

Point 1. Why cant this be done with Open Interest?

Point 2.

Currently I am running a live simulated portfolio (more than 20 markets) with the following contract roll settings

Symbol (Action)	RBG23-NYMEX
Trade and Current Quote Symbol (Action)	
Use As Trade Only Symbol	No
Automatically Rollover Futures Symbol	Yes
Continuous Contract (List)	Continuous Futures Contract - Volume Based Rollover

Symbol	
Support Plus Minus Keys for Changing Symbol in Charts	Yes
Support Symbol Entry from Chart Window	No
Detect Rollover Of Current Futures Contracts Symbols Based On R	Yes

BUT (and I don't have the screenshot for this) I actually had to go to the RB chart in the chartbook to see a message that the contract needs to be rolled over so it had not happened automatically. In case this happens frequently it is an issue

I don't know why a daily contract roll cannot be done by a futures data provider like Denali – which, while not identical looks like the one below

Report for December 23, 2022

Symbol	Commodity	Method	From Contract	From Volume	Open Interest	Days To Go	Roll Date	To Contract	To Volume	Open Interest
QG	e-mini Henry Hub Natural Gas-NYMEX	QG_0JOB*	Jan 2023	13426	3059	2	20221227	Feb 2023	4135	2196
HCE	Hang Seng China Enterprises Index (RTH)-HKFE	HCE0JOB*	Dec 2022	196586	331612	4	20221229	Jan 2023	95048	80894
HS2	Mini Hang Seng Index (Combined)	HS20@JOB*	Dec 2022	89216	10382	4	20221229	Jan 2023	2041	1546
NIF	S&P CNX Nifty Index-NSI	NIF0JOB*	Dec 2022	223231	199587	4	20221229	Jan 2023	39703	50193
SI4	S&P CNX Nifty Index (RTH)-SGX	SI40JOB*	Dec 2022	69620	229873	4	20221229	Jan 2023	4835	6427
SIN	S&P CNX Nifty Index (combined)-SGX	SIN0JOB*	Dec 2022	79236	229873	4	20221229	Jan 2023	2932	6427
SSG	MSCI Singapore Stock Index-(combined)-SGX	SSG0JOB*	Dec 2022	35237	192641	4	20221229	Jan 2023	13672	8175
BTC	Bitcoin	BTC0JOB*	Dec 2022	4705	10905	5	20221230	Jan 2023	1228	3151
XS2	mini Soybeans (combined)-CBT	XS20JOB*	Jan 2023	645	8907	15	20230113	Mar 2023	390	2611
KRW	US Dollar/Korean Won-KRX	KRW0JOB*	Jan 2023	278207	798888	16	20230116	Feb 2023	8067	1471E
GI	Goldman Sachs Commodity Index-(combined)-CME	GI_0JOB*	Jan 2023	2	1058	18	20230118	Feb 2023	0	C
VX	CBDE Volatility Index (VIX)	VX_0JOB*	Jan 2023	95655	163089	18	20230118	Feb 2023	58561	60726
MCL	micro WTI Crude Oil	MCL0JOB*	Feb 2023	69512	16430	19	20230119	Mar 2023	3638	5592
AEX	AEX Index-EDE	AEX0JOB*	Jan 2023	16176	33888	20	20230120	Feb 2023	0	C
CL2	Crude Oil (combined)-NYMEX	CL20JOB*	Feb 2023	190799	250152	20	20230120	Mar 2023	53016	16463C
FCH	CAC 40 Index-(MATIF)-Euronext	FCH0JOB*	Jan 2023	47468	205923	20	20230120	Feb 2023	0	C
MPX	IBEX 35 Index-MEFF	MPX0JOB*	Jan 2023	9565	61675	20	20230120	Feb 2023	7	2C
O30	OMX-S30 Index-OMX(SOM)	O300JOB*	Jan 2023	73068	369727	20	20230120	Feb 2023	14	2C