Rollover Adjustment Calculations example

You hold a `BUY` position of 100 quantity of Oil futures. Oil futures rates at the time of rollover are:

- Current contract buy price = $50.50
- Current contract sell price = $50.45

- New contract buy price = $52.50
- New contract sell price = $52.45

The Rollover Adjustment is calculated in the following way:

Sell price difference = (New contract sell price) - (Current contract sell price) = $52.45 - $50.45 = $2

*BUY position result adjustment = - [(Quantity) * (Sell price difference)] = - (100 * $2) = - $200*

Buy price difference = (New contract buy price) - (Current contract buy price) = $52.50 - $50.50 = $2

*SELL position result adjustment. = [(Quantity) * (Buy price difference)] = (100 * $2) = + $200*