

CSA

VictoryShares US Small Cap Volatility Wtd ETF

Fund Description

CSA tracks an inverse-volatility-weighted index of 500 largest US companies in the small-cap space meeting certain market capitalization limit.

FactSet Analyst Report

CSA is among a small group of ETFs that approach the US small-cap space by weighting low volatility companies higher. The selection universe begins with all US firms that have less than \$3 billion in market capitalization. The fund holds the 500 largest eligible stocks with four consecutive quarters of positive earnings, weighted inversely by volatility. CSA combines fundamental criteria and volatility weighting in an effort to avoid subjecting investors to the inherent limitations of traditional market-cap weighted indexing strategies. The index is reconstituted twice a year: once in March, and again in September.