KNIGHT CAPITAL GROUP, INC.

Form 4

Class A

Common Stock 01/31/2011

February 02, 2011

FORM	Λ Δ						OMB APPROVAL			
	CITIED	STATES SI	ECURITIES Washington			COMMISSION	OMB Number:	3235-0287		
Check the if no lon	ger						Expires:	January 31, 2005		
subject t	SIAIEN	MENT OF C		N BENEFI IRITIES	CIAL OW	ERSHIP OF	Estimated a	verage		
Section 16. Form 4 or			SECC	IXI I ILS			burden hour response	rs per 0.5		
Form 5 obligation						e Act of 1934,	·			
may con	ntinue.		olic Utility Ho the Investmen	•	^ •	f 1935 or Section	l			
See Instr 1(b).	ruction	30(II) 0I	ine mvesime	nt Company	y Act of 17-	1 0				
(Print or Type	Responses)									
(rime or Type	100penses)									
1. Name and A Sadoff Stev	. Issuer Name a n mbol	nd Ticker or	Γrading	5. Relationship of Reporting Person(s) to Issuer						
			NIGHT CAP [CG]	ITAL GRO	UP, INC.	(Check all applicable)				
(Last)	(First) (1		Date of Earliest			Director	Director 10% Owner Number Other (specify			
			onth/Day/Year) /31/2011			below) below) Executive Vice President				
	WASHINGTON I		75172011			Executiv	e vice Preside	ent		
(Street) 4. If A			If Amendment, l	_		6. Individual or Joint/Group Filing(Check				
		Fi	ed(Month/Day/Ye	ear)		Applicable Line) _X_ Form filed by O	ne Reporting Per	rson		
JERSEY C	ITY, NJ 07310					Form filed by Me Person				
(City)	(State)	(Zip)	Table I - Non	-Derivative S	Securities Acq	uired, Disposed of,	or Beneficiall	ly Owned		
1.Title of Security	2. Transaction Date (Month/Day/Year)		1 `			A) 5. Amount of Securities	6. Ownership	7. Nature of Indirect		
(Instr. 3)	(Monui/Day/Tear)	any	Code	(Instr. 3, 4		Beneficially	Form:	Beneficial		
(Month/			Day/Year) (Instr. 8)			Owned Following	Direct (D) Ownership or Indirect (Instr. 4)			
					(A)	Reported	(I)	` ,		
			Code V		or	Transaction(s) (Instr. 3 and 4)				
Restricted			Code	V Amount	(D) Pric	:e				
Stock Units (1)	01/31/2011		A	299,144	A \$14	406,830	D			
Restricted					\$					
Stock Units	01/31/2011		F	21,693	D 13.93	35 363,929	D			
Restricted										

D

7,940

F

D

Class A

Common 62,952 D Stock

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

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.

SEC 1474

(9-02)

9. Nu Deriv Secur Bene Own Follo Repo Trans (Instr

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. Transac Code (Instr. 8	5. tionNumber of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	3	ate	7. Titl Amou Under Securi (Instr.	nt of lying	8. Price of Derivative Security (Instr. 5)
				Code	V (A) (D)	Date Exercisable	Expiration Date		Amount or Number of Shares	

Reporting Owners

Reporting Owner Name / Address Relationships

Director 10% Owner Officer Other

Sadoff Steven J KNIGHT CAPITAL GROUP, INC. 545 WASHINGTON BLVD. JERSEY CITY, NJ 07310

Executive Vice President

Signatures

/s/ Steven J. 02/02/2011 Sadoff

**Signature of Date
Reporting Person

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) Restricted stock units granted pursuant to the Knight Capital Group, Inc. 2010 Equity Incentive Plan. Each restricted stock unit represents a contingent right to receive one share of the Class A Common Stock of the Issuer. The restricted stock units shall vest (a) 84,858 in three

Reporting Owners 2

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equal installments on January 31, 2012, 2013 and 2014, respectively and (b) 214,286 on January 31, 2014, provided that the award will not vest if the Company does not achieve pre-tax income of \$50 million in calendar year 2011.

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.