

Daily Portfolio Risk Summary

Risk Report ID: RGA-20251111-101820

Date Generated: 2025-11-11 10:18:20

I. Key Risk Metrics

VaR (99%, 1-Day)	\$1,723,340.00
VaR Compliance Threshold	\$550,000.00
Compliance Status	BREACH Limit Exceeded

II. Audit & Execution Trace

Total Portfolio Value (V0)	\$7,684,750.00
Calculation Method	Historical Simulation (10-Day Window)
MCP Tool Audit ID	1c4622be-6d73-4634-8147-dc1c16218112
Orchestration Route	RARA → RGA → Manual Review

III. Breach Details

Breach Type	Value-at-Risk Limit Exceeded
Breach Detected On	2025-11-11 10:18:20
Action Required	Risk Manager review and mitigation plan submission
Status	Pending Manual Approval

IV. Validation Signature

Validation Status	Manual Review Required
Validation Notes	Manual Review Required (VaR Breach)