Equity Fundamentals

Beauxmont Advisors

Equity Fundamentals

Mary Wilson Trust

Stock Sectors

Name	Market Value	EPS	P/E	Market Cap ($B)	Current Yield	Est. Income
Consumer Discretion	325,567.12	1.47	-98.31	106.79	2.50	8,134.54
Consumer Staples	256,738.86	2.30	20.05	20.47	1.49	3,795.17
Energy	169,940.00	3.85	22.08	352.86	3.44	5,840.00
Financials	42,037.00	5.86	10.19	215.28	2.66	1,109.60
Health Care	298,895.05	2.09	25.33	115.67	3.26	9,706.28
Industrials	656,790.01	4.62	25.83	99.68	1.81	11,862.34
Information Technology	415,649.10	2.29	24.23	266.07	2.36	9,806.72
Materials	56,137.50	1.51	28.03	13.48	3.31	1,856.00
Telecommunication	29,648.05	4.37	11.75	209.19	4.40	1,288.20
Total Stock Sectors	**$2,251,402.69**				**2.38%**	**$53,398.85**

Equity Capitalizations

Name	Market Value	EPS	P/E	Market Cap ($B)	Current Yield	Est. Income
Large Cap	2,094,330.03	3.25	23.58	155.33	2.36	49,317.57
Mid Cap	96,766.69	2.17	19.50	12.36	3.51	3,395.52
Small Cap	54,471.47	-3.96	-4.22	1.60	1.26	685.76
Other / Unknown	5,834.50	-0.52	-5.97	0.32	0.00	0.00
Total Equity Capitalizations	**$2,251,402.69**				**2.38%**	**$53,398.85**

Account MWilson

The **Equity Fundamentals** report displays summarized asset fundamental data for equities, grouped by sector, capitalization, style and sub-category.

NOTE: This report is dependent upon a data provider.

Dependencies

InvestEdge offers a flexible and modular client implementation solution. Certain reports are dependent on the implementation options for which a client has contracted (i.e.: Performance (account, class, asset) Historical Holdings, Third Party Data Feeds such as Morningstar). The dependencies represent the data or implementation conditions that must exist to support the generation of this report.

Dependency	Description
Historical Holdings	In order to run the historical version of this report, historical data must be populated in the appropriate _hist tables via the client dataload.
Fundamental Data	Client dataload must be configured to populate the various fundamental data points (such as Market Cap, Beta, EPS, P/E, etc).

Global Business Rules

Rules used in the production of the report that are not configurable by the client. This would include information about account types for which the report works, where position information are retrieved (i.e.: account vs. sub-account level), requirements for comparison accounts, and existence of certain asset classes, etc.

Business Rule	Description
Equities	Assets included in this report come from the sub-classes of the Equities asset class (asset_class_id = 5).
Holdings	When run for a regular account, holdings are drawn from that account. When run for a consolidated account, holdings are drawn from both the consolidated account and the sub-accounts.
Consolidated Restricted Holdings	If restricted holdings are included in the report at the consolidated level, they also will be included for both the main account and sub-accounts.
Stock Sectors	Assets without a valid sector will be excluded from the Stock Sectors section of the report.
Funds	Funds will never be included in the Stock Sectors section. Other sections will include funds based on parameter setting.
Harmonic Averages	For fields that use harmonic averages, values of 0 will be converted to NULL.

Report Data Sources

Report Reference	Business Description and Derivations/Calculations	Platform Data Source
1	Shared Report Header	Documented separately
2	**Section Header** – indicates the rollup groups for that section	Hard coded in report procedure
3	**Grouping Name** – rollup group name	Table: asset_class_hierarchy Field: nm2 Table: stock_sectors Field: nm Table: stock_caps Field: nm Table: stock_styles Field: nm
4	**Selected Columns** – this report implements dynamic columns. Available columns are listed below. A maximum of 10 columns may be selected, space permitting. The data shown in the columns for each grouping represents a weighted average, weighted harmonic average or straight sum of the assets in the group.	
	<u>% of Total Account</u> % Total Account = (asset market value for grouping) / (total equities market value)	See “Market Value” column
	<u>Accrual</u>- SUM(accrual_cur * weight_factor)	Table: acct_assets (_hist) Field: accrual_cur

		Table: acct_sub_acct (_hist) Field: weight_factor
	Alpha – weighted average	Table: asset_equity_analytics(_hist) Field: alpha
	Average Daily Volume – weighted average	Table: asset_equity_analytics(_hist) Field: avg_daily_volume
	Beta – weighted average	Table: assets (_hist) Field: beta
	Current Ratio – weighted average	Table: asset_equity_analytics(_hist) Field: current_ratio
	Current Yield – weighted average	Table: assets (_hist) Field: yield
	Debt to Capital – weighted average	Table: asset_equity_analytics(_hist) Field: debt_to_capital
	Dividend Yield – weighted average	Table: asset_equity_analytics(_hist) Field: dividend_yield
	EPS Current – weighted average	Table: assets (_hist) Field: eps_cur
	Estimated 5 Year EPS Growth – weighted average	Table: asset_equity_analytics(_hist) Field: est_eps_growth_next_5yrs
	Estimated Annual Income – straight sum of the estimated annual income of the holdings SUM(units * income_rate * weight_factor)	Table: acct_assets (_hist) Field: units Table: assets (_hist) Field: income_rate

		Table: acct_sub_accts (_hist) Field: weight_factor
	Forecasted Book Value Growth – weighted average	Table: asset_equity_analytics(_hist) Field: forecasted_book_value_growth
	Forecasted Cash Flow Growth – weighted average	Table: asset_equity_analytics(_hist) Field: forecasted_cash_flow_growth
	Forecasted Earnings Growth – weighted average	Table: asset_equity_analytics(_hist) Field: forecasted_earnings_growth
	Forecasted P/E – weighted harmonic average	Table: asset_equity_analytics(_hist) Field: forecasted_pe
	Forecasted Revenue Growth – weighted average	Table: asset_equity_analytics(_hist) Field: forecasted_revenue_growth
	Forward P/E – weighted harmonic average	Table: asset_equity_analytics(_hist) Field: forward_pe
	Gain/Loss – gain or loss incurred if the holding were sold at the price shown. Calculated as Market Value – Tax Cost	See “Market Value” and “Tax Cost” columns
	Leverage Ratio – weighted average	Table: asset_equity_analytics(_hist) Field: leverage_ratio
	Market Capitalization (BB) – weighted average of market cap, converted to billions Mkt_cap in millions / 1000	See “Market Capitalization (MM)”
	Market Capitalization (MM) – weighted average	Table: assets (_hist) Field: mkt_cap

	Market Value – straight sum of the dollar value of the holdings, calculated as units * prc_cur * weight_factor. Weight factor is included in the calculation to handle fixed % models. Includes accruals if indicated by parameter setting SUM(((units * prc_cur) + accrual_cur) * weight_factor)	Table: acct_assets (_hist) Field: units, accrual_cur Table: acct_sub_accts (_hist) Field: weight_factor Table: assets (_hist) Field: prc_cur
	PE Current – weighted harmonic average	Table: assets (_hist) Field: pe_cur
	PEG Payback – weighted harmonic average	Table: asset_equity_analytics(_hist) Field: peg_payback
	PEG Ratio – weighted harmonic average	Table: asset_equity_analytics(_hist) Field: peg_ratio
	Price/Book Value – weighted harmonic average	Table: asset_equity_analytics(_hist) Field: pb
	Price/Earnings Ratio TTM – weighted harmonic average	Table: asset_equity_analytics(_hist) Field: pe_ttm
	Price/Free Cash Flow TTM – weighted harmonic average	Table: asset_equity_analytics(_hist) Field: pc_ttm
	Price/Sales Ratio – weighted harmonic average	Table: asset_equity_analytics(_hist) Field: ps
	Quick Ratio – weighted average	Table: asset_equity_analytics(_hist) Field: quick_ratio
	R Squared – weighted average	Table: asset_equity_analytics(_hist) Field: r_squared
	Return on Equity – weighted average	

		Table: asset_equity_analytics(_hist) Field: roe
	Shares Outstanding – weighted average	Table: asset_equity_analytics(_hist) Field: shares_outstanding
	Sharp Ratio – weighted average	Table: asset_equity_analytics(_hist) Field: sharp_ratio
	Standard Deviation – weighted average	Table: asset_equity_analytics(_hist) Field: std
	Tax Cost – straight sum of the tax cost of the holding, calculated as tax_cost * weight factor. Weight factor is included in the calculation to handle fixed % models.	Table: acct_assets (_hist) Field: tax_cost Table: acct_sub_accts (_hist) Field: weight_factor
5	Shared Report Footer	Documented separately

Report Parameters

InvestEdge reports are built using parameters that may be hard-coded to specific values across a client installation, but may also be configured so that users may select a value at run time. Parameters allow for the specification of which assets classes may show on a given report, what filters are available at run time, or what charts or graphs will show on the report.

This section describes the function of all parameters, making note of which are Admin Only, which are User options, and which can be configured as either Admin or User.

Parameter	Description	Default Value
FRONT-END PARAMETERS	Parameters that are automatically displayed on the User Interface without any configuration.	
Include Funds (@bIncludeFunds)	Whether or not funds should be included in the report calculations. This parameter does not affect the Sectors section, which never includes funds.	0
Include Section - Capitalizations (@bShowCaps_EF)	Whether or not to include fundamentals for equity capitalization.	1
Include Section - Sectors (@bShowSectors_EF)	Whether or not to include fundamentals for stock sectors.	1

Include Section - Styles (@bShowStyles_EF)	Whether or not to include fundamentals for equity styles.	1
Include Section - Subcategories (@bShowSubcats_EF)	Whether or not to include fundamentals for equity sub categories.	1
Include Zeros (@bIncludeZeros)	Whether or not to include zeros on a section of the report.	0
Include Proposed Trades	Whether or not to include Proposed Trades in the Report	do not include (deselected)
Exclude Restricted Holdings	Whether or not to exclude Restricted Holdings in the Report	include restricted holdings (deselected)
Show SMA Detail {?@show_product_detail_se	Select this check box to show SMA details in the report. Note that this parameter only affects consolidated accounts. Other account types always show SMA details.	0
ADMIN PARAMETERS	Available upon configuration by Admin on the back-end.	
Account Code Prefix {?sAcctCdPrefix}	Text to include before the account number in the header/footer. A space will automatically be appended to the value entered for this parameter.	Account
Account ID (@acct_id)	InvestEdge ID of the account for which the report is run.	#acct_id#
Accruals Footnote (sAccrualsFootnote)	Text for the footnote about accruals.	Market values include accruals
Disclaimer First Page Only {?iDisclaimerFirstPageOnly}	If the disclaimer should appear on the first page only, set this variable to 1 (TRUE). Otherwise set to 0(FALSE).	1
Disclaimer Report ID {?@disclaimer_rpt_id}	ID indicating which report should be queried for the disclaimer text.	-1
Disclaimer Report Text ID {?@disclaimer_rpt_text_id}	ID indicating which text section to use for the disclaimer text in the footer. Text sections are from the report referenced by Disclaimer Report ID.	1
End Date {?@dt_end_monthly}	Indicates the end date for the report.	-1
End Date (@dt_end_daily)	End date for the report. Used when report allows intra-month end dates.	1/1/1950.
First Column Header Text (col0_header_text)	Text for the header for the first column of the report.	Name
Include Accruals (@include_accruals)	Whether or not to include accruals in market values.	0
Include	Whether or not to include or exclude **Uncategorized Securities (Assets).** Any **Securities** that do no have a **Stock**	1

Uncategorized Securities (Assets)	**Sector, Style** or **Cap** attribute assigned to them are **Uncategorized.** Including uncategorized **Securities** will apply to all **Securities,** not just **Funds. Administrators** have the ability to customize the name of this **Parameter** for each **Report** because some **Reports** combine **Stock Sector, Style** and **Cap. Uncategorized Securities** will not be grouped with **Other Securities.**	(include)
Maximum Width (@max_cumulative_width)	Maximum width, in inches, available for the dynamic columns in this report.	8
Report Columns (@rpt_column_list)	Ordered CSV list of rpt_column_id values. In order to utilize dynamic columns, this must be configured as a runtime list variable with a value of #column_list1#.	#column_list1#
Report Date (dtDataDate)	Date displayed in the header/footer.	#dtMarketClose#
Report Header First Page Only (bHeaderFirstPageOnly)	Indicates to show the report header on the first page of the report only.	1
Report Title (sReportTitle)	Report title to display in the header/footer.	Equity Fundamentals
Restricted Holdings Footnote Connector Text (sRestrHoldFootnoteConnector)	Text to use in the footnote about restricted holdings. This text will connect the note about restricted holdings to the rest of the footnote.	less
Section Footer Text (section_footer_text)	Text to display in the section footer total line. Normally provided by the procedure that runs the report. This parameter allows for override of that value.	Default is blank.
Section Header Text (section_header_text)	Text to display in the section header. Normally provided by the procedure that runs the report. This parameter allows for override of that value.	Default is blank.
Show Account Code {?bShowAcctCd}	Whether or not to show the account code in the header/footer.	1
Show Account Name {?bShowAcctNm}	Whether or not to show the account name in the header/footer.	1
Show End Date (@bShowEndDate)	Determines whether or not the end date is shown with the title of the report. Set to 1 (TRUE) for Historical Equity Fundamentals.	0
Show Grand Total (show_grand_total)	Select this option to show the grand total line. This parameter is not intended to be exposed to the user.	1
Style Set ID (@rpt_style_id)	Style Set ID.	1
Sub-Account Position Types (@lstCNSAcctAssetTypesSub)	The types of positions to summarize for any sub-accounts. Usually only 1 - regular holdings.	1
Uncategorized Stock Cap Label {?uncategorized_nm_cap	Label to use in the report for asset groupings that don't have an assigned stock cap.	Uncategorized
Uncategorized Stock Style Label {?uncategorized_nm_style}	Label to use in the report for asset groupings that don't have an assigned stock style.	Uncategorized

Use Month End {?@use_month_end}	Indicates the report should use month end of the indicated end date.	1
Use Reconciled Date {?@use_reconciled_date}	Indicates the report should use reconciled date. Overrides End Date parameter.	0

Default Report Columns

For this **Report,** clients can modify the columns displayed and order in which they are displayed. The list of available columns is an administrative function (**Admin>Reports>Dynamic Reports> "Report Name">Columns** screen).

> **NOTE**: If no data is available the **Report** will display a dash (-) in that column.

Column	Description
% of Total Account	% Total Account = asset market value / total account market value
Accrual	Accrual
Alpha	Equity Analytics
Average Daily Volume	Equity Analytics
BETA	Equity Analytics
Current Ratio	Equity Analytics
Current Yield	Current Yield
Debt to Capital	Equity Analytics
Dividend Yield	Equity Analytics
EPS Current	EPS Current
Estimated 5 Year EPS Growth	Equity Analytics
Estimated Annual Income	
Forecasted Book Value Growth	Equity Analytics
Forecasted Cash Flow Growth	Equity Analytics
Forecasted Earnings Growth	Equity Analytics
Forecasted P/E	Equity Analytics. Uses harmonic average. Should use Summary Type = No Summary.
Forecasted Revenue Growth	Equity Analytics
Foreward P/E	Equity Analytics. Uses harmonic average. Should use Summary Type = No Summary.
Gain/Loss	Gain/Loss
Leverage Ratio	Equity Analytics
Market Capitalization (BB)	Equity Analytics - market capitalization in billions.
Market Capitalization (MM)	Equity Analytics - market capitalization in millions.
Market Value	The dollar value of the holding, calculated as units * prc_cur * weight_factor. Weight factor is included in the calculation to handle fixed % models. Includes accruals if indicated by parameter setting

	((units * prc_cur) + accrual_cur) * weight_factor
PE Current	Equity Analytics. Uses harmonic average. Should use Summary Type = No Summary.
PEG Payback	Equity Analytics. Uses harmonic average. Should use Summary Type = No Summary.
PEG Ratio	Equity Analytics. Uses harmonic average. Should use Summary Type = No Summary.
Price/Book Value	Equity Analytics. Uses harmonic average. Should use Summary Type = No Summary.
Price/Earnings Ratio TTM	Equity Analytics. Uses harmonic average. Should use Summary Type = No Summary.
Price/Free Cash Flow TTM	Equity Analytics. Uses harmonic average. Should use Summary Type = No Summary.
Price/Sales Ratio	Equity Analytics. Uses harmonic average. Should use Summary Type = No Summary.
Quick Ratio	Equity Analytics.
R Squared	Equity Analytics.
Return on Equity	Equity Analytics.
Shares Outstanding	Equity Analytics.
Sharpe Ratio	Equity Analytics.
Standard Deviation	Equity Analytics.
Tax Cost	Tax cost of the holding, calculated as tax_cost * weight factor. Weight factor is included in the calculation to handle fixed % models.

Return to the Reports page.