Daily Portfolio Risk Summary

Report ID: RGA-20251112-125140

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Section	Content
I. Key Risk Metrics	
VaR (99%, 1-Day)	$21,877,630.40
VaR Compliance Threshold	$550,000.00
Compliance Status	BREACH (Threshold Exceeded)
II. Audit & Execution Trace	
Total Portfolio Value (V0)	$60,801,480.00
Calculation Method Used	Historical Simulation (10-Day Window)
MCP Tool Audit ID	VAR-RPT-31bfc590
Orchestration Route	Escalated: RARA -> HITL
III. Portfolio Breakdown	
Top Sector Exposure	Financial ($48,177,200.00)
IV. Validation Summary	
Validation Status	Manual Review Required
Validation Notes	VaR exceeds compliance threshold - human validation required.