

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

KNIGHT CAPITAL GROUP, INC.
Form 13F-HR
February 12, 2010

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2009

Check here if Amendment ; Amendment Number: _____

This Amendment (Check only one.): is a restatement.
 adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Knight Capital Group, Inc
Address: 545 Washington Blvd
Jersey City , N.J. 07310

Form 13F File Number: 28-13543

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Thomas M. Merritt
Title: Deputy General Counsel
Phone: 201-557-6949

Signature, Place, and Date of Signing:

Thomas M. Merritt	Jersey City, NJ 07310	02/10/10
-----	-----	-----
[Signature]	[City, State]	[Date]

Report Type (Check only one.):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:
[If there are no entries in this list, omit this section.]

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

ACXIOM CORP	COM	005125109	151	11260	SH	DEFINED
ADAMS EXPRESS CO	COM	006212104	133	13203	SH	DEFINED
ADAPTEC INC	COM	00651F108	136	40566	SH	DEFINED
ADOBE SYS INC	COM	00724F101	1637	44505	SH	DEFINED
ADOLOR CORP	COM	00724X102	29	19815	SH	DEFINED
ADTRAN INC	COM	00738A106	482	21389	SH	DEFINED
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	64	11445	SH	DEFINED
ADVANCED MICRO DEVICES INC	COM	007903107	200	20657	SH	DEFINED
AECOM TECHNOLOGY CORP DELAWA	COM	00766T100	239	8705	SH	DEFINED
AEROPOSTALE	COM	007865108	312	9150	SH	DEFINED
AES CORP	COM	00130H105	446	33505	SH	DEFINED
AETERNA ZENTARIS INC	COM	007975204	8	10771	SH	DEFINED
AFLAC INC	CALL	001055902	291	6300	SH CALL	DEFINED
AGNICO EAGLE MINES LTD	COM	008474108	220	4081	SH	DEFINED
AIRMEDIA GROUP INC	SPONSORED ADR	009411109	123	16405	SH	DEFINED
AKAMAI TECHNOLOGIES INC	COM	00971T101	654	25843	SH	DEFINED
AKORN INC	COM	009728106	23	12785	SH	DEFINED
ALCATEL-LUCENT	SPONSORED ADR	013904305	60	18160	SH	DEFINED
ALCON INC	COM SHS	H01301102	266	1618	SH	DEFINED
ALKERMES INC	COM	01642T108	147	15649	SH	DEFINED
ALLERGAN INC	COM	018490102	281	4455	SH	DEFINED
ALLIANCE HOLDINGS GP LP	COM UNITS LP	01861G100	211	7701	SH	DEFINED
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	705	16305	SH	DEFINED
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	65	18571	SH	DEFINED
ALLIS CHALMERS ENERGY INC	COM PAR \$.01NW	019645506	43	11376	SH	DEFINED
ALLSTATE CORP	CALL	020002901	210	7000	SH CALL	DEFINED
ALMADEN MINERALS LTD	COM	020283107	13	11976	SH	DEFINED
ALON USA ENERGY INC	COM	020520102	106	15570	SH	DEFINED
ALPHA NATURAL RESOURCES INC	COM	02076X102	631	14551	SH	DEFINED
ALPINE GLOBAL PREMIER PPTYS	COM SBI	02083A103	113	18153	SH	DEFINED
ALPINE TOTAL DYNAMIC DIVID F	COM SBI	021060108	247	27677	SH	DEFINED
AMAG PHARMACEUTICALS INC	COM	00163U106	276	7280	SH	DEFINED
AMAZON COM INC	COM	023135106	2032	15106	SH	DEFINED
AMBAC FINL GROUP INC	COM	023139108	73	87363	SH	DEFINED
AMEDISYS INC	COM	023436108	335	6895	SH	DEFINED
AMEREN CORP	COM	023608102	294	10531	SH	DEFINED
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	243	5172	SH	DEFINED
AMERICAN CAP LTD	COM	02503Y103	26	10539	SH	DEFINED
AMERICAN CARESOURCE HLDGS IN	COM	02505A103	29	12072	SH	DEFINED
AMERICAN ELEC PWR INC	COM	025537101	473	13593	SH	DEFINED
AMERICAN EXPRESS CO	COM	025816109	529	13067	SH	DEFINED
AMERICAN EXPRESS CO	CALL	025816909	750	18500	SH CALL	DEFINED
AMERICAN EXPRESS CO	PUT	025816959	774	19100	SH PUT	DEFINED
AMERICAN INTL GROUP INC	COM NEW	026874784	298	9956	SH	DEFINED
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	538	13153	SH	DEFINED
AMERIGON INC	COM	03070L300	146	18414	SH	DEFINED
AMGEN INC	CALL	031162900	300	5300	SH CALL	DEFINED
AMGEN INC	PUT	031162950	526	9300	SH PUT	DEFINED
AMICAS INC	COM	001712108	67	12299	SH	DEFINED
AMKOR TECHNOLOGY INC	COM	031652100	356	49807	SH	DEFINED
AMSURG CORP	COM	03232P405	298	13511	SH	DEFINED
AMTECH SYS INC	COM PAR \$0.01N	032332504	133	12125	SH	DEFINED
ANADIGICS INC	COM	032515108	97	23183	SH	DEFINED
ANADYS PHARMACEUTICALS INC	COM	03252Q408	86	40595	SH	DEFINED
ANALYSTS INTL CORP	COM	032681108	22	33302	SH	DEFINED
ANCHOR BANCORP WIS INC	COM	032839102	8	13371	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

ANESIVA INC COM	COM	03460L100	7	43197	SH	DEFINED
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	79	63389	SH	DEFINED
ANTARES PHARMA INC	COM	036642106	25	21837	SH	DEFINED
ANTIGENICS INC DEL	COM	037032109	8	13159	SH	DEFINED
AOL INC	COM	00184X105	360	15447	SH	DEFINED
APACHE CORP	COM	037411105	720	6977	SH	DEFINED
APOGEE ENTERPRISES INC	COM	037598109	256	18291	SH	DEFINED
APOLLO GOLD CORP	COM	03761E102	22	50646	SH	DEFINED
APOLLO INVT CORP	COM	03761U106	165	17295	SH	DEFINED
APPLE INC	CALL	037833900	211	1000	SH CALL	DEFINED
APPLE INC	PUT	037833950	674	3200	SH PUT	DEFINED
APPLIED MATLS INC	COM	038222105	258	18545	SH	DEFINED
ARBOR RLTY TR INC	COM	038923108	26	12896	SH	DEFINED
ARCADIA RES INC	COM	039209101	9	17663	SH	DEFINED
ARCH CAP GROUP LTD	ORD	G0450A105	230	3214	SH	DEFINED
ARENA PHARMACEUTICALS INC	COM	040047102	164	46432	SH	DEFINED
ARENA RESOURCES INC	COM	040049108	280	6505	SH	DEFINED
ARIAD PHARMACEUTICALS INC	COM	04033A100	70	30789	SH	DEFINED
ARKANSAS BEST CORP DEL	COM	040790107	512	17415	SH	DEFINED
ARROWHEAD RESH CORP	COM	042797100	9	16681	SH	DEFINED
ASCENT SOLAR TECHNOLOGIES IN	COM	043635101	108	20395	SH	DEFINED
ASML HOLDING N V	NY REG SHS	N07059186	660	19359	SH	DEFINED
ASSOCIATED BANC CORP	COM	045487105	127	11507	SH	DEFINED
AT&T INC	COM	00206R102	482	17182	SH	DEFINED
ATHERSYS INC	COM	04744L106	91	21959	SH	DEFINED
ATLAS ENERGY INC	COM	049298102	482	15987	SH	DEFINED
ATMEL CORP	COM	049513104	97	20991	SH	DEFINED
ATP OIL & GAS CORP	COM	00208J108	674	36923	SH	DEFINED
AUTHENTEC INC	COM	052660107	50	22999	SH	DEFINED
AUTHENTIDATE HLDG CORP	COM	052666104	13	12587	SH	DEFINED
AVI BIOPHARMA INC	COM	002346104	271	186642	SH	DEFINED
AVON PRODS INC	COM	054303102	420	13347	SH	DEFINED
AXCELIS TECHNOLOGIES INC	COM	054540109	24	17029	SH	DEFINED
AXT INC	COM	00246W103	43	13227	SH	DEFINED
B & G FOODS INC NEW	CL A	05508R106	128	13893	SH	DEFINED
BAIDU INC	SPON ADR REP A	056752108	1826	4441	SH	DEFINED
BANCORP INC DEL	COM	05969A105	72	10525	SH	DEFINED
BANK MONTREAL QUE	COM	063671101	315	5936	SH	DEFINED
BANK OF AMERICA CORPORATION	COM	060505104	1291	85741	SH	DEFINED
BANKATLANTIC BANCORP	CL A NEW	065908600	33	25437	SH	DEFINED
BANNER CORP	COM	06652V109	59	22030	SH	DEFINED
BARCLAYS BANK PLC	ADS7.75%PFD S4	06739H511	213	8941	SH	DEFINED
BARCLAYS BK PLC	IPSP CROIL ETN	06738C786	220	8492	SH	DEFINED
BARCLAYS PLC	ADR	06738E204	225	12803	SH	DEFINED
BARRICK GOLD CORP	COM	067901108	1059	26894	SH	DEFINED
BB&T CORP	CALL	054937907	398	15700	SH CALL	DEFINED
BB&T CORP	PUT	054937957	226	8900	SH PUT	DEFINED
BEAZER HOMES USA INC	COM	07556Q105	483	99701	SH	DEFINED
BED BATH & BEYOND INC	COM	075896100	519	13435	SH	DEFINED
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	4464	45	SH	DEFINED
BEST BUY INC	COM	086516101	343	8701	SH	DEFINED
BIG LOTS INC	COM	089302103	461	15891	SH	DEFINED
BIO RAD LABS INC	CL A	090572207	318	3301	SH	DEFINED
BIOCRIST PHARMACEUTICALS	COM	09058V103	286	44445	SH	DEFINED
BIODELIVERY SCIENCES INTL IN	COM	09060J106	51	13085	SH	DEFINED
BIONOVO INC	COM	090643107	13	27381	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	41	28734	SH	DEFINED
BLACKROCK DEBT STRAT FD INC	COM	09255R103	75	20770	SH	DEFINED
BLACKROCK DIVID ACHIEVRS TM	COM	09250N107	132	14006	SH	DEFINED
BLACKROCK ENHANCED DIV ACHV	COM	09251A104	88	10050	SH	DEFINED
BLACKROCK GLOBAL OPP EQTY TR	COM	092501105	332	17560	SH	DEFINED
BLACKROCK INC	COM	09247X101	996	4291	SH	DEFINED
BLACKROCK PFD & EQ ADVANTAGE	COM	092508100	155	13593	SH	DEFINED
BLACKROCK SR HIGH INCOME FD	COM	09255T109	60	17209	SH	DEFINED
BLUE COAT SYSTEMS INC	COM NEW	09534T508	377	13230	SH	DEFINED
BMC SOFTWARE INC	COM	055921100	280	6984	SH	DEFINED
BOOTS & COOTS INC	COM NEW	099469504	24	14628	SH	DEFINED
BOS BETTER ONLINE SOLUTIONS	SHS NEW	M20115131	8	29080	SH	DEFINED
BOSTON PROPERTIES INC	COM	101121101	549	8183	SH	DEFINED
BOULDER GROWTH & INCOME FD I	COM	101507101	62	10863	SH	DEFINED
BPZ RESOURCES INC	COM	055639108	100	10562	SH	DEFINED
BRIGHAM EXPLORATION CO	COM	109178103	331	24487	SH	DEFINED
BRINKS CO	COM	109696104	240	9864	SH	DEFINED
BRISTOL MYERS SQUIBB CO	COM	110122108	516	20427	SH	DEFINED
BROADCOM CORP	CL A	111320107	980	31189	SH	DEFINED
BROADPOINT GLEACHER SECS GRO	COM	11134A103	276	61940	SH	DEFINED
BUCKEYE PARTNERS L P	UNIT LTD PARTN	118230101	457	8391	SH	DEFINED
BUCYRUS INTL INC NEW	COM	118759109	1661	29459	SH	DEFINED
BUFFALO WILD WINGS INC	COM	119848109	516	12834	SH	DEFINED
BURLINGTON NORTHN SANTA FE C	COM	12189T104	272	2758	SH	DEFINED
CA INC	COM	12673P105	798	35535	SH	DEFINED
CAL MAINE FOODS INC	COM NEW	128030202	242	7116	SH	DEFINED
CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	128125101	113	12886	SH	DEFINED
CALLON PETE CO DEL	COM	13123X102	17	11640	SH	DEFINED
CAMPBELL SOUP CO	COM	134429109	503	14896	SH	DEFINED
CANADIAN SUPERIOR ENERGY INC	COM	136644101	12	19785	SH	DEFINED

CANON INC	ADR	138006309	229	5406	SH	DEFINED
CAPELLA EDUCATION COMPANY	COM	139594105	970	12888	SH	DEFINED
CAPITAL ONE FINL CORP	COM	14040H105	649	16933	SH	DEFINED
CAPITAL ONE FINL CORP	PUT	14040H955	510	13300	SH PUT	DEFINED
CAPITALSOURCE INC	COM	14055X102	122	30644	SH	DEFINED
CAPSTONE TURBINE CORP	COM	14067D102	111	87024	SH	DEFINED
CARBO CERAMICS INC	COM	140781105	251	3676	SH	DEFINED
CARDICA INC	COM	14141R101	22	18562	SH	DEFINED
CAREER EDUCATION CORP	COM	141665109	216	9265	SH	DEFINED
CARRIZO OIL & CO INC	COM	144577103	325	12265	SH	DEFINED
CASCADE BANCORP	COM	147154108	11	16409	SH	DEFINED
CAVIUM NETWORKS INC	COM	14965A101	222	9336	SH	DEFINED
CDC CORP	SHS A	G2022L106	347	154002	SH	DEFINED
CELGENE CORP	COM	151020104	308	5526	SH	DEFINED
CELL THERAPEUTICS INC	COM NO PAR	150934503	101	89893	SH	DEFINED
CENOVUS ENERGY INC	COM	15135U109	227	9005	SH	DEFINED
CENTRAL GARDEN & PET CO	COM	153527106	188	17610	SH	DEFINED
CENTRAL GARDEN & PET CO	CL A NON-VTG	153527205	100	10094	SH	DEFINED
CENTRAL PAC FINL CORP	COM	154760102	31	23643	SH	DEFINED
CENTURY ALUM CO	COM	156431108	274	16909	SH	DEFINED
CEPHEID	COM	15670R107	164	13147	SH	DEFINED
CERNER CORP	COM	156782104	404	4900	SH	DEFINED
CERUS CORP	COM	157085101	92	47326	SH	DEFINED
CF INDS HLDGS INC	COM	125269100	377	4151	SH	DEFINED
CHARMING SHOPPES INC	COM	161133103	103	15997	SH	DEFINED
CHATTEM INC	COM	162456107	203	2178	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

CHICOS FAS INC	COM	168615102	232	16518	SH	DEFINED
CHINA AUTOMOTIVE SYS INC	COM	16936R105	591	31748	SH	DEFINED
CHINA BAK BATTERY INC	COM	16936Y100	587	211980	SH	DEFINED
CHINA CABLECOM HOLDINGS LTD	SHS	G21176105	7	12926	SH	DEFINED
CHINA CABLECOM HOLDINGS LTD	*W EXP 04/10/201	G21176113	2	39029	SH	DEFINED
CHINA ED ALLIANCE INC	COM NEW	16938Y207	65	10493	SH	DEFINED
CHINA FIRE & SEC GROUP INC	COM	16938R103	210	15530	SH	DEFINED
CHINA GREEN AGRICULTURE INC	COM	16943W105	195	13237	SH	DEFINED
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	315	6779	SH	DEFINED
CHINA NORTH EAST PETE HLDG L	COM	16941G102	167	18061	SH	DEFINED
CHINA PRECISION STEEL INC	COM	16941J106	245	120108	SH	DEFINED
CHINA SEC & SURVE TECH INC	COM	16942J105	112	14690	SH	DEFINED
CHINA SUNERGY CO LTD	SPON ADR	16942X104	243	52870	SH	DEFINED
CHINA TECHFAITH WIRLS COMM T	SPONSORED ADR	169424108	67	21654	SH	DEFINED
CHINA YUCHAI INTL LTD	COM	G21082105	168	11374	SH	DEFINED
CHINAEDU CORP	SPONS ADR	16945L107	685	93393	SH	DEFINED
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	290	3287	SH	DEFINED
CINCINNATI BELL INC NEW	COM	171871106	71	20493	SH	DEFINED
CINTAS CORP	COM	172908105	245	9391	SH	DEFINED
CISCO SYS INC	COM	17275R102	757	31616	SH	DEFINED
CITIGROUP INC	COM	172967101	2011	607440	SH	DEFINED
CLAUDE RES INC	COM	182873109	56	47316	SH	DEFINED
CLEAN ENERGY FUELS CORP	COM	184499101	262	17003	SH	DEFINED
CLEARWIRE CORP NEW	CL A	18538Q105	85	12559	SH	DEFINED
CLICKSOFTWARE TECHNOLOGIES L	ORD	M25082104	180	25698	SH	DEFINED
CLOROX CO DEL	COM	189054109	546	8944	SH	DEFINED
CLOUD PEAK ENERGY INC	COM	18911Q102	160	10967	SH	DEFINED

CLOUGH GLOBAL OPPORTUNITIES	SH BEN INT	18914E106	183	14177	SH	DEFINED
CME GROUP INC	COM	12572Q105	1189	3538	SH	DEFINED
CME GROUP INC	PUT	12572Q955	269	800	SH PUT	DEFINED
CMS ENERGY CORP	COM	125896100	172	10961	SH	DEFINED
CNOOC LTD	SPONSORED ADR	126132109	266	1712	SH	DEFINED
COCA COLA CO	COM	191216100	768	13469	SH	DEFINED
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	989	21839	SH	DEFINED
COHEN & STEERS QUALITY RLTY	COM	19247L106	99	16350	SH	DEFINED
COHEN & STEERS REIT & PFD IN	COM	19247X100	170	16453	SH	DEFINED
COHEN & STEERS REIT & UTIL I	COM	19247Y108	200	18875	SH	DEFINED
COHEN & STEERS WRLDWD RLT IN	COM	19248J100	72	11460	SH	DEFINED
COLLECTIVE BRANDS INC	COM	19421W100	394	17286	SH	DEFINED
COLUMBIA LABS INC	COM	197779101	14	12922	SH	DEFINED
COMBINATORX INC	COM	20010A103	59	72028	SH	DEFINED
COMCAST CORP NEW	CL A	20030N101	514	30486	SH	DEFINED
COMMERCE BANCSHARES INC	COM	200525103	274	7086	SH	DEFINED
COMMERCIAL METALS CO	COM	201723103	511	32642	SH	DEFINED
COMMONWEALTH BIOTECHNOLOGIES	COM	202739108	7	18384	SH	DEFINED
COMMSCOPE INC	COM	203372107	289	10910	SH	DEFINED
COMMUNITY HEALTH SYS INC NEW	COM	203668108	279	7850	SH	DEFINED
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	228	7149	SH	DEFINED
COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	204448104	254	7580	SH	DEFINED
COMPUTER SCIENCES CORP	COM	205363104	556	9671	SH	DEFINED
COMPUWARE CORP	COM	205638109	120	16617	SH	DEFINED
CONEXANT SYSTEMS INC	COM NEW	207142308	91	39094	SH	DEFINED
CONOCOPHILLIPS	CALL	20825C904	214	4200	SH CALL	DEFINED
CONOCOPHILLIPS	PUT	20825C954	368	7200	SH PUT	DEFINED
CONSOL ENERGY INC	COM	20854P109	250	5019	SH	DEFINED
CONSOLIDATED COMM HLDGS INC	COM	209034107	255	14595	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

CONSTELLATION ENERGY GROUP I	COM	210371100	614	17469	SH	DEFINED
CONTINENTAL AIRLS INC	CL B	210795308	181	10109	SH	DEFINED
CONVERGYS CORP	COM	212485106	201	18737	SH	DEFINED
CONVERTED ORGANICS INC	*W EXP 02/12/201	21254S123	3	20849	SH	DEFINED
COOPER INDUSTRIES PLC	SHS	G24140108	513	12021	SH	DEFINED
CORNING INC	COM	219350105	316	16388	SH	DEFINED
COSTAR GROUP INC	COM	22160N109	343	8208	SH	DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	1302	22026	SH	DEFINED
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	38	13115	SH	DEFINED
CREE INC	COM	225447101	218	3867	SH	DEFINED
CROSSHAIR EXPL & MNG CORP	COM	22763R101	4	24309	SH	DEFINED
CROSSTEX ENERGY L P	COM	22765U102	129	15043	SH	DEFINED
CRYSTALLEX INTL CORP	COM	22942F101	17	45909	SH	DEFINED
CSX CORP	COM	126408103	205	4231	SH	DEFINED
CTRIIP COM INTL LTD	ADR	22943F100	465	6476	SH	DEFINED
CURIS INC	COM	231269101	143	44263	SH	DEFINED
CURRENCYSHARES AUSTRALIAN DL	AUSTRALIAN DOL	23129U101	298	3313	SH	DEFINED
CVB FINL CORP	COM	126600105	130	15109	SH	DEFINED
CYBERSOURCE CORP	COM	23251J106	271	13480	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP	COM	232806109	376	35528	SH	DEFINED
CYTOMEDIX INC	COM NEW	23283B204	5	11535	SH	DEFINED
CYTRX CORP	COM NEW	232828301	58	53129	SH	DEFINED
DARA BIOSCIENCES INC	COM	23703P106	8	17085	SH	DEFINED
DAWSON GEOPHYSICAL CO	COM	239359102	208	9035	SH	DEFINED
DAYSTAR TECHNOLOGIES INC	COM	23962Q100	7	16417	SH	DEFINED
DCA TOTAL RETURN FD	COM	233066109	42	17520	SH	DEFINED
DECKERS OUTDOOR CORP	COM	243537107	306	3010	SH	DEFINED
DEJOUR ENTERPRISES LTD	COM NEW	244866208	12	40300	SH	DEFINED
DELCATH SYS INC	COM	24661P104	183	35824	SH	DEFINED
DELL INC	COM	24702R101	757	52763	SH	DEFINED
DELTA AIR LINES INC DEL	COM NEW	247361702	239	20993	SH	DEFINED
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	251	17054	SH	DEFINED
DEVON ENERGY CORP NEW	COM	25179M103	222	3014	SH	DEFINED
DHT MARITIME INC	COM	Y2065G105	119	32396	SH	DEFINED
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	767	7797	SH	DEFINED
DIAMONDS TR	UNIT SER 1	252787106	218	2091	SH	DEFINED
DIGITAL ANGEL CORP NEW	COM NEW	25383A200	22	29842	SH	DEFINED
DIGITAL RIV INC	COM	25388B104	659	24431	SH	DEFINED
DIODES INC	COM	254543101	201	9834	SH	DEFINED
DIRECTV	COM CL A	25490A101	479	14375	SH	DEFINED
DIREXION SHS ETF TR	DLY TECH BEAR 3X	25459W201	142	16258	SH	DEFINED
DIREXION SHS ETF TR	DLY EMRGMKT BR3X	25459W409	236	47219	SH	DEFINED
DIREXION SHS ETF TR	DLY FIN BEAR NEW	25459W490	1334	68732	SH	DEFINED
DIREXION SHS ETF TR	DLY FIN BULL NEW	25459W516	788	10649	SH	DEFINED
DIREXION SHS ETF TR	DLY R/E BEAR3X	25459W748	267	20878	SH	DEFINED
DIREXION SHS ETF TR	DLY R/E BULL3X	25459W755	622	4366	SH	DEFINED
DIREXION SHS ETF TR	DLY SMCAP BEAR3X	25459W839	238	24202	SH	DEFINED
DIREXION SHS ETF TR	DLY SMCAP BULL3X	25459W847	831	19460	SH	DEFINED
DIREXION SHS ETF TR	DLY LRG CAP BEAR	25459W854	226	13218	SH	DEFINED
DIREXION SHS ETF TR	DLY LRG CAP BULL	25459W862	278	5295	SH	DEFINED
DIREXION SHS ETF TR	DLY ENRGY BULL3X	25459W888	529	13341	SH	DEFINED
DISCOVERY LABORATORIES INC N	COM	254668106	9	14078	SH	DEFINED
DISH NETWORK CORP	CL A	25470M109	389	18748	SH	DEFINED
DNP SELECT INCOME FD	COM	23325P104	250	27856	SH	DEFINED
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	268	10483	SH	DEFINED
DOLLAR TREE INC	COM	256746108	419	8685	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

DOMINION RES INC VA NEW	COM	25746U109	211	5417	SH	DEFINED
DOW 30SM ENHANCED PREM & INC	COM	260537105	204	18661	SH	DEFINED
DOW CHEM CO	COM	260543103	210	7591	SH	DEFINED
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	379	9478	SH	DEFINED
DRUGSTORE COM INC	COM	262241102	53	17406	SH	DEFINED
DSP GROUP INC	COM	23332B106	84	14958	SH	DEFINED
DUKE ENERGY CORP NEW	COM	26441C105	261	15153	SH	DEFINED
DUNE ENERGY INC	COM PAR \$0.001	265338509	8	36721	SH	DEFINED
DWS DREMAN VAL INCOME EDGE F	COM NEW	23339M204	161	13307	SH	DEFINED
DWS RREEF REAL ESTATE FD II	COM	23338X102	18	16650	SH	DEFINED
DYNAVAX TECHNOLOGIES CORP	COM	268158102	30	21666	SH	DEFINED
DYNEGY INC DEL	CL A	26817G102	126	69668	SH	DEFINED
E TRADE FINANCIAL CORP	COM	269246104	120	68611	SH	DEFINED
EAGLE BULK SHIPPING INC	COM	Y2187A101	122	24664	SH	DEFINED
EAGLE ROCK ENERGY PARTNERS L	UNIT	26985R104	66	11411	SH	DEFINED
EAST WEST BANCORP INC	COM	27579R104	209	13230	SH	DEFINED
EATON VANCE ENH EQTY INC FD	COM	278277108	154	10752	SH	DEFINED
EATON VANCE SR FLTNG RTE TR	COM	27828Q105	221	15149	SH	DEFINED
EATON VANCE TAX ADVT DIV INC	COM	27828G107	237	15032	SH	DEFINED
EATON VANCE TAX MNG GBL DV E	COM	27829F108	267	21669	SH	DEFINED
EATON VANCE TX MGD DIV EQ IN	COM	27828N102	228	17400	SH	DEFINED
EATON VANCE TXMGD GL BUYWR O	COM	27829C105	173	12485	SH	DEFINED
EBIX INC	COM NEW	278715206	831	17025	SH	DEFINED
ECLIPSYS CORP	COM	278856109	453	24437	SH	DEFINED
EF JOHNSON TECHNOLOGIES INC	COM	26843B101	18	16181	SH	DEFINED
EL PASO CORP	COM	28336L109	206	20977	SH	DEFINED
ELDORADO GOLD CORP NEW	COM	284902103	251	17697	SH	DEFINED
ELECTRO OPTICAL SCIENCES INC	COM	285192100	130	12603	SH	DEFINED
ELECTRONIC ARTS INC	COM	285512109	293	16531	SH	DEFINED
ELIXIR GAMING TECHNOLOGIES I	COM	28661G105	7	25773	SH	DEFINED
EMCORE CORP	COM	290846104	12	10894	SH	DEFINED
EMERSON ELEC CO	COM	291011104	205	4803	SH	DEFINED
EMPIRE RESORTS INC	COM	292052107	26	12266	SH	DEFINED
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	282	5259	SH	DEFINED
ENCANA CORP	COM	292505104	236	7285	SH	DEFINED
ENCORE ENERGY PARTNERS LP	COM UNIT	29257A106	278	14011	SH	DEFINED
ENCORIUM GROUP INC	COM	29257R109	20	73626	SH	DEFINED
ENDEAVOUR INTL CORP	COM	29259G101	24	22369	SH	DEFINED
ENDOLOGIX INC	COM	29266S106	88	16806	SH	DEFINED
ENER1 INC	COM NEW	29267A203	173	27279	SH	DEFINED
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	585	12998	SH	DEFINED
ENERNOC INC	COM	292764107	402	13244	SH	DEFINED
ENERPLUS RES FD	UNIT TR G NEW	29274D604	296	12874	SH	DEFINED
ENTEROMEDICS INC	COM	29365M109	6	10912	SH	DEFINED
ENTERPRISE PRODS PARTNERS L	COM	293792107	380	12113	SH	DEFINED
ENTERRA ENERGY TR	TR UNIT	29381P102	64	31217	SH	DEFINED
ENTREMED INC	COM	29382F103	27	33814	SH	DEFINED
EPICOR SOFTWARE CORP	COM	29426L108	95	12503	SH	DEFINED
EQUITY RESIDENTIAL	SH BEN INT	29476L107	605	17917	SH	DEFINED
ERICSSON L M TEL CO	ADR B SEK 10	294821608	331	36071	SH	DEFINED
EVEREST RE GROUP LTD	COM	G3223R108	226	2642	SH	DEFINED
EXCEL MARITIME CARRIERS LTD	COM	V3267N107	114	18582	SH	DEFINED
EXELIXIS INC	COM	30161Q104	292	39661	SH	DEFINED
EXPEDIA INC DEL	COM	30212P105	232	9026	SH	DEFINED
EXPEDITORS INTL WASH INC	COM	302130109	201	5774	SH	DEFINED
EXPRESS SCRIPTS INC	COM	302182100	1190	13761	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

GOLD RESV INC	CL A	38068N108	24	21693	SH	DEFINED
GOLDCORP INC NEW	COM	380956409	211	5369	SH	DEFINED
GOLDEN STAR RES LTD CDA	COM	38119T104	289	92710	SH	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	1721	10193	SH	DEFINED
GOODYEAR TIRE & RUBR CO	COM	382550101	791	56128	SH	DEFINED
GOOGLE INC	CALL	38259P908	372	600	SH CALL	DEFINED
GRAMERCY CAP CORP	COM	384871109	57	21880	SH	DEFINED
GRAN TIERRA ENERGY INC	COM	38500T101	89	15478	SH	DEFINED
GRAPHIC PACKAGING HLDG CO	COM	388689101	36	10400	SH	DEFINED
GREEN MTN COFFEE ROASTERS IN	COM	393122106	448	5500	SH	DEFINED
GREENHILL & CO INC	COM	395259104	383	4771	SH	DEFINED
GRUBB & ELLIS CO	COM PAR \$0.01	400095204	21	16358	SH	DEFINED
GRUPO FINANCIERO GALICIA S A	SP ADR 10 SH B	399909100	94	16392	SH	DEFINED
GSI TECHNOLOGY	COM	36241U106	64	14289	SH	DEFINED
GTX INC DEL	COM	40052B108	83	19847	SH	DEFINED
GUARANTY BANCORP DEL	COM	40075T102	13	10038	SH	DEFINED
GUSHAN ENVIRONMENTAL ENRGY L	SPON ADR	40330W106	15	11368	SH	DEFINED
HALLIBURTON CO	COM	406216101	257	8530	SH	DEFINED
HALLIBURTON CO	CALL	406216901	226	7500	SH CALL	DEFINED
HALLIBURTON CO	PUT	406216951	981	32600	SH PUT	DEFINED
HALOZYME THERAPEUTICS INC	COM	40637H109	85	14459	SH	DEFINED
HAMPTON ROADS BANKSHARES INC	COM	409321106	18	10505	SH	DEFINED
HANCOCK HLDG CO	COM	410120109	214	4882	SH	DEFINED
HARLEY DAVIDSON INC	COM	412822108	244	9700	SH	DEFINED
HARLEY DAVIDSON INC	CALL	412822908	247	9800	SH CALL	DEFINED
HARLEYSVILLE NATL CORP PA	COM	412850109	88	13796	SH	DEFINED
HARRIS CORP DEL	COM	413875105	326	6851	SH	DEFINED
HARTFORD FINL SVCS GROUP INC	CALL	416515904	647	27800	SH CALL	DEFINED
HARTFORD FINL SVCS GROUP INC	PUT	416515954	647	27800	SH PUT	DEFINED
HARVARD BIOSCIENCE INC	COM	416906105	55	15550	SH	DEFINED
HAWAIIAN HOLDINGS INC	COM	419879101	248	35488	SH	DEFINED
HCP INC	COM	40414L109	251	8218	SH	DEFINED
HEALTH CARE REIT INC	COM	42217K106	689	15535	SH	DEFINED
HEALTH GRADES INC	COM	42218Q102	65	15194	SH	DEFINED
HEALTH NET INC	COM	42222G108	415	17805	SH	DEFINED
HEINZ H J CO	COM	423074103	363	8484	SH	DEFINED
HELMERICH & PAYNE INC	COM	423452101	573	14378	SH	DEFINED
HEMISPHERX BIOPHARMA INC	COM	42366C103	49	87198	SH	DEFINED
HEWITT ASSOCS INC	COM	42822Q100	589	13932	SH	DEFINED
HEWLETT PACKARD CO	COM	428236103	388	7524	SH	DEFINED
HIMAX TECHNOLOGIES INC	SPONSORED ADR	43289P106	42	15038	SH	DEFINED
HI-TECH PHARMACAL INC	COM	42840B101	466	16638	SH	DEFINED
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	16	30939	SH	DEFINED
HOME PROPERTIES INC	COM	437306103	215	4504	SH	DEFINED
HONDA MOTOR LTD	AMERN SHS	438128308	350	10327	SH	DEFINED
HONEYWELL INTL INC	COM	438516106	477	12169	SH	DEFINED
HOVNANIAN ENTERPRISES INC	CL A	442487203	185	48170	SH	DEFINED
HSW INTERNATIONAL INC	COM	40431N104	7	21718	SH	DEFINED
HUDSON CITY BANCORP	COM	443683107	387	28215	SH	DEFINED
HUNT J B TRANS SVCS INC	COM	445658107	496	15364	SH	DEFINED
HUNTINGTON BANCSHARES INC	COM	446150104	137	37399	SH	DEFINED
HUTCHINSON TECHNOLOGY INC	COM	448407106	228	22215	SH	DEFINED
HUTCHISON TELECOMM INTL LTD	SPONSORED ADR	44841T107	39	12860	SH	DEFINED
HYTHIAM INC	COM	44919F104	6	15041	SH	DEFINED
I D SYSTEMS INC	COM	449489103	53	16501	SH	DEFINED
I2 TECHNOLOGIES INC	COM NEW	465754208	197	10297	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

IAC INTERACTIVECORP	COM PAR \$.001	44919P508	206	10052	SH	DEFINED
ICU MED INC	COM	44930G107	361	9930	SH	DEFINED
IDENIX PHARMACEUTICALS INC	COM	45166R204	29	13661	SH	DEFINED
IDEXX LABS INC	COM	45168D104	490	9175	SH	DEFINED
ILLUMINA INC	COM	452327109	227	7404	SH	DEFINED
IMAX CORP	COM	45245E109	174	13055	SH	DEFINED
IMMUCOR INC	COM	452526106	351	17351	SH	DEFINED
IMMUNOGEN INC	COM	45253H101	165	21038	SH	DEFINED
IMPERIAL SUGAR CO NEW	COM NEW	453096208	335	19250	SH	DEFINED
INDEPENDENT BANK CORP MICH	COM	453838104	8	11060	SH	DEFINED
INERGY L P	UNIT LTD PTNR	456615103	319	8952	SH	DEFINED
INFOLOGIX INC	COM	45668X105	12	50899	SH	DEFINED
INFORMATICA CORP	COM	45666Q102	252	9762	SH	DEFINED
ING CLARION GLB RE EST INCM	COM	44982G104	96	14995	SH	DEFINED
ING GLOBAL EQTY DIV & PREM O	COM	45684E107	217	17792	SH	DEFINED
INGERSOLL-RAND PLC	SHS	G47791101	226	6323	SH	DEFINED
INNERWORKINGS INC	COM	45773Y105	62	10449	SH	DEFINED
INOVIO BIOMEDICAL CORP	COM	45773H102	43	37737	SH	DEFINED
INTEGRATED SILICON SOLUTION	COM	45812P107	96	17022	SH	DEFINED
INTEL CORP	COM	458140100	520	25485	SH	DEFINED
INTELLIPHARMACEUTICS INTL IN	COM	458173101	42	27163	SH	DEFINED
INTERCONTINENTALEXCHANGE INC	CALL	45865V900	382	3400	SH CALL	DEFINED
INTERCONTINENTALEXCHANGE INC	PUT	45865V950	382	3400	SH PUT	DEFINED
INTERDIGITAL INC	COM	45867G101	201	7581	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	COM	459200101	3780	28875	SH	DEFINED
INTERNATIONAL COAL GRP INC N	COM	45928H106	49	12594	SH	DEFINED
INTERNATIONAL ROYALTY CORP	COM	460277106	121	16960	SH	DEFINED
INTEROIL CORP	COM	460951106	350	4551	SH	DEFINED
INTERSIL CORP	CL A	46069S109	215	14018	SH	DEFINED
INTL PAPER CO	CALL	460146903	268	10000	SH CALL	DEFINED
INTL PAPER CO	PUT	460146953	268	10000	SH PUT	DEFINED
INTUIT	COM	461202103	471	15326	SH	DEFINED
INTUITIVE SURGICAL INC	COM NEW	46120E602	842	2775	SH	DEFINED
INTUITIVE SURGICAL INC	CALL	46120E902	364	1200	SH CALL	DEFINED
INTUITIVE SURGICAL INC	PUT	46120E952	394	1300	SH PUT	DEFINED
ION GEOPHYSICAL CORP	COM	462044108	185	31186	SH	DEFINED
IOWA TELECOMM SERVICES INC	COM	462594201	193	11527	SH	DEFINED
IPASS INC	COM	46261V108	25	24622	SH	DEFINED
IRELAND BK	SPONSORED ADR	46267Q103	279	36457	SH	DEFINED
IRON MTN INC	COM	462846106	246	10829	SH	DEFINED
IRVINE SENSORS CORP	COM PAR \$	463664607	7	15791	SH	DEFINED
ISHARES INC	MSCI AUSTRIA INV	464286202	503	25656	SH	DEFINED
ISHARES INC	MSCI MEX INVEST	464286822	534	10926	SH	DEFINED
ISHARES INC	MSCI MALAYSIA	464286830	177	16644	SH	DEFINED
ISHARES TR	BARCLYS MBS BD	464288588	387	3650	SH	DEFINED
ISHARES TR	BARCLYS 1-3YR CR	464288646	285	2746	SH	DEFINED
ISHARES TR	BARCLYS 10-20YR	464288653	345	3244	SH	DEFINED
ISHARES TR	BARCLYS SH TREA	464288679	401	3637	SH	DEFINED
ISHARES TR INDEX	DJ SEL DIV INX	464287168	392	8934	SH	DEFINED
ISHARES TR INDEX	BARCLYS TIPS BD	464287176	1075	10349	SH	DEFINED
ISHARES TR INDEX	S&P 500 INDEX	464287200	847	7590	SH	DEFINED
ISHARES TR INDEX	BARCLY USAGG B	464287226	442	4287	SH	DEFINED
ISHARES TR INDEX	IBOXX INV CPBD	464287242	874	8389	SH	DEFINED
ISHARES TR INDEX	S&P GBL FIN	464287333	226	4974	SH	DEFINED
ISHARES TR INDEX	BARCLYS 20+ YR	464287432	299	3327	SH	DEFINED
ISHARES TR INDEX	BARCLYS 1-3 YR	464287457	204	2455	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

ISHARES TR INDEX	MSCI EAFE IDX	464287465	856	15482	SH	DEFINED
ISHARES TR INDEX	S&P MIDCAP 400	464287507	459	6332	SH	DEFINED
ISHARES TR INDEX	RUSSELL1000VAL	464287598	238	4147	SH	DEFINED
ISHARES TR INDEX	RUSL 2000 VALU	464287630	412	7107	SH	DEFINED
ISHARES TR INDEX	RUSL 2000 GROW	464287648	863	12683	SH	DEFINED
ISHARES TR INDEX	RUSSELL 2000	464287655	484	7777	SH	DEFINED
ISHARES TR INDEX	DJ US FINL SVC	464287770	227	4223	SH	DEFINED
ISHARES TR INDEX	DJ US FINL SEC	464287788	210	4048	SH	DEFINED
ISHARES TR INDEX	S&P SMLCAP 600	464287804	235	4303	SH	DEFINED
ISILON SYS INC	COM	46432L104	82	12038	SH	DEFINED
ISLE OF CAPRI CASINOS INC	COM	464592104	181	24290	SH	DEFINED
ISTAR FINL INC	COM	45031U101	32	12403	SH	DEFINED
ITRON INC	COM	465741106	782	11577	SH	DEFINED
IVANHOE ENERGY INC	COM	465790103	75	26264	SH	DEFINED
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	237	11635	SH	DEFINED
JA SOLAR HOLDINGS CO LTD	SPON ADR	466090107	1808	317779	SH	DEFINED
JABIL CIRCUIT INC	COM	466313103	766	44099	SH	DEFINED
JACK IN THE BOX INC	COM	466367109	291	14817	SH	DEFINED
JAKKS PAC INC	COM	47012E106	160	13178	SH	DEFINED
JAMBA INC	COM	47023A101	125	76039	SH	DEFINED
JAVELIN PHARMACEUTICALS INC	COM	471894105	32	24402	SH	DEFINED
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	232	28122	SH	DEFINED
JETBLUE AIRWAYS CORP	COM	477143101	161	29621	SH	DEFINED
JOES JEANS INC	COM	47777N101	16	12327	SH	DEFINED
JOHNSON & JOHNSON	COM	478160104	934	14504	SH	DEFINED
JOHNSON CTLS INC	COM	478366107	286	10510	SH	DEFINED
JONES SODA CO	COM	48023P106	42	97328	SH	DEFINED
JOY GLOBAL INC	COM	481165108	2643	51289	SH	DEFINED
JPMORGAN CHASE & CO	COM	46625H100	731	17546	SH	DEFINED
KELLOGG CO	COM	487836108	396	7435	SH	DEFINED
KEYCORP NEW	COM	493267108	241	43420	SH	DEFINED
KHD HUMBOLDT WEDAG INTL LTD	COM	482462108	220	16143	SH	DEFINED
KIMBER RES INC	COM	49435N101	27	20637	SH	DEFINED
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	815	13361	SH	DEFINED
KIRBY CORP	COM	497266106	251	7207	SH	DEFINED
KLA-TENCOR CORP	COM	482480100	753	20835	SH	DEFINED
KODIAK OIL & GAS CORP	COM	50015Q100	76	34384	SH	DEFINED
KOHL'S CORP	COM	500255104	802	14875	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	297	10091	SH	DEFINED
KOPIN CORP	COM	500600101	97	23150	SH	DEFINED
L-1 IDENTITY SOLUTIONS INC	COM	50212A106	81	10773	SH	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	296	3405	SH	DEFINED
LA JOLLA PHARMACEUTICAL CO	COM NEW	503459307	4	24347	SH	DEFINED
LA Z BOY INC	COM	505336107	175	18366	SH	DEFINED
LABRANCHE & CO INC	COM	505447102	29	10276	SH	DEFINED
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	13	20780	SH	DEFINED
LAM RESEARCH CORP	COM	512807108	748	19082	SH	DEFINED
LATTICE SEMICONDUCTOR CORP	COM	518415104	172	63950	SH	DEFINED
LAYNE CHRISTENSEN CO	COM	521050104	1052	36667	SH	DEFINED
LEE ENTERPRISES INC	COM	523768109	38	10928	SH	DEFINED
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	23	15462	SH	DEFINED
LEXICON PHARMACEUTICALS INC	COM	528872104	52	30821	SH	DEFINED
LIFE TECHNOLOGIES CORP	COM	53217V109	204	3900	SH	DEFINED
LINCARE HLDGS INC	COM	532791100	202	5436	SH	DEFINED
LINCOLN NATL CORP IND	CALL	534187909	488	19600	SH CALL	DEFINED
LINCOLN NATL CORP IND	PUT	534187959	388	15600	SH PUT	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

LINEAR TECHNOLOGY CORP	COM	535678106	283	9274	SH	DEFINED
LINKTONE LTD	ADR	535925101	35	20366	SH	DEFINED
LOCAL COM CORP	COM	53954R105	102	17671	SH	DEFINED
LOOPNET INC	COM	543524300	130	13123	SH	DEFINED
LORILLARD INC	COM	544147101	1218	15180	SH	DEFINED
LORILLARD INC	CALL	544147901	321	4000	SH CALL	DEFINED
LORILLARD INC	PUT	544147951	770	9600	SH PUT	DEFINED
LOUISIANA PAC CORP	COM	546347105	246	35290	SH	DEFINED
LTX-CREDENCE CORP	COM	502403108	30	16704	SH	DEFINED
LULULEMON ATHLETICA INC	COM	550021109	311	10328	SH	DEFINED
M D C HLDGS INC	COM	552676108	294	9476	SH	DEFINED
MAGELLAN MIDSTREAM PRTRNS LP	COM UNIT RP LP	559080106	1002	23115	SH	DEFINED
MAGELLAN PETE CORP	COM	559091301	36	21359	SH	DEFINED
MAGMA DESIGN AUTOMATION	COM	559181102	125	54432	SH	DEFINED
MAGNUM HUNTER RES CORP DEL	COM	55973B102	23	15145	SH	DEFINED
MAJESCO ENTERTAINMENT CO	COM NEW	560690208	13	11033	SH	DEFINED
MANPOWER INC	COM	56418H100	303	5547	SH	DEFINED
MANTECH INTL CORP	CL A	564563104	251	5195	SH	DEFINED
MARSHALL & ILSLEY CORP NEW	COM	571837103	83	15219	SH	DEFINED
MARSHALL EDWARDS INC	COM	572322303	16	22812	SH	DEFINED
MARTIN MARIETTA MATLS INC	COM	573284106	207	2312	SH	DEFINED
MASIMO CORP	COM	574795100	275	9034	SH	DEFINED
MATRIX INITIATIVES INC	COM	57685L105	108	25526	SH	DEFINED
MATTEL INC	COM	577081102	1144	57282	SH	DEFINED
MATTSON TECHNOLOGY INC	COM	577223100	79	22257	SH	DEFINED
MAX CAPITAL GROUP LTD	SHS	G6052F103	317	14228	SH	DEFINED
MAXIM INTEGRATED PRODS INC	COM	57772K101	832	40951	SH	DEFINED
MCCLATCHY CO	CL A	579489105	223	62953	SH	DEFINED
MCDONALDS CORP	COM	580135101	288	4618	SH	DEFINED
MCG CAPITAL CORP	COM	58047P107	46	10624	SH	DEFINED
MCGRAW HILL COS INC	COM	580645109	915	27320	SH	DEFINED
MCKESSON CORP	COM	58155Q103	615	9832	SH	DEFINED
MDRNA INC	COM	55276N100	80	97956	SH	DEFINED
MEAD JOHNSON NUTRITION CO	COM CL A	582839106	211	4819	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	827	12943	SH	DEFINED
MEDICINES CO	COM	584688105	185	22257	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	348	12883	SH	DEFINED
MEDIFAST INC	COM	58470H101	237	7742	SH	DEFINED
MEDIVATION INC	COM	58501N101	487	12945	SH	DEFINED
MEDTRONIC INC	COM	585055106	659	14986	SH	DEFINED
MERCK & CO INC NEW	COM	58933Y105	1472	40294	SH	DEFINED
MERGE HEALTHCARE INC	COM	589499102	97	29107	SH	DEFINED
MERIDIAN RESOURCE CORP	COM	58977Q109	25	96700	SH	DEFINED
METABASIS THERAPEUTICS INC	COM	59101M105	5	13474	SH	DEFINED
METALINK LTD	ORD	M69897102	4	17833	SH	DEFINED
METALLINE MINING INC	COM	591257100	11	14194	SH	DEFINED
METLIFE INC	COM	59156R108	222	6268	SH	DEFINED
METLIFE INC	CALL	59156R908	407	11500	SH CALL	DEFINED
METLIFE INC	PUT	59156R958	445	12600	SH PUT	DEFINED
METROPOLITAN HEALTH NETWORKS	COM	592142103	27	13586	SH	DEFINED
MFS CHARTER INCOME TR	SH BEN INT	552727109	100	10835	SH	DEFINED
MGIC INVT CORP WIS	COM	552848103	284	49206	SH	DEFINED
MICROCHIP TECHNOLOGY INC	COM	595017104	464	15989	SH	DEFINED
MICRON TECHNOLOGY INC	COM	595112103	886	83806	SH	DEFINED
MICROS SYS INC	COM	594901100	559	18014	SH	DEFINED
MICROSOFT CORP	COM	594918104	2231	73205	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

MICROVISION INC DEL	COM	594960106	67	21311	SH	DEFINED
MIDCAP SPDR TR	UNIT SER 1	595635103	645	4899	SH	DEFINED
MIDDLEBROOK PHARMACEUTICAL I	COM	596087106	19	37948	SH	DEFINED
MIDWAY GOLD CORP	COM	598153104	14	16623	SH	DEFINED
MILLER HERMAN INC	COM	600544100	250	15673	SH	DEFINED
MINDRAY MEDICAL INTL LTD	SPON ADR	602675100	302	8893	SH	DEFINED
MINERALS TECHNOLOGIES INC	COM	603158106	204	3745	SH	DEFINED
MODUSLINK GLOBAL SOLUTIONS I	COM	60786L107	175	18619	SH	DEFINED
MOLEX INC	COM	608554101	628	29124	SH	DEFINED
MONEYGRAM INTL INC	COM	60935Y109	61	21030	SH	DEFINED
MONOLITHIC PWR SYS INC	COM	609839105	250	10414	SH	DEFINED
MONSANTO CO NEW	COM	61166W101	524	6413	SH	DEFINED
MORGAN STANLEY	COM NEW	617446448	1085	36643	SH	DEFINED
MORGAN STANLEY EMERG MKT DOM	COM	617477104	161	11765	SH	DEFINED
MOTOROLA INC	COM	620076109	816	105099	SH	DEFINED
MOVE INC COM	COM	62458M108	55	33552	SH	DEFINED
MTR GAMING GROUP INC	COM	553769100	79	62216	SH	DEFINED
MYLAN INC	COM	628530107	1087	58998	SH	DEFINED
NASDAQ OMX GROUP INC	COM	631103108	363	18337	SH	DEFINED
NATIONAL COAL CORP	COM NEW	632381208	13	15683	SH	DEFINED
NATIONAL OILWELL VARCO INC	COM	637071101	683	15497	SH	DEFINED
NATIONAL PENN BANCSHARES INC	COM	637138108	164	28334	SH	DEFINED
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	450	18568	SH	DEFINED
NAVARRE CORP	COM	639208107	39	18336	SH	DEFINED
NAVIOS MARITIME HOLDINGS INC	COM	Y62196103	77	12767	SH	DEFINED
NCI BUILDING SYS INC	COM	628852105	25	13659	SH	DEFINED
NESS TECHNOLOGIES INC	COM	64104X108	54	10951	SH	DEFINED
NETAPP INC	COM	64110D104	396	11530	SH	DEFINED
NETFLIX INC	COM	64110L106	938	17025	SH	DEFINED
NETLOGIC MICROSYSTEMS INC	COM	64118B100	250	5413	SH	DEFINED
NETSOL TECHNOLOGIES INC	COM NEW	64115A204	13	12096	SH	DEFINED
NEUBERGER BERMAN RE ES SEC F	COM	64190A103	54	17561	SH	DEFINED
NEURALSTEM INC	COM	64127R302	29	16448	SH	DEFINED
NEUROCRINE BIOSCIENCES INC	COM	64125C109	31	11453	SH	DEFINED
NEW ORIENTAL ENERGY & CHEM C	COM	64758A107	15	12513	SH	DEFINED
NEWFIELD EXPL CO	COM	651290108	325	6731	SH	DEFINED
NEWMARKET CORP	COM	651587107	309	2694	SH	DEFINED
NEWMONT MINING CORP	COM	651639106	2061	43557	SH	DEFINED
NEWS CORP	CL A	65248E104	234	17084	SH	DEFINED
NEXMED INC	COM	652903105	5	19290	SH	DEFINED
NEXTWAVE WIRELESS INC	COM	65337Y102	27	60802	SH	DEFINED
NFJ DIVID INT & PREM STRTGY	COM SHS	65337H109	308	20885	SH	DEFINED
NGAS RESOURCES INC	COM	62912T103	90	53853	SH	DEFINED
NICHOLAS APPLGATE CV&INC FD	COM	65370G109	101	11925	SH	DEFINED
NICOR INC	COM	654086107	350	8308	SH	DEFINED
NISOURCE INC	COM	65473P105	217	14120	SH	DEFINED
NOBLE CORPORATION BAAR	NAMEN -AKT	H5833N103	2090	51359	SH	DEFINED
NORFOLK SOUTHERN CORP	COM	655844108	523	9972	SH	DEFINED
NORTH AMERN GALVANZNG & CTNG	COM	65686Y109	81	16755	SH	DEFINED
NORTH AMERN PALLADIUM LTD	COM	656912102	92	26338	SH	DEFINED
NORTHERN DYNASTY MINERALS LT	COM NEW	66510M204	111	13412	SH	DEFINED
NORTHERN TR CORP	COM	665859104	385	7337	SH	DEFINED
NORTHROP GRUMMAN CORP	COM	666807102	451	8083	SH	DEFINED
NORTHSTAR RLTY FIN CORP	COM	66704R100	39	11411	SH	DEFINED
NOVARTIS A G	SPONSORED ADR	66987V109	225	4141	SH	DEFINED
NOVATEL WIRELESS INC	COM NEW	66987M604	433	54407	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

NOVAVAX INC	COM	670002104	614	231669	SH	DEFINED
NOVELL INC	COM	670006105	135	32649	SH	DEFINED
NOVELLUS SYS INC	COM	670008101	413	17712	SH	DEFINED
NOVO-NORDISK A S	ADR	670100205	274	4286	SH	DEFINED
NPS PHARMACEUTICALS INC	COM	62936P103	44	13006	SH	DEFINED
NUANCE COMMUNICATIONS INC	COM	67020Y100	356	22921	SH	DEFINED
NUCOR CORP	CALL	670346905	317	6800	SH CALL	DEFINED
NUVASIVE INC	COM	670704105	212	6645	SH	DEFINED
NUVEEN EQTY PRM OPPORTUNITYF	COM	6706EM102	194	14707	SH	DEFINED
NUVEEN MULTI STRAT INC GR FD	COM SHS	67073D102	88	11434	SH	DEFINED
NUVEEN QUALITY PFD INCOME FD	COM	67071S101	92	13928	SH	DEFINED
NUVEEN SR INCOME FD	COM	67067Y104	72	10092	SH	DEFINED
NVIDIA CORP	COM	67066G104	805	43159	SH	DEFINED
NVIDIA CORP	PUT	67066G954	189	10100	SH PUT	DEFINED
O CHARLEYS INC	COM	670823103	87	13310	SH	DEFINED
O REILLY AUTOMOTIVE INC	COM	686091109	345	9054	SH	DEFINED
OCCIDENTAL PETE CORP DEL	COM	674599105	232	2850	SH	DEFINED
OCEANFREIGHT INC	SHS	Y64202107	75	81387	SH	DEFINED
OCLARO INC	COM	67555N107	25	17308	SH	DEFINED
OCWEN FINL CORP	COM NEW	675746309	146	15250	SH	DEFINED
ODYSSEY MARINE EXPLORATION I	COM	676118102	18	13001	SH	DEFINED
OFFICE DEPOT INC	COM	676220106	195	30271	SH	DEFINED
OFFICEMAX INC DEL	COM	67622P101	183	14409	SH	DEFINED
OILSANDS QUEST INC	COM	678046103	12	10800	SH	DEFINED
OLD REP INTL CORP	COM	680223104	138	13752	SH	DEFINED
OMNI ENERGY SERVICES	COM NEW	68210T208	19	15507	SH	DEFINED
OMNICOM GROUP INC	COM	681919106	245	6255	SH	DEFINED
OMNIVISION TECHNOLOGIES INC	COM	682128103	222	15317	SH	DEFINED
ON2 TECHNOLOGIES INC	COM	68338A107	52	85925	SH	DEFINED
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	309	4956	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	418	22482	SH	DEFINED
OPENWAVE SYS INC	COM NEW	683718308	23	10199	SH	DEFINED
OPEXA THERAPEUTICS INC	COM	68372T103	80	44314	SH	DEFINED
OPKO HEALTH INC	COM	68375N103	23	12670	SH	DEFINED
OPLINK COMMUNICATIONS INC	COM NEW	68375Q403	172	10525	SH	DEFINED
ORACLE CORP	COM	68389X105	734	29918	SH	DEFINED
OREXIGEN THERAPEUTICS INC	COM	686164104	188	25279	SH	DEFINED
ORIGIN AGRITECH LIMITED	SHS	G67828106	2179	186230	SH	DEFINED
OSIRIS THERAPEUTICS INC	COM	68827R108	78	10893	SH	DEFINED
OXIGENE INC	COM	691828107	12	10109	SH	DEFINED
P F CHANGS CHINA BISTRO INC	COM	69333Y108	242	6383	SH	DEFINED
PACIFIC CAP BANCORP NEW	COM	69404P101	19	20131	SH	DEFINED
PACIFIC ETHANOL INC	COM	69423U107	18	25002	SH	DEFINED
PACWEST BANCORP DEL	COM	695263103	366	18154	SH	DEFINED
PAETEC HOLDING CORP	COM	695459107	56	13545	SH	DEFINED
PALM INC NEW	COM	696643105	460	45892	SH	DEFINED
PANERA BREAD CO	CL A	69840W108	582	8698	SH	DEFINED
PAYCHEX INC	COM	704326107	1119	36516	SH	DEFINED
PEABODY ENERGY CORP	COM	704549104	214	4736	SH	DEFINED
PEGASYSTEMS INC	COM	705573103	238	6992	SH	DEFINED
PENGROWTH ENERGY TR	TR UNIT NEW	706902509	281	29160	SH	DEFINED
PENNEY J C INC	COM	708160106	345	12966	SH	DEFINED
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	117	13836	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

PEPSICO INC	COM	713448108	463	7610	SH	DEFINED
PETMED EXPRESS INC	COM	716382106	353	20006	SH	DEFINED
PETROHAWK ENERGY CORP	COM	716495106	235	9814	SH	DEFINED
PETROQUEST ENERGY INC	COM	716748108	98	15939	SH	DEFINED
PETSMART INC	COM	716768106	338	12676	SH	DEFINED
PG&E CORP	COM	69331C108	1095	24533	SH	DEFINED
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	223	3374	SH	DEFINED
PHARMACEUTICAL PROD DEV INC	COM	717124101	331	14110	SH	DEFINED
PHARMATHENE INC	COM	71714G102	51	26231	SH	DEFINED
PHOENIX COS INC NEW	COM	71902E109	68	24482	SH	DEFINED
PHOENIX TECHNOLOGY LTD	COM	719153108	37	13534	SH	DEFINED
PIER 1 IMPORTS INC	COM	720279108	67	13261	SH	DEFINED
PIMCO CORPORATE INCOME FD	COM	72200U100	187	13534	SH	DEFINED
PIMCO CORPORATE OPP FD	COM	72201B101	209	14510	SH	DEFINED
PIMCO FLOATING RATE INCOME F	COM	72201H108	126	11141	SH	DEFINED
PIMCO HIGH INCOME FD	COM SHS	722014107	115	10620	SH	DEFINED
PIMCO MUN INCOME FD II	COM	72200W106	155	14766	SH	DEFINED
PINNACLE FINL PARTNERS INC	COM	72346Q104	230	16154	SH	DEFINED
PIONEER NAT RES CO	COM	723787107	388	8060	SH	DEFINED
PITNEY BOWES INC	COM	724479100	520	22843	SH	DEFINED
PLEXUS CORP	COM	729132100	429	15058	SH	DEFINED
PLUG POWER INC	COM	72919P103	67	94870	SH	DEFINED
PLUM CREEK TIMBER CO INC	COM	729251108	243	6431	SH	DEFINED
PLURISTEM THERAPEUTICS INC	COM	72940R102	18	15856	SH	DEFINED
PMC-SIERRA INC	COM	69344F106	391	45172	SH	DEFINED
PMI GROUP INC	COM	69344M101	92	36416	SH	DEFINED
PNC FINL SVCS GROUP INC	CALL	693475905	222	4200	SH CALL	DEFINED
PNC FINL SVCS GROUP INC	PUT	693475955	480	9100	SH PUT	DEFINED
POLARIS INDS INC	COM	731068102	206	4729	SH	DEFINED
POLYCOM INC	COM	73172K104	206	8268	SH	DEFINED
POLYONE CORP	COM	73179P106	136	18143	SH	DEFINED
POPULAR INC	COM	733174106	148	65850	SH	DEFINED
PORTLAND GEN ELEC CO	COM NEW	736508847	295	14461	SH	DEFINED
POSITIVEID CORP	COM	73740J100	16	15349	SH	DEFINED
POTASH CORP SASK INC	COM	73755L107	1124	10356	SH	DEFINED
POWERSHARES DB G10 CURCY HAR	COM UT BEN INT	73935Y102	224	9495	SH	DEFINED
POWERSHARES ETF TRUST	WNRHLL CLN EN	73935X500	164	14866	SH	DEFINED
POWERSHARES ETF TRUST	WATER RESOURCE	73935X575	217	12880	SH	DEFINED
POWERSHARES ETF TRUST II	GLOBL COAL ETF	73936Q884	703	24291	SH	DEFINED
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	547	11940	SH	DEFINED
POWERWAVE TECHNOLOGIES INC	COM	739363109	98	78026	SH	DEFINED
PRAXAIR INC	COM	74005P104	209	2597	SH	DEFINED
PRECISION CASTPARTS CORP	COM	740189105	224	2033	SH	DEFINED
PRECISION DRILLING TR	TR UNIT	740215108	100	13746	SH	DEFINED
PRICE T ROWE GROUP INC	CALL	74144T908	202	3800	SH CALL	DEFINED
PRICE T ROWE GROUP INC	PUT	74144T958	277	5200	SH PUT	DEFINED
PRICELINE COM INC	COM NEW	741503403	1493	6847	SH	DEFINED
PRINCIPAL FINANCIAL GROUP IN	PUT	74251V952	216	9000	SH PUT	DEFINED
PRIVATEBANCORP INC	COM	742962103	256	28628	SH	DEFINED
PROCTER & GAMBLE CO	COM	742718109	893	14735	SH	DEFINED
PROGEN PHARMACEUTICALS LIMIT	SHS	Q7759R100	13	31680	SH	DEFINED
PROGEN PHARMACEUTICALS LIMIT	*W EXP 05/28/201	Q7759R167	0	10793	SH	DEFINED
PROGRESS SOFTWARE CORP	COM	743312100	253	8648	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

PROSHARES TR	PSHS ULT S&P 500	74347R107	1130	29584	SH	DEFINED
PROSHARES TR	PSHS ULTRA QQQ	74347R206	496	8380	SH	DEFINED
PROSHARES TR	PSHS ULTSH 20YRS	74347R297	334	6673	SH	DEFINED
PROSHARES TR	PSHS ULTRA DOW30	74347R305	325	7428	SH	DEFINED
PROSHARES TR	PSHS REAL ESTAT	74347R552	168	22481	SH	DEFINED
PROSHARES TR	PSHS ULTRSHT O&G	74347R586	131	10279	SH	DEFINED
PROSHARES TR	PSHS BASIC MTRL	74347R651	90	10636	SH	DEFINED
PROSHARES TR	PSHS ULTRA O&G	74347R719	231	6706	SH	DEFINED
PROSHARES TR	PSHS ULTRA FINL	74347R743	238	42305	SH	DEFINED
PROSHARES TR	PSHS ULSHRUS2000	74347R834	224	8897	SH	DEFINED
PROSHARES TR	PSHS ULTRUSS2000	74347R842	588	20786	SH	DEFINED
PROSHARES TR	PSHS ULTASH DW30	74347R867	341	11587	SH	DEFINED
PROSHARES TR	PSHS ULTSHRT QQQ	74347R875	293	15387	SH	DEFINED
PROSHARES TR	ULTRPRO S&P500	74347X864	969	6432	SH	DEFINED
PROSHARES TR II	ULT DJ UBS CRUDE	74347W502	234	18420	SH	DEFINED
PROSHARES TR II	ULTRASHRT GOLD	74347W700	195	18871	SH	DEFINED
PROSHARES TR II	ULTRASHR SILVR	74347W833	54	11215	SH	DEFINED
PROTECTIVE LIFE CORP	COM	743674103	219	13206	SH	DEFINED
PSIVIDA CORP	COM	74440J101	59	16272	SH	DEFINED
PUBLIC STORAGE	COM	74460D109	1087	13350	SH	DEFINED
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	289	8704	SH	DEFINED
PURE BIOSCIENCE	COM	746218106	18	12631	SH	DEFINED
PUTNAM MANAGED MUN INCOM TR	COM	746823103	130	19497	SH	DEFINED
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	102	16569	SH	DEFINED
QIAGEN N V	ORD	N72482107	834	37403	SH	DEFINED
QIAO XING MOBILE COMM CO LTD	SHS	G73031109	45	11905	SH	DEFINED
QLOGIC CORP	COM	747277101	219	11612	SH	DEFINED
QUALCOMM INC	COM	747525103	1343	29025	SH	DEFINED
QUANTUM CORP	COM DSSG	747906204	55	18631	SH	DEFINED
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	25	22655	SH	DEFINED
QUEST CAP CORP NEW	COM	74835U109	21	18318	SH	DEFINED
QUEST SOFTWARE INC	COM	74834T103	204	11087	SH	DEFINED
QUICKLOGIC CORP	COM	74837P108	25	11997	SH	DEFINED
QUIKSILVER INC	COM	74838C106	71	34914	SH	DEFINED
QWEST COMMUNICATIONS INTL IN	COM	749121109	44	10475	SH	DEFINED
RADIAN GROUP INC	COM	750236101	92	12574	SH	DEFINED
RAIT FINANCIAL TRUST	COM	749227104	32	24187	SH	DEFINED
RAM ENERGY RESOURCES INC	COM	75130P109	71	34869	SH	DEFINED
RANDGOLD RES LTD	ADR	752344309	1399	17677	SH	DEFINED
RASER TECHNOLOGIES INC	COM	754055101	63	50804	SH	DEFINED
RAYTHEON CO	COM NEW	755111507	774	15017	SH	DEFINED
REGAL BELOIT CORP	COM	758750103	326	6277	SH	DEFINED
REGIONS FINANCIAL CORP NEW	COM	7591EP100	521	98421	SH	DEFINED
RELIANCE STEEL & ALUMINUM CO	COM	759509102	229	5294	SH	DEFINED
RENESOLA LTD	SPONS ADS	75971T103	190	39992	SH	DEFINED
RENT A CTR INC NEW	COM	76009N100	190	10738	SH	DEFINED
REPROS THERAPEUTICS INC	COM	76028H100	444	556994	SH	DEFINED
RESEARCH IN MOTION LTD	COM	760975102	416	6168	SH	DEFINED
RESOURCE CAP CORP	COM	76120W302	91	18443	SH	DEFINED
RESOURCES CONNECTION INC	COM	76122Q105	259	12182	SH	DEFINED
REXAHN PHARMACEUTICALS INC	COM	761640101	8	11132	SH	DEFINED
RF MICRODEVICES INC	COM	749941100	126	26511	SH	DEFINED
RHI ENTMT INC DEL	COM	74957T104	15	48355	SH	DEFINED
RICKS CABARET INTL INC	COM NEW	765641303	126	14844	SH	DEFINED
RITE AID CORP	COM	767754104	366	242589	SH	DEFINED
ROCK-TENN CO	CL A	772739207	300	5944	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

ROCKWELL COLLINS INC	COM	774341101	613	11064	SH	DEFINED
RODMAN & RENSHAW CAP GP INC	COM	77487R100	70	17182	SH	DEFINED
ROPER INDS INC NEW	COM	776696106	680	12987	SH	DEFINED
ROSS STORES INC	COM	778296103	1667	39019	SH	DEFINED
ROWAN COS INC	COM	779382100	247	10913	SH	DEFINED
ROYAL BK SCOTLAND GROUP PLC	SPONS ADR 20 ORD	780097689	105	11206	SH	DEFINED
ROYALE ENERGY INC	COM NEW	78074G200	51	19472	SH	DEFINED
ROYCE MICRO-CAP TR INC	COM	780915104	77	10440	SH	DEFINED
RUBICON MINERALS CORP	COM	780911103	89	18830	SH	DEFINED
RUBICON TECHNOLOGY INC	COM	78112T107	214	10541	SH	DEFINED
RUDDICK CORP	COM	781258108	250	9731	SH	DEFINED
RUTHS HOSPITALITY GROUP INC	COM	783332109	54	26010	SH	DEFINED
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	345	12867	SH	DEFINED
RYDER SYS INC	COM	783549108	218	5304	SH	DEFINED
S&P 500 COVERED CALL FD INC	COM	78381P109	157	15326	SH	DEFINED
SAFEWAY INC	COM NEW	786514208	257	12064	SH	DEFINED
SAIC INC	COM	78390X101	208	10965	SH	DEFINED
SANDERSON FARMS INC	COM	800013104	315	7466	SH	DEFINED
SANDISK CORP	COM	80004C101	2798	96557	SH	DEFINED
SANOFI AVENTIS	SPONSORED ADR	80105N105	285	7260	SH	DEFINED
SAPIENT CORP	COM	803062108	129	15631	SH	DEFINED
SARA LEE CORP	COM	803111103	244	20022	SH	DEFINED
SATYAM COMPUTER SERVICES LTD	ADR	804098101	302	65610	SH	DEFINED
SBA COMMUNICATIONS CORP	COM	78388J106	262	7658	SH	DEFINED
SCHEIN HENRY INC	COM	806407102	279	5305	SH	DEFINED
SCHLUMBERGER LTD	COM	806857108	319	4903	SH	DEFINED
SCHLUMBERGER LTD	PUT	806857958	312	4800	SH PUT	DEFINED
SCHOLASTIC CORP	COM	807066105	343	11506	SH	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	257	13677	SH	DEFINED
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	294	7082	SH	DEFINED
SEACOAST BKG CORP FLA	COM	811707306	23	14310	SH	DEFINED
SEAGATE TECHNOLOGY	SHS	G7945J104	624	34279	SH	DEFINED
SEANERGY MARITIME HLDGS CORP	*W EXP 09/24/201	Y73760111	2	14391	SH	DEFINED
SEI INVESTMENTS CO	COM	784117103	650	37092	SH	DEFINED
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	310	9967	SH	DEFINED
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	411	28529	SH	DEFINED
SEMPRA ENERGY	COM	816851109	276	4926	SH	DEFINED
SENIOR HSG PPTYS TR	SH BEN INT	81721M109	225	10293	SH	DEFINED
SEQUENOM INC	COM NEW	817337405	103	24866	SH	DEFINED
SIEMENS A G	SPONSORED ADR	826197501	329	3591	SH	DEFINED
SIFY TECHNOLOGIES LIMITED	SPONSORED ADR	82655M107	31	18122	SH	DEFINED
SIGA TECHNOLOGIES INC	COM	826917106	122	21114	SH	DEFINED
SIGMA ALDRICH CORP	COM	826552101	240	4753	SH	DEFINED
SIGMA DESIGNS INC	COM	826565103	180	16793	SH	DEFINED
SILGAN HOLDINGS INC	COM	827048109	647	11171	SH	DEFINED
SILICON GRAPHICS INTL CORP	COM	82706L108	73	10382	SH	DEFINED
SILICON IMAGE INC	COM	82705T102	64	24826	SH	DEFINED
SILVERCORP METALS INC	COM	82835P103	134	20356	SH	DEFINED
SILVERLEAF RESORTS INC	COM	828395103	11	13688	SH	DEFINED
SIMON PPTY GROUP INC NEW	COM	828806109	246	3086	SH	DEFINED
SIMON PPTY GROUP INC NEW	CALL	828806909	271	3400	SH CALL	DEFINED
SINA CORP	ORD	G81477104	890	19720	SH	DEFINED
SINOVAC BIOTECH LTD	SHS	P8696W104	684	108272	SH	DEFINED
SIRIUS XM RADIO INC	COM	82967N108	91	152628	SH	DEFINED
SIRONA DENTAL SYSTEMS INC	COM	82966C103	339	10698	SH	DEFINED
SKECHERS U S A INC	CL A	830566105	426	14490	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

SKILLSOFT PLC	SPONSORED ADR	830928107	109	10411	SH	DEFINED
SKYWEST INC	COM	830879102	216	12816	SH	DEFINED
SLM CORP	COM	78442P106	130	11573	SH	DEFINED
SMART BALANCE INC	COM	83169Y108	121	20227	SH	DEFINED
SMART MODULAR TECHNOLOGIES I	ORD SHS	G82245104	863	137912	SH	DEFINED
SMITH MICRO SOFTWARE INC	COM	832154108	141	15463	SH	DEFINED
SNAP ON INC	COM	833034101	349	8257	SH	DEFINED
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	362	9629	SH	DEFINED
SOLERA HOLDINGS INC	COM	83421A104	215	5978	SH	DEFINED
SONIC AUTOMOTIVE INC	CL A	83545G102	138	13247	SH	DEFINED
SONIC CORP	COM	835451105	258	25597	SH	DEFINED
SONIC SOLUTIONS	COM	835460106	265	22486	SH	DEFINED
SONICWALL INC	COM	835470105	90	11832	SH	DEFINED
SONUS NETWORKS INC	COM	835916107	58	27517	SH	DEFINED
SOURCEFIRE INC	COM	83616T108	228	8545	SH	DEFINED
SOUTH FINL GROUP INC	COM	837841105	9	13488	SH	DEFINED
SOUTHERN CO	COM	842587107	361	10832	SH	DEFINED
SOUTHWESTERN ENERGY CO	COM	845467109	205	4248	SH	DEFINED
SOUTHWESTERN ENERGY CO	CALL	845467909	260	5400	SH CALL	DEFINED
SPDR SERIES TRUST	BRCLYS YLD ETF	78464A417	215	5529	SH	DEFINED
SPDR SERIES TRUST	BARCL CAP TIPS	78464A656	229	4472	SH	DEFINED
SPDR TR	UNIT SER 1	78462F103	1112	9978	SH	DEFINED
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	188	42414	SH	DEFINED
SPHERIX INC	COM	84842R106	37	32781	SH	DEFINED
SPRINT NEXTEL CORP	COM SER 1	852061100	1467	400799	SH	DEFINED
SPRINT NEXTEL CORP	CALL	852061900	110	30000	SH CALL	DEFINED
SPRINT NEXTEL CORP	PUT	852061950	55	15000	SH PUT	DEFINED
ST JOE CO	COM	790148100	240	8316	SH	DEFINED
STAAR SURGICAL CO	COM PAR \$0.01	852312305	80	25733	SH	DEFINED
STANCORP FINL GROUP INC	COM	852891100	225	5610	SH	DEFINED
STANDARD PAC CORP NEW	COM	85375C101	197	52677	SH	DEFINED
STAPLES INC	COM	855030102	225	9149	SH	DEFINED
STAR BULK CARRIERS CORP	COM	Y8162K105	251	89925	SH	DEFINED
STAR SCIENTIFIC INC	COM	85517P101	23	33144	SH	DEFINED
STARBUCKS CORP	COM	855244109	762	33009	SH	DEFINED
STATE STR CORP	COM	857477103	348	7992	SH	DEFINED
STATE STR CORP	CALL	857477903	383	8800	SH CALL	DEFINED
STATE STR CORP	PUT	857477953	270	6200	SH PUT	DEFINED
STEC INC	COM	784774101	646	39703	SH	DEFINED
STEELCLOUD INC	COM	85815M107	3	12234	SH	DEFINED
STEIN MART INC	COM	858375108	206	19370	SH	DEFINED
STEMCELLS INC	COM	85857R105	82	65943	SH	DEFINED
STERICYCLE INC	COM	858912108	519	9411	SH	DEFINED
STERLING BANCSHARES INC	COM	858907108	128	24923	SH	DEFINED
STERLING FINL CORP WASH	COM	859319105	13	21436	SH	DEFINED
STONE ENERGY CORP	COM	861642106	978	54184	SH	DEFINED
STRYKER CORP	COM	863667101	326	6477	SH	DEFINED
STURM RUGER & CO INC	COM	864159108	254	26184	SH	DEFINED
SULPHCO INC	COM	865378103	16	24514	SH	DEFINED
SUN MICROSYSTEMS INC	COM NEW	866810203	412	43999	SH	DEFINED
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	367	5485	SH	DEFINED
SUNOPTA INC	COM	8676EP108	71	21118	SH	DEFINED
SUNPOWER CORP	COM CL A	867652109	251	10614	SH	DEFINED
SUNRISE SENIOR LIVING INC	COM	86768K106	107	33095	SH	DEFINED
SUNTRUST BKS INC	CALL	867914903	698	34400	SH CALL	DEFINED
SUNTRUST BKS INC	PUT	867914953	619	30500	SH PUT	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

SUPERGEN INC	COM	868059106	54	20948	SH	DEFINED
SUSQUEHANNA BANCSHARES INC P	COM	869099101	126	21415	SH	DEFINED
SVB FINL GROUP	COM	78486Q101	399	9597	SH	DEFINED
SXC HEALTH SOLUTIONS CORP	COM	78505P100	416	7706	SH	DEFINED
SYMANTEC CORP	COM	871503108	336	18786	SH	DEFINED
SYNTA PHARMACEUTICALS CORP	COM	87162T206	70	13798	SH	DEFINED
SYNTROLEUM CORP	COM	871630109	68	25926	SH	DEFINED
TARGA RESOURCES PARTNERS LP	COM UNIT	87611X105	325	13424	SH	DEFINED
TARGET CORP	COM	87612E106	210	4335	SH	DEFINED
TC PIPELINES LP	UT COM LTD PRT	87233Q108	640	17399	SH	DEFINED
TCW STRATEGIC INCOME FUND IN	COM	872340104	176	40288	SH	DEFINED
TECH DATA CORP	COM	878237106	840	17993	SH	DEFINED
TECHNE CORP	COM	878377100	208	3031	SH	DEFINED
TECHNITROL INC	COM	878555101	46	10442	SH	DEFINED
TECK RESOURCES LTD	CL B	878742204	355	10149	SH	DEFINED
TEEKAY TANKERS LTD	CL A	Y8565N102	184	21601	SH	DEFINED
TELEPHONE & DATA SYS INC	COM	879433100	211	6211	SH	DEFINED
TELETECH HOLDINGS INC	COM	879939106	362	18085	SH	DEFINED
TELLABS INC	COM	879664100	109	19211	SH	DEFINED
TELVENT GIT SA	SHS	E90215109	205	5259	SH	DEFINED
TEMPLETON EMERG MKTS INCOME	COM	880192109	202	14065	SH	DEFINED
TEMPLETON GLOBAL INCOME FD	COM	880198106	182	19172	SH	DEFINED
TENET HEALTHCARE CORP	COM	88033G100	58	10687	SH	DEFINED
TERRA NITROGEN CO L P	COM UNIT	881005201	229	2197	SH	DEFINED
TERRESTAR CORP	COM	881451108	33	34571	SH	DEFINED
TESORO CORP	COM	881609101	142	10460	SH	DEFINED
TESSERA TECHNOLOGIES INC	COM	88164L100	516	22206	SH	DEFINED
TETRA TECH INC NEW	COM	88162G103	282	10399	SH	DEFINED
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	294	21076	SH	DEFINED
THERMO FISHER SCIENTIFIC INC	COM	883556102	738	15471	SH	DEFINED
THERMOGENESIS CORP	COM NEW	883623209	18	30765	SH	DEFINED
TIB FINL CORP	COM	872449103	8	11808	SH	DEFINED
TIBCO SOFTWARE INC	COM	88632Q103	473	49183	SH	DEFINED
TICC CAPITAL CORP	COM	87244T109	64	10620	SH	DEFINED
TIERONE CORP	COM	88650R108	9	13848	SH	DEFINED
TIME WARNER INC	COM NEW	887317303	1441	49454	SH	DEFINED
TJX COS INC NEW	COM	872540109	1294	35407	SH	DEFINED
TORO CO	COM	891092108	201	4817	SH	DEFINED
TORONTO DOMINION BK ONT	COM NEW	891160509	401	6389	SH	DEFINED
TOWER GROUP INC	COM	891777104	285	12205	SH	DEFINED
TOWER SEMICONDUCTOR LTD	ORD	M87915100	13	13562	SH	DEFINED
TRANSGLOBE ENERGY CORP	COM	893662106	83	25176	SH	DEFINED
TRANSOCEAN LTD	REG SHS	H8817H100	912	11018	SH	DEFINED
TRAVELERS COMPANIES INC	COM	89417E109	790	15840	SH	DEFINED
TRICO MARINE SERVICES INC	COM NEW	896106200	169	37189	SH	DEFINED
TRIDENT MICROSYSTEMS INC	COM	895919108	190	102685	SH	DEFINED
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	308	51382	SH	DEFINED
TRUSTMARK CORP	COM	898402102	276	12229	SH	DEFINED
TW TELECOM INC	COM	87311L104	479	27954	SH	DEFINED
TYCO ELECTRONICS LTD SWITZER	SHS	H8912P106	283	11545	SH	DEFINED
TYCO INTERNATIONAL LTD	SHS	H89128104	237	6637	SH	DEFINED
TYSON FOODS INC	CL A	902494103	500	40751	SH	DEFINED
U S ENERGY CORP WYO	COM	911805109	175	29558	SH	DEFINED
U S GEOTHERMAL INC	COM	90338S102	23	14745	SH	DEFINED
U S GLOBAL INVS INC	CL A	902952100	179	14566	SH	DEFINED
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	335	11401	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

ULTRA PETROLEUM CORP	COM	903914109	1414	28352	SH	DEFINED
UMPQUA HLDGS CORP	COM	904214103	229	17041	SH	DEFINED
UNILEVER N V	N Y SHS NEW	904784709	259	8014	SH	DEFINED
UNILEVER PLC	SPON ADR NEW	904767704	373	11679	SH	DEFINED
UNION PAC CORP	COM	907818108	418	6535	SH	DEFINED
UNITED BANKSHARES INC WEST V	COM	909907107	268	13440	SH	DEFINED
UNITED PARCEL SERVICE INC	CL B	911312106	705	12286	SH	DEFINED
UNITED STATES OIL FUND LP	UNITS	91232N108	238	6048	SH	DEFINED
UNITED STATES STL CORP NEW	CALL	912909908	402	7300	SH CALL	DEFINED
UNITED STATES STL CORP NEW	PUT	912909958	347	6300	SH PUT	DEFINED
UNITED TECHNOLOGIES CORP	COM	913017109	665	9579	SH	DEFINED
UNITED THERAPEUTICS CORP DEL	COM	91307C102	754	14314	SH	DEFINED
UNIVERSAL DISPLAY CORP	COM	91347P105	190	15364	SH	DEFINED
UNIVERSAL INS HLDGS INC	COM	91359V107	265	45190	SH	DEFINED
UNIVERSAL TRAVEL GROUP	COM NEW	91388Q202	129	12735	SH	DEFINED
URANIUM RES INC	COM PAR \$0.001	916901507	27	35170	SH	DEFINED
URBAN OUTFITTERS INC	COM	917047102	409	11696	SH	DEFINED
US DATAWORKS INC	COM NEW	91729G301	4	17714	SH	DEFINED
USEC INC	COM	90333E108	81	21145	SH	DEFINED
V F CORP	COM	918204108	257	3514	SH	DEFINED
VALMONT INDS INC	COM	920253101	236	3009	SH	DEFINED
VALUECLICK INC	COM	92046N102	168	16585	SH	DEFINED
VAN KAMPEN DYNAMIC CR OPPORT	COM	921166104	196	16532	SH	DEFINED
VANGUARD BD INDEX FD INC	SHORT TRM BOND	921937827	306	3844	SH	DEFINED
VANGUARD BD INDEX FD INC	TOTAL BND MRKT	921937835	368	4680	SH	DEFINED
VANGUARD INTL EQUITY INDEX F	PACIFIC ETF	922042866	431	8408	SH	DEFINED
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	475	13228	SH	DEFINED
VAUGHAN FOODS INC	*W EXP 06/27/201	92241M115	1	26043	SH	DEFINED
VENTAS INC	COM	92276F100	219	5003	SH	DEFINED
VERISIGN INC	COM	92343E102	402	16598	SH	DEFINED
VERTEX PHARMACEUTICALS INC	COM	92532F100	270	6301	SH	DEFINED
VERTRO INC	COM	92535G105	15	37341	SH	DEFINED
VIACOM INC NEW	CL B	92553P201	280	9422	SH	DEFINED
VICAL INC	COM	925602104	414	125974	SH	DEFINED
VISHAY INTERTECHNOLOGY INC	COM	928298108	136	16344	SH	DEFINED
VISTA GOLD CORP	COM NEW	927926303	65	26457	SH	DEFINED
VIVUS INC	COM	928551100	324	35252	SH	DEFINED
WAL MART STORES INC	COM	931142103	874	16343	SH	DEFINED
WALGREEN CO	COM	931422109	508	13836	SH	DEFINED
WARREN RES INC	COM	93564A100	25	10442	SH	DEFINED
WASHINGTON FED INC	COM	938824109	360	18631	SH	DEFINED
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	241	8736	SH	DEFINED
WATERS CORP	COM	941848103	347	5597	SH	DEFINED
WEB COM GROUP INC	COM	94733A104	127	19578	SH	DEFINED
WEBMD HEALTH CORP	CL A	94770V102	207	5391	SH	DEFINED
WEGENER CORP	COM	948585104	2	11111	SH	DEFINED
WELLCARE HEALTH PLANS INC	COM	94946T106	216	5867	SH	DEFINED
WELLPOINT INC	CALL	94973V907	402	6900	SH CALL	DEFINED
WELLS FARGO & CO NEW	COM	949746101	329	12172	SH	DEFINED
WELLS FARGO & CO NEW	CALL	949746901	432	16000	SH CALL	DEFINED
WELLS FARGO & CO NEW	PUT	949746951	351	13000	SH PUT	DEFINED
WERNER ENTERPRISES INC	COM	950755108	233	11792	SH	DEFINED
WESTERN ASSET CLYM INFL OPP	COM	95766R104	173	14401	SH	DEFINED
WESTERN ASSET EMRG MKT DEBT	COM	95766A101	181	10426	SH	DEFINED
WESTERN ASSET HIGH INCM FD I	COM	95766J102	214	23403	SH	DEFINED
WESTERN ASSET HIGH INCM OPP	COM	95766K109	122	20369	SH	DEFINED

Edgar Filing: KNIGHT CAPITAL GROUP, INC. - Form 13F-HR

WESTERN UN CO	COM	959802109	259	13719	SH	DEFINED
WHITNEY HLDG CORP	COM	966612103	135	14828	SH	DEFINED
WHOLE FOODS MKT INC	COM	966837106	1012	36860	SH	DEFINED
WINDSTREAM CORP	COM	97381W104	500	45500	SH	DEFINED
WINTHROP RLTY TR	SH BEN INT NEW	976391300	144	13245	SH	DEFINED
WISDOMTREE TRUST	CHINESE YUAN ETF	97717W182	237	9420	SH	DEFINED
WIZZARD SOFTWARE CORP NEW	COM	97750V109	8	23280	SH	DEFINED
WORLD ACCEP CORP DEL	COM	981419104	251	7015	SH	DEFINED
WORLD FUEL SVCS CORP	COM	981475106	211	7863	SH	DEFINED
WORLD WRESTLING ENTMT INC	CL A	98156Q108	190	12414	SH	DEFINED
WPP PLC	ADR	92933H101	439	9028	SH	DEFINED
WYNN RESORTS LTD	COM	983134107	634	10888	SH	DEFINED
XINHUA SPORTS & ENTMT LTD	SPONSORED ADR	983982109	13	14774	SH	DEFINED
XOMA LTD	ORD	G9825R107	83	121997	SH	DEFINED
YAHOO INC	COM	984332106	439	26160	SH	DEFINED
YAHOO INC	CALL	984332906	253	15100	SH CALL	DEFINED
YAHOO INC	PUT	984332956	253	15100	SH PUT	DEFINED
YINGLI GREEN ENERGY HLDG CO	ADR	98584B103	256	16194	SH	DEFINED
YONGYE INTL INC	COM	98607B106	97	12008	SH	DEFINED
YOUBET COM INC	COM	987413101	39	13556	SH	DEFINED
YRC WORLDWIDE INC	COM	984249102	17	20547	SH	DEFINED
YUCHENG TECHNOLOGIES LTD	COM	G98777108	148	17379	SH	DEFINED
YUM BRANDS INC	COM	988498101	208	5941	SH	DEFINED
ZILOG INC	COM PAR \$0.01	989524301	51	14499	SH	DEFINED
ZIMMER HLDGS INC	COM	98956P102	843	14264	SH	DEFINED
ZIONS BANCORPORATION	COM	989701107	182	14156	SH	DEFINED
ZIOPHARM ONCOLOGY INC	COM	98973P101	30	10171	SH	DEFINED
ZIX CORP	COM	98974P100	86	50839	SH	DEFINED
ZOLTEK COS INC	COM	98975W104	149	15688	SH	DEFINED
ZWEIG TOTAL RETURN FD INC	COM	989837109	81	20740	SH	DEFINED