

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)
APT 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 UN Equity	Dorman Products Inc	Auto Parts & Equipment	\$ 2.81
F UN Equity	Ford Motor Co	Automobile Manufacturers	\$ 39.70
FOXF UN Equity	Fox Factory Holding Corp	Auto Parts & Equipment	\$ 3.02
GM UN Equity	General Motors Co	Automobile Manufacturers	\$ 52.42
GNTX UN Equity	Gentex Corp	Auto Parts & Equipment	\$ 6.17
LCI 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 UN 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 UN Equity	Gentherm Inc	Auto Parts & Equipment	\$ 1.39
TOWR UN Equity	Tower International Inc	Auto Parts & Equipment	\$ 0.39
TSLA UN Equity	Tesla Inc	Automobile Manufacturers	\$ 39.83
VC UN 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
APTV 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 UW Equity	Dorman Products Inc	6.64	38.34	0.21
F UN Equity	Ford Motor Co	2.35	9.11	13.63
FOXF UW Equity	Fox Factory Holding Corp	19.36	33.19	0.75
GM UN Equity	General Motors Co	2.84	17.95	5.12
GNTX UW Equity	Gentex Corp	5.95	37.65	0
LCII 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 UW 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 UW Equity	Gentherm Inc	6.63	28.38	0.9
TOWR UN Equity	Tower International Inc	-3.5	12.34	3.37
TSLA UW Equity	Tesla Inc	74.5	18.83	5.35
VC UW Equity	Visteon Corp	-2.74	13.77	2.61
WGO UN Equity	Winnebago Industries Inc	29.62	14.87	1.44

Ticker2	EV_TO_EBITDA	Forecast EV to EBITDA	Forecast - Actual	Forecast / Actual
APTV UN Equity	12.02	6.94	-5.08	0.58
AXL UN Equity	9.12	11.04	1.92	1.21
BWA UN Equity	6.64	9.22	2.58	1.39
CPS UN Equity	3.95	6.13	2.18	1.55
DAN UN Equity	8.2	7.40	-0.80	0.90
DORM UW Equity	15.66	15.14	-0.52	0.97
F UN Equity	2.74	6.54	3.80	2.39
FOXF UW Equity	25.42	15.31	-10.11	0.60
GM UN Equity	2.53	7.86	5.33	3.11
GNTX UW Equity	9.67	14.71	5.04	1.52
LCII UN Equity	9.04	10.91	1.87	1.21
LEA UN Equity	5.26	4.54	-0.72	0.86
MOD UN Equity	6.85	9.22	2.37	1.35
MPAA UW Equity	19.35	9.64	-9.71	0.50
SMP UN Equity	9.3	11.25	1.95	1.21
SRI UN Equity	7.35	12.56	5.21	1.71
TEN UN Equity	7.34	8.52	1.18	1.16
THO UN Equity	15.11	10.81	-4.30	0.72
THRM UW Equity	11.07	11.43	0.36	1.03
TOWR UN Equity	4.92	4.20	-0.72	0.85
TSLA UW Equity	19.03	19.72	0.69	1.04
VC UW Equity	8.68	4.68	-4.00	0.54
WGO UN Equity	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	MS	F	Significance F
Regression	3	321.55	107.18	5.21	0.01
Residual	19	391.03	20.58		
Total	22	712.58			

	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	(0.93)	4.00	(0.23)	0.82	(9.31)	7.44	(9.31)	7.44
Sales Growth	0.16	0.06	2.67	0.02	0.03	0.28	0.03	0.28
Gross Margin	0.39	0.15	2.67	0.02	0.08	0.69	0.08	0.69
Debt to EBITDA	0.26	0.39	0.68	0.50	(0.55)	1.07	(0.55)	1.07

Model Output

