

FX Global Cost Review

Q1 2022

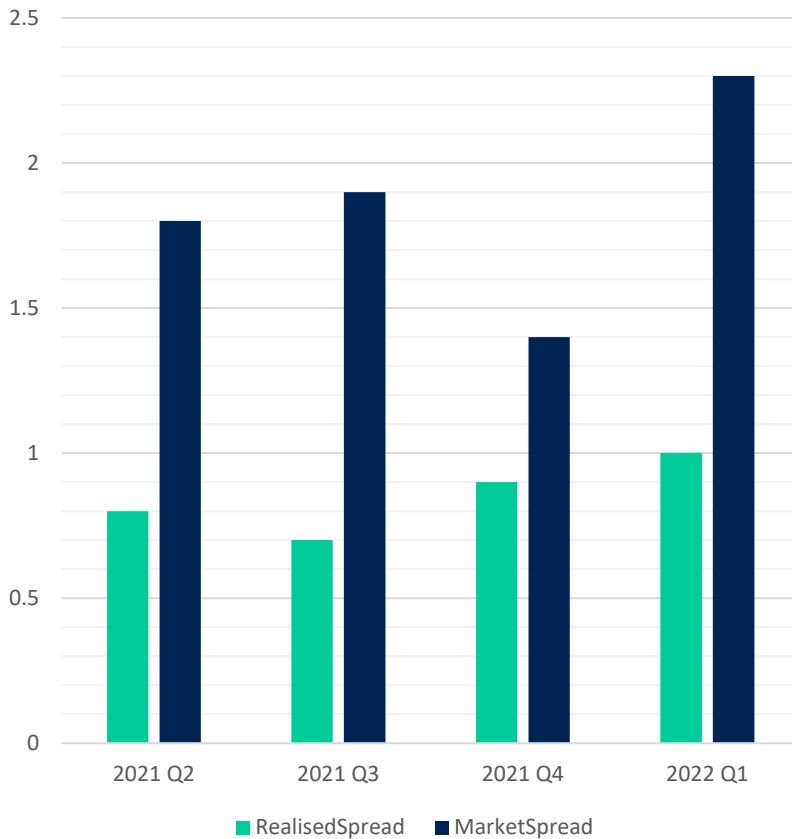


FX Market Structure Update

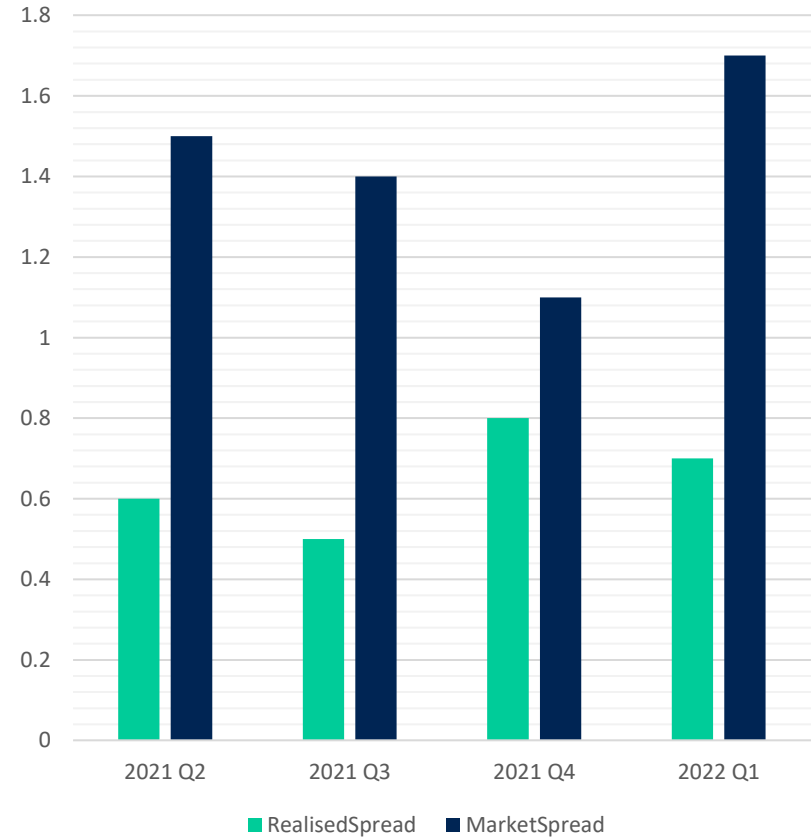


Every quarter, Virtu Analytics collates the performance of trades within our extensive FX Peer Universe to provide colour around realised spread costs against market quotes. Spreads are expressed in basis point deviations from the market quoted mid price (half-spread).

Forward



Spot

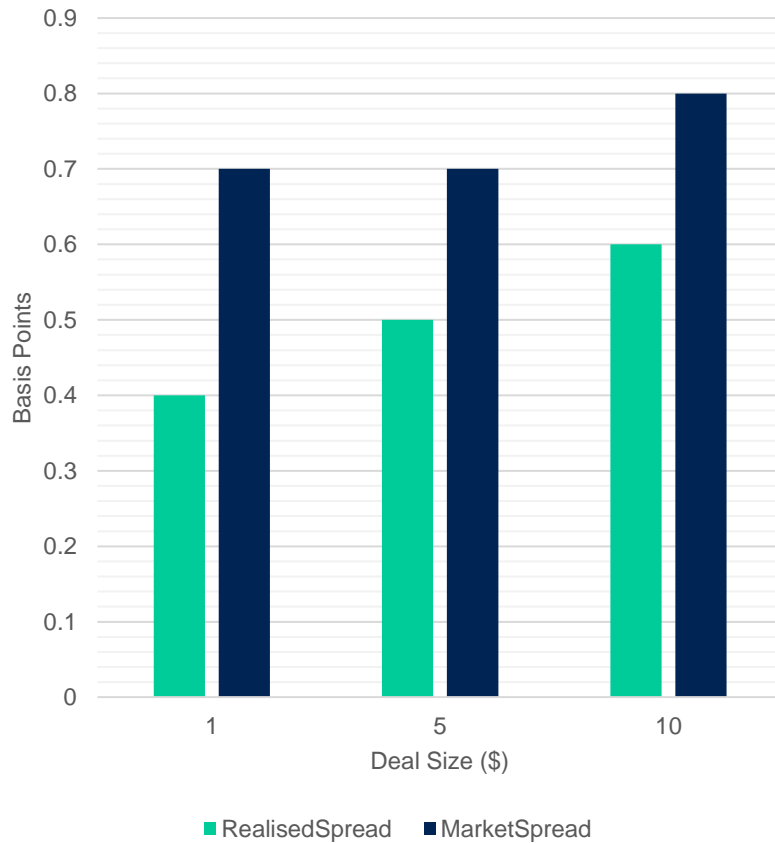


FX Forwards

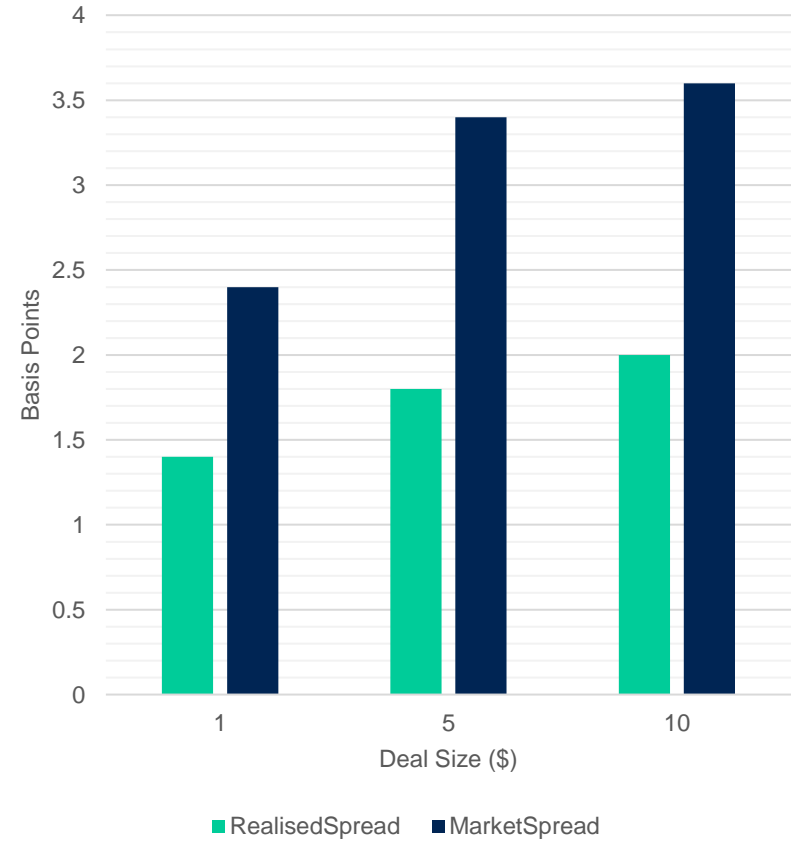
Q1 2022 Half-Spreads (Outright)



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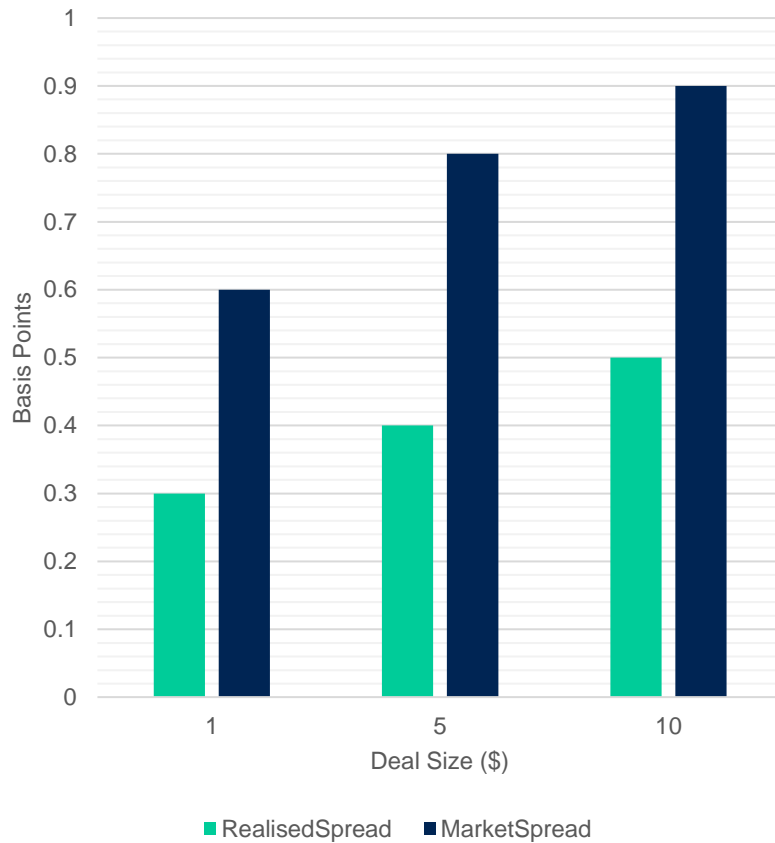


FX Spot

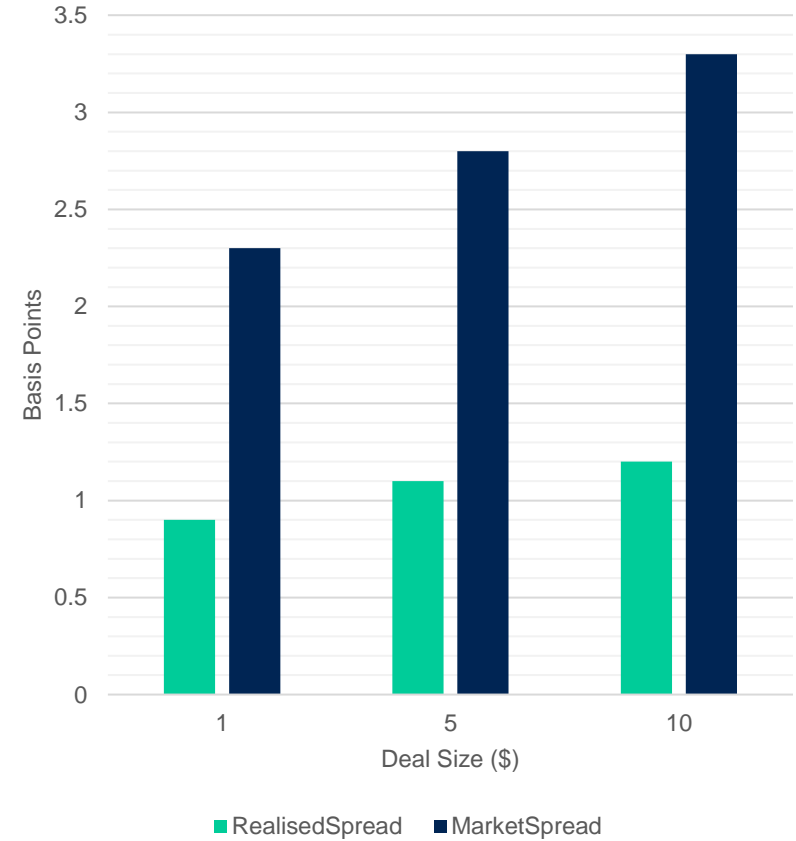
Q1 2022 Half-Spreads



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To learn more, contact your sales representative or call our desk at:

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