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Liquidnet Listed Derivatives unveils Roll Seeker - a new tool to make futures rolls execution more efficient

LONDON, June 3, 2024 – Liquidnet, a leading technology-driven agency execution specialist, today unveiled Roll Seeker, its new tool designed to improve the workflows associated with the execution of futures rolls.

The product, which will serve as a means of discovering contra end-user liquidity interest, was developed in response to Member requests to leverage Liquidnet's expertise in block trading. The firm's experience in this area will help, via Roll Seeker, to bring greater structure to the bilateral negotiation process, ensuring best execution with minimal information leakage.

Mike du Plessis, Global Head of Listed Derivatives at Liquidnet, said: "Roll Seeker is an exciting extension of our execution services, bringing efficiency to an area of the market that has often been overlooked, all while strictly respecting our agency model. This means we are unconflicted, seeking to facilitate maximum informational control and choice for our Members as they consider their execution methodology in real-time, trade-by-trade."

du Plessis added: "Roll Seeker follows hot on the heels of our pre-trade analytics release. We are already working on smart ways to integrate Roll Seeker with a variety of order types and algorithms in order to provide even more functionality to our Members."

Roll Seeker, will facilitate the bilateral negotiation of blocks at mid prices in fixed income and equity index calendar rolls. The tool can be accessed directly from Members' execution and order management systems, or via the Liquidnet desk which offers automated contingent functionality with the exchange order book.

Initially available for UK and European fixed income and equity index futures, this marks the product's first iteration with plans for expansion already in the works.

About Liquidnet

Liquidnet is a leading technology-driven, agency execution specialist that intelligently connects the world's investors to the world's investments. Since our founding in 1999, our network has grown to include more than 1,000 institutional investors that collectively manage \$33 trillion in equity and fixed income assets. Our network spans 49 markets across six continents. We built Liquidnet to make global capital markets more efficient and continue to do so by adding additional participants, enabling trusted access to trading and investment opportunities, and delivering the actionable intelligence and insight that our customers need. For more information, visit www.liquidnet.com and follow us on Twitter @Liquidnet.

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