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LIQUIDNET LAUNCHES ALGO RANKING MODEL IN EUROPE AS PART OF ITS VIRTUAL HIGH TOUCH™ MIFID II SOLUTIONS

LONDON, June 29, 2017 – Liquidnet, the global institutional trading network, today announced that its Algo Ranking Model technology is available in Europe, building on a successful launch in the US. Using innovative technology and a multi-factor model, the Algo Ranking Model holistically profiles every order to rank execution strategies in real-time according to order characteristics, trading objectives, market conditions, and performance targets.

The model ranks Liquidnet's suite of Next Gen Algos based on three key execution objectives: performance, fill rate, and an optimal combination of the two before presenting options to the trader. Once the trader has made a selection, the model quantifies the algorithm selection, creates an analytical foundation that supports best execution, and ultimately helps contribute to creating an audit trail for MiFID II compliance.

"The key way to truly capture a performance advantage is by choosing the right strategy based on the conditions of the stock and market at the time of execution," said Chris Jackson, Liquidnet EMEA Head of Execution & Quantitative Services Group.

The Algo Ranking Model is the latest addition to the Liquidnet Virtual High Touch™ offering in Europe. Virtual High Touch is a completely new category of institutional trader technology that combines advanced data analytics, unique liquidity search tools and trading algorithms, MiFID II solutions and real-time market intelligence. Virtual High Touch provides traders with unique decision support and liquidity enhancing tools — both now and in the future — to help determine the best trading and liquidity strategies, monitor market conditions throughout the life of each order, and access an audit trail for best-execution decisions.

"Virtual High Touch is all about giving our Members more control over achieving and proving best execution so they can focus on performing in this new trading environment," said Mark Pumfrey, Head of Liquidnet EMEA. "MiFID II is just the beginning. We are focused on innovation and providing our Members with the liquidity, tools, intelligence, and market insight they need as their roles continue to evolve."

Last month, Liquidnet announced its acquisition of London-based OTAS Technologies. OTAS's industry-leading analytics and market insight, combined with Liquidnet's Virtual High Touch decision-support trading platform, will help enhance the buy-side trader's decision-making process and give the trader more control over achieving best execution.

ABOUT LIQUIDNET

Liquidnet is the global institutional trading network where more than 850 of the world's top asset managers and other like-minded investors come to execute their large trades with maximum anonymity and minimum market impact. As the global leader in large block trading, Liquidnet provides access to unique trading opportunities in 44 markets across five continents. Liquidnet approaches every market with the same bold vision to provide a better, more efficient way to trade on a massive scale. It is this focus on size, combined with the strength of its network, disruptive technology, and commitment to transparency, that is revolutionizing the way equities and corporate bonds are traded. For more information, visit www.liquidnet.com and follow us on Twitter @Liquidnet.

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