```
Portfolio Diagnostics Report
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Top variance contributors:
CFLT    0.236745
PLTR    0.221189
DECK    0.118451
Name: 0, dtype: float64

Top factor risk contributors:
Mkt-RF    0.000103
Idio      0.000078
RMW       0.000011
Name: 0, dtype: float64

VaR/ES (Portfolio Returns):
95% VaR=-2.16%, ES=-2.91% | 99% VaR=-3.15%, ES=-4.28%

Expiry Ladder (counts per date):
expiry
05.09.2025    2
17.10.2025    6
19.09.2025    6
21.11.2025    3
26.09.2025    1
Name: count, dtype: int64

RISK LIMIT BREACHES:
- Factor Mkt-RF dominates risk at 51.9%
```
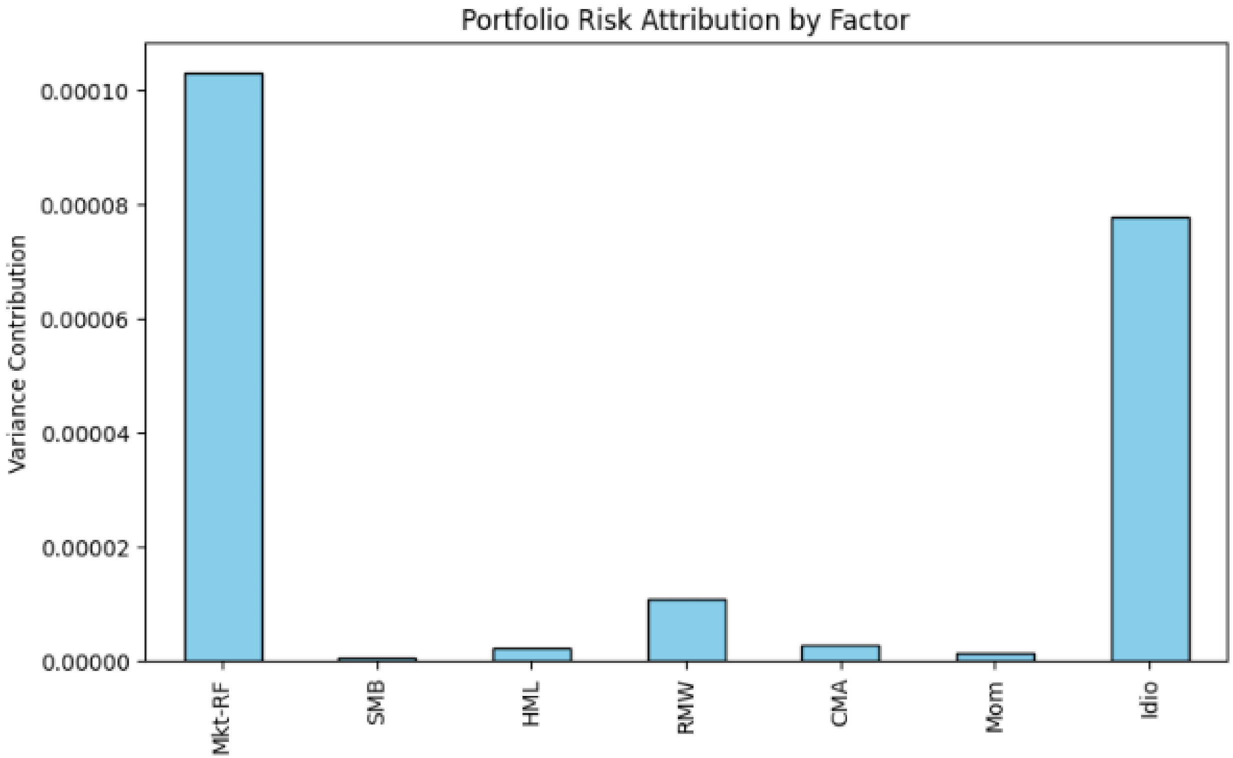
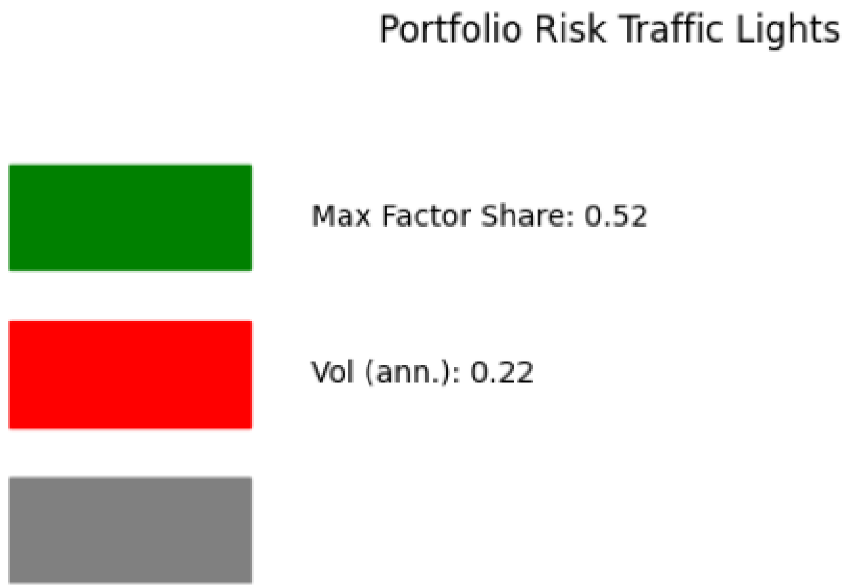


Portfolio Risk Attribution by Factor
Variance Contribution
0.00010
0.00008
0.00006
0.00004
0.00002
0.00000
Mkt-RF
SMB
HML
RMW
CMA
Mom
Idio


Portfolio Risk Traffic Lights
Max Factor Share: 0.52
Vol (ann.): 0.22