



DIVISION OF  
CORPORATION FINANCE

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

February 9, 2015

Via E-mail

Daniel Coleman  
Chief Executive Officer  
KCG Holdings, Inc.  
545 Washington Boulevard  
Jersey City, NJ 07310

**Re: KCG Holdings, Inc.**  
**Form 10-K for Fiscal Year Ended December 31, 2013**  
**Filed March 3, 2014**  
**File No. 000-54991**

Dear Mr. Coleman:

We have completed our review of your filings. We remind you that our comments or changes to disclosure in response to our comments do not foreclose the Commission from taking any action with respect to the company or the filings and the company may not assert staff comments as a defense in any proceeding initiated by the Commission or any person under the federal securities laws of the United States. We urge all persons who are responsible for the accuracy and adequacy of the disclosure in the filings to be certain that the filings include the information the Securities Exchange Act of 1934 and all applicable rules require.

Sincerely,

/s/ Christian Windsor

Christian Windsor  
Special Counsel

cc (via e-mail): John McCarthy, Esq. – KCG Holdings, Inc.