

Livermore Investments Group Ltd, Road Town (LIV:LN)



London
Stock Exchange

Financials/Asset Managers and Custodians

Price: 28.30

Report Date: March 27, 2024

Business Description and Key Statistics

Livermore Investments Group Limited is a British Virgin Islands-based investment company. The Company's primary investment objective is to generate high current income and regular cash flows. The financial portfolio is constructed around fixed income instruments such as collateralized loan obligations (CLOs) and other securities or instruments with exposure primarily to senior secured and usually broadly syndicated United States loans. The Company has a long-term oriented investment philosophy and invests primarily with a buy-and-hold mentality, though from time to time the Company will sell investments to realize gains or for risk management purposes.

Website: <http://www.livermore-inv.com/>

ICB Industry: Financials

ICB Subsector: Asset Managers and Custodians

Address: Road town; PO Box 146
TORTOLA
VGB

Employees: 4

	Current	YTY % Chg
Revenue LFY (M)	-21	
EPS Diluted LFY	-0.15	
Market Value (M)	47	
Shares Outstanding LFY (000)	165,355	
Book Value Per Share	0.80	
EBITDA Margin %	38.80	
Net Margin %	26.6	
Long-Term Debt / Capital %	0.0	
Dividends and Yield TTM	0.03 - 10.60%	
Payout Ratio TTM %	0.0	
60-Day Average Volume (000)	14	
52-Week High & Low	48.10 - 28.30	
Price / 52-Week High & Low	0.59 - 1.00	

Price, Moving Averages & Volume



Livermore Investments Group Ltd, Road Town is currently trading at 28.30 which is 11.3% below its 50 day moving average price of 31.89 and 18.3% below its 200 day moving average price of 34.62.

LIV:LN is currently 41.2% below its 52-week high price of 48.10 and is trading at its 52-week low price of 28.30. Over the past 52-weeks, LIV:LN is down 41.2% while on a calendar year-to-date basis it is down 10.2%.

The Relative Strength Index (RSI) indicator for LIV:LN is currently 17.22. An RSI value of 70 and above is considered overbought and 30 and below oversold.

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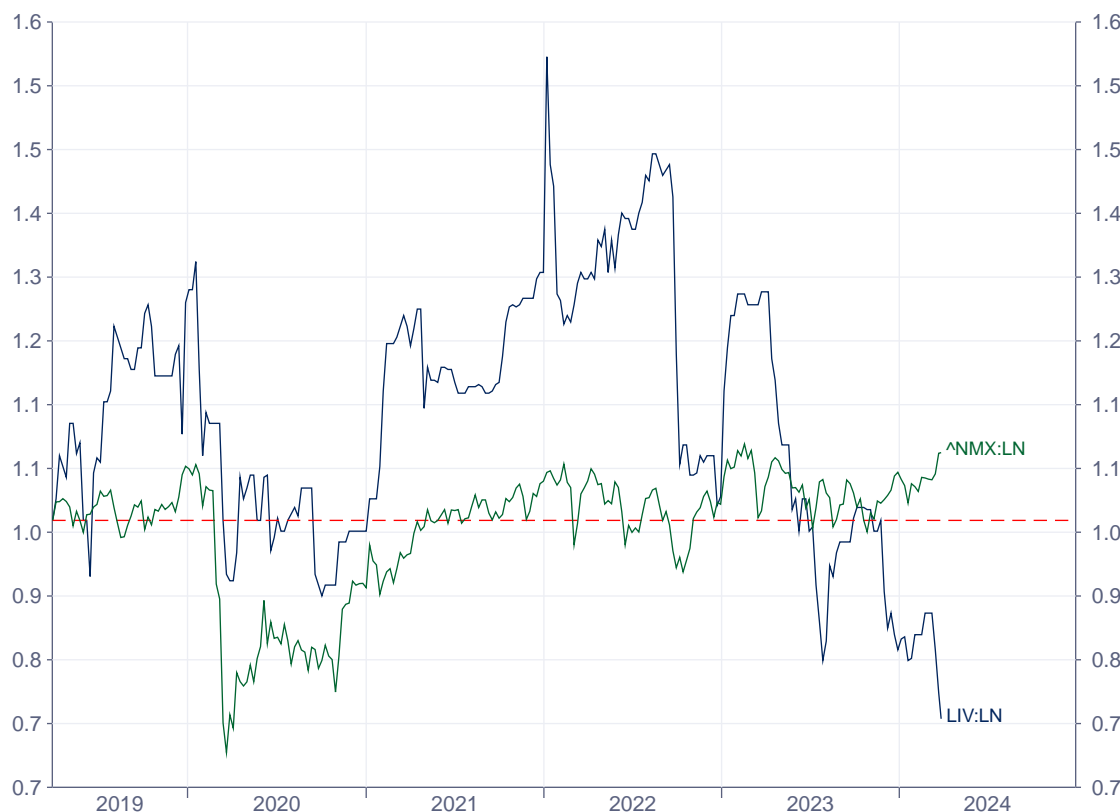
Price Performance, Technical Indicators & Risk Metrics

Price Performance	% Change	Difference vs FTSE 350	Technical Indicators	
1-Day %	-1.05	-1.08	50-Day Average Price	31.89
1-Week %	-3.08	-5.48	Price / 50-Day Average	0.89
4-Week %	-14.76	-18.81	200-Day Average Price	34.62
52-Week %	-41.16	-47.38	Price / 200-Day Average	0.82
Quarter-to-Date %	-10.16	-12.45	RSI - Relative Strength Index	17.22
Year-to-Date %	-10.16	-12.45	Risk Metrics	
Last Month %	6.41	6.64	Price Volatility	1.85
Last Quarter %	-16.22	-18.70	Sharpe Ratio	-0.05
Last Calendar Year %	-18.39	-22.27	Sortino Ratio	-0.08

5-Year Price Performance vs. FTSE 350

Livermore Investments Group Ltd, Road Town
FTSE 350 Index

Current: 0.75 CAGR: -5.5%
Current: 1.08 CAGR: 1.6%



Over the past five years, Livermore Investments Group Ltd, Road Town's stock price is down 24.5% which is 32.9% below the FTSE 350 Index performance of 8.4% over the same period. Livermore Investments Group Ltd, Road Town's cumulative annualized growth rate (CAGR) over the five year period has been -5.5% while that of the FTSE 350 Index has been 1.6%.

Over the past year, Livermore Investments Group Ltd, Road Town's stock price performance of -41.2% has underperformed that of the FTSE 350 Index by 47.4%. On a year-to-date basis, Livermore Investments Group Ltd, Road Town's stock price performance of -10.2% has underperformed the FTSE 350 Index by 12.5%.

Over the past week, Livermore Investments Group Ltd, Road Town's stock price performance of -3.1% has underperformed that of the FTSE 350 Index by 5.5%.

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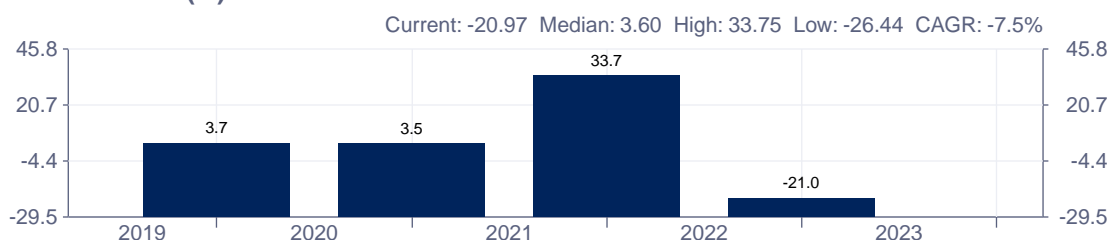
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Growth and Profitability Metrics

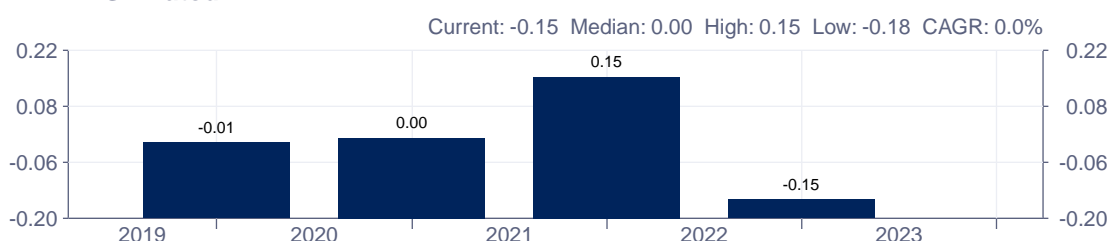
Historical Growth	3-Year	5-Year	10-Year	Profitability	Current	5-Year Average	10-Year Average
Revenues %		-25.4	-17.7	Gross Margin %	96.5		
Revenues Per Share %		-24.8	-15.7	EBITDA Margin %	38.8	88.0	66.4
EBITDA %	999.9	-34.0	-21.0	Pre-Tax Margin %	30.8	89.1	60.3
EPS Diluted %	999.9	-38.4	-19.8	Net Margin %	26.6	87.0	56.2
Free Cash Flow %	999.9	999.9	24.2	Return on Equity %	1.0	0.1	2.7
Cash from Operations %	-10.6	-8.5	-7.5	Return on Capital %	1.0	0.1	2.6
Book Value %	-1.3	-4.6	-1.1	Return on Assets %	0.9	0.1	2.3

Revenue (M)



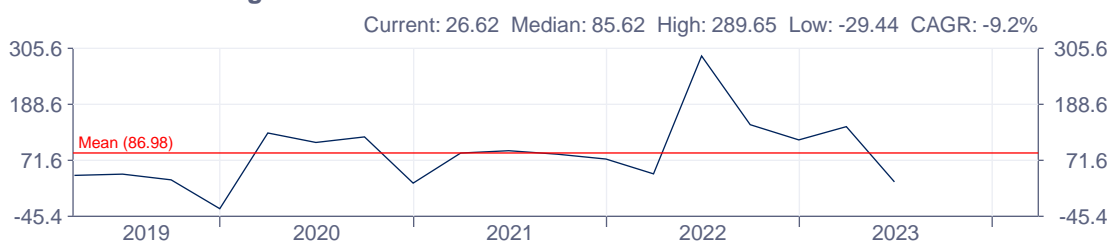
Livermore Investments Group Ltd, Road Town's cumulative annualized revenue growth rate over the charted period is -7.5%. This compares to cumulative annualized growth of % over the past 3 years.

EPS Diluted



Livermore Investments Group Ltd, Road Town's cumulative annualized EPS growth rate over the charted period is 0.0%. This compares to cumulative annualized growth of 999.9% over the past 3 years.

Net Profit Margin %



Livermore Investments Group Ltd, Road Town's net profit margin of 26.6% is 60.4% below the period's mean net margin of 87.0%. During the charted period, the observed net profit margin high and low were 289.7% and -29.4% respectively.

Return on Equity %



Livermore Investments Group Ltd, Road Town's return on equity of 1.0% is 0.9% above the period's mean return on equity of 0.1%. During the charted period, the observed ROE high and low were 23.7% and -19.0% respectively.

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Financials/Asset Managers and Custodians

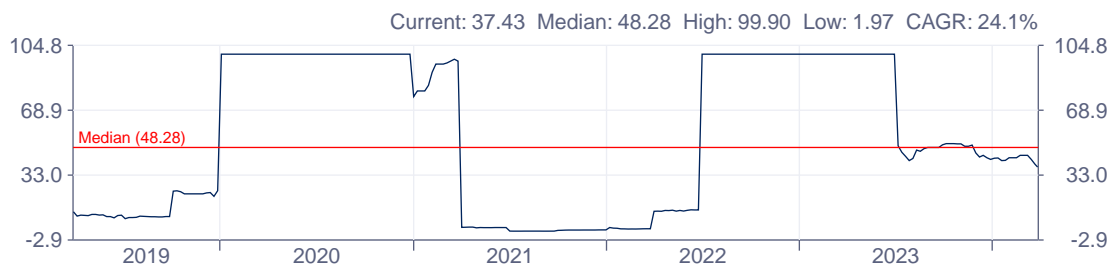
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Valuation Metrics

	Current	5-Year Median	10-Year Median		Current	5-Year Median	10-Year Median
Price / EPS TTM	37.4	48.3	15.8	Earnings Yield %	2.02	1.99	7.37
Price / Sales	10.0	3.1	3.5	Free Cash Flow Yield %	32.75	21.76	21.31
Price / Operating Cash Flow	36.0	46.4	15.7	Dividend Yield %	10.60	9.27	8.79
Price / Book Value	0.4	0.5	0.4	Enterprise Value / EBITDA	0.1	3.2	5.2

Price / EPS TTM



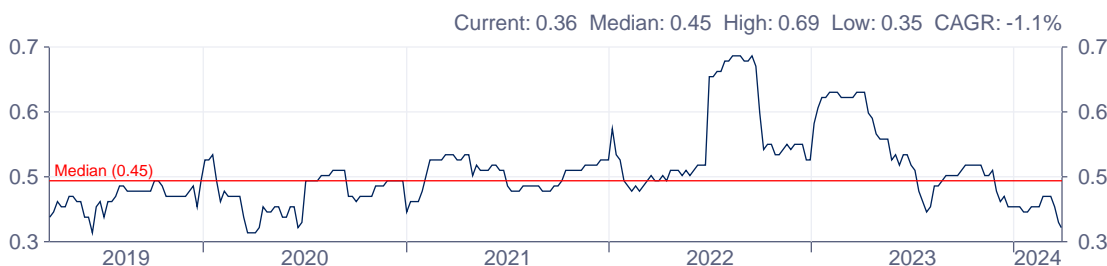
Livermore Investments Group Ltd, Road Town is trading at 37.43 times its EPS generated during the latest fiscal year. This multiple is below the historically observed median of 48.28, while high and low observations have been 99.90 and 1.97.

Price / Sales



Livermore Investments Group Ltd, Road Town is trading at a Price to Sales ratio of 9.96 based on sales generated during the latest fiscal year. This ratio is above the historically observed median ratio of 3.13, while high and low observations have been 23.58 and 0.01.

Price / Book Value



Livermore Investments Group Ltd, Road Town is trading at a Price to Book ratio of 0.36 based on book value at the latest fiscal year end. This ratio is below the historically observed median of 0.45, while high and low observations have been 0.69 and 0.35.

Free Cash Flow Yield %



Livermore Investments Group Ltd, Road Town has a Free Cash Flow Yield of 32.75% based on free cash flow generated during the latest fiscal year. This value is above the historically observed median yield of 21.76%, while high and low observations have been 32.75 and 15.71.

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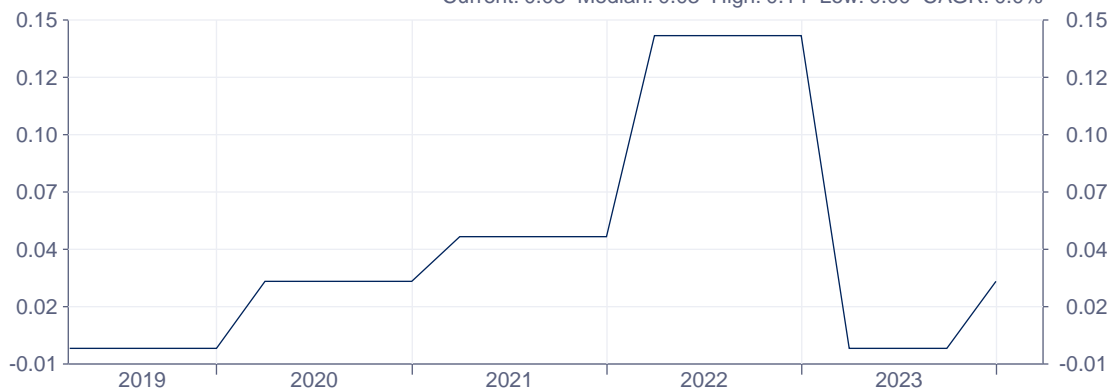
Dividends Data

Dividends Per Share TTM	0.03	Payout Ratio TTM %	0.00%	Dividend Yield TTM %	10.60%
Rate	Ex Date	Record Date	Payment Date	Currency	Note
0.030	30-11-2023	01-12-2023	29-12-2023	USD	
0.145	13-01-2022	14-01-2022	07-02-2022	USD	
0.049	18-03-2021	19-03-2021	16-04-2021	USD	
0.034	23-01-2020	24-01-2020	21-02-2020	USD	

Dividend Growth and Yield

Dividends Per Share TTM

Current: 0.03 Median: 0.03 High: 0.14 Low: 0.00 CAGR: 0.0%



Livermore Investments Group Ltd, Road Town's trailing 12-month dividend per share is 0.03 and its dividend has grown at a cumulative annualized rate of 0.0% over the charted period. This compares to dividend growth of -79.30% over the past year and cumulative annualized growth of -4.40% over the past 3 years.

Dividend Yield TTM %

Current: 10.60 Median: 9.27 High: 37.96 Low: 0.00 CAGR: -2.8%



Livermore Investments Group Ltd, Road Town's current dividend yield is 10.60% based on trailing 12 month dividends. The current yield is above the historically observed median of 9.27% and, over the charted time period, the observed high yield has been 37.96% and the observed low yield has been 0.00%.

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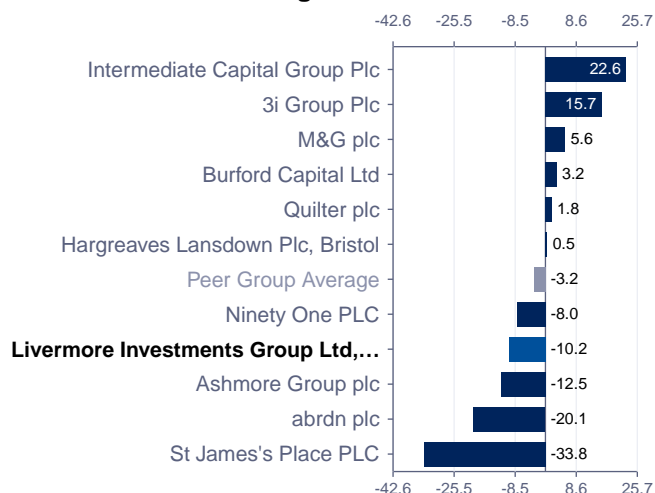
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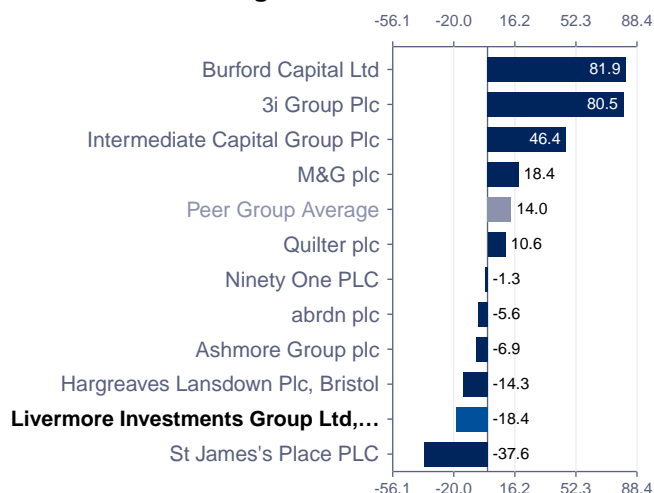
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ICB Subsector Peer Comparisons

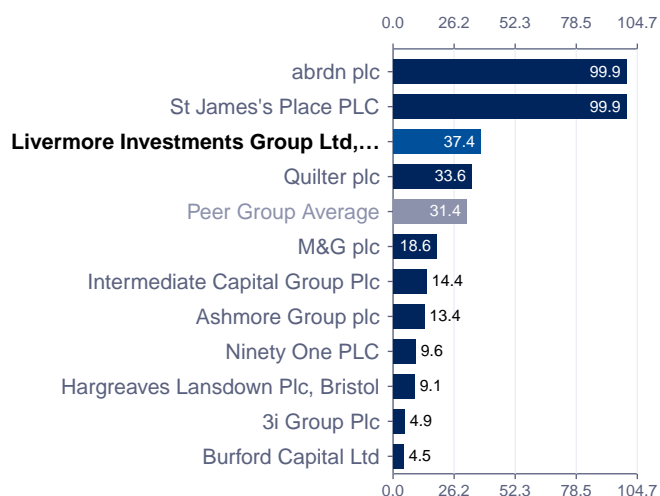
Price Change Year to Date %



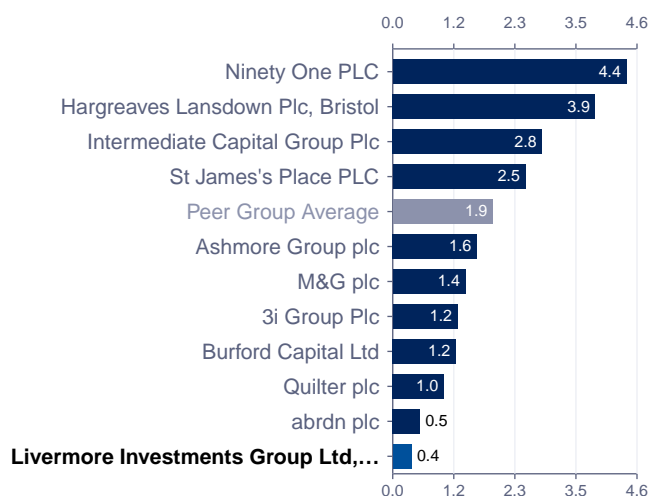
Price Change Last Calendar Year %



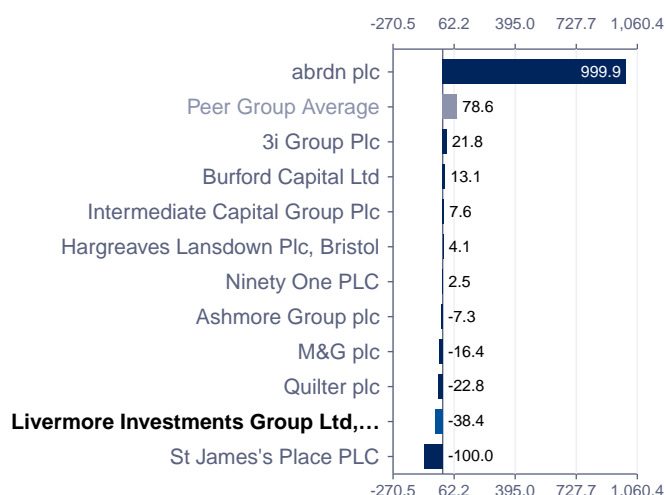
Price / EPS TTM



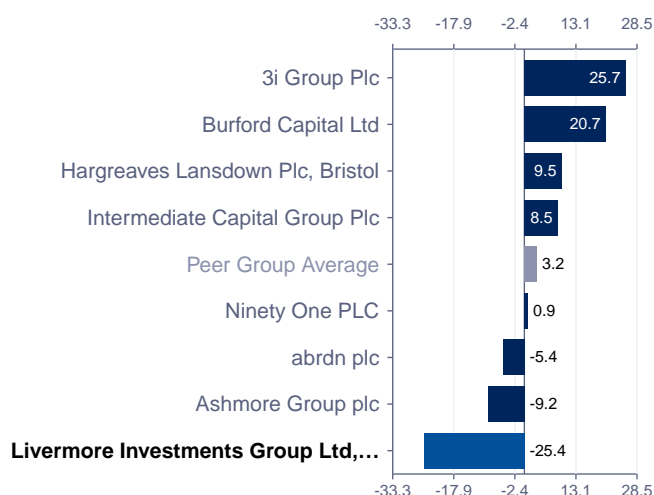
Price / Book Value



EPS 5-Year Growth Rate %



Revenue 5-Year Growth Rate %



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Abbreviations:

CAGR	- Cumulative annual growth rate.
EBIT	- Earnings before interest and taxes.
EBITDA	- Earnings before interest, taxes, depreciation & amortization.
LFY	- Last fiscal year
M	- Million
LON	- London Stock Exchange

Definitions:

Market Value - Weekly Price times latest Shares Outstanding times any applicable ADR factor.

Revenue - Sum of the last four quarters of Revenues.

Revenue Per Share - Sum of the last four quarters of Total Revenue divided by Weighted Average Shares Outstanding.

Operating EPS LFY - EPS excluding non-recurring, non-operating items, fiscal year aligned TTM value.

60-Day Average Volume (000) - The average of the last 60 daily volume values in thousands of shares.

Price 52-Week High - The high closing price from the last 52 weeks of daily closing prices.

Price 52-Week Low - The low closing price from the last 52 weeks of daily closing prices.

Price / 52-Week High - Latest price divided by the high price from the past 52 weeks of daily closing prices.

Price / 52-Week Low - Latest price divided by the low price from the past 52 weeks of daily closing prices.

50-Day Average Price - Mean of last 50 daily closing prices.

200-Day Average Price - Mean of last 200 daily closing prices.

Price / 50-Day Average Price - Latest closing price divided by mean of last 50 daily closing prices, as a percentage.

Price / 200-Day Average Price - Latest closing price divided by mean of last 200 daily closing prices, as a percentage.

Relative Strength Index - Relative Strength Index or RSI measures the magnitude of gains over a given time period against the magnitude of losses over that period. The equation is $RSI = 100 - 100 / (1 + RS)$ where $RS = (\text{total gains} / n) / (\text{total losses} / n)$ and n = number of RSI periods. In this item, 14 days is used and one year of daily prices are considered. A value of 30 or below may imply oversold and 70 or above may imply overbought.

Price Volatility - The standard deviation of the last 20 days of daily closing prices.

Sharpe Ratio - The 5 year average of the excess monthly return over the risk - free rate(1 - month T - bill) over the 5 year standard deviation of the same series.

Sortino Ratio - The same calculation as the Sharpe Ratio but with positive excess returns set to zero for the standard deviation denominator, so only negative volatility weighs in.

Dividends Per Share TTM - Sum of the last four quarters of Dividends Per Share.

Payout Ratio - Dividends Per Share TTM divided by Operating EPS TTM.

Dividend Yield TTM % - Sum of the last four quarter of Dividends Per Share divided by Weekly Price.

EBITDA - Sum of the last four quarters of EBITDA (Operating Income + Depreciation & Amortization).

Free Cash Flow - Sum of the last four quarters Net Cash from Operations minus Capital Expenditures (Purchase of Property, Plant & Equipment), from the Cash Flow Statement.

Book Value Per Share - Total Common Equity last quarter divided by Shares Outstanding last quarter.

Gross Margin % - Sum of the last four quarters Gross Profit divided by the sum of the last four quarters Revenues.

EBITDA Margin % - Sum of the last four quarters EBITDA divided by the sum of the last four quarters Revenues.

Pre-Tax Margin % - Sum of the last four quarters of Earnings Before Taxes divided by sum of the last four quarters Revenues.

Net Profit Margin % - Sum of the last four quarters of Operating EPS divided by sum of the last four quarters Revenues Per Share.

Return on Equity % - Sum of the last four quarters of Operating EPS divided by the average of the last four quarters Book Value.

Return on Capital % - Sum of the last four quarters of Operating EPS divided by the average of the last four quarters Total Capital Per Share.

Return on Assets % - Sum of the last four quarters of Operating EPS divided by the average of the last four quarters Total Assets Per Share.

Price / EPS TTM - Weekly Price divided by the sum of the last four quarters of Operating EPS (capped at 99.9).

Price / Sales - Weekly Price divided by Revenues Per Share TTM.

Price / Book Value - Weekly Price divided by Book Value Per Share last quarter. Book Value Per Share is Total Common Equity last quarter divided by Shares Outstanding last quarter (capped at 49.9).

Free Cash Flow Yield % - Free Cash Flow Per Share TTM divided by Weekly Price.

Enterprise Value - Market Value plus Total Debt last year plus Preferred Equity last year minus Cash & Cash Equivalents last year.

Enterprise Value / Sales - Enterprise Value divided by the sum of the last four quarters of Revenue.

Enterprise Value / EBITDA - Enterprise Value divided by EBITDA TTM.

Enterprise Value / EBIT - Enterprise Value divided by trailing four quarters of Operating Income.

Enterprise Value / Free Cash Flow - Enterprise Value divided by the sum of the last four quarters of Free Cash Flow.

Russell 1000 Index - The largest 1,000 stocks by market cap, the index comprehensively covers the US large cap universe.

EPS 5-Year Growth Rate % is capped at 999.9%.

Revenue 5-Year Growth Rate % is capped at 999.9%.



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