



DIVISION OF
CORPORATION FINANCE

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

October 7, 2010

Mr. Steven Bisgay
Chief Financial Officer
Knight Capital Group, Inc.
545 Washington Boulevard
Jersey City, NJ 07310

Re: Knight Capital Group, Inc.
Form 10-K for the year ended December 31, 2009
Filed February 24, 2010
Proxy Statement on Schedule 14A
Filed April 7, 2010
File No. 001-14223

Dear Mr. Bisgay:

We have completed our review of your filings and do not have any further comments at this time.

Sincerely,

Daniel L. Gordon
Branch Chief