

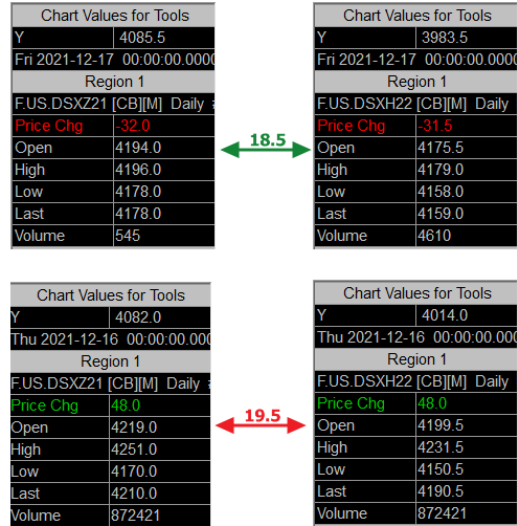
Before I started the rollover procedure in SC for **"back adjusted"**, I figured out the difference value of the two contracts. Today's difference value is **-18.5**. (see LINK)

<https://www.sierrachart.com/index.php?page=doc/ContinuousFuturesContractCharts.html#ContinuousFuturesContractDateRuleRolloverBackAdjusted>

K3	A	B	C	D	E	F	G	H	I	J	K
1	[ID0] F.US.DSXH22 [CB][M] Daily #7			For...							
2	Date Time	[ID0.SG1] Open	[ID...	[ID0...	[ID0...	[L...	[L...				Open
3	2021-12-17	4175.5	41...	4158.0	4159.5	45...	0				-18.5
4	2021-12-16	4199.5	42...	4150.5	4190.5	87...	14...				-19.5
5	2021-12-15	4148.5	41...	4121.0	4142.5	12...	19...				-19.5
6	2021-12-14	4168.5	41...	4115.0	4132.0	17...	28...				-19.5
7	2021-12-13	4198.0	42...	4155.5	4161.0	16...	32...				-19.5
8	2021-12-10	4182.5	42...	4158.0	4180.5	91...	29...				-19.5
9	2021-12-09	4217.5	42...	4172.5	4187.5	77...	29...				-19.5
10	2021-12-08	4247.5	42...	4211.0	4214.5	90...	30...				-19.5
11	2021-12-07	4125.5	42...	4117.5	4253.5	10...	30...				-19.5
12	2021-12-06	4070.0	41...	4057.0	4124.0	81...	30...	Bid ...		4159.5	-19.5
13	2021-12-03	4094.0	41...	4034.0	4048.5	98...	31...	Bid ...			-19.5
14	2021-12-02	4081.0	41...	4064.0	4092.5	10...	31...	Ask ...		4160	-19.5
15	2021-12-01	4063.0	41...	4042.0	4157.5	10...	31...	Ask ...		16	-19.5

Comparison of contracts Z21 with H22 (FESX) (historical base)

(screenshot from 21-12-17 8:00 a.m. CET)



To test the process, I created a new chartbook. For the "automatic" adjustment of the levels I used only rectangles. The rectangles were always created at the OPEN/ CLOSE of each candle. At the beginning I always took ext. rectangles, then with "snap to open/ close" and at the end I cut them off.

I have created rectangles in M30 and M3. By using the **Chart Drawing Window**, I read the Rectangle data and inserted it into Excel tables (see example for M30).

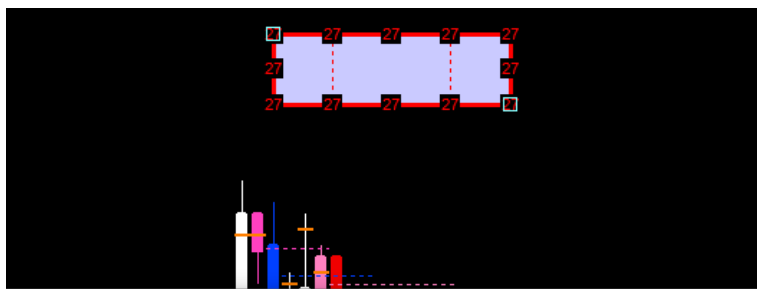
	A	B	C	D	E	F	G	H	I	J	K
1	Drawing Typ	Symbol				Anchor	A1	Text	A2	ID	Diff
2	Rectangle	F_US_DSXZ21	▶			A1(2021-07-19 06:30:00	3977	A2(2021-07-21 08:30:00	3969	-632	-8
3	Rectangle	F_US_DSXZ21	▶			A1(2021-12-15 20:00:00	4176	A2(2021-12-16 03:00:00	4168,5	-671	-7,5
4	Rectangle	F_US_DSXZ21	▶			A1(2021-07-20 15:30:00	3920,5	A2(2021-07-21 11:00:00	3897	-674	-23,5
5	Rectangle	F_US_DSXZ21	▶			A1(2021-07-21 17:30:00	4003,5	A2(2021-07-21 21:30:00	3997	-675	-6,5
6	Rectangle	F_US_DSXZ21	▶			A1(2021-07-22 15:30:00	4030,5	A2(2021-07-23 02:30:00	4026,5	-676	-4
7	Rectangle	F_US_DSXZ21	▶			A1(2021-07-27 10:30:00	4042,5	A2(2021-07-27 17:30:00	4032,5	-634	-10
8	Rectangle	F_US_DSXZ21	▶			A1(2021-09-08 14:00:00	4181,5	A2(2021-09-08 19:00:00	4161	-678	-20,5
9	Rectangle	F_US_DSXZ21	▶			A1(2021-09-15 07:00:00	4173,5	A2(2021-09-15 10:30:00	4168,5	-679	-5
10	Rectangle	F_US_DSXZ21	▶			A1(2021-09-17 09:30:00	4179,5	A2(2021-09-17 13:00:00	4172,5	-680	-7
11	Rectangle	F_US_DSXZ21	▶			A1(2021-09-20 02:30:00	4101	A2(2021-09-20 05:30:00	4096,5	-681	-4,5
12	Rectangle	F_US_DSXZ21	▶			A1(2021-09-20 21:00:00	3989,5	A2(2021-09-21 03:00:00	3980,5	-682	-9
13	Rectangle	F_US_DSXZ21	▶			A1(2021-09-22 03:00:00	4050	A2(2021-09-22 09:30:00	4080,5	-637	30,5
14	Rectangle	F_US_DSXZ21	▶			A1(2021-09-22 15:30:00	4122,5	A2(2021-09-22 21:30:00	4115	-638	-7,5
15	Rectangle	F_US_DSXZ21	▶			A1(2021-09-23 12:00:00	4178,5	A2(2021-09-23 15:00:00	4174	-639	-4,5
16	Rectangle	F_US_DSXZ21	▶			A1(2021-09-28 08:00:00	4157,5	A2(2021-09-28 12:00:00	4147	-683	-10,5
17	Rectangle	F_US_DSXZ21	▶			A1(2021-10-01 09:00:00	3978,5	A2(2021-10-01 11:30:00	3994,5	-684	16
18	Rectangle	F_US_DSXZ21	▶			A1(2021-10-04 02:00:00	4042,5	A2(2021-10-04 19:00:00	4035,5	-646	-7
19	Rectangle	F_US_DSXZ21	▶			A1(2021-10-04 16:00:00	4021,5	A2(2021-10-05 04:00:00	3997	-647	-24,5
20	Rectangle	F_US_DSXZ21	▶			A1(2021-10-08 09:00:00	4080	A2(2021-10-08 14:00:00	4074,5	-649	-5,5
21	Rectangle	F_US_DSXZ21	▶			A1(2021-10-08 14:30:00	4078,5	A2(2021-10-08 18:30:00	4073,5	-650	-5
22	Rectangle	F_US_DSXZ21	▶			A1(2021-10-11 21:00:00	4046,5	A2(2021-10-12 05:00:00	4040,5	-651	-6

After saving all data, I started the rollover with „Chart/ Perform Future Rollover“

Y	4213.0
Mon 2021-12-13 11:00:00.000000	
Region 1	
F.US.DSXH22 [CB][M] 30 Min #	
Price Chg	-6.0
Open	4216.0
High	4220.0
Low	4206.5
Last	4209.5
Volume	14776

Options		Anchors	
Anchors		Date/Time	Value
A1:	2021-12-13 11:00:00		4235.5
A2:	2021-12-13 18:30:00		4229.0
		Difference = -19.5	
Swap Anchors		Line ID: -662	

The following check showed a difference of **-19.5** (although the value should actually have been **-18.5** – see LINK above). After that, the Adjustment of the rectangles took place



For a better comparison, the data of the rectangles were copied and pasted into the Excel tables again.

After that I compared the values and all rectangles were adjusted by the value of 19.5

Drawing Type	Symbol	Anchor 1	Anchor 2	ID	X	Y
Rectangle	F.US.DSXH22	A1(2021-07-19 06:30:00, 3977), A2(2021-07-21 08:30:00, 3969)		-632	-19,5	-19,5
Rectangle	F.US.DSXH22	A1(2021-12-15 20:00:00, 4176), A2(2021-12-16 03:00:00, 4168.5)		-671	-19,5	-19,5
Rectangle	F.US.DSXH22	A1(2021-07-20 15:30:00, 3920.5), A2(2021-07-21 11:00:00, 3897)		-674	-19,5	-19,5
Rectangle	F.US.DSXH22	A1(2021-07-21 17:30:00, 4003.5), A2(2021-07-21 21:30:00, 3997)		-675	-19,5	-19,5
Rectangle	F.US.DSXH22	A1(2021-07-22 15:30:00, 4020.5), A2(2021-07-23 03:30:00, 4026.5)		-676	-19,5	-19,5
Rectangle	F.US.DSXH22				-19,5	-19,5
Rectangle	F.US.DSXH22				-19,5	-19,5
Rectangle	F.US.DSXH22				-19,5	-19,5
Rectangle	F.US.DSXH22				-19,5	-19,5
Rectangle	F.US.DSXH22				-19,5	-19,5
Rectangle	F.US.DSXH22				-19,5	-19,5
Rectangle	F.US.DSXH22				-19,5	-19,5
Rectangle	F.US.DSXH22				-19,5	-19,5
Rectangle	F.US.DSXH22				-19,5	-19,5
Rectangle	F.US.DSXH22	A1(2021-10-04 02:00:00, 4042.5), A2(2021-10-04 19:00:00, 4035.5)		-646	-19,5	-19,5
Rectangle	F.US.DSXH22	A1(2021-10-04 16:00:00, 4021.5), A2(2021-10-05 04:00:00, 3997)		-647	-19,5	-19,5

However, I am surprised that not the value of **-18.5** had to be taken, but the difference value of the last days of 19.5.

I assume that I have to do the level adjustment again tomorrow by the value of 1 point.