Daily Portfolio Risk Summary

Report ID: RGA-20251112-125140

Date Generated: November 12, 2025

Section	Content
I. Key Risk Metrics	
VaR (99%, 1-Day)	$24,958.20
VaR Compliance Threshold	$550,000.00
Compliance Status	CLEAR (Within Acceptable Limits)
II. Audit & Execution Trace	
Total Portfolio Value (V0)	$2,561,300.00
Calculation Method Used	Historical Simulation (10-Day Window)
MCP Tool Audit ID	VAR-RPT-dcc79c5f
Orchestration Route	Auto-Approved: RARA -> RGA -> END
III. Portfolio Breakdown	
Top Sector Exposure	Financial ($1,960,000.00)
IV. Validation Summary	
Validation Status	Approved by System
Validation Notes	VaR within acceptable compliance threshold - No breach detected.