#### KNIGHT CAPITAL GROUP, INC.

Form 3

August 14, 2007

### FORM 3

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

OMB APPROVAL

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INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting 2. Date of Event Requiring 3. Issuer Name and Ticker or Trading Symbol Person \* Statement KNIGHT CAPITAL GROUP, INC. [NITE] Bisgay Steven (Month/Day/Year) 08/10/2007 (Last) (First) (Middle) 4. Relationship of Reporting 5. If Amendment, Date Original Person(s) to Issuer Filed(Month/Day/Year) KNIGHT CAPITAL GROUP (Check all applicable) INC., Â 545 WASHINGTON BLVD. 10% Owner Director (Street) \_X\_\_ Officer Other 6. Individual or Joint/Group (give title below) (specify below) Filing(Check Applicable Line) Managing Director & CFO \_X\_ Form filed by One Reporting Person JERSEY CITY, NJÂ 07310 Form filed by More than One Reporting Person (City) (State) (Zip) Table I - Non-Derivative Securities Beneficially Owned 1. Title of Security 2. Amount of Securities 3. 4. Nature of Indirect Beneficial Beneficially Owned Ownership Ownership (Instr. 4) (Instr. 4) Form: (Instr. 5) Direct (D) or Indirect (I) (Instr. 5) Â Class A Common Stock 4,933 D Â Restricted Class A Common Stock 99,078  $D^{(1)}$ Reminder: Report on a separate line for each class of securities beneficially SEC 1473 (7-02) owned directly or indirectly. Persons who respond to the collection of information contained in this form are not

 $Table\ II\ -\ Derivative\ Securities\ Beneficially\ Owned\ (\textit{e.g.}, puts, calls, warrants, options, convertible\ securities)$ 

required to respond unless the form displays a

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1. Title of Derivative Security
2. Date Exercisable and 3. Title and Amount of Expiration Date (Month/Day/Year)
2. Date Exercisable and 3. Title and Amount of Expiration Date Securities Underlying Or Exercise Form of (Instr. 5)
4. 5. 6. Nature of Indirect Conversion or Exercise Form of (Instr. 5)

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	Date Exercisable	Expiration Date	(Instr. 4) Title	Amount or Number of Shares	Price of Derivative Security	Derivative Security: Direct (D) or Indirect (I) (Instr. 5)	
Stock Option (Right to Buy)	(2)	(2)	Class A Common	45,000	\$ <u>(2)</u>	D	Â

### **Reporting Owners**

Reporting Owner Name / Address	Relationships					
	Director	10% Owner	Officer	Other		
Bisgay Steven KNIGHT CAPITAL GROUP INC. 545 WASHINGTON BLVD. JERSEY CITY, NJ 07310	Â	Â	Managing Director & CFO	Â		

# **Signatures**

/s/ Steven
Bisgay

\*\*Signature of Reporting Person

O8/14/2007

Date

## **Explanation of Responses:**

- \* If the form is filed by more than one reporting person, see Instruction 5(b)(v).
- \*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- (1) Restrictions lapse pursuant to the following schedule: 6,667 on 10/20/2007; 4,046 on 01/31/2008; 23,334 on 08/03/2008; 6,667 on 10/20/2008; 1,857 on 01/31/2009; 23,333 on 08/03/2009; 6,666 on 10/20/2009; 1,857 on 01/31/2010; and 23,333 on 08/03/2010.
- (2) 30,000 vested options with an exercise price of \$10.24 and expiration date of 11/10/2014, and 15,000 unvested options with a vesting date of 11/10/2007, exercise price of \$10.24 and an expiration date of 11/10/2014.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

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