

**Portfolio Analysis**

**NOMURA | NOW TradeSpex™ Portfolio**

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Portfolio 1

**METRIC Impact Detail as of Jan 27, 2021**

Names	Shares	USDGross	USDNet	Weight	Exec Cost (bps)	Exec Risk (bps)	Risk Adj Exec Cost (bps)	Risk Adj Exec Cost (USD)	Part Rate	Weighted Duration	Maximum End Time
Long	27	567,222	30,629,691	100.00%	11.6	52.3	31.7	97,195	2.66%	6h 30m	2021-01-27 16:
Short	0	0	0	0.00%	0.0	0.0	0.0	0	0.00%	0h 0m	2021-01-27 16:
<b>Total</b>	<b>27</b>	<b>567,222</b>	<b>30,629,691</b>	<b>100.00%</b>	<b>11.6</b>	<b>52.3</b>	<b>31.7</b>	<b>97,195</b>	<b>2.66%</b>	<b>6h 30m</b>	<b>2021-01-27 16:</b>

Holdings | Liquidity | Performance | Research | **METRIC Impact** | Trade Schedule | Risk | Custom | Pre-Trade | Analytics Reports **NEW** | Performance Attribution **NEW**  
 Overview | Detail | Summary | Allocation | Optimal Frontier | Strategy Comparison | Top Down | Target Close Detail

Customize Execution Style: Vwap Model: SRM Americas Short-term (USD) Confidence Level: 65% Time Zone: Local Start Time: Open End Time: Close Num. Days: 1  
 Normalization Factor: Gross Value

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Absolute Sort

Prim ID	Exch	Description	L/S	Shares	Wgt	USD Value	Sprd (bps)	Horizon	Part Rate	Volatility	Exec Cost (bps)	Exec Risk (bps)	Risk Adj Exec Cost (bps)	USD Contrib	Performance		
															Contribution Pct	Return	
AAP.N	UN	ADVANCE AUTO PARTS INC	L	6,043	3.11%	952,558	9.5	1 d	0.67%	27.18%	4.6	99.0	42.7	4,071	4.19%	-9.28%	-0.30%
AVYA.N	UN	AVAYA HOLDINGS CORP	L	277	0.02%	6,440	15.8	1 d	0.02%	49.18%	4.6	191.7	78.5	51	0.05%	3.78%	0.00%
AXS.N	UN	AXIS CAPITAL HOLDINGS LTD	L	18,743	2.92%	895,728	14.5	1 d	5.30%	30.46%	19.6	123.1	67.0	6,005	6.18%	-2.81%	-0.08%
BJ.N	UN	BJ'S WHOLESALE CLUB HOLDINGS	L	27,472	4.10%	1,254,646	8.7	1 d	1.22%	27.98%	5.9	127.7	55.1	6,917	7.12%	17.96%	0.68%
BMY.N	UN	BRISTOL-MYERS SQUIBB CO	L	19,374	4.08%	1,248,461	1.7	1 d	0.18%	23.69%	1.0	89.8	35.6	4,442	4.57%	-2.37%	-0.10%
BRKb.N	UN	BERKSHIRE HATHAWAY INC-CL B	L	10,549	7.98%	2,442,832	2.5	1 d	0.22%	12.74%	1.0	56.8	22.9	5,599	5.76%	-2.73%	-0.22%
CB.N	UN	CHUBB LTD	L	8,376	4.11%	1,258,075	5.8	1 d	0.65%	23.20%	3.2	85.4	36.1	4,546	4.68%	-3.40%	-0.14%
CMCSA.OQ	UW	COMCAST CORP-CLASS A	L	36,865	6.03%	1,846,568	2.2	1 d	0.20%	20.75%	1.1	85.4	34.0	6,280	6.46%	1.18%	0.07%

## Single Stock Analysis

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### Pre-Trade Execution

Security:   Shares   Use Instinet symbol as security identifier

BUY 100,000 YUM! BRANDS INC UN (USD)

Liquidity			
*Consolidated - All Trades		**Consolidated - All Trades	
	Shares	Value	%ADV
Position	100,000	10,634,000	7.12%
Today's Volume*	399,514	42,484,319	28.44%
Yesterday's Volume as of Jan 26 2021 (EST)*	1,834,490	195,079,667	130.58%
Today's Forecasted Volume*	1,502,154	159,739,073	106.92%
Today's Forecasted Remaining Volume*	1,102,640	117,254,754	78.49%
5 Days Avg Volume**	1,404,905	149,397,598	100.00%
Min On Open	15,131	1,609,031	1.08%
Max On Open	22,412	2,383,292	1.60%
5 Days Avg Open	17,755	1,888,067	1.26%
Min On Close	152,384	16,204,515	10.85%
Max On Close	214,916	22,854,167	15.30%
5 Days Avg Close	185,301	19,704,908	13.19%

Performance			
	YUM	.SPX	Relative
Last vs. Open	n/a	n/a	n/a
Last vs. Previous Close	n/a	n/a	n/a
Last vs. 10MAR	n/a	n/a	n/a

