Company Ticker:

Ticker: Recommendation: «recommendation»

Country: «country» Target Price: «target price»

Industry: «industry» Analyst Target: «analyst\_consensus»

Sector: «sector» Number of Analysts: «nr\_analyst»

Stock Price: Div. Yield: «div\_yield»

## Description

## Key Ratios

|  |  |  |  |
| --- | --- | --- | --- |
|  | «ticker» | **Industry** | **Sector** |
| Gross Margin | «gross\_company» |  |  |
| Operating Margin |  |  |  |
| NI Margin |  |  |  |
| ROA |  |  |  |
| ROE |  |  |  |
| D/E |  |  |  |
| Trailing PE |  |  |  |
| Price-to-Book |  |  |  |
| EV-to-EBITDA |  |  |  |

## DCF Valuation - FCFF and FCFE

|  |  |
| --- | --- |
| Percentile- 25 | Mean Value |
|  |  |

[monte\_carlo]

Figure 1. Monte Carlo Simulation of DCF Analysis

## Valuation Models

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  | Model A (DCF Valuation) | | | Model B (GGM Valuation) | |
| Assumptions | A1 | A2 | A3 | B1 | B2 |
| Target Price | «target\_price\_a1» | «target\_price\_a2» | «target\_price\_a3» | «target\_price\_b1» | «target\_price\_b2» |
| Potential Up(Down)side | «potential\_ret\_a» | «potential\_ret\_b» | «potential\_ret\_c» | «potential\_ret\_d» | «potential\_ret\_e» |

## Models Assumption

## Model (A)

* Assumes a cost of equity of «cost\_of\_equity» calculated using CAPM.
* Assumes cost of capital of «wacc» calculated using WACC.
* Retrieves the FCF from Yahoo Finance API.

### A1.

* Assumes a perpetual growth rate of 2%.

### A2.

* Assumes implied growth rate derived from PEG for 1 year
* Assumes a perpetual growth rate of 2%.

### A3.

* Assume average growth rate on revenue for the last 3 years for the following 5 years .
* Assumes a perpetual growth rate of 2%.

## Model (B)

* Assumes a cost of equity of «cost\_of\_equity» calculated using CAPM.
* Assumes cost of capital of «wacc» calculated using WACC.
* Retrieves the FCF from Yahoo Finance API.

### B1.

* Assumes a perpetual growth rate of 2%.

### B2.

* H-Model is used, where H = 5 years.
* Short term growth rate derived from Sustainable Growth rate (SGR) of the company.
* Long term rate converges to industry SGR.

## Monte Carlo Simulation

* Retrieves data from Alpha Vantage API.
* Randomly generate inputs assuming a normal distribution for each input
  + 1000 Iterations
  + Sensitivity inputs:
    - Revenue growth rate
    - EBIT Margin
    - Working Capital to Revenue ratio
    - CAPEX to Revenue ratio