



GAIN Capital Announces Monthly Metrics for September 2017

BEDMINSTER, N.J., October 5, 2017/PRNewswire/ -- GAIN Capital Holdings, Inc. (NYSE: GCAP) (“GAIN” or “the Company”) today reported certain operating metrics for the month of September 2017.

	Sep-17	Aug-17	Sep-16	Sequential Change	Year-over-year change
Retail Segment					
OTC Trading Volume ⁽¹⁾	\$ 202.6	\$ 237.7	\$ 207.8	(14.8)%	(2.5)%
OTC Average Daily Volume	\$ 9.6	\$ 10.3	\$ 9.4	(6.8)%	2.1 %
Active OTC Accounts ⁽²⁾	133,813	133,965	129,921	(0.1)%	3.0 %
Institutional Segment					
ECN Volume ⁽¹⁾	\$ 279.0	\$ 279.8	\$ 186.3	(0.3)%	49.8 %
ECN Average Daily Volume	\$ 13.3	\$ 12.2	\$ 8.5	9.0 %	56.5 %
Swap Dealer Volume ⁽¹⁾	\$ 62.8	\$ 77.5	\$ 67.7	(19.0)%	(7.2)%
Swap Dealer Average Daily Volume	\$ 3.0	\$ 3.4	\$ 3.1	(11.8)%	(3.2)%
Futures Segment					
Number of Futures Contracts	478,196	568,087	669,340	(15.8)%	(28.6)%
Futures Average Daily Contracts	23,910	24,699	31,873	(3.2)%	(25.0)%
Active Futures Accounts ⁽²⁾	8,056	8,055	8,594	— %	(6.3)%

All volume figures reported in billions.

¹ US dollar equivalent of notional amounts traded. For the quarter, indirect volume represented 33% of total retail OTC trading volume.

² Accounts that executed a transaction during the last 12 months.

Management Commentary

"Stable market conditions and improved customer engagement resulted in consistent operating metrics during the third quarter, including average daily retail trading volume of approximately \$9.6 billion for September," remarked Glenn Stevens, Chief Executive Officer. "As the result of low volatility in the third quarter, retail revenue capture was approximately 10% lower than the trailing twelve month level. It is worth noting that, notwithstanding quarterly fluctuations, trailing twelve month retail revenue capture has remained stable throughout the year. As we move into the fourth quarter of 2017, we remain focused on executing on our organic growth initiatives that aim to increase our market share and trading volumes, attract new customers and increase revenue per active account with existing customers."

Historical metrics and financial information can be found on the Company's investor relations website

<http://ir.gaincapital.com>.

This operating data is preliminary and subject to revision and should not be taken as an indication of GAIN's financial performance. GAIN undertakes no obligation to publicly update or review previously reported operating data.

About GAIN

GAIN Capital Holdings, Inc. provides innovative trading technology and execution services to retail and institutional investors worldwide, with multiple access points to OTC markets and global exchanges across a wide range of asset classes, including foreign exchange, commodities, and global equities. GAIN Capital is headquartered in Bedminster, New Jersey, with a global presence across North America, Europe and the Asia Pacific regions. For further company information, visit www.gaincapital.com.

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Forward-Looking Statements:

In addition to historical information, this release contains "forward-looking" statements that reflect management's expectations for the future. A variety of important factors could cause results to differ materially from such statements. These factors are noted throughout GAIN Capital's annual report on Form 10-K for the year ended December 31, 2016, as filed with the Securities and Exchange Commission on March 15, 2017, and include, but are not limited to, the actions of both current and potential new competitors, fluctuations in market trading volumes, financial market volatility, evolving industry regulations, errors or malfunctions in GAIN Capital's systems or technology, rapid changes in technology, effects of inflation, customer trading patterns, the success of our products and service offerings, our ability to continue to innovate and meet the demands of our customers for new or enhanced products, our ability to successfully integrate assets and companies we have acquired, our ability to effectively compete, changes in tax policy or accounting rules, fluctuations in foreign exchange rates and commodity prices, adverse changes or volatility in interest rates, as well as general economic, business, credit and

financial market conditions, internationally or nationally, and our ability to continue paying a quarterly dividend in light of future financial performance and financing needs. The forward-looking statements included herein represent GAIN Capital's views as of the date of this release. GAIN Capital undertakes no obligation to revise or update publicly any forward-looking statement for any reason unless required by law.