



**For Immediate Release  
Citigroup Inc. (NYSE: C)  
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## **CitiFX launches Liquid Slice algorithm**

The CitiFX Intelligent Orders team has just released the Liquid Slice algorithm. The bank has found that while many of their clients appreciate the quality of passive stealth strategies like Ripple and Silent Partner, there is still demand for vanilla time weighted average price (TWAP) style execution. Liquid Slice provides customers a linear execution within a user defined execution horizon; it enables traders to capture as much bid/offer spread as possible while protecting order information from the market. Recent enhancements to the order management functionality available on the Velocity platform have handed more real-time control to customers over their trades and similar updates completed on the interfaces provided on distribution channels such as Bloomberg are also proving popular.

### **About CitiFX Intelligent Orders**

Clients are increasingly using CitiFX Intelligent Orders to transparently, discretely and efficiently. CitiFX intelligent Orders is an agnostic service which offers real choice of execution method and venue. Unlike other automated offerings, CitiFX Orders have been designed to look past mechanical automated strategies that are driven by price, time and smart ordering.

### **About Citi**

Citi, the leading global financial services company, has approximately 200 million customer accounts and does business in more than 160 countries and jurisdictions. Through Citicorp and Citi Holdings, Citi provides consumers, corporations, governments and institutions with a broad range of financial products and services, including consumer banking and credit, corporate and investment banking, securities brokerage, transaction services, and wealth management. Additional information may be found at [www.citigroup.com](http://www.citigroup.com) or [www.citi.com](http://www.citi.com).

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