

Sarna Risk Navigator Overview



The Sarna Technologies Risk Navigator Platform:

- Provides coverage for millions of accounts via horizontal scaling
- Boasts an average processing time of 10ms to 50ms, depending on strategy
- Multiple hosting options
- Clearing firm agnostic



Portfolio View

Sarna Trading DevSarna Trading Stage

https://trade-s10e.stage.sarnafinance.com/risk

InPrivate

Portfolio View

AI Assistant

LR

PORTFOLIOSTRATEGYSYMBOLBP AUDIT TRAILACCOUNT GRAPHSSUMMARY GRAPHS

Binomial TreeMultiple pricing modelsCustom Risk Profiles & Account GroupingUpload portfolios

FilterPx Shock%IV Shock%Direction BothAdvanced ShockRisk Profile 1Account Groups

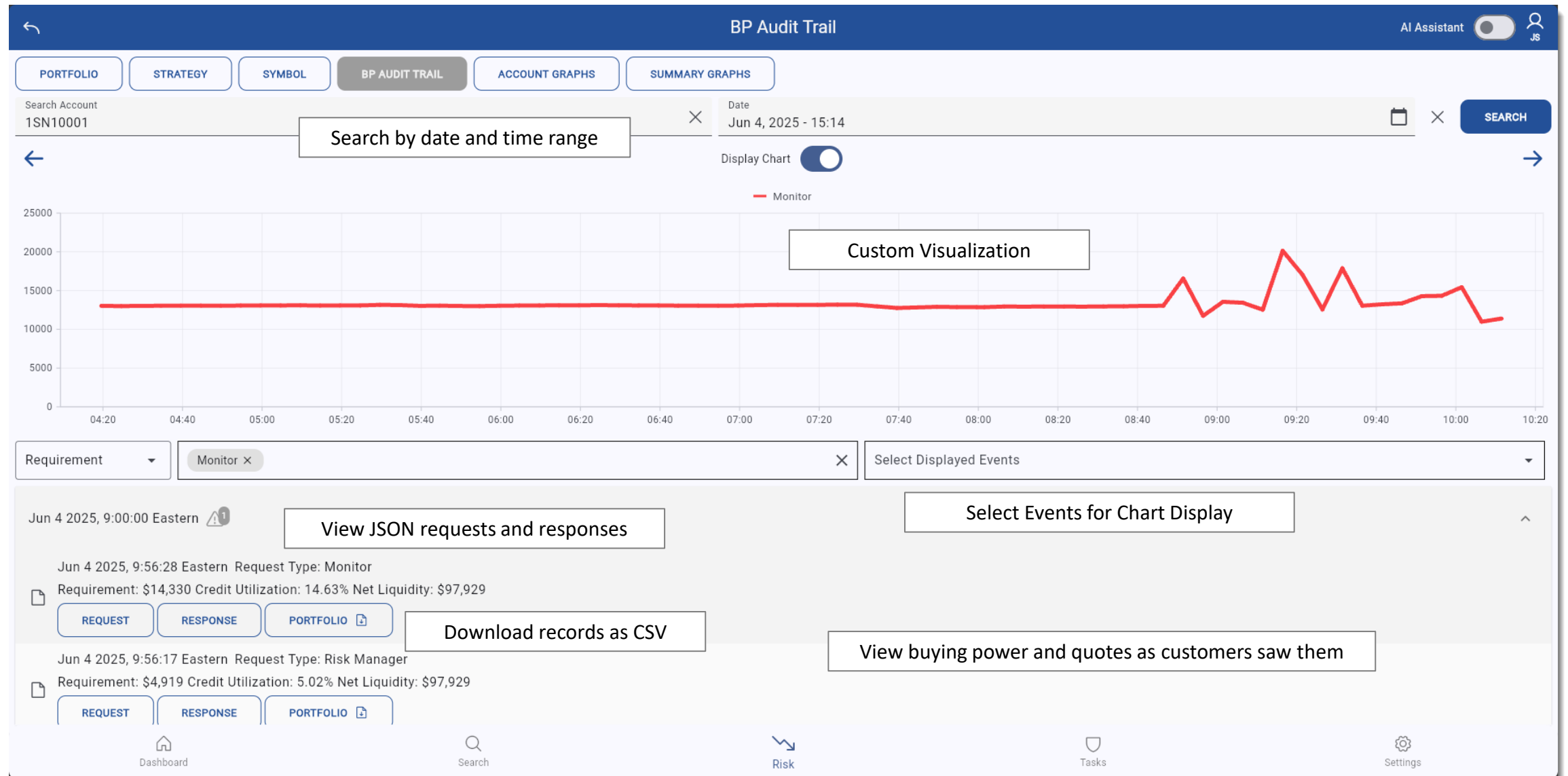
Accounts	nt	Risk Charge	Requirement	NAV	Price	Minimum	Credit	Con to Net	Excess	Px: -15% IV: -20%/50%	Px: -12%	Px: -10% IV: -15%/40%	Px: -9%	Px: -6%	Px: -5% IV: -10%/30%	Px: -3%	IV: -/+10%
> PortMargin (TSN10001)	62,791	50,024	0	7.4					55,381	-4,744	-2,043	-3,483	-1,551	-1,075	-2,230	-501	-421
✓ Primary (TSN10007)	937,895	825,819	0	18,417	112,075		1.96%		919,478	-17,038	-13,501	-11,393	-10,139	-6,771	-5,756	-3,405	-33
✓ AA			-728	728	5,069			0.08%		-728	-441	-492	-324	-214	-278	-112	-33
⊞ AA TT					2,738	27.38	0			-411	-329	-274	-246	-164	-137	-82	0
⊞ AA TT	100				2,738	27.38	0			-411	-329	-274	-246	-164	-137	-82	0
⊞ AA Sep 19, 25 C 30 TT	-1				-204	2.03					108	93	84	57	47	26	0
										47	108	28	84	57	-2	26	-16
										161	108	118	84	57	63	26	16
⊞ AA Sep 19, 25 C 30 TT	-1									129	108	93	84	57	47	26	0
							38			47	108	28	84	57	-2	26	-16
										161	108	118	84	57	63	26	16
> GE			-3,754	3,754	25,028			0.4%		-3,754	-3,003	-2,503	-2,253	-1,502	-1,251	-751	0

Delta: 0.43
Vega: 0.06
IV: 0.51
Gamma: 0.05
Theta: -0.01
Multiplier: 100
Underlying Price: 27.38

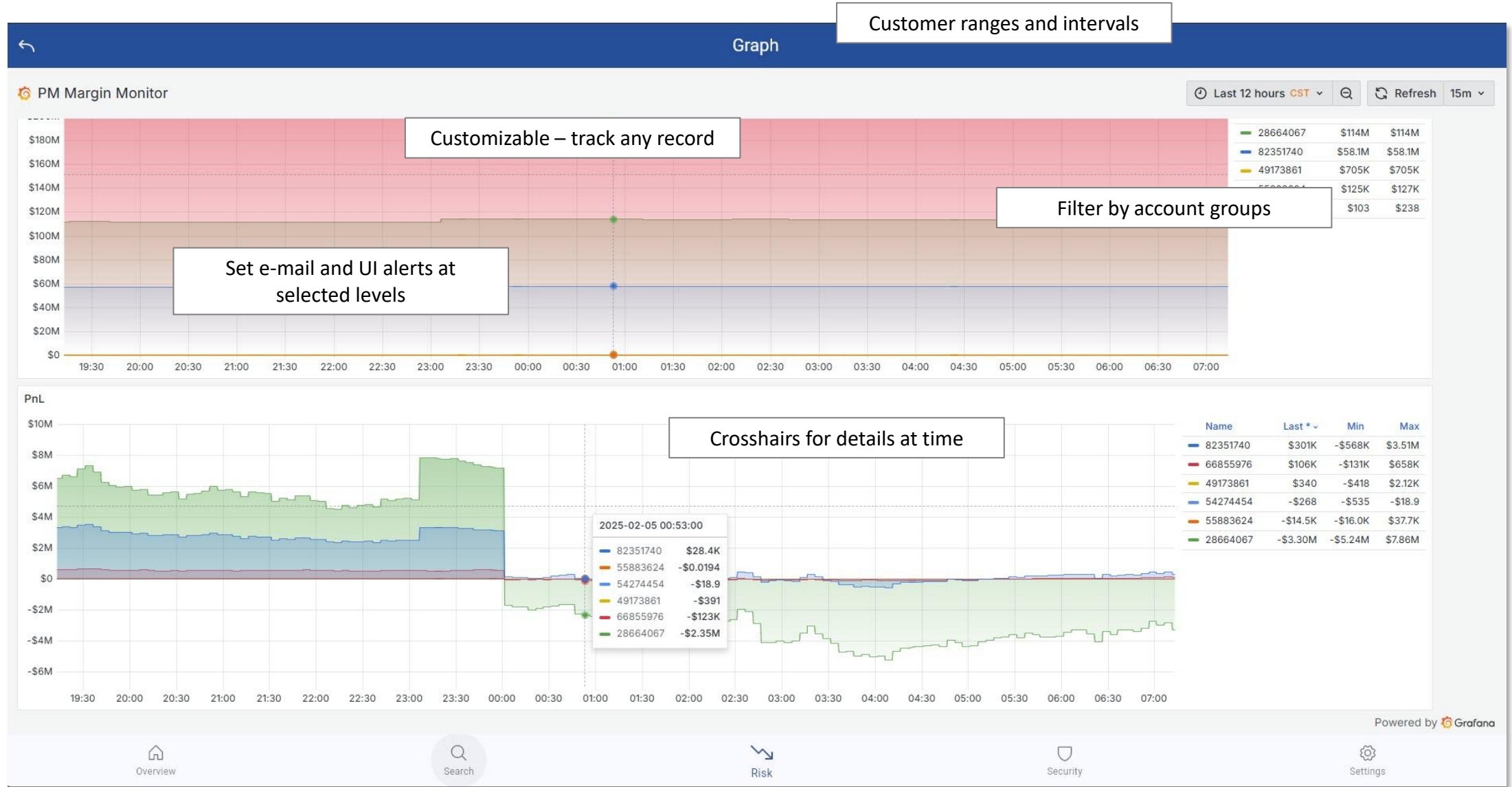
SearchDashboardRiskTasksSettings



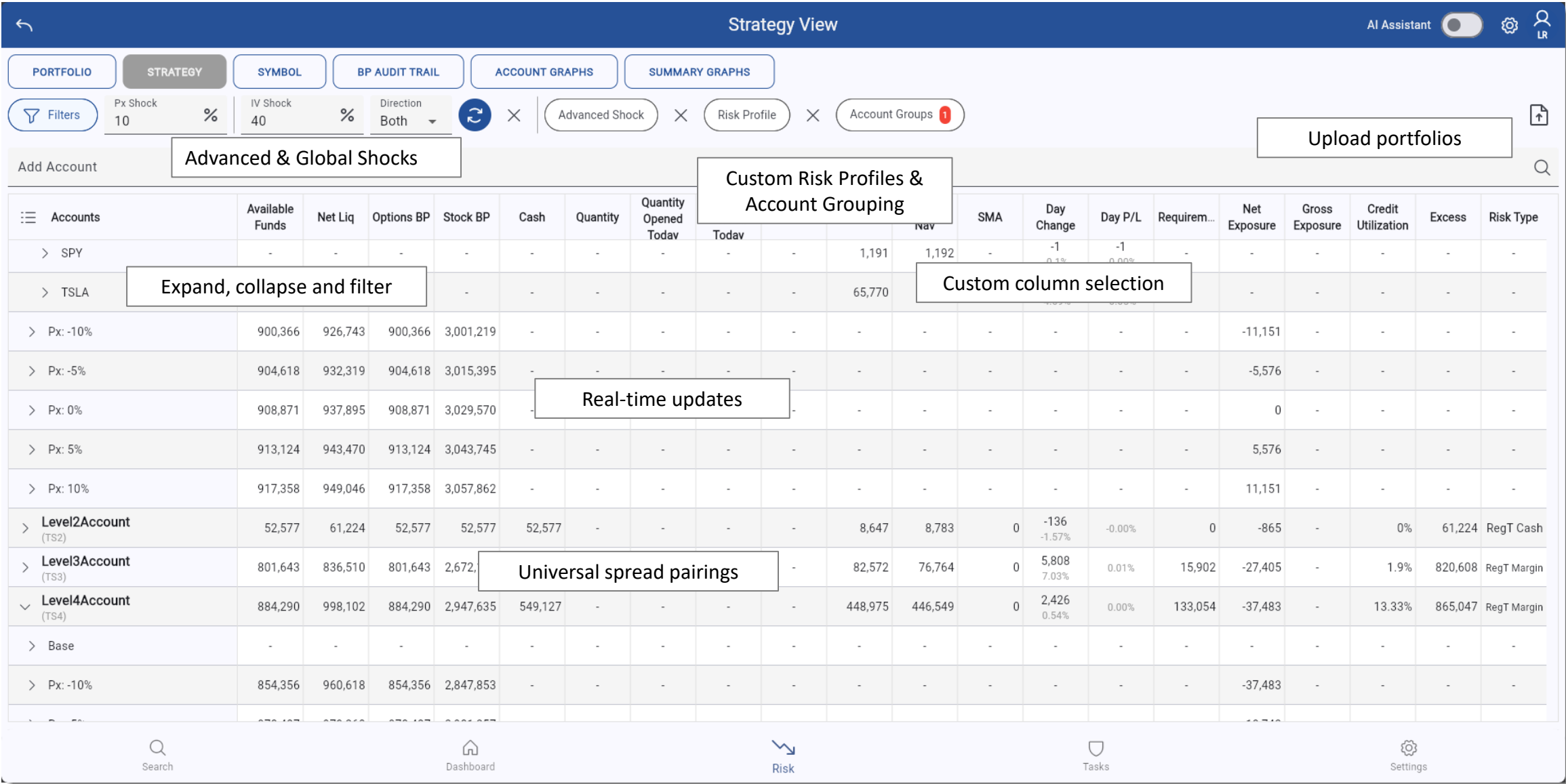
Audit Trail



Graphs



Strategy View



Symbol Risk Control

BP Symbol Risk Control for SPXS

Symbol
SPXS

Custom settings for any symbol

CUSIP
25460E265

Enter and save override

View defaults

External Security ID
1804147

Fetch from
BP Symbol Requirements

No House Override

Exchange Default

RegT Maint Req Short

RegT Maint Req Long

RegT Maint Req
Short: - Long: -

Firm Maint Req Short

Firm Maint Req Long

Firm Maint Req
Short: - Long: -

RegT Principal Short

RegT Principal Long

RegT Principal
Short: - Long: -

Firm Principal Short

Firm Principal Long

Firm Principal
Short: - Long: -

Minimum Maint Points Short

Minimum Maint Points Long

Minimum Maint Points
Short: - Long: -

ETF Addl Margin Percentage

ETF Addl Margin Percentage
3.00

Margin Code

Margin Code
1.00

☐ Is PM Eligible

Designate for portfolio margin

Risk

Overview

Search

Security

Settings



Contact:
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