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**UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION**  
Washington, D.C. 20549

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**FORM 8-K**

**CURRENT REPORT  
PURSUANT TO SECTION 13 OR 15(d) OF THE  
SECURITIES EXCHANGE ACT OF 1934**

Date of report (Date of earliest event reported): **August 8, 2017**

**INVESTMENT TECHNOLOGY GROUP, INC.**

(Exact name of registrant as specified in its charter)

**Delaware**  
(State or Other Jurisdiction  
of Incorporation)

**001-32722**  
(Commission  
File Number)

**95-2848406**  
(IRS Employer  
Identification No.)

**One Liberty Plaza, 165 Broadway**  
**New York, New York**  
(Address of Principal Executive Offices)

**10006**  
(Zip Code)

Registrant's telephone number, including area code: **(212) 588-4000**

(Former Name or Former Address, if Changed Since Last Report)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions (*see* General Instruction A.2. below):

- Written communications pursuant to Rule 425 under the Securities Act (17 CFR 230.425)
- Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)
- Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))
- Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))

Indicate by check mark whether the registrant is an emerging growth company as defined in Rule 405 of the Securities Act of 1933 (§230.405 of this chapter) or Rule 12b-2 of the Securities Exchange Act of 1934 (§240.12b-2 of this chapter).

Emerging growth company

If an emerging growth company, indicate by check mark if the registrant has elected not to use the extended transition period for complying with any new or revised financial accounting standards provided pursuant to Section 13(a) of the Exchange Act.

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**Item 8.01 Other Events.**

On August 8, 2017, Investment Technology Group, Inc. issued a press release announcing trading statistics for the month ended July 31, 2017. A copy of this press release is attached hereto as Exhibit 99.1.

**Item 9.01 Financial Statements and Exhibits.**

(d) Exhibits

99.1 Press release issued by Investment Technology Group, Inc. on August 8, 2017.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

**INVESTMENT TECHNOLOGY GROUP, INC.**

By: /s/ Angelique F.M. DeSanto  
Name: Angelique F.M. DeSanto  
Title: Managing Director, General Counsel and Secretary and  
Duly Authorized Signatory of Registrant

Dated: August 8, 2017



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### ITG Releases July 2017 U.S. Trading Volume

**NEW YORK, August 8, 2017** — ITG (NYSE: ITG), a leading independent broker and financial technology provider, today announced that July 2017 U.S. trading volume was 2.6 billion shares and average daily volume (ADV) was 129 million shares, compared to 3.6 billion shares and ADV of 166 million shares in June 2017 and 2.2 billion shares and ADV of 112 million shares in July 2016. There were 20 trading days in both July 2017 and July 2016 and 22 trading days in June 2017.

#### ITG U.S. Trading Activity

In addition to overall U.S. trading volumes, ITG also provides a monthly summary of average daily volume (double-counted) and average trade size for the POSIT<sup>®</sup> crossing network and POSIT Alert<sup>®</sup>.

	<u># of Trade Days</u>	<u>Total U.S. Volume</u>	<u>Average U.S. Daily Volume</u>	<u>Average POSIT Daily Volume</u>	<u>Average POSIT Trade Size</u>	<u>Average POSIT Alert Daily Volume</u>	<u>POSIT Alert Average Trade Size</u>	<u>POSIT Alert Avg. Trade Size Ex-Algos*</u>
<b>July 2017</b>	20	2,589,735,549	129,486,777	54,359,680	261	13,654,090	18,714	35,461
<b>YTD 2017</b>	145	21,249,703,850	146,549,682	60,912,794	273	15,737,455	22,774	37,739

*\*Excluding shares crossed through POSIT Alert from ITG algorithms*

ITG's average revenue capture per share in July 2017 was slightly lower than the second quarter of 2017.

**International Trading Activity**

The average daily trading commissions in July 2017 in ITG's Canadian, European and Asia Pacific businesses were down approximately 8% in U.S. dollar terms on a combined basis as compared to the second quarter of 2017. On a blended international basis there were approximately 21 trading days in July 2017.

These statistics are preliminary and may be revised in subsequent updates and public filings. Volume statistics are posted on the investor relations section of ITG's website, [investor.itg.com](http://investor.itg.com) and are available via a downloadable spreadsheet file.

**About ITG**

Investment Technology Group (NYSE: ITG) is a global financial technology company that helps leading brokers and asset managers improve returns for investors around the world. We empower traders to reduce the end-to-end cost of implementing investments via liquidity, execution, analytics and workflow technology solutions. ITG has offices in Asia Pacific, Europe and North America and offers execution services in more than 50 countries. Please visit [www.itg.com](http://www.itg.com) for more information.

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