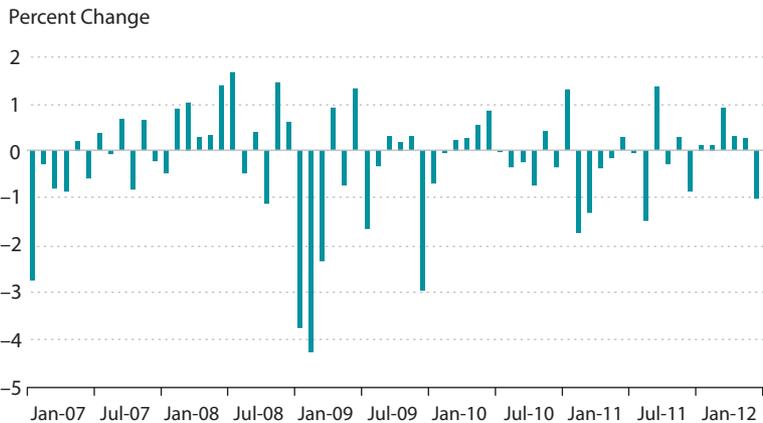


Difference in Daily Average Percent Price Change for WTI Oil



NOTE: The difference is calculated as Goldman roll days minus other days.

SOURCE: Haver Analytics for WTI daily price series taken from the Cushing, Oklahoma, market.