UNITED STATES SECURITIES AND EXCHANGE COMMISSION October 27, 2010

ORDER GRANTING CONFIDENTIAL TREATMENT UNDER THE SECURITIES EXCHANGE ACT OF 1934

Investment Technology Group, Inc.

File No. 001-32722 - CF#25212

Investment Technology Group, Inc. submitted an application under Rule 24b-2 requesting confidential treatment for information it excluded from the Exhibits to a Form 10-Q filed on May 10, 2010.

Based on representations by Investment Technology Group, Inc. that this information qualifies as confidential commercial or financial information under the Freedom of Information Act, 5 U.S.C. 552(b)(4), the Division of Corporation Finance has determined not to publicly disclose it. Accordingly, excluded information from the following exhibit will not be released to the public for the time period specified:

Exhibit 10.2 through May 10, 2015

For the Commission, by the Division of Corporation Finance, pursuant to delegated authority:

Sonia Barros Special Counsel