

JOYCE THOMAS M  
Form 4  
November 29, 2010

**FORM 4** UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549

OMB APPROVAL

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**STATEMENT OF CHANGES IN 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 Person \*  
JOYCE THOMAS M

2. Issuer Name and Ticker or Trading Symbol  
KNIGHT CAPITAL GROUP, INC.  
[KCG]

5. Relationship of Reporting Person(s) to Issuer  
  
(Check all applicable)  
  
 Director  10% Owner  
 Officer (give title below)  Other (specify below)  
Chairman & CEO

(Last) (First) (Middle)  
KNIGHT CAPITAL GROUP, INC., 545 WASHINGTON BOULEVARD

3. Date of Earliest Transaction (Month/Day/Year)  
11/24/2010

(Street)  
JERSEY CITY, NJ 07310

4. If Amendment, Date Original Filed(Month/Day/Year)

6. Individual or Joint/Group Filing(Check Applicable Line)  
 Form filed by One Reporting Person  
 Form filed by More than One Reporting Person

(City) (State) (Zip)

**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code	V	Amount or Price		
Class A Common Stock	11/24/2010		M		50,000 A \$ 9.84	215,698	D
Class A Common Stock	11/24/2010		S <sup>(1)</sup>		50,000 D \$ 13.333	165,698	D
Restricted Stock Units (Previously Reported)						711,145	D

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Restricted Class A Common Stock (Previously Reported)	57,884	D	
Class A Common Stock (Previously Reported)	76,061	I	By Joyce Family 2009 GRAT
Class A Common Stock (Previously Reported)	200,000	I	By Joyce Family 2009 GRAT II
Class A Common Stock (Previously Reported)	400,000	I	By Joyce Family 2010 GRAT
Class A Common Stock (Previously Reported)	34,695	I	By Trust for Children

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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SEC 1474  
(9-02)

**Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned**  
(e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)	7. Title and Amount of Underlying Securities (Instr. 3 and 4)		
				Code	V (A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
	\$ 9.84	11/24/2010		M	50,000	01/01/2009	01/01/2011		50,000

Stock  
Option  
(Right to  
Buy)

Class A  
Common  
Stock

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
JOYCE THOMAS M KNIGHT CAPITAL GROUP, INC. 545 WASHINGTON BOULEVARD JERSEY CITY, NJ 07310			Chairman & CEO	

## Signatures

/s/ Thomas M.  
Joyce

11/29/2010

\*\*Signature of  
Reporting Person

Date

## Explanation of Responses:

\* If the form is filed by more than one reporting person, *see* Instruction 4(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) Transactions executed in accordance with a previously established Rule 10b5-1 trading plan. Stock options exercised were previously reported and have an expiration date of January 1, 2011.

(2) Represents the sale of 50,000 shares in 8 separate transactions at prices ranging from \$13.23 to \$13.47 per share, resulting in a weighted average sale price per share of \$13.333. Reporting person undertakes to provide the SEC, the Issuer, or security holder full information pertaining to the number of shares sold at each separate price.

(3) Breakdown of aggregate number of derivative securities beneficially owned following reported transactions (which have different exercise and expiration dates): 313,630 options and 1,000,000 restricted stock units ("RSUs"). As previously reported, the RSUs reported in Table II of this filing vest based upon the stock price of the Issuer's Class A Common Stock reaching certain specified levels.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure.

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