

Knight Capital Group Securities Litigation
Claims Administrator
PO Box 3076
Portland OR 97208-3076

Toll Free Number: 888-593-4978
Website: www.knightsecuritieslitigation.com
Email: info@knightsecuritieslitigation.com
Exclusion Deadline: 6/2/2015
Objection Deadline: 6/11/2015
Settlement Fairness Hearing: 7/1/2015
Deadline to File a Claim: 6/29/2015

PROOF OF CLAIM AND RELEASE FORM

TO BE ELIGIBLE TO RECEIVE A SHARE OF THE NET SETTLEMENT FUND IN CONNECTION WITH THE SETTLEMENT OF THIS LITIGATION, YOU MUST COMPLETE AND SIGN THIS PROOF OF CLAIM AND RELEASE FORM (“PROOF OF CLAIM”) AND MAIL IT BY PREPAID, FIRST-CLASS MAIL TO THE ABOVE ADDRESS, **POSTMARKED NO LATER THAN JUNE 29, 2015.**

FAILURE TO SUBMIT YOUR PROOF OF CLAIM BY THE DATE SPECIFIED WILL SUBJECT YOUR CLAIM TO REJECTION AND MAY PRECLUDE YOU FROM BEING ELIGIBLE TO RECOVER ANY MONEY IN CONNECTION WITH THE SETTLEMENT.

DO NOT MAIL OR DELIVER YOUR PROOF OF CLAIM TO THE COURT, THE PARTIES TO THIS LITIGATION, OR THEIR COUNSEL. SUBMIT YOUR PROOF OF CLAIM ONLY TO THE CLAIMS ADMINISTRATOR AT THE ADDRESS SET FORTH ABOVE.

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Before completing this form, please read the detailed instructions on page 7. When filling out this form, type or print in the boxes below in CAPITAL LETTERS; do not use red ink, pencils or staples.

PART I: CLAIMANT INFORMATION

Beneficial Owner's First Name

MI

Beneficial Owner's Last Name

Co-Beneficial Owner's First Name

MI

Co-Beneficial Owner's Last Name

Entity Name (if claimant is not an individual)

Representative or Custodian Name (if different from Beneficial Owner(s) listed above)

Address 1 (street name and number)

Address 2 (apartment, unit or box number)

City

State

ZIP Code

Foreign Country (only if not USA)

Social Security Number

Taxpayer Identification Number

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OR

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Telephone Number (home)

Telephone Number (work)

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Email address

Account Number (if filing for multiple accounts, file a separate Proof of Claim for each account)

Claimant Account Type (check appropriate box):

Individual (includes joint owner accounts)

Pension Plan

Trust

Corporation

Estate

IRA/401K

Other _____ (please specify)

PART II: SCHEDULE OF TRANSACTIONS IN KNIGHT COMMON STOCK

A. Number of shares of Knight Common Stock as of the close of trading May 9, 2011:

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B. Purchases of Knight Common Stock between May 10, 2011 and October 26, 2012, inclusive (please note, shares purchased during the 90-day period from August 2, 2012 through October 26, 2012 will be used to balance your claim only):

Trade Date (MMDDYY)	Number of Shares Purchased or Acquired	Purchase Price per Share	Total Purchase Price*	Transaction Type (P/R)**

*Excluding taxes, fees and commissions
 ** P=Purchase, R=Receipt (transfer in)

C. Sales (from May 10, 2011 and October 26, 2012, inclusive) of Knight Common Stock:

Trade Date (MMDDYY)	Number of Shares Sold or Delivered	Sale Price per Share	Total Sale Price*	Transaction Type (S/D)**

*Excluding taxes, fees and commissions
 ** S=Sale, D=Delivery (transfer out)

D. Number of shares of Knight Common Stock held as of the close of trading on October 26, 2012:

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IF YOU NEED ADDITIONAL SPACE TO LIST YOUR TRANSACTIONS, PLEASE PHOTOCOPY THIS PAGE, WRITE YOUR NAME ON THE COPY AND CHECK THIS BOX:

PART III: SCHEDULE OF TRANSACTIONS IN KNIGHT 3.50% CASH CONVERTIBLE SENIOR SUBORDINATED NOTES DUE MARCH 15, 2015 (“NOTES”)

A. Principal amount (face value or par value) of Knight Notes as of the close of trading May 9, 2011:

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B. Purchases of Knight Notes between May 10, 2011 and October 26, 2012, inclusive (please note, Notes purchased during the 90-day period from August 2, 2012 through October 26, 2012 will be used to balance your claim only):

Trade Date (MMDDYY)	Principal Amount (i.e., Face Value or Par Value)	Purchase Price per Note (in % of Par Value)	Total Cost*	Transaction Type (P/R)**

*Excluding taxes, fees and commissions
 ** P=Purchase, R=Receipt (transfer in)

C. Sales (from May 10, 2011 and October 26, 2012, inclusive) of Knight Notes:

Trade Date (MMDDYY)	Principal Amount (i.e., Face Value or Par Value)	Sale Price per Note (in % of Par Value)	Total Proceeds*	Transaction Type (S/D)**

*Excluding taxes, fees and commissions
 ** S=Sale, D=Delivery (transfer out)

D. Principal amount (face value or par value) of Knight Notes held as of the close of trading on October 26, 2012:

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IF YOU NEED ADDITIONAL SPACE TO LIST YOUR TRANSACTIONS, PLEASE PHOTOCOPY THIS PAGE, WRITE YOUR NAME ON THE COPY AND CHECK THIS BOX:

PART IV: RELEASE AND CERTIFICATION

SUBMISSION TO JURISDICTION OF COURT AND ACKNOWLEDGMENTS

I (We) submit this Proof of Claim and Release under the terms of the Stipulation described in the Notice. I (We) also submit to the jurisdiction of the United States District Court, District of New Jersey, with respect to my (our) claim as a Settlement Class Member and for purposes of enforcing the release set forth herein. I (We) further acknowledge that I am (we are) bound by and subject to the terms of any judgment that may be entered in the Litigation. I (We) agree to furnish additional information to the Claims Administrator to support this claim if requested to do so. I (We) have not submitted any other claim covering the same purchases or sales of Knight securities during the Settlement Class Period and know of no other person having done so on my (our) behalf.

RELEASES

1. I (We) hereby acknowledge full and complete satisfaction of, and do hereby fully, finally, and forever settle, release, and discharge from the Released Claims each and all of the “Released Persons,” defined as Defendants, collectively and each of them, and each of Defendant’s respective family members and current, former, or future parents (including, without limitation, KCG Holdings, Inc.), subsidiaries, associates, affiliates, partners, joint venturers, officers (including, without limitation, Thomas M. Joyce and Steven Bisgay), directors, principals, shareholders, members, agents, representatives, employees, attorneys, financial or investment advisors, consultants, accountants, investment bankers, commercial bankers, trustees, engineers, insurers, co-insurers, reinsurers, heirs, assigns, executors, general or limited partners or partnerships, personal or legal representatives, estates, administrators, predecessors, successors, advisors, and/or any other individual or entity in which any Defendant has or had a controlling interest or which is or was related to or affiliated with any Defendant.

2. I (We) hereby acknowledge that “Released Claims,” as used herein, means any and all claims, debts, demands, liabilities, rights, and causes of action of every nature and description whatsoever (including, but not limited to, any claims for damages, interest, attorneys’ fees, expert or consulting fees, and any other costs, expenses, or liabilities whatsoever), whether based on federal, state, local, statutory or common law, or any other law, rule, or regulation, whether fixed or contingent, accrued or unaccrued, liquidated or unliquidated, at law or in equity, matured or unmatured, whether class or individual in nature, whether asserted directly, indirectly, or derivatively, including both known claims and Unknown Claims: (i) that have been or could have been asserted in the Litigation by the Lead Plaintiff and/or Settlement Class Members or any of them against any of the Released Persons, including, without limitation, those concerning any statements made by any Defendant that Lead Plaintiff alleges in the Litigation were false or misleading, or any of the alleged acts, omissions, representations, facts, events, matters, transactions, or occurrences asserted in or relating to the Litigation, or otherwise alleged, asserted, or contended in the Litigation; or (ii) that relate to the purchase, acquisition, or sale of Knight securities during the Settlement Class Period by Lead Plaintiff or any Settlement Class Member that were or might have been asserted on behalf of themselves, their heirs, executors, administrators, successors, and assigns against the Released Persons or any of them.

3. I (We) hereby acknowledge that “Unknown Claims,” as used herein, means any Released Claim that Lead Plaintiff or any Settlement Class Member does not know or suspect to exist in his, her, or its favor at the time of the release of the Released Persons, which if known by him, her, or it, might have affected his, her, or its decision(s) with respect to the Settlement, including, but not limited to, the decision not to object to the Settlement, provided that such claim arises out of or relates to the purchase or sale of Knight securities, or the decision not to request exclusion from the Settlement Class.

4. I (We) hereby waive and relinquish, to the fullest extent permitted by law, the provisions, rights, and benefits of California Civil Code §1542, which provides:

A GENERAL RELEASE DOES NOT EXTEND TO CLAIMS WHICH THE CREDITOR DOES NOT KNOW OR SUSPECT TO EXIST IN HIS OR HER FAVOR AT THE TIME OF EXECUTING THE RELEASE, WHICH IF KNOWN BY HIM OR HER MUST HAVE MATERIALLY AFFECTED HIS OR HER SETTLEMENT WITH THE DEBTOR.

I (We) also waive and relinquish any and all provisions, rights, and benefits conferred by any law of any state or territory of the United States, or principle of common law or international or foreign law, which is similar, comparable, or equivalent to California Civil Code §1542. I (We) hereby acknowledge that I (we) may discover facts in addition to or different from those which I (we) know or believe to be true with respect to the subject matter of the Released Claims, but I (we) fully, finally, and forever settle and release any and all Released Claims, known or unknown, suspected or unsuspected, contingent or non-contingent, whether or not concealed or hidden, which now exist, or heretofore have existed, upon any theory of law or equity now existing or coming into existence in the future, including, but not limited to, conduct which is negligent, intentional, with or without malice, or a breach of any duty, law or rule, without regard to the subsequent discovery or existence of such different or additional facts.

5. The releases herein shall be of no force or effect unless and until the Court approves the Stipulation and the Stipulation becomes effective on the Effective Date (as defined in the Stipulation).

6. I (We) hereby warrant and represent that I (we) have not assigned or transferred or purported to assign or transfer, voluntarily or involuntarily, any matter released pursuant to this release or any other part or portion thereof.

7. I (We) hereby warrant and represent that I (we) have included information about all of my (our) transactions in Knight Common Stock and Notes which occurred during the Settlement Class Period as well as the number of shares of Knight Common Stock and the par value of Notes held by me (us) at the beginning of trading on May 10, 2011 and the number of shares of Knight Common Stock and the par value of Notes held by me (us) at the close of trading on October 26, 2012.

I declare under penalty of perjury under the laws of the United States of America that the foregoing information supplied by the undersigned is true and correct.

Executed this _____ day of _____, in _____,
(Month / Year) (City)

(State / Country)

Signature of Claimant

Print Name of Claimant

Date:

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MM DD YY

Signature of Joint Claimant, if any

Print Name of Joint Claimant

Date:

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PROOF OF CLAIM INSTRUCTIONS

A. This Proof of Claim has been sent to you because you may be a member of the Settlement Class in this matter. To participate, you must complete and sign this Proof of Claim and provide supporting documents for any eligible transactions you claim. If you fail to file a properly addressed Proof of Claim and supporting documents, your claim may be rejected, and you may be determined to be ineligible for any payment from the Net Settlement Fund.

B. Submission of this Proof of Claim does not assure that you will share in the proceeds of the Net Settlement Fund created in this Action.

C. YOU MUST COMPLETE AND SUBMIT YOUR PROOF OF CLAIM BY MAIL POSTMARKED ON OR BEFORE JUNE 29, 2015, ADDRESSED TO THE CLAIMS ADMINISTRATOR AS LISTED BELOW.

D. IF YOU ARE NOT A SETTLEMENT CLASS MEMBER (see definition of Settlement Class in the Notice, which sets forth who is included in and who is excluded from the Settlement Class), OR IF YOU, OR SOMEONE ACTING ON YOUR BEHALF, SUBMITTED A REQUEST FOR EXCLUSION FROM THE SETTLEMENT CLASS, DO NOT SUBMIT A PROOF OF CLAIM. **YOU MAY NOT, DIRECTLY OR INDIRECTLY, PARTICIPATE IN THE SETTLEMENT IF YOU ARE NOT A SETTLEMENT CLASS MEMBER.** THUS, IF YOU ARE EXCLUDED FROM THE SETTLEMENT CLASS, ANY PROOF OF CLAIM THAT YOU SUBMIT, OR THAT MAY BE SUBMITTED ON YOUR BEHALF, WILL NOT BE ACCEPTED.

E. If you are a member of the Settlement Class and you do not timely request to be excluded from the Settlement Class, you are bound by the terms of any judgment entered in the Litigation, including the releases provided in the Stipulation, WHETHER OR NOT YOU SUBMIT A PROOF OF CLAIM.

F. Use the section of this form entitled "Claimant Information" to identify each owner of record. THIS CLAIM MUST BE FILED BY THE ACTUAL BENEFICIAL OWNER(S), OR THE LEGAL REPRESENTATIVE OF SUCH OWNER(S) OF SHARES UPON WHICH THIS CLAIM IS BASED. Executors, administrators, guardians, conservators and trustees must complete and sign this claim on behalf of persons represented by them, and their authority must accompany this claim, and their titles or capacities must be stated.

G. Use the section of this form entitled "Schedule of Transactions" to supply all required details of your transaction(s). If you need more space or additional schedules, attach separate sheets giving all of the required information in substantially the same form. Sign and print or type your name on each additional sheet.

H. Complete a separate Proof of Claim for each account in which you qualify. Separate Proofs of Claim should be submitted for each separate legal entity (e.g., a claim from joint owners should not include separate transactions of just one of the joint owners, and an individual should not combine his or her IRA transactions with transactions made solely in the individual's name). Conversely, a single Proof of Claim should be submitted on behalf of one legal entity including all transactions made by that entity on one Proof of Claim, no matter how many separate accounts that entity has (e.g., a corporation with multiple brokerage accounts should include all transactions made in all accounts on one Proof of Claim).

I. All joint beneficial owners must each sign this Proof of Claim, and their names must appear as "Claimants" in Part I of this Proof of Claim. If you purchased or otherwise acquired Knight securities during the Settlement Class Period and held the securities in your name, you are the beneficial owner as well as the record owner, and you must sign this Proof of Claim to participate in the Settlement. If, however, you held, purchased or otherwise acquired Knight securities during the relevant time period, and the securities were registered in the name of a third party, such as a nominee or brokerage firm, you are the beneficial owner of these securities, but the third party is the record owner. The beneficial owner, not the record owner, must sign this Proof of Claim to be eligible to participate in the Settlement.

J. Agents, executors, administrators, guardians, and trustees must complete and sign the Proof of Claim on behalf of persons represented by them, and they must:

- (a) expressly state the capacity in which they are acting;
- (b) identify the name, account number, Social Security number (or taxpayer identification number), address and telephone number of the beneficial owner of (or other person or entity on whose behalf they are acting with respect to) the Knight securities; and
- (c) furnish herewith evidence of their authority to bind to the Proof of Claim the person or entity on whose behalf they are acting. (Authority to complete and sign a Proof of Claim cannot be established by stockbrokers demonstrating only that they have discretionary authority to trade securities in another person's accounts.)

K. Provide all of the requested information with respect to Knight securities that you acquired or sold at any time on or between May 10, 2011 and August 1, 2012, inclusive (the "Settlement Class Period") and on or between August 1, 2012 and October 26, 2012, inclusive (the "90-day look-back period, as described in the Plan of Allocation set forth in the Notice), whether such transactions resulted in a profit or a loss. **Failure to report all such transactions may result in the rejection of your claim.**

L. List each transaction in the Settlement Class Period in chronological order, by trade date, beginning with the earliest. You must accurately provide the month, day and year of each transaction you list.

M. Documentation of your transactions in Knight securities must be attached to your claim. Failure to provide this documentation could delay verification of your claim or result in rejection of your claim.

N. The above requests are designed to provide the minimum amount of information necessary to process the simplest claims. The Claims Administrator may request additional information as required to efficiently and reliably calculate your losses.

O. By submitting a signed Proof of Claim, you will be swearing to the truth of the statements contained therein and the genuineness of the documents attached thereto, subject to penalties of perjury under the laws of the United States of America. The making of false statements, or the submission of forged or fraudulent documentation, will result in the rejection of your claim and may subject you to civil liability or criminal prosecution.

P. If the Court approves the Settlement, payments to eligible Authorized Claimants pursuant to the Plan of Allocation (or such other plan of allocation as the Court approves) will be made after any appeals are resolved, and after the completion of all claims processing. The claims process could take substantial time to complete fully and fairly. Please be patient.

Proofs of Claim must be postmarked no later than June 29, 2015 and mailed to Knight Capital Group Securities Litigation, Claims Administrator, PO Box 3076, Portland, OR 97208-3076.

ATTENTION NOMINEES AND BROKERAGE FIRMS: If you are filing claim(s) electronically on behalf of beneficial owners, detailed instructions are available on the Settlement website at www.knightsecuritieslitigation.com along with the formatted electronic filing template. You may also send an email to info@knightsecuritieslitigation.com requesting this information.

Reminder Checklist

1. Sign the Certification section of the Proof of Claim on page 6.
2. Remember to attach supporting documentation. Do not send original documents.
3. Keep a copy of your Proof of Claim and all documents submitted for your records.
4. If you desire an acknowledgment of receipt of your Proof of Claim, send your Proof of Claim by Certified Mail, Return Receipt Requested.
5. If you move, please send the Claims Administrator your new address.

ACCURATE CLAIMS PROCESSING CAN TAKE A SIGNIFICANT
AMOUNT OF TIME. THANK YOU FOR YOUR PATIENCE.