

# Daily Portfolio Risk Summary

Risk Report ID: RGA-20251110-160737

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## I. Key Risk Metrics

VaR (99%, 1-Day)	\$24,958.20
VaR Compliance Threshold	\$550,000.00
Compliance Status	CLEAR

## II. Audit & Execution Trace

Total Portfolio Value (V0)	\$2,561,300.00
Calculation Method	Historical Simulation (10-Day Window)
MCP Tool Audit ID	251023d7-181d-40c8-9073-0303b1c7f8ba
Orchestration Route	Auto-Approved: RARA → RGA → END

## III. Portfolio Breakdown (Summary)

Largest Exposure by Sector	Financial (\$1,960,000.00)
Largest Loss Contributor	Corporate Bond (BND-A)

## IV. Validation Signature

Validation Status	Systemically Approved
Validation Notes	Auto Approved (No Breach)