GAIN Capital's FOREX.com Releases Trade Execution Scorecard

99.7 percent of trades executed in less than 1 second; 73 percent of limit orders price improved in December, 2010

NEW YORK, LONDON and SYDNEY, Jan. 31, 2011 <u>PRNewswire</u>/ -- GAIN Capital (NYSE: GCAP), a global provider of online trading services, has released its first trade execution scorecard for its retail division, FOREX.com®.

The performance statistics for December 2010 reveal that 99.7 percent of trades on FOREX.com's proprietary trading platforms are executed in less than one second, with an average execution speed of eight-hundredths of a second. It also demonstrates FOREX.com's ability to deliver price improvement, with 73 percent of limit orders price improved in the period. The execution scorecard is now available on the FOREX.com website (www.forex.com); it will be updated on a monthly basis.

"The execution scorecard demonstrates the benefits of FOREX.com's automated trade processing, which enables us to provide extremely fast trade executions and the opportunity for price improvement," said Glenn Stevens, CEO, GAIN Capital.

"Publishing our performance statistics on a regular basis will allow our customers to closely monitor execution quality and enable prospective customers to make a more informed decision when selecting a forex provider."

FOREX.com Execution Scorecard - December 2010 (source: FOREX.com)

EXECUTION SPEED

% of trades executed in less than 1 second

Represents all market and instant execution orders

Average execution speed

Elapsed time between market order receipt and execution

.08 seconds

EXECUTION PRICE

% of limit orders price improved

Limit orders executed at a price better than the requested price

73%

99.7%

Average price improvement per limit order

Pip difference between requested and executed price of price improved limit orders (currencies only)

.71 pips

FOREX.com's execution statistics represent orders executed on FOREX.com's FOREXTrader platforms during market hours between 1700 ET on November 30, 2010 and 1700 ET on December 31, 2010.

"The scorecard also illustrates our commitment to transparency," said Mr. Stevens. "As our industry matures, this type of information will become the norm. For now, we are proud to lead the way in providing the highest level of disclosure about execution quality in the retail forex industry."

About GAIN Capital

GAIN Capital Holdings, Inc. (NYSE: GCAP) is a global provider of online trading services. GAIN's innovative trading technology provides market access and highly automated trade execution services across multiple asset classes, including foreign exchange (forex or FX), contracts for difference (CFDs) and exchange-based products, to a diverse client base of retail and institutional investors.

A pioneer in online forex trading, GAIN Capital operates FOREX.com®, one of the largest and best-known brands in the retail forex industry. GAIN's other businesses include GAIN GTX, a fully independent FX ECN for hedge funds and institutions, and GAIN Securities, Inc. (member FINRA/SIPC) a licensed U.S. broker-dealer.

With offices in New York City; Bedminster, New Jersey; London; Sydney; Hong Kong; Tokyo; and Seoul, GAIN Capital and its affiliates are regulated by the Commodity Futures Trading Commission (CFTC), the National Futures Association (NFA) and the Securities and Exchange Commission (SEC) in the United States; the Financial Services Authority (FSA) in the United Kingdom; the Financial Services Agency (FSA) in Japan; the Securities and Futures Commission (SFC) in Hong Kong; and the Australian Securities and Investments Commission (ASIC) in Australia.

FOREX.com is a registered trademark of GAIN Capital Holdings. All other trade names are the property of their respective owners.

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