**SHE Investment Proposal**

**Basic Information**

|  |  |
| --- | --- |
| **Name** | SPDR SSGA Gender Diversity Index ETF |
| **Ticker** | SHE |
| **Brief Introduction** | SHE tracks a market cap-weighted index of US large-cap companies with a relatively high proportion of women in executive and director positions. |
| **Proposed Investment Duration** | FILL THIS IN |
| **Proposed Number of Shares to Purchase** | FILL THIS IN |

**Historical Graph and Analysis**

Price Trend Over Past 5 Years

SCREENSHOT A GRAPH HERE

Historical Performance

|  |  |  |
| --- | --- | --- |
|  | **Peer Ranking** | **Value** |
| **1 Week Return** | 155 of 220 | 0.27% |
| **4 Week Return** | 23 of 217 | 2.24% |
| **13 Week Return** | 70 of 211 | 3.26% |
| **26 Week Return** | 128 of 201 | 11.48% |
| **Year to Date Return** | 151 of 199 | 15.04% |
| **1 Year Return** | 57 of 183 | 6.05% |
| **3 Year Return** | 117 of 127 | 30.27% |
| **5 Year Return** | N/A | N/A |

**Behaviour during Bull and Bear Markets**

ADD SOME ANALYSIS HERE

**How the ETF reacted to major economic changes (e.g. trade war)**

ADD SOME ANALYSIS HERE

**Risk Analysis**

Historical Volatility

|  |  |  |
| --- | --- | --- |
| **Name** | **Peer Ranking** | **Value** |
| **5 Day Volatility** | 166of 223 | 30.38% |
| **20 Day Volatility** | 188of 216 | 11.74% |
| **50 Day Volatility** | 175of 212 | 11.30% |
| **200 Day Volatility** | 161of 203 | 10.60% |
| **Beta** | 165of 212 | 0.92 |
| **Standard Deviation** | 82of 181 | 2.52% |

DO SOME ANALYSIS HERE

**Investment Rationale**

Part I - Valuation

|  |  |  |  |
| --- | --- | --- | --- |
|  | **Company** | **Industry** | **Sector** |
| **P/E Ratio (TTM)** | 11.74% | 4.06 | 10.18 |
| **P/E Low - Last 5 Yrs.** | -- | 4.38 | 7.93 |
| **Beta** | -- | 1.71 | 1.19 |
| **Price to Sales (TTM)** | -- | 91.52 | 9.71 |
| **Price to Tangible Book (MRQ)** | -- | 8.06 | 2.30 |

ADD SOME ANALYSIS HERE

Part II - Dividends

|  |  |  |  |
| --- | --- | --- | --- |
|  | **Company** | **Industry** | **Sector** |
| **Dividend Yield** | -- | 1.35 | 5.36 |
| **Dividend 5 Year Growth Rate** | -- | 1.22 | 15.18 |
| **Payout Ratio(TTM)** | -- | 12.94 | 30.66 |

ADD SOME ANALYSIS HERE

Part III - Profitability

|  |  |  |  |
| --- | --- | --- | --- |
|  | **Company** | **Industry** | **Sector** |
| **Gross Margin (TTM)** | -- | 46.82 | 29.17 |
| **EBITD - 5 Yr. Avg** | -- | 38.34 | 22.57 |
| **Operating Margin (TTM)** | -- | -215.97 | -5.35 |
| **Pre-Tax Margin - 5 Yr. Avg.** | -- | 15.61 | 5.44 |
| **Net Profit Margin (TTM)** | -- | -244.39 | -12.32 |
| **Effective Tax Rate - 5 Yr. Avg.** | -- | 61.95 | 31.49 |

ADD SOME ANALYSIS HERE

Part IV - Growth Rate Analysis

|  |  |  |  |
| --- | --- | --- | --- |
|  | **Company** | **Industry** | **Sector** |
| **Sales (MRQ) vs Qtr. 1 Yr. Ago** | -- | 4.66 | 10.52 |
| **Sales - 5 Yr. Growth Rate** | -- | 6.66 | 5.79 |
| **EPS (MRQ) vs Qtr. 1 Yr. Ago** | -- | 85.24 | 22.66 |
| **EPS - 5 Yr. Growth Rate** | -- | -0.38 | 12.92 |
| **Capital Spending - 5 Yr. Growth Rate** | -- | -0.29 | 10.33 |

ADD SOME ANALYSIS HERE

Part V - Management Efficiency

|  |  |  |  |
| --- | --- | --- | --- |
|  | **Company** | **Industry** | **Sector** |
| **Return on Assets (TTM)** | -- | 0.81 | 9.03 |
| **Return on Investment - 5 Yr. Avg.** | -- | 2.89 | 8.46 |
| **Return on Equity (TTM)** | -- | 0.82 | 16.30 |

ADD SOME ANALYSIS HERE

Part VI - Miscellaneous Information

|  |  |
| --- | --- |
| **Title** | **Value** |
| **ETF Average** | 0.544% |
| **ETF Wtd. Average** | 0.20% |
| **Category Average** | 0.38% |
| **Expense Ratio** | 0.20% |
| **Liquidity** | n/a |

ADD SOME ANALYSIS HERE

**Top Five Holdings**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Ticker** | JNJ | MA | HD | KO | WFC |
| **Weight** | 9.18% | 5.92% | 5.75% | 5.33% | 4.65% |
| **Market Capitalization** | 371.95B | 265.67B | 226.41B | 218.89B | 204.9B |
| **Trailing PE** | 25.96 | 43.45 | 20.72 | 32.62 | 10.09 |
| **Forward PE** | 15.31 | 28.93 | 18.69 | 22.70 | 8.85 |
| **PEG Ratio (5 yr expected)** | 2.40 | 1.77 | 2.10 | 4.66 | 0.96 |
| **Price/Sales (ttm)** | 4.56 | 17.41 | 2.07 | 6.79 | 2.45 |
| **Price/Book (mrq)** | 6.31 | 51.54 | N/A | 12.35 | 1.17 |
| **Enterprise Value/Revenue** | 4.79 | 17.46 | 2.33 | 7.94 | 2.77 |
| **Enterprise Value/EBITDA** | 13.95 | 29.15 | 14.04 | 23.95 | N/A |
| **Profit Margin** | 17.99% | 40.82% | 10.24% | 20.91% | 27.61% |
| **ROA (ttm)** | 8.60% | 23.42% | 20.36% | 6.60% | 1.24% |
| **ROE (ttm)** | 24.02% | 112.59% | N/A | 34.02% | N/A |
| **Quarterly Revenue Growth (yoy)** | 0.10% | 8.60% | 5.70% | 5.20% | N/A |
| **EBITDA** | 28.03B | 9.14B | 37.16B | 10.69B | N/A |
| **Quarterly Earnings Growth (yoy)** | -14.20% | 24.80% | 4.50% | 22.70% | 14.10% |
| **Total ESG Score** | 70 | 67 | 68 | 61 | 58 |
| **Total ESG Percentile** | 96th percentile | 90th percentile | 91st percentile | 65th percentile | 54th percentile |
| **Environment Score** | 86 | 74 | 83 | 59 | 86 |
| **Environment Percentile** | 99th percentile | 88th percentile | 98th percentile | 54th percentile | 94th percentile |
| **Social Score** | 61 | 60 | 55 | 63 | 53 |
| **Social Percentile** | 93rd percentile | 84th percentile | 60th percentile | 80th percentile | 2nd percentile |
| **Governmental Score** | 69 | 73 | 69 | 61 | 41 |
| **Governmental Percentile** | 94th percentile | 92nd percentile | 77th percentile | 52nd percentile | 4th percentile |
| **Sector** | Healthcare | Financial Services | Consumer Cyclical | Consumer Defensive | Financial Services |
| **Industry** | Drug Manufacturers - Major | Credit Services | Home Improvement Stores | Beverages - Soft Drinks | Banks - Global |
| **EBITDA Margin (Quarter)** | 31.39 % For Mar 31 2019 | 60.84 % For Mar 31 2019 | 15.77 % For May 05 2019 | 32.91 % For Mar 29 2019 | 62.56 % For Mar 31 2019 |
| **Gross Profit Margin** | 66.96% for March 31, 2019 | Unavailable | 34.18% for April 30, 2019 | 62.72% for March 31, 2019 | Unavailable |
| **Net Margin (Quarter)** | 18.73 % For Mar 31 2019 | 47.88 % For Mar 31 2019 | 9.53 % For May 05 2019 | 21.23 % For Mar 29 2019 | 27.71 % For Mar 31 2019 |

ADD SOME ANALYSIS HERE

**ESG Analysis**

|  |  |
| --- | --- |
| **MSCI ESG Rating** | A |
| **MSCI ESG Quality Score** | 6.28 / 10 |
| **Peer Group Percentile Rank** | -- |
| **Global Percentile Rank** | 73.24 |
| **SRI Screening Criteria Exposure** | 2.66% |
| **Exposure to Sustainable Impact Solutions** | 6.21% |
| **Weighted Average Carbon Intensity (t CO2e/$M Sales)** | 164.23 |

ADD SOME ANALYSIS HERE

**Summary**

ADD SUMMARY HERE