KNIGHT CAPITAL GROUP, INC.

Form 3

February 02, 2009

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

OMB Number:

3235-0104

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF **SECURITIES**

Expires:

OMB APPROVAL

January 31, 2005

Estimated average burden hours per

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

response... 0.5

(Print or Type Responses)

1. Name and Address of Reporting

Person *

Katcher Gary

(Last)

(First)

(Middle)

(Month/Day/Year)

01/21/2009

2. Date of Event Requiring 3. Issuer Name and Ticker or Trading Symbol

KNIGHT CAPITAL GROUP, INC. [NITE]

KNIGHT CAPITAL GROUP, INC., Â 545 WASHINGTON

BOULEVARD

(Street)

Statement

4. Relationship of Reporting Person(s) to Issuer

5. If Amendment, Date Original

Filed(Month/Day/Year)

(Check all applicable)

Director

10% Owner

_X__ Officer Other (give title below) (specify below) **Executive Vice President**

6. Individual or Joint/Group

Filing(Check Applicable Line) _X_ Form filed by One Reporting

Person

Form filed by More than One Reporting Person

JERSEY CITY, NJÂ 07310

(City) (State)

1. Title of Security

(Instr. 4)

(Zip)

Table I - Non-Derivative Securities Beneficially Owned

2. Amount of Securities Beneficially Owned

(Instr. 4)

3. Ownership Form:

4. Nature of Indirect Beneficial

Ownership (Instr. 5)

Direct (D) or Indirect (I)

(Instr. 5)

Class A Common Stock $1,452,889 \stackrel{(1)}{=}$ Ι **Holding Company**

Reminder: Report on a separate line for each class of securities beneficially

owned directly or indirectly.

SEC 1473 (7-02)

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 4)

Expiration Date (Month/Day/Year)

2. Date Exercisable and 3. Title and Amount of Securities Underlying **Derivative Security** (Instr. 4)

4. 5. Ownership Conversion or Exercise Form of

6. Nature of Indirect Beneficial Ownership (Instr. 5)

Price of Derivative Derivative Security:

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Date Expiration Title Amount or Security Direct (D)

Exercisable Date Number of or Indirect

Shares (I)

(Instr. 5)

Reporting Owners

Reporting Owner Name / Address Relationships

Â

Director 10% Owner Officer Other

Katcher Gary

KNIGHT CAPITAL GROUP, INC. 545 WASHINGTON BOULEVARD JERSEY CITY, NJÂ 07310

Â Executive Vice President Â

Signatures

/s/ Gary Katcher 02/02/2009

**Signature of Date
Reporting Person

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).

Shares held indirectly by New Libertas Holdings LLC for which GK Partners LLC, 100% owned by the reporting person, is the controlling member. Reporting person disclaims beneficial ownership over shares held by New Libertas Holdings LLC, except to the extent of his pecuniary interest therein through his ownership of GK Partners LLC.

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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