

# Daily Portfolio Risk Summary

Report ID: RGA-20251111-235034

Date Generated: November 11, 2025

Section	Content
I. Key Risk Metrics	
VaR (99%, 1-Day)	\$0.00
VaR Compliance Threshold	\$550,000.00
Compliance Status	CLEAR (Within Acceptable Limits)
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-b7ccf2a5
Orchestration Route	Auto-Approved: RARA -> RGA -> END
III. Portfolio Breakdown	
Top Sector Exposure	Financial (\$48,177,200.00)
IV. Validation Summary	
Validation Status	Approved by System
Validation Notes	VaR within acceptable compliance threshold - No breach detected.