

The following model screens auto manufacturers and suppliers from the [Russel 3000 Stock Index](#)  
Data was collected via the Bloomberg Terminal and imported via the Bloomberg Excel add-in

#### ***Profitability and Growth Factors***

[Sales Growth](#) Average 3-Year annual growth in Sales  
[Gross Margin](#)  $((\text{Revenue} - \text{Cost of Goods Sold}) / \text{Revenue}) * 100$

#### ***Risk Factors***

[Debt to EBITDA](#) Measures a company's debt exposure- ability to repay it's debts  
*Debt / EBITDA (Earnings before Interest, Taxes, Depreciation, and Amortization)*

#### ***Valuation Factors***

[EV to EBITDA](#) Calculates the fair market value of a company  
*Enterprise Value / EBITDA*

Ticker	Company Name	GICS SubIndustry Name	Market Cap (Billions)
APTV UN Equity	Aptiv PLC	Auto Parts & Equipment	\$ 20.19
AXL UN Equity	American Axle & Manufacturing Holdings Inc	Auto Parts & Equipment	\$ 1.32
BWA UN Equity	BorgWarner Inc	Auto Parts & Equipment	\$ 8.64
CPS UN Equity	Cooper-Standard Holdings Inc	Auto Parts & Equipment	\$ 0.77
DAN UN Equity	Dana Inc	Auto Parts & Equipment	\$ 2.58
DORM UW Equity	Dorman Products Inc	Auto Parts & Equipment	\$ 2.81
F UN Equity	Ford Motor Co	Automobile Manufacturers	\$ 39.70
FOXF UW Equity	Fox Factory Holding Corp	Auto Parts & Equipment	\$ 3.02
GM UN Equity	General Motors Co	Automobile Manufacturers	\$ 52.42
GNTX UW Equity	Gentex Corp	Auto Parts & Equipment	\$ 6.17
LCII UN Equity	LCI Industries	Auto Parts & Equipment	\$ 2.21
LEA UN Equity	Lear Corp	Auto Parts & Equipment	\$ 8.60
MOD UN Equity	Modine Manufacturing Co	Auto Parts & Equipment	\$ 0.70
MPAA UW Equity	Motorcar Parts of America Inc	Auto Parts & Equipment	\$ 0.33
SMP UN Equity	Standard Motor Products Inc	Auto Parts & Equipment	\$ 1.02
SRI UN Equity	Stoneridge Inc	Auto Parts & Equipment	\$ 0.90
TEN UN Equity	Tenneco Inc	Auto Parts & Equipment	\$ 0.85
THO UN Equity	Thor Industries Inc	Automobile Manufacturers	\$ 3.13
THRM UW Equity	Gentherm Inc	Auto Parts & Equipment	\$ 1.39
TOWR UN Equity	Tower International Inc	Auto Parts & Equipment	\$ 0.39
TSLA UW Equity	Tesla Inc	Automobile Manufacturers	\$ 39.83
VC UW Equity	Visteon Corp	Auto Parts & Equipment	\$ 1.52
WGO UN Equity	Winnebago Industries Inc	Automobile Manufacturers	\$ 1.21

Ticker	Name	SALES_3YR_AVG_GROWTH	GROSS_MARGIN	TOT_DEBT_TO_EBITDA
APT UN Equity	Aptiv PLC	-0.69	18.91	2.31
AXL UN Equity	American Axle & Manufacturing Holdings Inc	25.3	15.69	6.94
BWA UN Equity	BorgWarner Inc	9.51	21.17	1.42
CPS UN Equity	Cooper-Standard Holdings Inc	2.79	15.25	2.56
DAN UN Equity	Dana Inc	10.94	14.21	4.01
DORM UN Equity	Dorman Products Inc	6.64	38.34	0.21
F UN Equity	Ford Motor Co	2.35	9.11	13.63
FOXF UN Equity	Fox Factory Holding Corp	19.36	33.19	0.75
GM UN Equity	General Motors Co	2.84	17.95	5.12
GNTX UN Equity	Gentex Corp	5.95	37.65	0
LCI UN Equity	LCI Industries	20.95	21.02	1.1
LEA UN Equity	Lear Corp	5.17	10.96	1.41
MOD UN Equity	Modine Manufacturing Co	18.76	16.52	2.7
MPAA UN Equity	Motorcar Parts of America Inc	8.75	18.86	6.97
SMP UN Equity	Standard Motor Products Inc	4.06	28.64	1.37
SRI UN Equity	Stoneridge Inc	10.49	29.63	0.98
TEN UN Equity	Tenneco Inc	13.15	14.38	6.67
THO UN Equity	Thor Industries Inc	29.15	13.98	6.25
THRM UN Equity	Gentherm Inc	6.63	28.38	0.9
TOWR UN Equity	Tower International Inc	-3.5	12.34	3.37
TSLA UN Equity	Tesla Inc	74.5	18.83	5.35
VC UN Equity	Visteon Corp	-2.74	13.77	2.61
WGO UN Equity	Winnebago Industries Inc	29.62	14.87	1.44

EV_TO_EBITDA	Forecast EV to EBITDA	Forecast - Actual	Forecast / Actual
12.02	6.94	-5.08	0.58
9.12	11.04	1.92	1.21
6.64	9.22	2.58	1.39
3.95	6.13	2.18	1.55
8.2	7.40	-0.80	0.90
15.66	15.14	-0.52	0.97
2.74	6.54	3.80	2.39
25.42	15.31	-10.11	0.60
2.53	7.86	5.33	3.11
9.67	14.71	5.04	1.52
9.04	10.91	1.87	1.21
5.26	4.54	-0.72	0.86
6.85	9.22	2.37	1.35
19.35	9.64	-9.71	0.50
9.3	11.25	1.95	1.21
7.35	12.56	5.21	1.71
7.34	8.52	1.18	1.16
15.11	10.81	-4.30	0.72
11.07	11.43	0.36	1.03
4.92	4.20	-0.72	0.85
19.03	19.72	0.69	1.04
8.68	4.68	-4.00	0.54
7.33	9.98	2.65	1.36

## Regression Output

### Regression Statistics

Multiple R	67%
R Square	45%
Adjusted R Square	36%
Standard Error	4.54
Observations	23

### ANOVA

	df	SS
Regression	3	321.55
Residual	19	391.03
Total	22	712.58

### Coefficients Standard Error

Intercept	(0.93)	4.00
Sales Growth	0.16	0.06
Gross Margin	0.39	0.15
Debt to EBITDA	0.26	0.39

<i>MS</i>	<i>F</i>	<i>Significance F</i>
107.18	5.21	0.01
20.58		

<i>t Stat</i>	<i>P-value</i>	<i>Lower 95%</i>	<i>Upper 95%</i>	<i>Lower 95.0%</i>	<i>Ipper 95.0%</i>
(0.23)	0.82	(9.31)	7.44	(9.31)	7.44
2.67	0.02	0.03	0.28	0.03	0.28
2.67	0.02	0.08	0.69	0.08	0.69
0.68	0.50	(0.55)	1.07	(0.55)	1.07

# Model Output

