

# *Risk Analytics, LLC*

*Ag Commodity Predictive Modeling Results*

# *Modeling Objectives and Methods*

*The development of a unique, proprietary futures price model and associated trading system based on statistical probability for implementation with multiple commodities that would:*

- Allow for the maximum incorporation of pertinent information*
- Be compatible with methods employed by both fundamental and technical traders, as well as for those with either hedging or speculative interests*
- Transform the inherent lagging nature of most technical information into information of a leading nature*
- Provide profitable directional returns (daily and weekly basis)*
- Allow for profitable daily and weekly range trading opportunities*

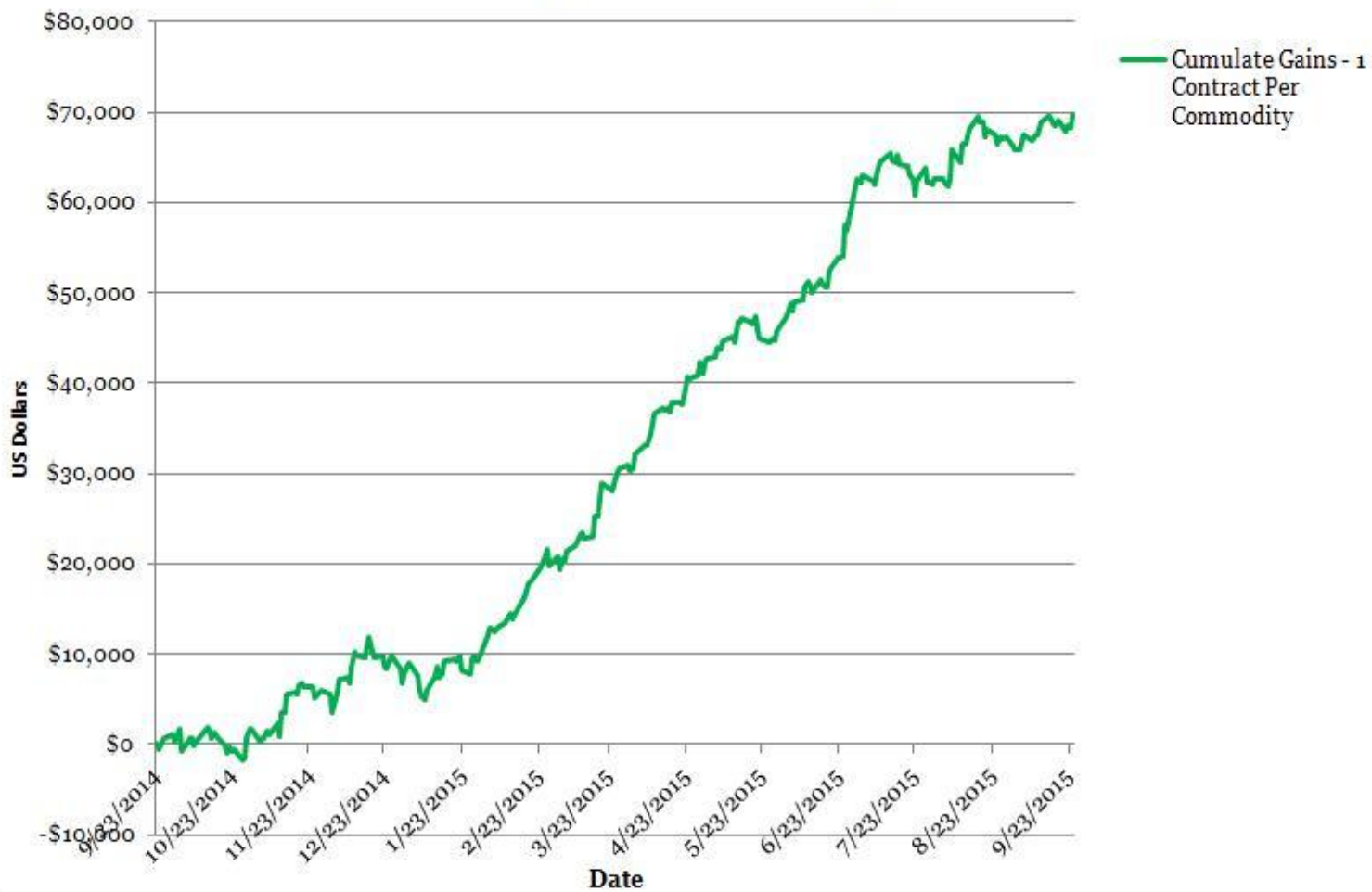
# *Transparency of Results*

- *Results from our proprietary models are disseminated prior to market open (both daily and weekly) for all subscribers to peruse*
- *An archive of all published reports is also available to subscribers such that they can cross check results with our market predictions*

# *Basic Test Portfolio*

- *For simplicity, the following two slides show daily and weekly cumulative gains from our basic directional strategy for a balanced portfolio of 1 contract each:*
  - *ICE Cotton*
  - *CME corn*
  - *CME Soybeans*
  - *CME Wheat (SRW)*

### Cumulative Daily Model Gains - Single Contract



Based on one contract each of cotton,  
corn, wheat and soybean

## Cumulative Weekly Model Gains - Single Contract

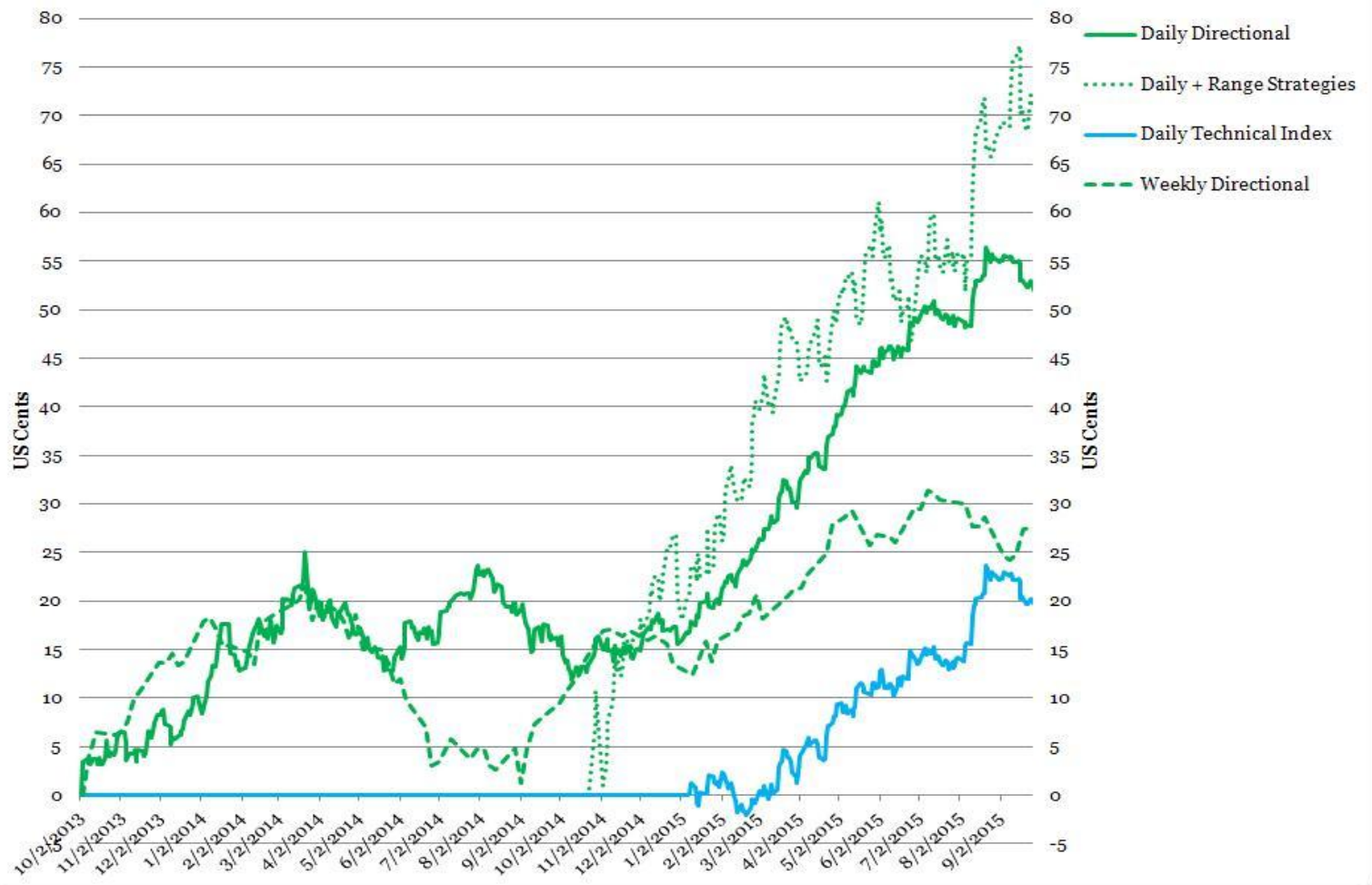


Based on one contract each of cotton,  
corn, wheat and soybean

# *Individual Commodity Results*

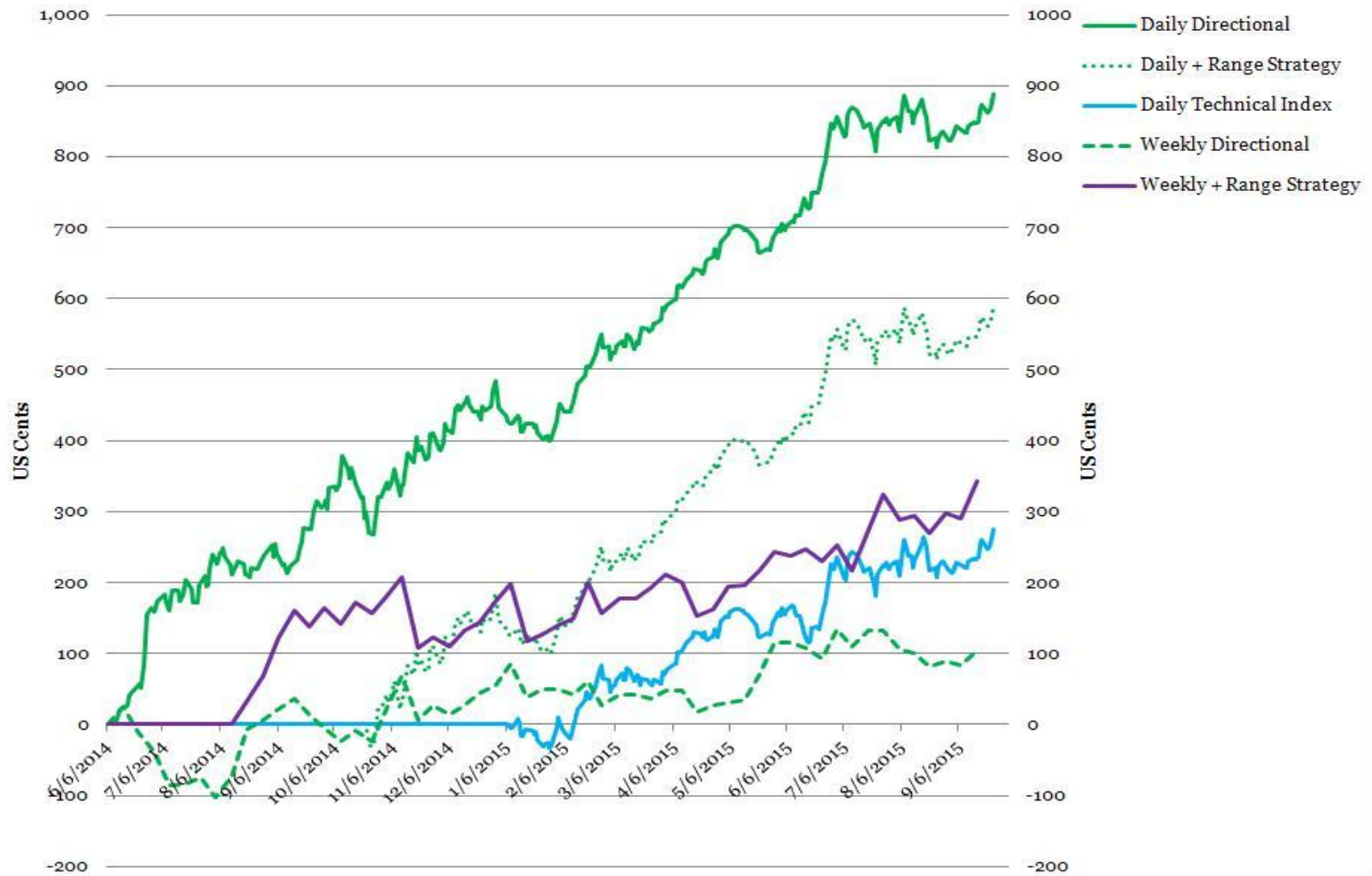
- *The following slides show cumulative gross gains from our models:*
  - *Daily*
  - *Weekly*
  - *Indices on technical indicators*

# Cumulative Gains - Cotton Models





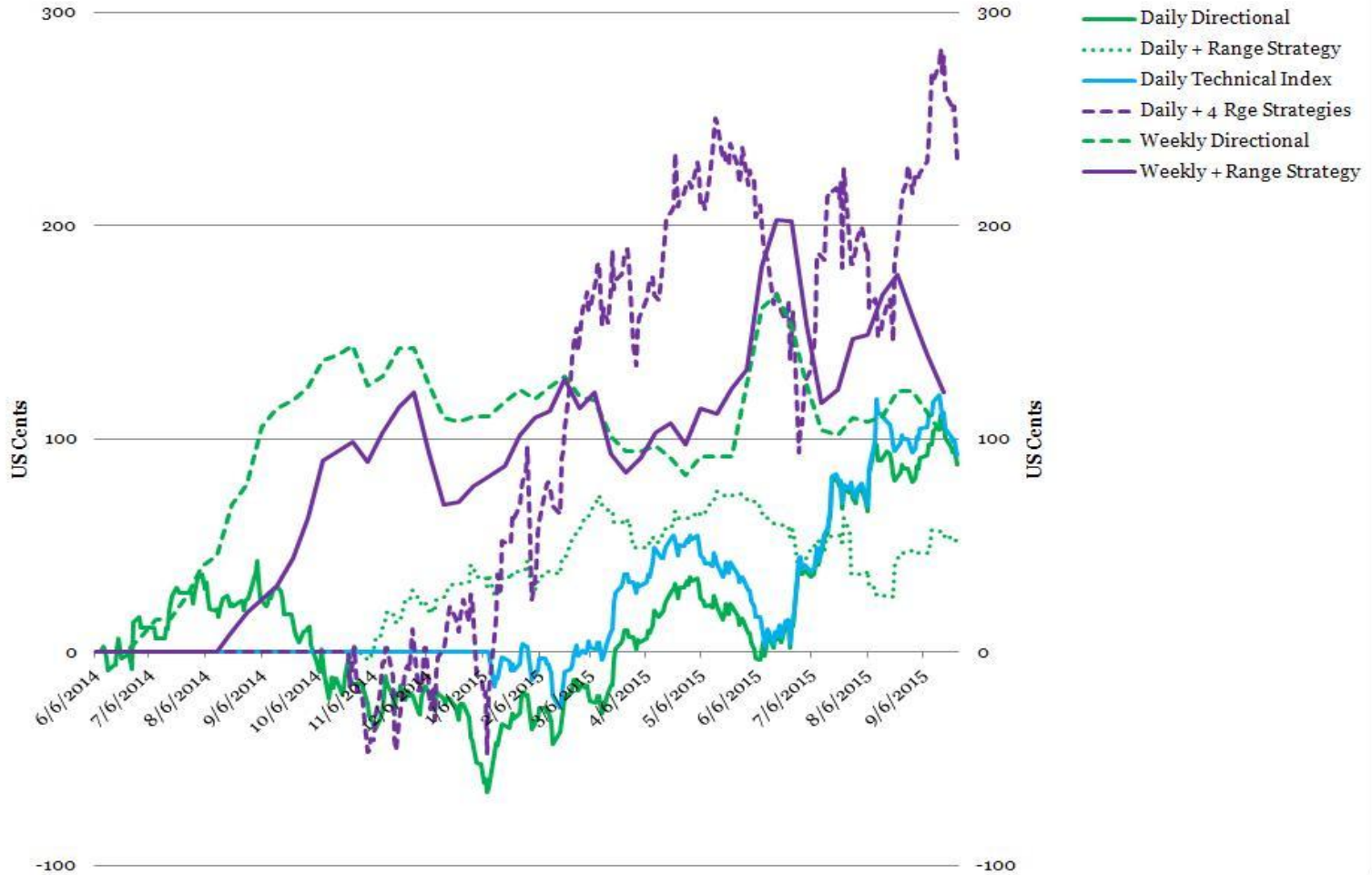
# Cumulative Gains - Soybean Models



# Cumulative Gains - Wheat Models



# Cumulative Gains - Corn Models



# *Evolution of Modeling Method*

*Although the degree of success has thus far been varied for different agricultural commodities, initial studies suggest that profitable results can also be achieved for:*

- Metals*
- Energies*
- Livestock*
- Other softs*

# Consulting

- *In addition to our daily market reports, Risk Analytics provides consulting services in the following areas:*
  - *Custom modeling of futures, insurance and agricultural production data*
  - *Ad hoc analyses*
  - *Data procurement*

# Contact

- *Phone:*
  - (901) 813 – 8676
  - (901) 430 – 4245
- *Email:*
  - [info@rosecottonreport.com](mailto:info@rosecottonreport.com)
  - [lwriv2003@gmail.com](mailto:lwriv2003@gmail.com)
- *Website*
  - <http://rosecottonreport.com/>

# *Louis W Rose IV - Biography*

- *Originally from northeastern AR, grew up on a cotton & grain farm*
- *Education:*
  - *Arkansas State University (B.Sc. Education, M.Sc. Agriculture)*
  - *Oklahoma State University (Ph.D. Plant Sci. – Quant. Genetics)*
  - *University of Memphis (MBA – Global Management)*
- *Career:*
  - *Rose Agricultural Services: 1988 – 2002*
  - *Rose & Rose Auction Co.: 1992 – 1996*
  - *Aon Benfield Reinsurance: 2006 - 2010*
  - *Cargill Cotton: 2010 – 2013*
  - *Risk Analytics: 2013 - Present*