LAZAROWITZ ROBERT M

Form 4

February 06, 2009

FORM 4

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

OMB Number:

3235-0287

Check this box if no longer

Expires: January 31, 2005

OMB APPROVAL

subject to Section 16. Form 4 or STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Estimated average burden hours per response... 0.5

Form 4 or Form 5 obligations may continue. See Instruction

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

1(b).

(Print or Type Responses)

1. Name and Address of Reporting Person ** LAZAROWITZ ROBERT M	2. Issuer Name and Ticker or Trading Symbol KNIGHT CAPITAL GROUP, INC. [NITE]	5. Relationship of Reporting Person(s) to Issuer (Check all applicable)			
(Last) (First) (Middle) KNIGHT CAPITAL GROUP, INC., 545 WASHINGTON BOULEVARD	3. Date of Earliest Transaction (Month/Day/Year) 02/04/2009	X Director 10% Owner Officer (give title below) Other (specify below)			
(Street)	4. If Amendment, Date Original Filed(Month/Day/Year)	6. Individual or Joint/Group Filing(Check Applicable Line)			

JERSEY CITY, NJ 07310

(Previously

Applicable Line)
X Form filed by One Reporting Person
___ Form filed by More than One Reporting

						Pei	SOII		
(City)	(State) (Z	Cip) Table	I - Non-De	erivative S	ecurit	ies Acquire	ed, Disposed of,	or Beneficiall	y Owned
1.Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transactic Code (Instr. 8)	4. Securit or Dispos (Instr. 3,	(A) or	` ′	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)
Class A Common Stock	02/04/2009		S	30,000	D	\$ 18.466 (1) (3)	140,259	I	Family Trust
Class A Common Stock	02/05/2009		S	29,053	D	\$ 19.137 (2) (3)	111,206	I	Family Trust
Class A Common Stock							1,878	D	

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Reported)

Class A Common

Stock 1,496 I Family

(Previously Reported)

Class A Common

Stock 2,024,000 I LLC

(Previously Reported)

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	2.	3. Transaction Date	3A. Deemed	4.	5.	Date Exer	cisable and	7. Titl	le and	8. Price of	
Derivative	Conversion	(Month/Day/Year)	Execution Date, if	Transac	ctionNumber	r Expiration D	ate	Amou	int of	Derivative	į
Security	or Exercise		any	Code	of	(Month/Day	/Year)	Under	rlying	Security	
(Instr. 3)	Price of		(Month/Day/Year)	(Instr. 8	3) Derivat	ive		Secur	ities	(Instr. 5)	į
	Derivative				Securiti	es		(Instr.	3 and 4)		-
	Security				Acquire	ed					1
					(A) or						1
					Dispose	ed					,
					of (D)						,
					(Instr. 3	,					
					4, and 5	<u>(</u>)					
									Amount		
						Date	Expiration		or		
						Exercisable	Date	Title	Number		
									of		
				Code	V (A) (E	0)			Shares		

Reporting Owners

Reporting Owner Name / Address	Relationships						
	Director	10% Owner	Officer	Othe			
LAZAROWITZ ROBERT M KNIGHT CAPITAL GROUP, INC. 545 WASHINGTON BOULEVARD JERSEY CITY, NJ 07310	X						

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Signatures

/s/ Robert M. 02/06/2009 Lazarowitz

**Signature of Reporting 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) Represents the sale of 30,000 shares in seventeen separate transactions at prices ranging from \$18.30 to \$18.55 per share, resulting in a weighted average sale price per share of \$18.466.
- (2) Represents the sale of 29,053 shares in five separate transactions at prices ranging from \$19.00 to \$19.25 per share, resulting in a weighted average sale price per share of \$19.137.
- (3) Filer undertakes to provide the SEC, the Issuer, or security holder full information pertaining to the number of shares sold at each separate price.

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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