KPMG

KPMG Valuation Data Source

Relevant cost of capital parameters at a glance

A KPMG Deal Advisory Valuation product

KPMG Valuation Data Source
Relevant cost of capital parameters at a glance

The KPMG Valuation Data Source provides all important cost of capital parameters at the push of a button. In just a few steps, the exact cost of capital is derived on the basis of an individual peer group.
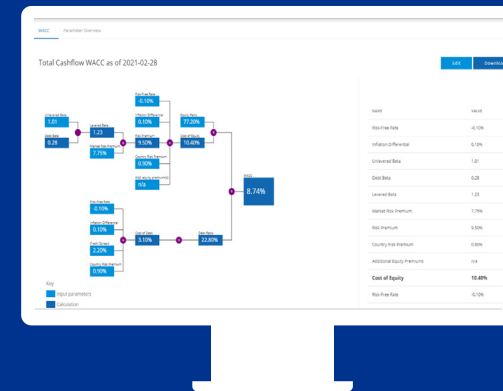
The features at a glance

Precise cost of capital (WACC or cost of equity) at the push of a button

Analytics of individual capital market parameters in 150 countries

Immediate access to industry betas for approx. 70 sectors

Access to a monthly updated database of >17,500 companies worldwide

Request a demo now!

- ☑ **Reliable data from a single source**
- ☑ **Updated monthly**
- ☑ **Available at any time**
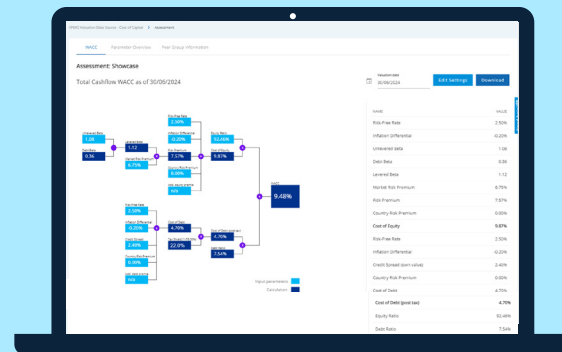- ☑ **Unlimited number of queries**
- ☑ **Export as MS Excel and as PDF**

The KPMG Valuation Data Source is a suite that combines 2 apps. These enable specific, time-saving analyses.

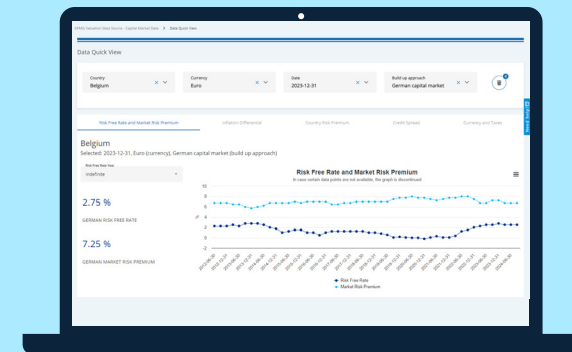## KPMG Valuation Data Source

01

Cost of Capital (WACC) App

The central app to derive **cost of capital** based on an **individual peer group** that enables deep analysis of the **WACC, CoE or CoD.**
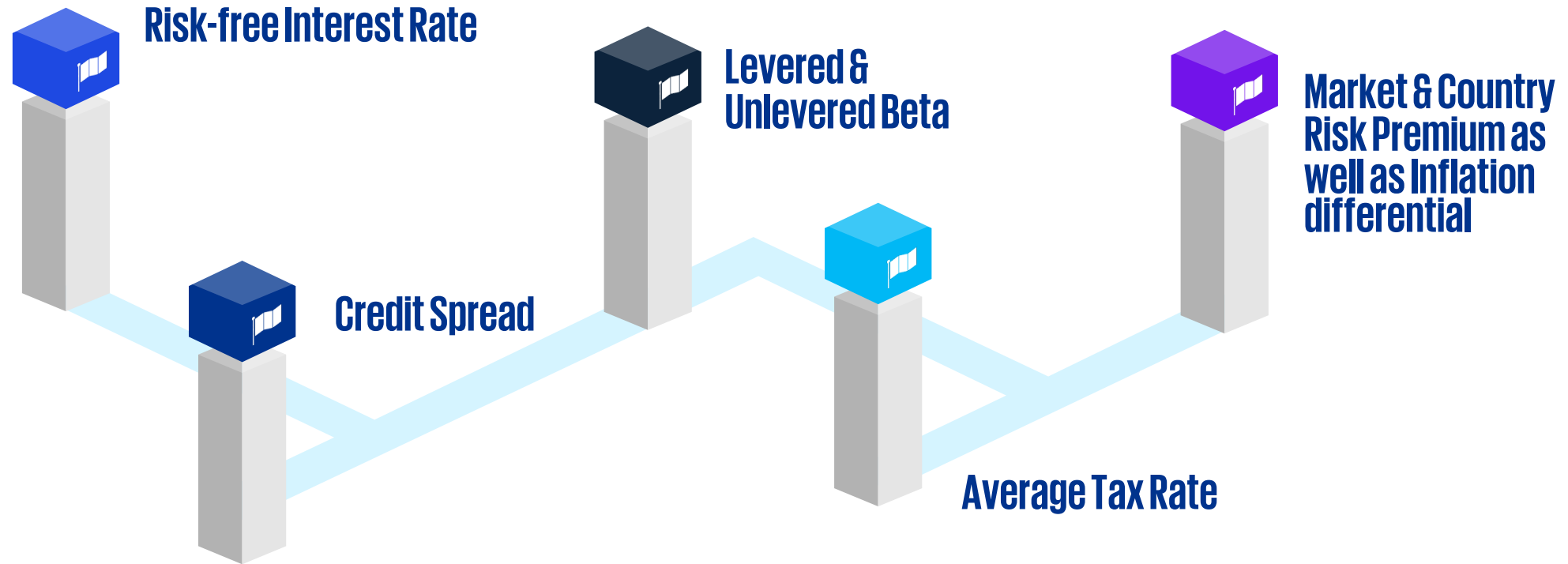

02

Capital Market Data App

The app for **country-specific capital market parameters** for advanced analysis.

The Valuation Data Source is a suite of apps enabling both rapid and in-depth analyses. All data comes from a single source and KPMG experts ensure its reliability.

I. Cost of Capital App (WACC)

Available cost of capital parameters in the Cost of Capital (WACC) App

Risk-free Interest Rate

Levered & Unlevered Beta

Market & Country Risk Premium as well as Inflation differential
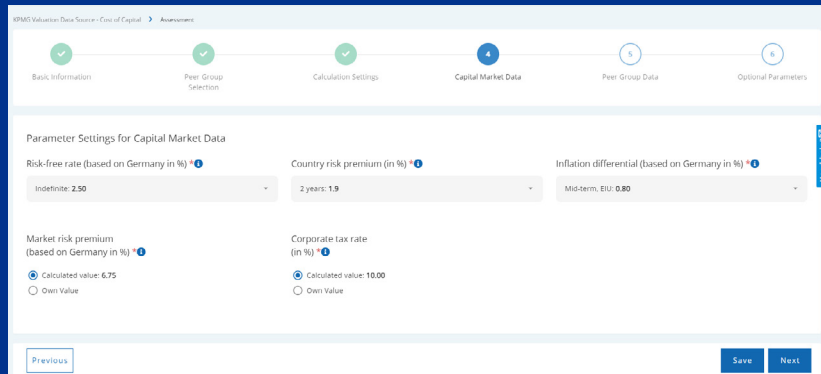
Credit Spread

Average Tax Rate

With the help of the KPMG Cost of Capital App, companies can adapt all cost of capital parameters to their own situation in order to derive a precisely tailored cost of capital.

Derive customized cost of capital in only 6 steps

Calculation Settings

Select your preferred WACC type, build up approach and beta calculation settings.

Peer Group Data

Choose parameter settings for peer group data. Here, you can analyze beta factors, equity ratio and credit spread as well as exclude potential outliers from your cost of capital derivation.

Optional Parameters

Option to include additional equity or debt premia into the. analysis

Basic Information

Choose your preferred reference date, set the country and corresponding currency.

01

03

05

06

02

04

Peer Group Selection

Select individual peer group. Here, comprehensive search and filter options by region and industry are available to help.

Capital Market Data

Choose parameter settings for capital market data. You can decide flexibly whether you want to use calculated data or incorporate your own values into the analysis.

Sneak peek into the tool


Full flexibility

Customers can decide flexibly per parameter whether they want to use calculated data or incorporate their own values into the analysis.

Efficient Input

The app guides users in a few steps to derive the exact cost of capital. In addition to the individual peer group, the calculation and parameters as well as their settings can be adapted to each and every situation.

Transparent Result

The dashboard not only shows the final result but also all components of the WACC or cost of equity tree.
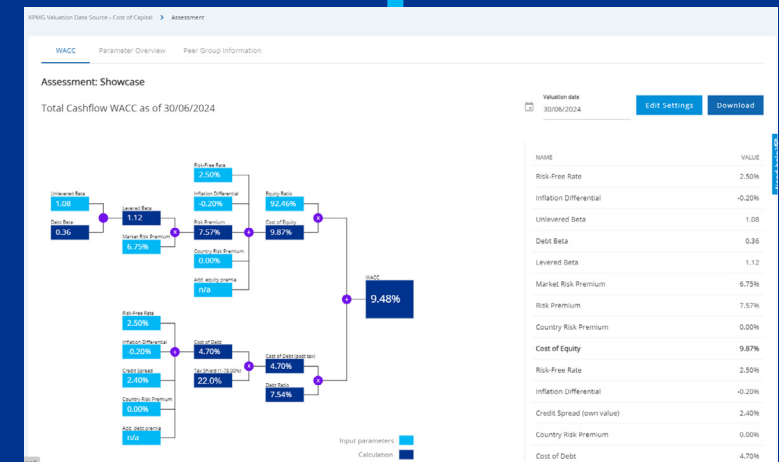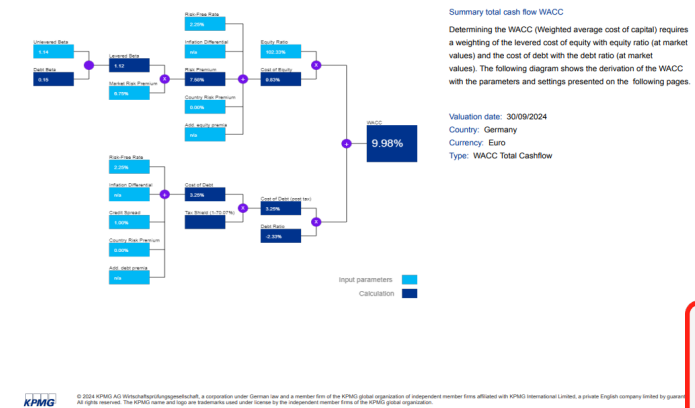
Download

PDF-Export

All data can be exported to a PDF report at the touch of a button and sent to the auditor together with the documentation.
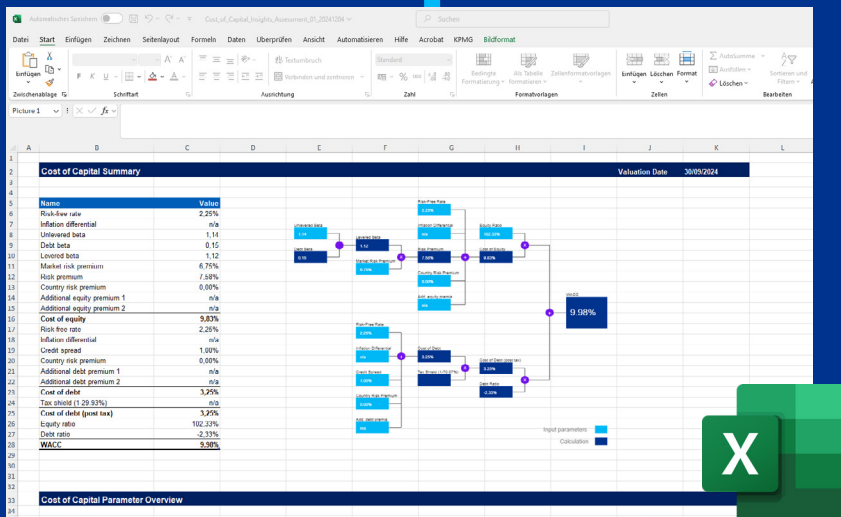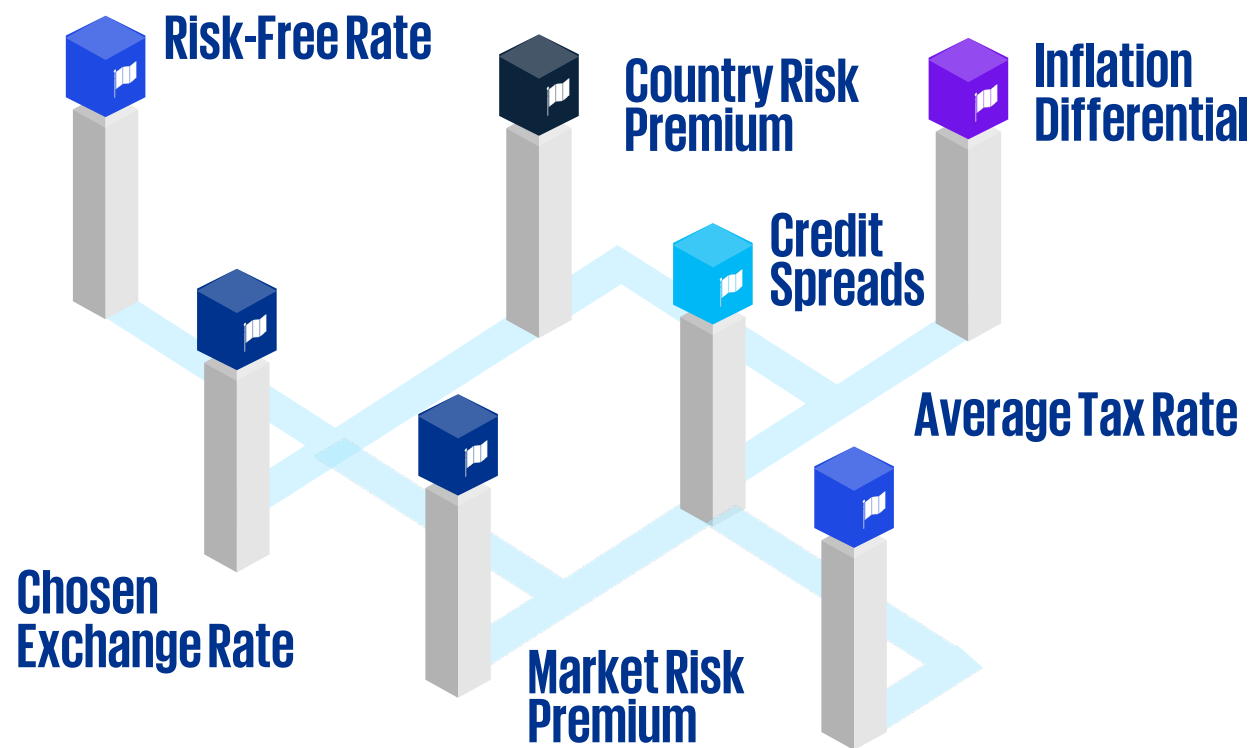

MS Excel export for further processing

For additional independent analyses, it is also possible to download all data in MS Excel format.

II. Capital Market Data App

Available cost of capital parameters

Risk-Free Rate

Country Risk Premium

Inflation Differential

Credit Spreads

Average Tax Rate

Chosen Exchange Rate

Market Risk Premium

Areas of application & possibilities

- Deeper analysis of individual countries
- These options are available for credit spreads:
    - Selection of sector (Corporate vs. Financial Services)
    - Selection of ratings (AAA to CCC)
    - Selection of tenure (1 to 30 years)
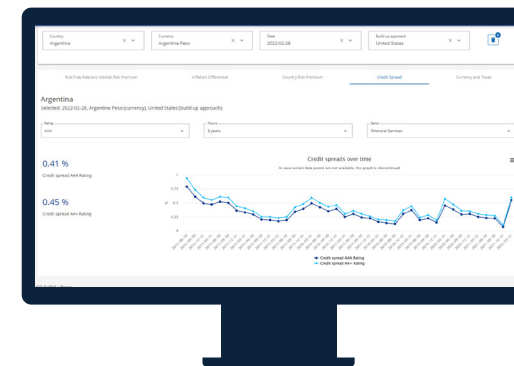
The download function of the Capital Market Data App allows the download of all cost of capital parameters of all or selected countries. Query settings can be saved for maximum efficiency.

Available product service plans

Self Service

- Structured onboarding process with an expert
- Independent access to the tool
- Introduction to the content of the tool
- Independent input of data
- Independent analysis and creation of individual reports

Managed Service

In addition to tool access:

- Expert support for setup (esp. selection of peer group companies)
- Personal presentation & discussion of the data at a desired point in time during the year
- Standardized summary of work results (Executive Summary)

→ Only for **non-audit clients**

Tailored Service

In addition to Managed Service:

- Tailored parameter derivations or background research & special analyses (e.g. on beta factor changes, outliers or high-risk countries)
- Provision of additional data (e.g. daily liabilities, balance sheet ratios)
- Appraisal of statistical data
- Individual documentation

→ Only for **non-audit clients**

*The ideal display of the tool is via Edge or Chrome browser.

Security & Certifications

External certification

SOC3 / SOC2 / ISO27001 certification External independent audit (BDO) Continuous internal reviews

Architecture

Strong encryption

Isolated environments

Auto-scaling infrastructure to ensure consistent performance even with erratic usage patterns

Choose your data geography to minimize latency and optimize performance

Organization

Ring-fenced ops organization

Documented procedures

Background verification

Approvals enforced in workflow systems

Controls

Robust control framework in line with SOC2 and ISO27001 standards

Controls tested multiple times per year

Automated monitoring and logging

Microsoft Azure Data Centres

Your contacts

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