	Cisco Systems Inc	1.61%

EXPOSURE

Sector

Technology		36.7%
Healthcare		13.0%
Industrials		10.6%

Country

US		96.8%
IE		2.1%
GB		0.5%

Financial Services		10.3%	CH		0.3%
Communication Services		8.5%	BM		0.1%
Consumer Cyclical		6.8%	SE		0.0%
Consumer Defensive		6.5%	NL		0.0%
Basic Materials		2.6%	CA		0.0%
Energy		2.6%	KY		0.0%
Real Estate		1.3%	BR		0.0%
Utilities		1.2%	DK		0.0%

Weights of holdings joined to company profiles; bonds, cash and derivatives fall under Unclassified.

INSIDERSTREET SCORES OF THE HOLDINGS

HOLDINGS-WEIGHTED SCORE	SCORE	PERCENTILE VS ETFS	PORTFOLIO FUNDAMENTALS	VALUE
Overall	70/100	92	P/E	29.5
Quality	80/100	93	P/B	12.1
Profitability	79/100	94	P/S	9.1
Balance sheet	71/100	79	Earnings yield	3.4%
Earnings quality	69/100	62	FCF yield	2.1%
Growth	67/100	84	ROE	48.5%
Value	46/100	20	Net margin	30.8%
Momentum	83/100	86	Revenue growth (yoy)	+18.9%
Risk (safety)	93/100	90	Dividend yield	1.02%
			Debt / equity	0.36

Scores are weighted by holding; 100% of the fund's weight is in companies we score. Percentile ranks the fund among ETFs with at least half their weight scored. A score describes the holdings, not the outlook for the fund.

MOST SIMILAR ETFS BY HOLDINGS OVERLAP

ETF	NAME	OVERLAP	SHARED HOLDINGS	AUM
SPXN	ProShares - S&P 500 Ex-Financials ETF	68.0%	336	\$79.0M
PHDG	Invesco S&P 500 Downside Hedged ETF	67.7%	401	\$74.6M
PBP	Invesco S&P 500 BuyWrite ETF	67.7%	402	\$389.7M
PBUS	Invesco MSCI USA ETF	67.7%	402	\$10.6B
ZALT	Innovator U.S. Equity 10 Buffer ETF - Quarterl	67.4%	393	\$818.0M
PSEP	Innovator U.S. Equity Power Buffer ETF	67.4%	393	\$858.5M

Overlap = sum over shared holdings of the smaller of the two weights.

Method and disclosures. Every figure is computed in code from InsiderStreet's production data (fund holdings filings and disclosures, exchange prices, company fundamentals). This factsheet contains no model-written text. It is not investment advice, not an offer or solicitation to buy or sell any security, and not a recommendation for any person. Expense ratio is not shown: it is not in our data set. Past performance does not guarantee future results. © 2026 InsiderStreet.ai.