



**For Immediate Release
Citigroup Inc. (NYSE: C)
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CitiFX[®] Launches New Platform for Investors Seeking Currency Alpha

London – CitiFX[®] has launched a new multi-manager platform, CitiFX[®] Access. The platform offers a range of vehicles facilitating investment in FX managers via multi-strategy benchmark and actively-managed indices licensed from leading index sponsors.

The returns of these indices are driven by the performance of currency programs run by the most prominent hedge funds, asset managers and advisors in the industry. From inception, the platform will represent about 35 currency programs estimated to account for more than 50% of the assets under management in currency funds.

CitiFX[®] Access is partnering with BarclayHedge, Parker Global Strategies, Absolute Return Strategies and Quaesta Capital – prominent research companies, investment advisers and fund of funds – to create a range of solutions for investors seeking to capture FX alpha.

CitiFX[®] Access will make the BarclayHedge BTOP FX Index and the Parker Global Currency Manager Index (PGS CMI Index) investable for the first time, allowing clients to capture the performance of these well-known industry references. Absolute Return Strategies will provide diversified currency alpha by actively allocating to different trading styles, while Quaesta Capital will offer a thematic approach via its Global Growth, Momentum and Market Neutral multi-manager indices.

“FX as an asset class is now a well-accepted idea and CitiFX[®] Access completes the range of services we are offering. It makes investment in currency alpha easier and more efficient and will help create stronger partnerships with our clients. With cross-asset diversification drying up, all potential sources of returns need to be considered and liquidity becomes an increasingly important criteria. Investment in FX is the opportunity of choice in that respect,” says Anil Prasad, Global Head of FX and Local Markets at Citi.

Sol Waksman, CEO of BarclayHedge, describes the new platform as a game changer for alternative benchmark providers. Virginia Parker, CEO of Parker Global Strategies says: “Giving real access to benchmark indices is extremely powerful and reflects current investor demand. We are very excited about the platform’s potential.”

Other products available include the Alpha Blend family of indices, created by John Dean, CEO of Absolute Return Strategies. It consists of 8 to 10 managers with long-term market experience who achieve attractive risk-adjusted returns with an emphasis on low downside risk by allocating to uncorrelated trading styles. Pablo Frei, head of FX multi-manager programs at Quaesta Capital, has taken a different

approach by developing style-centric indices that will answer specific investor needs. The Quaesta Capital Style Indices are based on an in-depth due diligence process and a vigorous, daily strategy monitoring.

Citi will make these indices available to institutional clients through index swaps and funded structures. These will address the portable alpha and alternative investment needs of real money managers, sovereign wealth funds, high net worth individuals and pension fund portfolios.

CitiFX[®] Access indices will be published on Bloomberg (page CEXT <GO>) and on CitiVelocity.

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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. 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.

About BarclayHedge

BarclayHedge is a leading independent, research-based provider of information services to the alternative investment industry. Founded in 1985, Barclay currently maintains data on more than 12,000 alternative investment vehicles. No one has been in the business of collecting managed futures data longer than BarclayHedge.

About Parker Global Strategies

PGS is one of the most experienced managers of managers in the FX space. PGS began managing multi-manager currency programs in 1997 for banks and public pensions. PGS structured one of the first portable alpha strategies applying risk budgeting via VaR allocations in 1997. PGS' currency manager research dates back to 1990. PGS has developed FX Style Trax™ mapping system for assigning managers to style buckets.

About Absolute Return Strategies

Absolute Return Strategies is an independent SEC registered Investment Advisor, whose management team has been selecting absolute return currency managers for over 25 years. The team has been creating multi-strategy currency programmes for institutional clients since the 80's and advised major banks and institutions on FX Alpha and active overlay strategies for the same period.

About Quaesta Capital

Quaesta Capital AG is an independent Swiss financial services provider that focuses primarily on currency management. With its flagship program the FX Multi-Manager Program FX-MMP Quaesta Capital has been a pioneer in offering investable FX multi-manager programs. The valuable insights the portfolio managers have gathered over the years by monitoring 200 currency managers is now accessible for investors through the FX manager style indices. Quaesta Capital is regulated by the Swiss Financial Market Supervisory Authority FINMA.

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