

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

KNIGHT CAPITAL GROUP, INC.
Form 13F-HR
August 13, 2009

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 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	08/11/09
-----	-----	-----
[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

ACTIVISION BLIZZARD INC	COM	00507V109	154	12192	SH		DEFINED
ACTUATE CORP	COM	00508B102	93	19412	SH		DEFINED
ADAPTEC INC	COM	00651F108	42	15904	SH		DEFINED
ADOLOR CORP	COM	00724X102	34	19708	SH		DEFINED
ADVANCED BATTERY TECHNOLOG I	COM	00752H102	83	20798	SH		DEFINED
ADVANCED ENVIRON RECYCLING T	CL A	007947104	4	13102	SH		DEFINED
ADVANCED MICRO DEVICES INC	COM	007903107	121	31217	SH		DEFINED
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	34	11597	SH		DEFINED
ADVANTA CORP	CL A	007942105	8	19655	SH		DEFINED
ADVANTA CORP	CL B	007942204	7	15822	SH		DEFINED
ADVENTRX PHARMACEUTICALS INC	COM	00764X103	16	105004	SH		DEFINED
AEROVIRONMENT INC	COM	008073108	224	7269	SH		DEFINED
AFLAC INC	COM	001055102	345	11100	SH	PUT	DEFINED
AFLAC INC	COM	001055102	746	24000	SH	CALL	DEFINED
AGFEED INDUSTRIES INC	COM	00846L101	60	10171	SH		DEFINED
AGL RES INC	COM	001204106	427	13435	SH		DEFINED
AIRCASTLE LTD	COM	G0129K104	75	10226	SH		DEFINED
AIRMEDIA GROUP INC	SPONSORED ADR	009411109	95	14874	SH		DEFINED
AKAMAI TECHNOLOGIES INC	COM	00971T101	589	30685	SH		DEFINED
AKEENA SOLAR INC DE	COM	009720103	14	10646	SH		DEFINED
ALBANY MOLECULAR RESH INC	COM	012423109	172	20418	SH		DEFINED
ALCATEL-LUCENT	SPONSORED ADR	013904305	85	34369	SH		DEFINED
ALCOA INC	COM	013817101	168	16300	SH	PUT	DEFINED
ALCOA INC	COM	013817101	176	17000	SH	CALL	DEFINED
ALESCO FINL INC	COM	014485106	9	11784	SH		DEFINED

ALLEGHENY ENERGY INC	COM	017361106	209	8150	SH		DEFINED
ALLIANCE DATA SYSTEMS CORP	COM	018581108	247	5993	SH		DEFINED
ALLIANCE FIBER OPTIC PRODS I	COM	018680108	14	13669	SH		DEFINED
ALLIANCE HOLDINGS GP LP	COM UNITS LP	01861G100	225	11786	SH		DEFINED
ALLIANCE ONE INTL INC	COM	018772103	68	17806	SH		DEFINED
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	207	6370	SH		DEFINED
ALLIANCEBERNSTEIN INCOME FUN	COM	01881E101	196	25417	SH		DEFINED
ALLIANT TECHSYSTEMS INC	COM	018804104	236	2868	SH		DEFINED
ALLIED CAP CORP NEW	COM	01903Q108	39	11196	SH		DEFINED
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	202	42472	SH		DEFINED
ALLIED NEVADA GOLD CORP	COM	019344100	170	21116	SH		DEFINED
ALLIS CHALMERS ENERGY INC	COM PAR \$.01NW	019645506	29	12770	SH		DEFINED
ALLSCRIPT MISYS HEALTCAR SOL	COM	01988P108	637	40235	SH		DEFINED
ALLSTATE CORP	COM	020002101	627	25700	SH	PUT	DEFINED
ALLSTATE CORP	COM	020002101	264	10800	SH	CALL	DEFINED
ALMOST FAMILY INC	COM	020409108	293	11245	SH		DEFINED
ALPHA PRO TECH LTD	COM	020772109	23	10767	SH		DEFINED
ALPINE TOTAL DYNAMIC DIVID F	COM SBI	021060108	129	16817	SH		DEFINED
ALTAIR NANOTECHNOLOGIES INC	COM	021373105	28	29489	SH		DEFINED
ALTERA CORP	COM	021441100	1706	104766	SH		DEFINED
ALTRIA GROUP INC	COM	02209S103	4396	268192	SH		DEFINED
ALTUS PHARMACEUTICALS INC	COM	02216N105	19	44759	SH		DEFINED
ALUMINUM CORP CHINA LTD	SPON ADR H SHS	022276109	300	12855	SH		DEFINED
AMAG PHARMACEUTICALS INC	COM	00163U106	295	5394	SH		DEFINED
AMAZON COM INC	COM	023135106	590	7043	SH		DEFINED
AMAZON COM INC	COM	023135106	2267	27100	SH	PUT	DEFINED
AMBAC FINL GROUP INC	COM	023139108	145	157545	SH		DEFINED
AMBASSADORS INTL INC	COM	023178106	4	14929	SH		DEFINED
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	209	60672	SH		DEFINED
AMERICAN DAIRY INC	COM	025334103	222	5590	SH		DEFINED
AMERICAN ECOLOGY CORP	COM NEW	025533407	191	10677	SH		DEFINED

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

AMERICAN EXPRESS CO	COM	025816109	527	22689	SH	DEFINED
AMERICAN MED SYS HLDGS INC	COM	02744M108	417	26401	SH	DEFINED
AMERICAN OIL & GAS INC NEW	COM	028723104	38	38133	SH	DEFINED
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	214	8149	SH	DEFINED
AMERICAS CAR MART INC	COM	03062T105	340	16616	SH	DEFINED
AMERIGON INC	COM	03070L300	69	11251	SH	DEFINED
AMERISOURCEBERGEN CORP	COM	03073E105	358	20194	SH	DEFINED
AMERISTAR CASINOS INC	COM	03070Q101	228	11959	SH	DEFINED
AMETEK INC NEW	COM	031100100	280	8108	SH	DEFINED
AMGEN INC	COM	031162100	2471	46628	SH	DEFINED
AMR CORP	COM	001765106	237	58980	SH	DEFINED
AMYLIN PHARMACEUTICALS INC	COM	032346108	225	16760	SH	DEFINED
ANADYS PHARMACEUTICALS INC	COM	03252Q408	196	105171	SH	DEFINED
ANDERSONS INC	COM	034164103	256	8557	SH	DEFINED
ANESIVA INC COM	COM	03460L100	11	36638	SH	DEFINED
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	49	28445	SH	DEFINED
ANGLO AMERN PLC	ADR NEW	03485P201	165	11300	SH	DEFINED
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	240	6541	SH	DEFINED
ANOORAQ RES CORP	COM	03633E108	15	17817	SH	DEFINED
ANSYS INC	COM	03662Q105	538	17313	SH	DEFINED
APACHE CORP	COM	037411105	238	3300	SH	PUT DEFINED
APACHE CORP	COM	037411105	267	3700	SH	CALL DEFINED
APOGEE ENTERPRISES INC	COM	037598109	297	24101	SH	DEFINED
APOLLO GROUP INC	CL A	037604105	3602	50610	SH	DEFINED
APPLE INC	COM	037833100	2037	14300	SH	PUT DEFINED
APPLIED ENERGETICS INC	COM	03819M106	6	12370	SH	DEFINED
APPLIED MATLS INC	COM	038222105	195	17791	SH	DEFINED
ARCADIA RES INC	COM	039209101	8	12826	SH	DEFINED
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	209	6328	SH	DEFINED
ARCHER DANIELS MIDLAND CO	COM	039483102	477	17811	SH	DEFINED
ARENA PHARMACEUTICALS INC	COM	040047102	170	34125	SH	DEFINED
ARENA RESOURCES INC	COM	040049108	225	7060	SH	DEFINED
ARES CAP CORP	COM	04010L103	137	16973	SH	DEFINED
ARIAD PHARMACEUTICALS INC	COM	04033A100	124	78327	SH	DEFINED
ARIBA INC	COM NEW	04033V203	108	11043	SH	DEFINED
ARIES MARITIME TRANSPRT LTD	SHS	G0474B105	8	12222	SH	DEFINED
ARKANSAS BEST CORP DEL	COM	040790107	459	17454	SH	DEFINED
ARRAY BIOPHARMA INC	COM	04269X105	40	12782	SH	DEFINED
ARROWHEAD RESH CORP	COM	042797100	7	15417	SH	DEFINED
ART TECHNOLOGY GROUP INC	COM	04289L107	83	21736	SH	DEFINED
ARUBA NETWORKS INC	COM	043176106	109	12423	SH	DEFINED
ASIAINFO HLDGS INC	COM	04518A104	682	39628	SH	DEFINED
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	206	9236	SH	DEFINED
ASSOCIATED BANC CORP	COM	045487105	147	11822	SH	DEFINED
ASTEC INDS INC	COM	046224101	249	8377	SH	DEFINED
ASTRAZENECA PLC	SPONSORED ADR	046353108	357	8093	SH	DEFINED
ATHEROS COMMUNICATIONS INC	COM	04743P108	346	17989	SH	DEFINED
ATLANTIC TELE NETWORK INC	COM NEW	049079205	227	5776	SH	DEFINED
ATLAS PIPELINE HOLDINGS LP	COM UNITS LP	04939R108	62	16742	SH	DEFINED
ATMEL CORP	COM	049513104	66	17779	SH	DEFINED
ATMOS ENERGY CORP	COM	049560105	299	11949	SH	DEFINED
AUTHENTIDATE HLDG CORP	COM	052666104	12	10593	SH	DEFINED
AUTODESK INC	COM	052769106	1324	69742	SH	DEFINED
AUTODESK INC	COM	052769106	366	19300	SH	PUT DEFINED
AUTOMATIC DATA PROCESSING IN	COM	053015103	474	13372	SH	DEFINED

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

AUTOZONE INC	COM	053332102	981	6490	SH	DEFINED
AVI BIOPHARMA INC	COM	002346104	201	127160	SH	DEFINED
AVID TECHNOLOGY INC	COM	05367P100	216	16078	SH	DEFINED
AVON PRODS INC	COM	054303102	271	10500	SH	PUT DEFINED
AVON PRODS INC	COM	054303102	232	9000	SH	CALL DEFINED
AXCELIS TECHNOLOGIES INC	COM	054540109	5	10032	SH	DEFINED
AXSYS TECHNOLOGIES INC	COM	054615109	207	3865	SH	DEFINED
AXT INC	COM	00246W103	26	18761	SH	DEFINED
BAKER HUGHES INC	COM	057224107	684	18774	SH	DEFINED
BAKER MICHAEL CORP	COM	057149106	221	5225	SH	DEFINED
BANCTRUST FINANCIAL GP	COM	05978R107	36	12128	SH	DEFINED
BANK OF AMERICA CORPORATION	COM	060505104	1688	127900	SH	PUT DEFINED
BANK OF AMERICA CORPORATION	COM	060505104	1764	133600	SH	CALL DEFINED
BANK OF NEW YORK MELLON CORP	COM	064058100	551	18800	SH	PUT DEFINED
BANK OF NEW YORK MELLON CORP	COM	064058100	800	27300	SH	CALL DEFINED
BANNER CORP	COM	06652V109	122	31951	SH	DEFINED
BARD C R INC	COM	067383109	297	3994	SH	DEFINED
BARZEL INDS INC	COM	069744100	9	38278	SH	DEFINED
BB&T CORP	COM	054937107	211	9600	SH	PUT DEFINED
BB&T CORP	COM	054937107	932	42400	SH	CALL DEFINED
BBVA BANCO FRANCES S A	SPONSORED ADR	07329M100	80	16956	SH	DEFINED
BEAZER HOMES USA INC	COM	07556Q105	104	56965	SH	DEFINED
BEBE STORES INC	COM	075571109	146	21138	SH	DEFINED
BED BATH & BEYOND INC	COM	075896100	1034	33694	SH	DEFINED
BERKLEY W R CORP	COM	084423102	227	10573	SH	DEFINED
BEST BUY INC	COM	086516101	995	29718	SH	DEFINED
BGC PARTNERS INC	CL A	05541T101	93	24519	SH	DEFINED
BHP BILLITON LTD	SPONSORED ADR	088606108	315	5748	SH	DEFINED
BIGBAND NETWORKS INC	COM	089750509	74	14250	SH	DEFINED
BIO RAD LABS INC	CL A	090572207	354	4696	SH	DEFINED
BIOCRYST PHARMACEUTICALS	COM	09058V103	109	27157	SH	DEFINED
BIODEL INC	COM	09064M105	66	12841	SH	DEFINED
BIODELIVERY SCIENCES INTL IN	COM	09060J106	216	32324	SH	DEFINED
BIOGEN IDEC INC	COM	09062X103	2659	58929	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	234	15007	SH	DEFINED
BIOPURE CORP	CL A PAR \$0.01	09065H402	7	44307	SH	DEFINED
BLACKBOARD INC	COM	091935502	253	8781	SH	DEFINED
BLACKROCK CORPOR HI YLD FD V	COM	09255N102	96	11644	SH	DEFINED
BLACKROCK DEBT STRAT FD INC	COM	09255R103	70	23326	SH	DEFINED
BLACKROCK HIGH INCOME SHS	SHS BEN INT	09250E107	19	12558	SH	DEFINED
BLACKROCK INCOME TR INC	COM	09247F100	77	12381	SH	DEFINED
BLACKROCK MUNYIELD INSD FD I	COM	09254E103	122	10766	SH	DEFINED
BLACKROCK PFD & EQ ADVANTAGE	COM	092508100	113	11722	SH	DEFINED
BLOCK H & R INC	COM	093671105	547	31775	SH	DEFINED
BLUE CHIP VALUE FD INC	COM	095333100	35	13668	SH	DEFINED
BMB MUNAI INC	COM	09656A105	76	68424	SH	DEFINED
BOB EVANS FARMS INC	COM	096761101	559	19465	SH	DEFINED
BON-TON STORES INC	COM	09776J101	67	19661	SH	DEFINED
BOOTS & COOTS/INTL WELL CTRL	COM NEW	099469504	47	33574	SH	DEFINED
BOS BETTER ONLINE SOLUTIONS	SHS NEW	M20115131	4	10086	SH	DEFINED
BOSTON PROPERTIES INC	COM	101121101	544	11395	SH	DEFINED

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

BOSTON SCIENTIFIC CORP	COM	101137107	143	14141	SH	DEFINED
BOVIE MEDICAL CORP	COM	10211F100	142	16355	SH	DEFINED
BP PLC	SPONSORED ADR	055622104	368	7714	SH	DEFINED
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	222	3214	SH	DEFINED
BPZ RESOURCES INC	COM	055639108	245	50018	SH	DEFINED
BRE PROPERTIES INC	CL A	05564E106	209	8812	SH	DEFINED
BRIGHTPOINT INC	COM NEW	109473405	97	15464	SH	DEFINED
BRISTOL MYERS SQUIBB CO	COM	110122108	1196	58910	SH	DEFINED
BROADCOM CORP	CL A	111320107	1119	45179	SH	DEFINED
BROADPOINT GLEACHER SECS GRO	COM	11134A103	59	10596	SH	DEFINED
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	868	111136	SH	DEFINED
BRONCO DRILLING CO INC	COM	112211107	104	24378	SH	DEFINED
BUFFALO WILD WINGS INC	COM	119848109	364	11217	SH	DEFINED
BUNGE LIMITED	COM	G16962105	717	11895	SH	DEFINED
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	316	6061	SH	DEFINED
CA INC	COM	12673P105	209	12010	SH	DEFINED
CABOT MICROELECTRONICS CORP	COM	12709P103	301	10647	SH	DEFINED
CADENCE DESIGN SYSTEM INC	COM	127387108	117	19870	SH	DEFINED
CAL MAINE FOODS INC	COM NEW	128030202	265	10609	SH	DEFINED
CALAMOS ASSET MGMT INC	CL A	12811R104	212	15036	SH	DEFINED
CALAMOS CONV OPP AND INC FD	SH BEN INT	128117108	128	12234	SH	DEFINED
CALAVO GROWERS INC	COM	128246105	342	17240	SH	DEFINED
CALIPER LIFE SCIENCES INC	COM	130872104	41	23310	SH	DEFINED
CALLON PETE CO DEL	COM	13123X102	175	88165	SH	DEFINED
CANADIAN SOLAR INC	COM	136635109	668	55156	SH	DEFINED
CANADIAN SUPERIOR ENERGY INC	COM	136644101	18	26800	SH	DEFINED
CANDELA CORP	COM	136907102	22	21829	SH	DEFINED
CAPITAL ONE FINL CORP	COM	14040H105	672	30700	SH	PUT DEFINED
CAPITAL ONE FINL CORP	COM	14040H105	494	22600	SH	CALL DEFINED
CAPSTONE TURBINE CORP	COM	14067D102	9	10575	SH	DEFINED
CAREER EDUCATION CORP	COM	141665109	756	30384	SH	DEFINED
CARMAX INC	COM	143130102	215	14627	SH	DEFINED
CARNIVAL CORP	PAIRED CTF	143658300	726	28186	SH	DEFINED
CARTER INC	COM	146229109	264	10743	SH	DEFINED
CASCADE BANCORP	COM	147154108	50	36067	SH	DEFINED
CASCADE FINL CORP	COM	147272108	27	12680	SH	DEFINED
CASELLA WASTE SYS INC	CL A	147448104	31	15637	SH	DEFINED
CASTLE BRANDS INC	COM	148435100	3	11422	SH	DEFINED
CATALYST PHARM PARTNERS INC	COM	14888U101	7	11851	SH	DEFINED
CAVIUM NETWORKS INC	COM	14965A101	256	15237	SH	DEFINED
CBEYOND INC	COM	149847105	270	18822	SH	DEFINED
CDC CORP	SHS A	G2022L106	43	28303	SH	DEFINED
CELERA CORP	COM	15100E106	236	31094	SH	DEFINED
CELL GENESYS INC	COM	150921104	7	23582	SH	DEFINED
CELL THERAPEUTICS INC	COM NO PAR	150934503	42	24975	SH	DEFINED
CENTRAL PAC FINL CORP	COM	154760102	63	16671	SH	DEFINED
CENTURY ALUM CO	COM	156431108	195	31315	SH	DEFINED
CENTURYTEL INC	COM	156700106	358	11668	SH	DEFINED
CEPHALON INC	COM	156708109	833	14702	SH	DEFINED
CERADYNE INC	COM	156710105	395	22378	SH	DEFINED
CERNER CORP	COM	156782104	751	12076	SH	DEFINED
CERUS CORP	COM	157085101	48	47658	SH	DEFINED
CHANGYOU	COM LTD ADS REP CL A	15911M107	496	12925	SH	DEFINED
CHART INDS INC	COM PAR \$0.01	16115Q308	264	14512	SH	DEFINED
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	360	15337	SH	DEFINED
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	575	24500	SH	PUT DEFINED

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

CHELSEA THERAPEUTICS INTL LT	COM	163428105	48	11473	SH		DEFINED
CHESAPEAKE ENERGY CORP	COM	165167107	228	11500	SH	PUT	DEFINED
CHESAPEAKE ENERGY CORP	COM	165167107	414	20900	SH	CALL	DEFINED
CHEVRON CORP NEW	COM	166764100	660	9968	SH		DEFINED
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	191	15419	SH		DEFINED
CHILDRENS PL RETAIL STORES I	COM	168905107	326	12337	SH		DEFINED
CHINA AUTOMOTIVE SYS INC	COM	16936R105	63	11523	SH		DEFINED
CHINA CABLECOM HOLDINGS LTD	*W EXP 04/10/201	G21176113	3	27469	SH		DEFINED
CHINA MED TECHNOLOGIES INC	SPONSORED ADR	169483104	338	16980	SH		DEFINED
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	438	5774	SH		DEFINED
CHINA SEC & SURVE TECH INC	COM	16942J105	93	12361	SH		DEFINED
CHINA TECH DEVELOPMENT GP CO	SHS	G84384109	111	48267	SH		DEFINED
CHINA TECHFAITH WIRLS COMM T	SPONSORED ADR	169424108	104	52881	SH		DEFINED
CHINA UNICOM (HONG KONG) LTD	SPONSORED ADR	16945R104	925	69307	SH		DEFINED
CHINDEX INTERNATIONAL INC	COM	169467107	412	33251	SH		DEFINED
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	244	3052	SH		DEFINED
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	262	3748	SH		DEFINED
CINCINNATI FINL CORP	COM	172062101	446	19989	SH		DEFINED
CIRRUS LOGIC INC	COM	172755100	57	12559	SH		DEFINED
CISCO SYS INC	COM	17275R102	3895	209093	SH		DEFINED
CISCO SYS INC	COM	17275R102	977	52400	SH	CALL	DEFINED
CIT GROUP INC	COM	125581108	494	229806	SH		DEFINED
CITIGROUP INC	COM	172967101	1729	582096	SH		DEFINED
CITIZENS REPUBLIC BANCORP IN	COM	174420109	78	108973	SH		DEFINED
CITRIX SYS INC	COM	177376100	226	7078	SH		DEFINED
CKE RESTAURANTS INC	COM	12561E105	92	10877	SH		DEFINED
CLAUDE RES INC	COM	182873109	16	21632	SH		DEFINED
CLEAN ENERGY FUELS CORP	COM	184499101	444	51578	SH		DEFINED
CLOROX CO DEL	COM	189054109	1880	33682	SH		DEFINED
CME GROUP INC	COM	12572Q105	3564	11440	SH		DEFINED
CME GROUP INC	COM	12572Q105	218	700	SH	PUT	DEFINED
CME GROUP INC	COM	12572Q105	871	2800	SH	CALL	DEFINED
CNOOC LTD	SPONSORED ADR	126132109	781	6344	SH		DEFINED
COCA COLA CO	COM	191216100	872	18171	SH		DEFINED
COCA COLA ENTERPRISES INC	COM	191219104	423	25383	SH		DEFINED
COFFEE HLDGS INC	COM	192176105	39	11015	SH		DEFINED
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	505	18940	SH		DEFINED
COGO GROUP INC	COM	192448108	136	22717	SH		DEFINED
COHEN & STEERS PREM INC RLTY	COM	19247V104	37	10406	SH		DEFINED
COLDWATER CREEK INC	COM	193068103	70	11472	SH		DEFINED
COLGATE PALMOLIVE CO	COM	194162103	259	3666	SH		DEFINED
COLUMBIA SPORTSWEAR CO	COM	198516106	227	7331	SH		DEFINED
COMBINATORX INC	COM	20010A103	9	11350	SH		DEFINED
COMCAST CORP NEW	CL A	20030N101	183	12682	SH		DEFINED
COMCAST CORP NEW	CL A SPL	20030N200	382	27135	SH		DEFINED
COMFORT SYS USA INC	COM	199908104	128	12512	SH		DEFINED
COMMONWEALTH BIOTECHNOLOGIES	COM	202739108	9	16908	SH		DEFINED
COMMUNITY HEALTH SYS INC NEW	COM	203668108	223	8845	SH		DEFINED
COMPTON PETE CORP	COM	204940100	50	42912	SH		DEFINED
COMPUCREDIT CORP	COM	20478N100	34	14700	SH		DEFINED
COMPUTER PROGRAMS & SYS INC	COM	205306103	294	7684	SH		DEFINED
COMPUTER SCIENCES CORP	COM	205363104	446	10071	SH		DEFINED
COMSTOCK HOMEBUILDING COS IN	CL A	205684103	5	22473	SH		DEFINED
COMVERGE INC	COM	205859101	210	17352	SH		DEFINED
CONAGRA FOODS INC	COM	205887102	305	16008	SH		DEFINED
CONEXANT SYSTEMS INC	COM NEW	207142308	53	37138	SH		DEFINED

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

CONOCOPHILLIPS	COM	20825C104	298	7096	SH		DEFINED
CONOCOPHILLIPS	COM	20825C104	273	6500	SH	PUT	DEFINED
CONSOL ENERGY INC	COM	20854P109	744	21900	SH	PUT	DEFINED
CONSOL ENERGY INC	COM	20854P109	645	19000	SH	CALL	DEFINED
CONSOLIDATED EDISON INC	COM	209115104	265	7079	SH		DEFINED
CONSTELLATION BRANDS INC	CL A	21036P108	310	24487	SH		DEFINED
CONSTELLATION ENERGY GROUP I	COM	210371100	229	8600	SH		DEFINED
CONSTELLATION ENERGY PRNTR L	COM UNIT LLC B	21038E101	33	13665	SH		DEFINED
CONTINUCARE CORP	COM	212172100	31	13425	SH		DEFINED
CONVERA CORP	CL A	211919105	6	31500	SH		DEFINED
CONVERTED ORGANICS INC	COM	21254S107	29	25051	SH		DEFINED
COOPER INDS LTD	CL A	G24182100	432	13918	SH		DEFINED
COOPERATIVE BANKSHARES INC	COM	216844100	16	12348	SH		DEFINED
COPART INC	COM	217204106	960	27732	SH		DEFINED
CORE LABORATORIES N V	COM	N22717107	224	2568	SH		DEFINED
COREL CORP NEW	COM	21869X103	43	20000	SH		DEFINED
CORINTHIAN COLLEGES INC	COM	218868107	456	26942	SH		DEFINED
CORNERSTONE THERAPEUTICS INC	COM	21924P103	132	12054	SH		DEFINED
CORRIENTE RES INC	COM NEW	22027E409	74	11686	SH		DEFINED
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	9	38383	SH		DEFINED
CORUS BANKSHARES INC	COM	220873103	7	25748	SH		DEFINED
COSTAR GROUP INC	COM	22160N109	324	8125	SH		DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	828	18128	SH		DEFINED
CRACKER BARREL OLD CTRY STOR	COM	22410J106	356	12769	SH		DEFINED
CRAY INC	COM NEW	225223304	441	55834	SH		DEFINED
CREDIT SUISSE HIGH YLD BND F	SH BEN INT	22544F103	31	13645	SH		DEFINED
CREE INC	COM	225447101	504	17170	SH		DEFINED
CROCS INC	COM	227046109	50	14664	SH		DEFINED
CROSSTEX ENERGY L P	COM	22765U102	125	40199	SH		DEFINED
CSG SYS INTL INC	COM	126349109	182	13751	SH		DEFINED
CTC MEDIA INC	COM	12642X106	209	17769	SH		DEFINED
CUMMINS INC	COM	231021106	570	16200	SH	PUT	DEFINED
CURAGEN CORP	COM	23126R101	43	30128	SH		DEFINED
CURIS INC	COM	231269101	60	38033	SH		DEFINED
CURRENCYSHARES AUSTRALIAN DL	AUSTRALIAN DOL	23129U101	235	2906	SH		DEFINED
CURRENCYSHARES CDN DLR TR	CDN DOLLAR SHS	23129X105	305	3552	SH		DEFINED
CURRENCYSHARES EURO TR	EURO SHS	23130C108	607	4329	SH		DEFINED
CVB FINL CORP	COM	126600105	64	10735	SH		DEFINED
CYPRESS SEMICONDUCTOR CORP	COM	232806109	157	17108	SH		DEFINED
CYTRX CORP	COM NEW	232828301	11	10123	SH		DEFINED
DANAOS CORPORATION	SHS	Y1968P105	105	32357	SH		DEFINED
DARLING INTL INC	COM	237266101	71	10783	SH		DEFINED
DAYSTAR TECHNOLOGIES INC	COM	23962Q100	27	33707	SH		DEFINED
DECKERS OUTDOOR CORP	COM	243537107	327	4645	SH		DEFINED
DECODE GENETICS INC	COM	243586104	11	21669	SH		DEFINED
DEERE & CO	COM	244199105	407	10200	SH	PUT	DEFINED
DEERE & CO	COM	244199105	272	6800	SH	CALL	DEFINED
DELCATH SYS INC	COM	24661P104	122	33889	SH		DEFINED
DELTA AIR LINES INC DEL	COM NEW	247361702	211	36481	SH		DEFINED
DELTA PETE CORP	COM NEW	247907207	92	47574	SH		DEFINED
DENDREON CORP	COM	24823Q107	463	18663	SH		DEFINED
DEUTSCHE BANK AG	NAMEN AKT	D18190898	240	3938	SH		DEFINED

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

DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	161	13608	SH	DEFINED
DG FASTCHANNEL INC	COM	23326R109	222	12182	SH	DEFINED
DIAGEO P L C	SPON ADR NEW	25243Q205	220	3842	SH	DEFINED
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	954	11489	SH	DEFINED
DIAMONDS TR	UNIT SER 1	252787106	210	2481	SH	DEFINED
DIANA SHIPPING INC	COM	Y2066G104	306	22969	SH	DEFINED
DIGITAL RIV INC	COM	25388B104	906	24965	SH	DEFINED
DIREXION SHS ETF TR	SM CAP BULL 3X	25459W847	1083	39010	SH	DEFINED
DIREXION SHS ETF TR	LARGE CAP BEAR	25459W854	842	23964	SH	DEFINED
DIREXION SHS ETF TR	LARGE CAP BULL	25459W862	224	6610	SH	DEFINED
DISCOVERY LABORATORIES INC N	COM	254668106	122	117740	SH	DEFINED
DISNEY WALT CO	COM DISNEY	254687106	287	12300	SH	PUT DEFINED
DNP SELECT INCOME FD	COM	23325P104	112	14057	SH	DEFINED
DOLBY LABORATORIES INC	COM	25659T107	280	7501	SH	DEFINED
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	234	16739	SH	DEFINED
DOLLAR TREE INC	COM	256746108	285	6770	SH	DEFINED
DONNELLEY R R & SONS CO	COM	257867101	204	17516	SH	DEFINED
DOW CHEM CO	COM	260543103	200	12400	SH	PUT DEFINED
DOW CHEM CO	COM	260543103	412	25500	SH	CALL DEFINED
DRDGOLD LIMITED	SPON ADR NEW	26152H301	186	24457	SH	DEFINED
DRESS BARN INC	COM	261570105	217	15170	SH	DEFINED
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	37	12279	SH	DEFINED
DRI CORPORATION	COM	23330F109	17	10977	SH	DEFINED
DRUGSTORE COM INC	COM	262241102	20	11058	SH	DEFINED
DRYSHIPS INC	SHS	Y2109Q101	318	55146	SH	DEFINED
DUKE ENERGY CORP NEW	COM	26441C105	273	18703	SH	DEFINED
DUN & BRADSTREET CORP DEL NE	COM	26483E100	236	2901	SH	DEFINED
DUNE ENERGY INC	COM NEW	265338202	2	12260	SH	DEFINED
DWS DREMAN VAL INCOME EDGE F	COM	23339M105	59	13482	SH	DEFINED
DWS RREEF REAL ESTATE FD II	COM	23338X102	6	10668	SH	DEFINED
DXP ENTERPRISES INC NEW	COM NEW	233377407	372	32469	SH	DEFINED
DYAX CORP	COM	26746E103	30	14133	SH	DEFINED
DYNAVAX TECHNOLOGIES CORP	COM	268158102	77	58393	SH	DEFINED
DYNEGY INC DEL	CL A	26817G102	419	184587	SH	DEFINED
E M C CORP MASS	COM	268648102	149	11402	SH	DEFINED
E M C CORP MASS	COM	268648102	1374	104900	SH	PUT DEFINED
E M C CORP MASS	COM	268648102	174	13300	SH	CALL DEFINED
E TRADE FINANCIAL CORP	COM	269246104	32	24811	SH	DEFINED
EAGLE BULK SHIPPING INC	COM	Y2187A101	1025	218187	SH	DEFINED
EAGLE ROCK ENERGY PARTNERS L	UNIT	26985R104	262	82185	SH	DEFINED
EARTHLINK INC	COM	270321102	241	32438	SH	DEFINED
EAST WEST BANCORP INC	COM	27579R104	409	63160	SH	DEFINED
EASTMAN KODAK CO	COM	277461109	74	24975	SH	DEFINED
EATON VANCE SR INCOME TR	SH BEN INT	27826S103	53	11301	SH	DEFINED
EBAY INC	COM	278642103	428	25029	SH	DEFINED
EBAY INC	COM	278642103	1744	101800	SH	PUT DEFINED
EBAY INC	COM	278642103	524	30600	SH	CALL DEFINED
ECLIPSYS CORP	COM	278856109	202	11392	SH	DEFINED
EF JOHNSON TECHNOLOGIES INC	COM	26843B101	7	11056	SH	DEFINED
EL PASO CORP	COM	28336L109	333	36098	SH	DEFINED
EL PASO CORP	COM	28336L109	138	15000	SH	CALL DEFINED
ELAN PLC	ADR	284131208	112	17585	SH	DEFINED
ELECTRO OPTICAL SCIENCES INC	COM	285192100	153	19661	SH	DEFINED
ELECTRONIC ARTS INC	COM	285512109	1721	79159	SH	DEFINED

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

ELECTRONICS FOR IMAGING INC	COM	286082102	152	14201	SH		DEFINED
EMCOR GROUP INC	COM	29084Q100	203	10088	SH		DEFINED
EMERSON ELEC CO	COM	291011104	633	19524	SH		DEFINED
EMULEX CORP	COM NEW	292475209	273	27942	SH		DEFINED
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	310	8033	SH		DEFINED
ENDEAVOUR INTL CORP	COM	29259G101	44	32612	SH		DEFINED
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	1051	58862	SH		DEFINED
ENER1 INC	COM NEW	29267A203	134	24575	SH		DEFINED
ENERGY CONVERSION DEVICES IN	COM	292659109	1157	81974	SH		DEFINED
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	1015	25063	SH		DEFINED
ENERGY XXI (BERMUDA) LTD	COM SHS	G10082108	7	14122	SH		DEFINED
ENERNOC INC	COM	292764107	238	11014	SH		DEFINED
ENGLOBAL CORP	COM	293306106	64	12990	SH		DEFINED
ENI S P A	SPONSORED ADR	26874R108	236	4981	SH		DEFINED
ENSCO INTL INC	COM	26874Q100	381	10926	SH		DEFINED
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	19	12272	SH		DEFINED
ENTERRA ENERGY TR	TR UNIT	29381P102	17	13030	SH		DEFINED
ENTORIAN TECHNOLOGIES INC	COM	29383P100	6	16846	SH		DEFINED
ENTREMED INC	COM	29382F103	12	23727	SH		DEFINED
EOG RES INC	COM	26875P101	272	4000	SH	PUT	DEFINED
EPIQ SYS INC	COM	26882D109	388	25264	SH		DEFINED
EQUINIX INC	COM NEW	29444U502	1828	24986	SH		DEFINED
ERICSSON L M TEL CO	ADR B SEK 10	294821608	295	30184	SH		DEFINED
EURONET WORLDWIDE INC	COM	298736109	267	13769	SH		DEFINED
EUROSEAS LTD	COM NEW	Y23592200	90	18915	SH		DEFINED
EVEREST RE GROUP LTD	COM	G3223R108	472	6598	SH		DEFINED
EVERGREEN ENERGY INC	COM	30024B104	64	65144	SH		DEFINED
EVERGREEN GBL DIVID OPP FUND	COM	30024H101	106	11630	SH		DEFINED
EVERGREEN SOLAR INC	COM	30033R108	90	41675	SH		DEFINED
EXELIXIS INC	COM	30161Q104	168	34574	SH		DEFINED
EXPEDIA INC DEL	COM	30212P105	366	24231	SH		DEFINED
EXPRESS SCRIPTS INC	COM	302182100	444	6462	SH		DEFINED
EXXON MOBIL CORP	COM	30231G102	412	5900	SH	PUT	DEFINED
F5 NETWORKS INC	COM	315616102	731	21188	SH		DEFINED
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	256	36557	SH		DEFINED
FAIRPOINT COMMUNICATIONS INC	COM	305560104	83	137759	SH		DEFINED
FCSTONE GROUP INC	COM	31308T100	205	51901	SH		DEFINED
FEDEX CORP	COM	31428X106	234	4200	SH	PUT	DEFINED
FERRO CORP	COM	315405100	45	16246	SH		DEFINED
FIBERTOWER CORP	COM	31567R100	6	11156	SH		DEFINED
FIDELITY NATL INFORMATION SV	COM	31620M106	207	10365	SH		DEFINED
FIFTH THIRD BANCORP	COM	316773100	73	10323	SH		DEFINED
FIRST CASH FINL SVCS INC	COM	31942D107	255	14576	SH		DEFINED
FIRST MARBLEHEAD CORP	COM	320771108	57	28239	SH		DEFINED
FIRST NIAGARA FINL GP INC	COM	33582V108	358	31478	SH		DEFINED
FIRST SOLAR INC	COM	336433107	276	1705	SH		DEFINED
FIRST TR/FOUR CRNRS SR FLOAT	COM	33733U108	99	10057	SH		DEFINED
FISERV INC	COM	337738108	404	8840	SH		DEFINED
FLAGSTAR BANCORP INC	COM	337930101	16	23948	SH		DEFINED
FLEXTRONICS INTL LTD	ORD	Y2573F102	193	46697	SH		DEFINED
FLIR SYS INC	COM	302445101	509	22583	SH		DEFINED
FLOTEK INDS INC DEL	COM	343389102	77	37754	SH		DEFINED
FLOW INTL CORP	COM	343468104	86	36326	SH		DEFINED
FLOWSERVE CORP	COM	34354P105	630	9024	SH		DEFINED
FLUOR CORP NEW	COM	343412102	687	13400	SH	PUT	DEFINED
FLUOR CORP NEW	COM	343412102	539	10500	SH	CALL	DEFINED

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

FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	362	45102	SH	DEFINED
FOOT LOCKER INC	COM	344849104	228	21757	SH	DEFINED
FORCE PROTECTION INC	COM NEW	345203202	466	52715	SH	DEFINED
FORD MTR CO DEL	COM PAR \$0.01	345370860	73	12100	SH	PUT DEFINED
FORD MTR CO DEL	COM PAR \$0.01	345370860	232	38300	SH	CALL DEFINED
FORMFACTOR INC	COM	346375108	650	37700	SH	DEFINED
FORTRESS INTL GROUP INC	*W EXP 07/12/200	34958D110	4	365101	SH	DEFINED
FORTUNE BRANDS INC	COM	349631101	285	8200	SH	PUT DEFINED
FORWARD AIR CORP	COM	349853101	311	14613	SH	DEFINED
FRANKLIN RES INC	COM	354613101	504	7000	SH	PUT DEFINED
FRANKLIN RES INC	COM	354613101	547	7600	SH	CALL DEFINED
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	722	14400	SH	CALL DEFINED
FRONTIER OIL CORP	COM	35914P105	460	35050	SH	DEFINED
FUEL SYS SOLUTIONS INC	COM	35952W103	619	30655	SH	DEFINED
GABELLI EQUITY TR INC	COM	362397101	96	21319	SH	DEFINED
GAIAM INC	CL A	36268Q103	55	10113	SH	DEFINED
GANDER MOUNTAIN CO	COM	36471P108	75	12473	SH	DEFINED
GANNETT INC	COM	364730101	253	70742	SH	DEFINED
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	205	9451	SH	DEFINED
GENCORP INC	COM	368682100	71	36947	SH	DEFINED
GENERAL ELECTRIC CO	COM	369604103	657	56057	SH	DEFINED
GENERAL ELECTRIC CO	COM	369604103	533	45500	SH	PUT DEFINED
GENERAL ELECTRIC CO	COM	369604103	824	70300	SH	CALL DEFINED
GENERAL FINANCE CORP	*W EXP 04/05/201	369822119	3	21936	SH	DEFINED
GENERAL MARITIME CORP NEW	SHS	Y2693R101	108	10964	SH	DEFINED
GENERAL MOLY INC	COM	370373102	114	51324	SH	DEFINED
GENEREX BIOTECHNOLOGY CP DEL	COM	371485103	9	15142	SH	DEFINED
GENESCO INC	COM	371532102	191	10173	SH	DEFINED
GEN-PROBE INC NEW	COM	36866T103	468	10878	SH	DEFINED
GENWORTH FINL INC	COM CL A	37247D106	138	19755	SH	DEFINED
GENZYME CORP	COM	372917104	408	7323	SH	DEFINED
GEOMET INC DEL	COM	37250U201	58	51899	SH	DEFINED
GEORGIA GULF CORP	COM PAR \$0.01	373200203	9	14820	SH	DEFINED
GERON CORP	COM	374163103	628	82250	SH	DEFINED
GIGAMEDIA LTD	ORD	Y2711Y104	85	14468	SH	DEFINED
GILEAD SCIENCES INC	COM	375558103	2012	42939	SH	DEFINED
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	253	7163	SH	DEFINED
GLOBAL CROSSING LTD	SHS NEW	G3921A175	110	11956	SH	DEFINED
GLOBAL INDS LTD	COM	379336100	177	31389	SH	DEFINED
GMX RES INC	COM	38011M108	615	57913	SH	DEFINED
GOLDEN POND HEALTHCARE INC	*W EXP 11/06/201	38116J117	2	11700	SH	DEFINED
GOLDEN STAR RES LTD CDA	COM	38119T104	47	23090	SH	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	4143	28100	SH	PUT DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	4143	28100	SH	CALL DEFINED
GOODYEAR TIRE & RUBR CO	COM	382550101	210	18632	SH	DEFINED
GOOGLE INC	CL A	38259P508	675	1600	SH	PUT DEFINED
GOOGLE INC	CL A	38259P508	675	1600	SH	CALL DEFINED
GRAMERCY CAP CORP	COM	384871109	27	16845	SH	DEFINED
GRAY TELEVISION INC	COM	389375106	5	10712	SH	DEFINED
GREAT ATLANTIC & PAC TEA INC	COM	390064103	47	11091	SH	DEFINED
GREAT BASIN GOLD LTD	COM	390124105	35	25824	SH	DEFINED
GREAT LAKES DREDGE & DOCK CO	COM	390607109	131	27553	SH	DEFINED
GREAT WOLF RESORTS INC	COM	391523107	29	14016	SH	DEFINED
GREEN BANKSHARES INC	COM NEW	394361208	48	10739	SH	DEFINED
GREEN MTN COFFEE ROASTERS IN	COM	393122106	1503	25454	SH	DEFINED
GSI GROUP INC CDA	COM	36229U102	66	67682	SH	DEFINED

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

GT SOLAR INTL INC	COM	3623E0209	74	14000	SH		DEFINED
HALLIBURTON CO	COM	406216101	293	14177	SH		DEFINED
HALLIBURTON CO	COM	406216101	2122	102500	SH	PUT	DEFINED
HALLIBURTON CO	COM	406216101	1379	66600	SH	CALL	DEFINED
HANCOCK HLDG CO	COM	410120109	277	8546	SH		DEFINED
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	108	10492	SH		DEFINED
HARRIS CORP DEL	COM	413875105	797	28089	SH		DEFINED
HARRY WINSTON DIAMOND CORP	COM	41587B100	103	17319	SH		DEFINED
HARTFORD FINL SVCS GROUP INC	COM	416515104	660	55611	SH		DEFINED
HCC INS HLDGS INC	COM	404132102	238	9927	SH		DEFINED
HEADWATERS INC	COM	42210P102	48	14171	SH		DEFINED
HEALTH GRADES INC	COM	42218Q102	94	24048	SH		DEFINED
HEALTHSOUTH CORP	COM NEW	421924309	206	14264	SH		DEFINED
HECLA MNG CO	COM	422704106	45	16709	SH		DEFINED
HELEN OF TROY CORP LTD	COM	G4388N106	202	12057	SH		DEFINED
HELMERICH & PAYNE INC	COM	423452101	551	17843	SH		DEFINED
HEMISPHERX BIOPHARMA INC	COM	42366C103	27	10608	SH		DEFINED
HERCULES TECH GROWTH CAP INC	COM	427096508	115	13752	SH		DEFINED
HEWITT ASSOCS INC	COM	42822Q100	205	6884	SH		DEFINED
HLTH CORPORATION	COM	40422Y101	447	34249	SH		DEFINED
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	9	17985	SH		DEFINED
HOLOGIC INC	COM	436440101	659	46312	SH		DEFINED
HONDA MOTOR LTD	AMERN SHS	438128308	238	8705	SH		DEFINED
HONEYWELL INTL INC	COM	438516106	369	11748	SH		DEFINED
HOST HOTELS & RESORTS INC	COM	44107P104	133	15800	SH	PUT	DEFINED
HOT TOPIC INC	COM	441339108	146	20019	SH		DEFINED
HOUSTON WIRE & CABLE CO	COM	44244K109	140	11734	SH		DEFINED
HOVNANIAN ENTERPRISES INC	CL A	442487203	26	11200	SH		DEFINED
HRPT PPTYS TR	COM SH BEN INT	40426W101	114	28171	SH		DEFINED
HSW INTERNATIONAL INC	COM	40431N104	16	69224	SH		DEFINED
HUMAN GENOME SCIENCES INC	COM	444903108	39	13594	SH		DEFINED
HUMANA INC	COM	444859102	303	9404	SH		DEFINED
HUNTINGTON BANCSHARES INC	COM	446150104	1234	295875	SH		DEFINED
HUNTSMAN CORP	COM	447011107	987	196166	SH		DEFINED
HURON CONSULTING GROUP INC	COM	447462102	720	15584	SH		DEFINED
HUTCHINSON TECHNOLOGY INC	COM	448407106	64	33332	SH		DEFINED
IA GLOBAL INC	COM	44920E104	7	146155	SH		DEFINED
IAC INTERACTIVECORP	COM PAR \$.001	44919P508	360	22404	SH		DEFINED
IBERIABANK CORP	COM	450828108	348	8866	SH		DEFINED
ICOP DIGITAL INC	COM NEW	44930M203	12	35541	SH		DEFINED
ICU MED INC	COM	44930G107	219	5320	SH		DEFINED
IDEXX LABS INC	COM	45168D104	419	9113	SH		DEFINED
IHS INC	CL A	451734107	281	5629	SH		DEFINED
ILLUMINA INC	COM	452327109	293	7547	SH		DEFINED
IMAX CORP	COM	45245E109	167	20511	SH		DEFINED
IMMUCOR INC	COM	452526106	595	43289	SH		DEFINED
IMMUNOMEDICS INC	COM	452907108	28	10956	SH		DEFINED
INCYTE CORP	COM	45337C102	34	10301	SH		DEFINED
INFINERA CORPORATION	COM	45667G103	190	20890	SH		DEFINED
INFOSPACE INC	COM PAR \$.0001	45678T300	91	13722	SH		DEFINED

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

INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	460	12494	SH	DEFINED
ING PRIME RATE TR	SH BEN INT	44977W106	128	30950	SH	DEFINED
INGRAM MICRO INC	CL A	457153104	256	14645	SH	DEFINED
INHIBITEX INC	COM	45719T103	4	11122	SH	DEFINED
INSMED INC	COM NEW	457669208	17	17244	SH	DEFINED
INSULET CORP	COM	45784P101	100	12898	SH	DEFINED
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	210	7917	SH	DEFINED
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	175	28970	SH	DEFINED
INTEL CORP	COM	458140100	2092	126400	SH	PUT DEFINED
INTEL CORP	COM	458140100	515	31100	SH	CALL DEFINED
INTERCONTINENTALEXCHANGE INC	COM	45865V100	759	6641	SH	DEFINED
INTERCONTINENTALEXCHANGE INC	COM	45865V100	1040	9100	SH	CALL DEFINED
INTERMUNE INC	COM	45884X103	185	12172	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	COM	459200101	1683	16118	SH	DEFINED
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	277	8456	SH	DEFINED
INTERPUBLIC GROUP COS INC	COM	460690100	108	21445	SH	DEFINED
INTERSIL CORP	CL A	46069S109	297	23683	SH	DEFINED
INTERVAL LEISURE GROUP INC	COM	46113M108	139	14968	SH	DEFINED
INTEST CORP	COM	461147100	4	21711	SH	DEFINED
INTL PAPER CO	COM	460146103	214	14112	SH	DEFINED
INTL PAPER CO	COM	460146103	303	20000	SH	PUT DEFINED
INTUITIVE SURGICAL INC	COM NEW	46120E602	326	1990	SH	DEFINED
ION GEOPHYSICAL CORP	COM	462044108	123	47878	SH	DEFINED
IPC HLDGS LTD	ORD	G4933P101	319	11720	SH	DEFINED
IPCS INC	COM NEW	44980Y305	362	24205	SH	DEFINED
ISHARES TR	BARCLYS US AGG B	464287226	453	4436	SH	DEFINED
ISHARES TR	MSCI EMERG MKT	464287234	234	7252	SH	DEFINED
ISHARES TR	S&P500 GRW	464287309	335	7005	SH	DEFINED
ISHARES TR	BARCLYS 7-10 YR	464287440	616	6796	SH	DEFINED
ISHARES TR	RUSSELL MIDCAP	464287499	277	4229	SH	DEFINED
ISHARES TR	RUSSELL1000GRW	464287614	242	5890	SH	DEFINED
ISHARES TR	RUSL 2000 VALU	464287630	362	7781	SH	DEFINED
ISHARES TR	RUSSELL 2000	464287655	804	15783	SH	DEFINED
ISHARES TR	RUSSELL 3000	464287689	285	5299	SH	DEFINED
ISHARES TR	S&P SMLCP VALU	464287879	276	5861	SH	DEFINED
ISHARES TR	S&P SMLCP GROW	464287887	215	4636	SH	DEFINED
IXIA	COM	45071R109	78	11505	SH	DEFINED
JABIL CIRCUIT INC	COM	466313103	92	12359	SH	DEFINED
JACK IN THE BOX INC	COM	466367109	296	13190	SH	DEFINED
JACO ELECTRS INC	COM	469783104	21	24993	SH	DEFINED
JAMBA INC	COM	47023A101	85	71793	SH	DEFINED
JAMES RIVER COAL CO	COM NEW	470355207	495	32714	SH	DEFINED
JOES JEANS INC	COM	47777N101	8	12680	SH	DEFINED
JONES SODA CO	COM	48023P106	63	58349	SH	DEFINED
JOY GLOBAL INC	COM	481165108	1837	51424	SH	DEFINED
JPMORGAN CHASE & CO	COM	46625H100	1708	50072	SH	DEFINED
JPMORGAN CHASE & CO	COM	46625H100	1194	35000	SH	PUT DEFINED
JPMORGAN CHASE & CO	COM	46625H100	597	17500	SH	CALL DEFINED
JUNIPER NETWORKS INC	COM	48203R104	1247	52839	SH	DEFINED
JUNIPER NETWORKS INC	COM	48203R104	354	15000	SH	PUT DEFINED
KANSAS CITY SOUTHERN	COM NEW	485170302	262	16272	SH	DEFINED
KEEGAN RES INC	COM	487275109	47	16934	SH	DEFINED
KELLY SVCS INC	CL A	488152208	134	12279	SH	DEFINED
KENDLE INTERNATIONAL INC	COM	48880L107	689	56507	SH	DEFINED
KENEXA CORP	COM	488879107	137	11857	SH	DEFINED
KERYX BIOPHARMACEUTICALS INC	COM	492515101	12	13382	SH	DEFINED

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

KEY ENERGY SVCS INC	COM	492914106	82	14179	SH	DEFINED
KEYCORP NEW	COM	493267108	63	12061	SH	DEFINED
KHD HUMBOLDT WEDAG INTL LTD	COM	482462108	129	15459	SH	DEFINED
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1419	27761	SH	DEFINED
KKR FINANCIAL HLDGS LLC	COM	48248A306	40	42570	SH	DEFINED
KNOT INC	COM	499184109	91	11611	SH	DEFINED
KODIAK OIL & GAS CORP	COM	50015Q100	51	47220	SH	DEFINED
KOHL'S CORP	COM	500255104	651	15217	SH	DEFINED
KOPIN CORP	COM	500600101	59	15955	SH	DEFINED
KRAFT FOODS INC	CL A	50075N104	312	12311	SH	DEFINED
KRATOS DEFENSE & SECURITY SO	COM	50077B108	14	16222	SH	DEFINED
KULICKE & SOFFA INDS INC	COM	501242101	39	11319	SH	DEFINED
LABOPHARM INC	COM	504905100	33	15916	SH	DEFINED
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	512	7551	SH	DEFINED
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	6	11103	SH	DEFINED
LANCASTER COLONY CORP	COM	513847103	501	11365	SH	DEFINED
LAS VEGAS SANDS CORP	COM	517834107	377	47943	SH	DEFINED
LATTICE SEMICONDUCTOR CORP	COM	518415104	34	18191	SH	DEFINED
LCA-VISION INC	COM PAR \$.001	501803308	102	24110	SH	DEFINED
LEAP WIRELESS INTL INC	COM NEW	521863308	548	16666	SH	DEFINED
LEAPFROG ENTERPRISES INC	CL A	52186N106	108	47123	SH	DEFINED
LEE ENTERPRISES INC	COM	523768109	6	12220	SH	DEFINED
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	68	45566	SH	DEFINED
LHC GROUP INC	COM	50187A107	278	12548	SH	DEFINED
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	65	18914	SH	DEFINED
LIBERTY GLOBAL INC	COM SER A	530555101	254	15992	SH	DEFINED
LIBERTY MEDIA CORP NEW	ENT COM SER A	53071M500	1084	40652	SH	DEFINED
LIFE PARTNERS HOLDINGS INC	COM	53215T106	193	13607	SH	DEFINED
LIFE TECHNOLOGIES CORP	COM	53217V109	434	10388	SH	DEFINED
LIGAND PHARMACEUTICALS INC	CL B	53220K207	54	18858	SH	DEFINED
LIHIR GOLD LTD	SPONSORED ADR	532349107	377	16195	SH	DEFINED
LINCOLN EDL SVCS CORP	COM	533535100	252	12060	SH	DEFINED
LINCOLN ELEC HLDGS INC	COM	533900106	425	11814	SH	DEFINED
LINEAR TECHNOLOGY CORP	COM	535678106	536	22897	SH	DEFINED
LITTELFUSE INC	COM	537008104	216	10862	SH	DEFINED
LIZ CLAIBORNE INC	COM	539320101	221	76833	SH	DEFINED
LJ INTL INC	ORD	G55312105	21	11043	SH	DEFINED
LKQ CORP	COM	501889208	248	15121	SH	DEFINED
LOEWS CORP	COM	540424108	270	9843	SH	DEFINED
LOOPNET INC	COM	543524300	87	11200	SH	DEFINED
LOUISIANA PAC CORP	COM	546347105	38	11146	SH	DEFINED
LSI CORPORATION	COM	502161102	52	11296	SH	DEFINED
LTX-CREDENCE CORP	COM	502403108	5	10137	SH	DEFINED
MACROVISION SOLUTIONS CORP	COM	55611C108	658	30239	SH	DEFINED
MAGELLAN PETE CORP	COM	559091301	23	21707	SH	DEFINED
MAGUIRE PPTYS INC	COM	559775101	26	31046	SH	DEFINED
MANAGED HIGH YIELD PLUS FD I	COM	561911108	24	15389	SH	DEFINED
MANITOWOC INC	COM	563571108	95	18108	SH	DEFINED
MANNKIND CORP	COM	56400P201	205	24580	SH	DEFINED
MANULIFE FINL CORP	COM	56501R106	182	10514	SH	DEFINED
MARINER ENERGY INC	COM	56845T305	189	16045	SH	DEFINED
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	383	10130	SH	DEFINED
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1205	103579	SH	DEFINED
MASTEC INC	COM	576323109	229	19549	SH	DEFINED
MASTERCARD INC	CL A	57636Q104	318	1900	SH PUT	DEFINED
MASTERCARD INC	CL A	57636Q104	1188	7100	SH CALL	DEFINED

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

MATTHEWS INTL CORP	CL A	577128101	414	13322	SH	DEFINED
MATTSON TECHNOLOGY INC	COM	577223100	38	33167	SH	DEFINED
MAX CAPITAL GROUP LTD	SHS	G6052F103	239	12948	SH	DEFINED
MAXCOM TELECOMUNICACIONES SA	ADR REP PR CTF	57773A508	99	36487	SH	DEFINED
MAXIM INTEGRATED PRODS INC	COM	57772K101	1239	79091	SH	DEFINED
MAXWELL TECHNOLOGIES INC	COM	577767106	294	21263	SH	DEFINED
MBIA INC	COM	55262C100	482	111218	SH	DEFINED
MCDONALDS CORP	COM	580135101	244	4239	SH	DEFINED
MCKESSON CORP	COM	58155Q103	336	7625	SH	DEFINED
MCMORAN EXPLORATION CO	COM	582411104	67	11202	SH	DEFINED
MDRNA INC	COM	55276N100	238	175118	SH	DEFINED
MEADE INSTRUMENTS CORP	COM	583062104	7	37312	SH	DEFINED
MEADOWBROOK INS GROUP INC	COM	58319P108	97	14820	SH	DEFINED
MECHEL OAO	SPONSORED ADR	583840103	211	25281	SH	DEFINED
MEDAREX INC	COM	583916101	708	84735	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	448	9813	SH	DEFINED
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	52	10247	SH	DEFINED
MEDIALINK WORLDWIDE INC	COM	58445P105	4	20676	SH	DEFINED
MEDIS TECHNOLOGIES LTD	COM	58500P107	12	24204	SH	DEFINED
MELCO CROWN ENTMT LTD	ADR	585464100	888	196565	SH	DEFINED
MESA AIR GROUP INC	COM	590479101	3	27403	SH	DEFINED
METABOLIX INC	COM	591018809	91	11037	SH	DEFINED
METLIFE INC	COM	59156R108	489	16300	SH PUT	DEFINED
MGIC INVT CORP WIS	COM	552848103	76	17380	SH	DEFINED
MGM MIRAGE	COM	552953101	1001	156700	SH	DEFINED
MICRON TECHNOLOGY INC	COM	595112103	480	94913	SH	DEFINED
MICROS SYS INC	COM	594901100	479	18930	SH	DEFINED
MICROSEMI CORP	COM	595137100	163	11832	SH	DEFINED
MICROSOFT CORP	COM	594918104	1434	60240	SH	DEFINED
MICROSOFT CORP	COM	594918104	561	23600	SH PUT	DEFINED
MICROSOFT CORP	COM	594918104	4074	171400	SH CALL	DEFINED
MICROSTRATEGY INC	CL A NEW	594972408	243	4836	SH	DEFINED
MIDDLEBROOK PHARMACEUTICAL I	COM	596087106	43	32185	SH	DEFINED
MIDDLEBY CORP	COM	596278101	396	9025	SH	DEFINED
MIDWAY GOLD CORP	COM	598153104	13	18668	SH	DEFINED
MILLENNIUM INDIA ACQS COM IN	*W EXP 07/19/201	60039Q119	1	10421	SH	DEFINED
MILLER HERMAN INC	COM	600544100	333	21718	SH	DEFINED
MILLIPORE CORP	COM	601073109	256	3648	SH	DEFINED
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	117	19065	SH	DEFINED
MODUSLINK GLOBAL SOLUTIONS I	COM	60786L107	144	21029	SH	DEFINED
MOLEX INC	COM	608554101	202	13027	SH	DEFINED
MOLEX INC	CL A	608554200	152	10583	SH	DEFINED
MOLSON COORS BREWING CO	CL B	60871R209	247	5834	SH	DEFINED
MONEYGRAM INTL INC	COM	60935Y109	77	43011	SH	DEFINED
MONSANTO CO NEW	COM	61166W101	983	13219	SH	DEFINED
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	156	11771	SH	DEFINED
MORGAN STANLEY	COM NEW	617446448	2258	79200	SH PUT	DEFINED
MORGAN STANLEY	COM NEW	617446448	1562	54800	SH CALL	DEFINED
MOSAIC CO	COM	61945A107	539	12176	SH	DEFINED
MURPHY OIL CORP	COM	626717102	326	6000	SH PUT	DEFINED
MURPHY OIL CORP	COM	626717102	440	8100	SH CALL	DEFINED
MYLAN INC	COM	628530107	1337	102351	SH	DEFINED
MYRIAD GENETICS INC	COM	62855J104	550	15499	SH	DEFINED
NABI BIOPHARMACEUTICALS	COM	629519109	60	24508	SH	DEFINED
NASDAQ OMX GROUP INC	COM	631103108	647	30370	SH	DEFINED
NASH FINCH CO	COM	631158102	337	12478	SH	DEFINED

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

NATIONAL COAL CORP	COM NEW	632381208	18	15523	SH		DEFINED
NATIONAL OILWELL VARCO INC	COM	637071101	989	30279	SH		DEFINED
NATIONAL OILWELL VARCO INC	COM	637071101	229	7000	SH	PUT	DEFINED
NATIONAL OILWELL VARCO INC	COM	637071101	340	10400	SH	CALL	DEFINED
NATIONAL PENN BANCSHARES INC	COM	637138108	140	30486	SH		DEFINED
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	365	17329	SH		DEFINED
NCI BUILDING SYS INC	COM	628852105	125	47400	SH		DEFINED
NCR CORP NEW	COM	62886E108	247	20875	SH		DEFINED
NEKTAR THERAPEUTICS	COM	640268108	171	26335	SH		DEFINED
NESS TECHNOLOGIES INC	COM	64104X108	65	16835	SH		DEFINED
NET 1 UEPS TECHNOLOGIES INC	COM NEW	64107N206	312	22940	SH		DEFINED
NETAPP INC	COM	64110D104	276	14000	SH	PUT	DEFINED
NETAPP INC	COM	64110D104	432	21900	SH	CALL	DEFINED
NETEASE COM INC	SPONSORED ADR	64110W102	1341	38138	SH		DEFINED
NETGEAR INC	COM	64111Q104	155	10789	SH		DEFINED
NETLIST INC	COM	64118P109	13	34460	SH		DEFINED
NETLOGIC MICROSYSTEMS INC	COM	64118B100	305	8365	SH		DEFINED
NETSOL TECHNOLOGIES INC	COM NEW	64115A204	8	13198	SH		DEFINED
NEUBERGER BERMAN RE ES SEC F	COM	64190A103	40	20613	SH		DEFINED
NEUROCRINE BIOSCIENCES INC	COM	64125C109	79	24442	SH		DEFINED
NEUROGEN CORP	COM	64124E106	18	76439	SH		DEFINED
NEW DRAGON ASIA CORP	CL A	64378H102	6	40226	SH		DEFINED
NEW GOLD INC CDA	COM	644535106	55	20539	SH		DEFINED
NEW JERSEY RES	COM	646025106	440	11874	SH		DEFINED
NEWFIELD EXPL CO	COM	651290108	227	6948	SH		DEFINED
NEWMARKET CORP	COM	651587107	586	8699	SH		DEFINED
NEWMONT MINING CORP	COM	651639106	784	19194	SH		DEFINED
NEWMONT MINING CORP	COM	651639106	589	14400	SH	PUT	DEFINED
NEWPORT CORP	COM	651824104	104	17903	SH		DEFINED
NEWS CORP	CL A	65248E104	705	77434	SH		DEFINED
NEXTWAVE WIRELESS INC	COM	65337Y102	5	10204	SH		DEFINED
NGAS RESOURCES INC	COM	62912T103	124	59557	SH		DEFINED
NIGHTHAWK RADIOLOGY HLDGS IN	COM	65411N105	149	40292	SH		DEFINED
NII HLDGS INC	CL B NEW	62913F201	1067	56030	SH		DEFINED
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	401	19685	SH		DEFINED
NISOURCE INC	COM	65473P105	137	11773	SH		DEFINED
NOBLE CORPORATION BAAR	NAMEN -AKT	H5833N103	1560	51555	SH		DEFINED
NORTHERN DYNASTY MINERALS LT	COM NEW	66510M204	159	22575	SH		DEFINED
NORTHERN TR CORP	COM	665859104	546	10146	SH		DEFINED
NORTHERN TR CORP	COM	665859104	478	8900	SH	CALL	DEFINED
NORTHGATE MINERALS CORP	COM	666416102	27	12838	SH		DEFINED
NORTHROP GRUMMAN CORP	COM	666807102	304	6648	SH		DEFINED
NOVADEL PHARMA INC	COM	66986X106	14	42419	SH		DEFINED
NOVAGOLD RES INC	COM NEW	66987E206	60	14078	SH		DEFINED
NOVARTIS A G	SPONSORED ADR	66987V109	406	9959	SH		DEFINED
NOVATEL WIRELESS INC	COM NEW	66987M604	136	15049	SH		DEFINED
NOVAVAX INC	COM	670002104	1143	348413	SH		DEFINED
NOVELL INC	COM	670006105	119	26116	SH		DEFINED
NOVELLUS SYS INC	COM	670008101	265	15898	SH		DEFINED
NPS PHARMACEUTICALS INC	COM	62936P103	49	10535	SH		DEFINED

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

NUANCE COMMUNICATIONS INC	COM	67020Y100	1531	126773	SH		DEFINED
NUCOR CORP	COM	670346105	524	11784	SH		DEFINED
NUCOR CORP	COM	670346105	951	21400	SH	PUT	DEFINED
NUTRI SYS INC NEW	COM	67069D108	152	10473	SH		DEFINED
NUTRITION 21 INC	COM	67069V108	8	31051	SH		DEFINED
NUVEEN MUN VALUE FD INC	COM	670928100	142	15548	SH		DEFINED
NYFIX INC	COM	670712108	18	21718	SH		DEFINED
NYSE EURONEXT	COM	629491101	248	9100	SH	PUT	DEFINED
NYSE EURONEXT	COM	629491101	894	32800	SH	CALL	DEFINED
O CHARLEYS INC	COM	670823103	102	11041	SH		DEFINED
OCCIDENTAL PETE CORP DEL	COM	674599105	771	11719	SH		DEFINED
OCEAN PWR TECHNOLOGIES INC	COM NEW	674870308	205	35039	SH		DEFINED
OCEANFREIGHT INC	SHS	Y64202107	26	17218	SH		DEFINED
OCWEN FINL CORP	COM NEW	675746309	195	15039	SH		DEFINED
ODYSSEY MARINE EXPLORATION I	COM	676118102	342	209590	SH		DEFINED
OFFICEMAX INC DEL	COM	67622P101	141	22419	SH		DEFINED
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	1924	19701	SH		DEFINED
OLYMPIC STEEL INC	COM	68162K106	264	10807	SH		DEFINED
OMEGA NAVIGATION ENTERPRISES	CLASS A	Y6476R105	105	27651	SH		DEFINED
OMNICOM GROUP INC	COM	681919106	351	11125	SH		DEFINED
OMNITURE INC	COM	68212S109	408	32512	SH		DEFINED
OMNIVISION TECHNOLOGIES INC	COM	682128103	465	44751	SH		DEFINED
ON SEMICONDUCTOR CORP	COM	682189105	201	29494	SH		DEFINED
ONSTREAM MEDIA CORP	COM	682875109	9	34118	SH		DEFINED
ONYX PHARMACEUTICALS INC	COM	683399109	476	16748	SH		DEFINED
OPENWAVE SYS INC	COM NEW	683718308	93	41335	SH		DEFINED
OPKO HEALTH INC	COM	68375N103	42	23845	SH		DEFINED
OPTIMAL GROUP INC	CL A NEW	68388R208	7	19252	SH		DEFINED
ORACLE CORP	COM	68389X105	965	45016	SH		DEFINED
ORCKIT COMMUNICATIONS LTD	SHS NEW	M7531S206	39	11508	SH		DEFINED
OSI PHARMACEUTICALS INC	COM	671040103	236	8385	SH		DEFINED
PACCAR INC	COM	693718108	301	9246	SH		DEFINED
PACER INTL INC TENN	COM	69373H106	46	21088	SH		DEFINED
PACIFIC CAP BANCORP NEW	COM	69404P101	259	122640	SH		DEFINED
PACIFIC ETHANOL INC	COM	69423U107	5	13460	SH		DEFINED
PALATIN TECHNOLOGIES INC	COM NEW	696077304	9	35548	SH		DEFINED
PALM INC NEW	COM	696643105	586	35342	SH		DEFINED
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	1032	70318	SH		DEFINED
PANERA BREAD CO	CL A	69840W108	724	14535	SH		DEFINED
PANTRY INC	COM	698657103	293	17696	SH		DEFINED
PARAGON SHIPPING INC	CL A	69913R309	40	11064	SH		DEFINED
PARALLEL PETE CORP DEL	COM	699157103	70	36380	SH		DEFINED
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	368	31505	SH		DEFINED
PARAMOUNT GOLD & SILVER CORP	COM	69924P102	26	16848	SH		DEFINED
PARTNERRE LTD	COM	G6852T105	460	7084	SH		DEFINED
PAYCHEX INC	COM	704326107	289	11471	SH		DEFINED
PDL BIOPHARMA INC	COM	69329Y104	117	14806	SH		DEFINED
PEABODY ENERGY CORP	COM	704549104	249	8248	SH		DEFINED
PEABODY ENERGY CORP	COM	704549104	247	8200	SH	PUT	DEFINED
PEETS COFFEE & TEA INC	COM	705560100	255	10137	SH		DEFINED
PENN NATL GAMING INC	COM	707569109	300	10308	SH		DEFINED
PENN VA CORP	COM	707882106	183	11188	SH		DEFINED
PENSON WORLDWIDE INC	COM	709600100	212	23658	SH		DEFINED
PEOPLES UNITED FINANCIAL INC	COM	712704105	1101	73076	SH		DEFINED
PEPSI BOTTLING GROUP INC	COM	713409100	219	6471	SH		DEFINED
PERFECT WORLD CO LTD	SPON ADR REP B	71372U104	300	10487	SH		DEFINED

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

PERFICIENT INC	COM	71375U101	89	12702	SH		DEFINED
PERICOM SEMICONDUCTOR CORP	COM	713831105	134	15855	SH		DEFINED
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	125	11468	SH		DEFINED
PEROT SYS CORP	CL A	714265105	167	11656	SH		DEFINED
PERRIGO CO	COM	714290103	373	13437	SH		DEFINED
PET DRX CORPORATION	*W EXP 03/17/201	715813119	0	43088	SH		DEFINED
PETROCHINA CO LTD	SPONSORED ADR	71646E100	2457	22241	SH		DEFINED
PETROLEUM DEV CORP	COM	716578109	335	21378	SH		DEFINED
PETROQUEST ENERGY INC	COM	716748108	118	31922	SH		DEFINED
PHARMACEUTICAL PROD DEV INC	COM	717124101	258	11126	SH		DEFINED
PHASE FORWARD INC	COM	71721R406	380	25117	SH		DEFINED
PHYSICIANS FORMULA HLDGS INC	COM	719427106	41	21920	SH		DEFINED
PIMCO CORPORATE OPP FD	COM	72201B101	127	11275	SH		DEFINED
PINNACLE FINL PARTNERS INC	COM	72346Q104	152	11462	SH		DEFINED
PINNACLE GAS RESOURCES INC	COM	723464301	4	10370	SH		DEFINED
PIXELWORKS INC	COM NEW	72581M305	19	11835	SH		DEFINED
PLATO LEARNING INC	COM	72764Y100	66	16715	SH		DEFINED
PLEXUS CORP	COM	729132100	334	16319	SH		DEFINED
PLUG POWER INC	COM	72919P103	45	51454	SH		DEFINED
PLUM CREEK TIMBER CO INC	COM	729251108	655	22000	SH	CALL	DEFINED
PMC-SIERRA INC	COM	69344F106	146	18273	SH		DEFINED
PMI GROUP INC	COM	69344M101	126	63585	SH		DEFINED
PNC FINL SVCS GROUP INC	COM	693475105	415	10692	SH		DEFINED
PNC FINL SVCS GROUP INC	COM	693475105	431	11100	SH	PUT	DEFINED
PNC FINL SVCS GROUP INC	COM	693475105	664	17100	SH	CALL	DEFINED
POLYMET MINING CORP	COM	731916102	74	57286	SH		DEFINED
POLYONE CORP	COM	73179P106	57	21037	SH		DEFINED
POPULAR INC	COM	733174106	145	66442	SH		DEFINED
POWELL INDS INC	COM	739128106	282	7610	SH		DEFINED
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	227	6250	SH		DEFINED
POWERSHS DB US DOLLAR INDEX	DOLL INDX BULL	73936D107	312	13056	SH		DEFINED
PRAXAIR INC	COM	74005P104	507	7129	SH		DEFINED
PRECISION CASTPARTS CORP	COM	740189105	648	8867	SH		DEFINED
PRICE T ROWE GROUP INC	COM	74144T108	373	8935	SH		DEFINED
PRICELINE COM INC	COM NEW	741503403	278	2500	SH		DEFINED
PROCTER & GAMBLE CO	COM	742718109	266	5196	SH		DEFINED
PROGRESSIVE CORP OHIO	COM	743315103	349	23110	SH		DEFINED
PROSHARES TR	PSHS ULTRA DOW30	74347R305	263	9131	SH		DEFINED
PROSHARES TR	PSHS SHRT S&P500	74347R503	355	5403	SH		DEFINED
PROSHARES TR	PSHS ULTRA R/EST	74347R677	240	67487	SH		DEFINED
PROSHARES TR	PSHS ULTRA O&G	74347R719	253	9527	SH		DEFINED
PROSHARES TR	PSHS ULTRA FINL	74347R743	261	67636	SH		DEFINED
PROSHARES TR	PSHS ULT BASMATL	74347R776	257	14693	SH		DEFINED
PROSHARES TR	PSHS ULTRUSS2000	74347R842	280	14519	SH		DEFINED
PROSHARES TR	PSHS ULTASH DW30	74347R867	870	18172	SH		DEFINED
PROSHARES TR II	ULSHT DJAIG CR	74347W809	202	11952	SH		DEFINED
PRUDENTIAL FINL INC	COM	744320102	588	15800	SH	PUT	DEFINED
PRUDENTIAL FINL INC	COM	744320102	499	13400	SH	CALL	DEFINED
PUBLIC STORAGE	COM	74460D109	471	7198	SH		DEFINED
PUBLIC STORAGE	COM	74460D109	229	3500	SH	PUT	DEFINED
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	431	13200	SH		DEFINED
PURE BIOSCIENCE	COM	746218106	36	19940	SH		DEFINED
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	70	13753	SH		DEFINED
PYRAMID OIL CO	COM	747215101	148	25424	SH		DEFINED
QIAO XING UNIVERSAL TELEPHON	ORD	G7303A109	139	76143	SH		DEFINED
QLOGIC CORP	COM	747277101	286	22492	SH		DEFINED

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

QLT INC	COM	746927102	62	29378	SH	DEFINED
QUALCOMM INC	COM	747525103	4725	104528	SH	DEFINED
QUALCOMM INC	COM	747525103	2414	53400	SH PUT	DEFINED
QUALITY SYS INC	COM	747582104	237	4158	SH	DEFINED
QUANTA SVCS INC	COM	74762E102	290	12520	SH	DEFINED
QUANTUM CORP	COM DSSG	747906204	105	126908	SH	DEFINED
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	36	46375	SH	DEFINED
QUEST CAP CORP NEW	COM	74835U109	10	11626	SH	DEFINED
QUEST RESOURCE CORP	COM NEW	748349305	5	15015	SH	DEFINED
QUEST SOFTWARE INC	COM	74834T103	331	23745	SH	DEFINED
QUICKSILVER RESOURCES INC	COM	74837R104	130	14040	SH	DEFINED
QUIKSILVER INC	COM	74838C106	73	39293	SH	DEFINED
QWEST COMMUNICATIONS INTL IN	COM	749121109	62	15052	SH	DEFINED
RADIAN GROUP INC	COM	750236101	254	93237	SH	DEFINED
RADNET INC	COM	750491102	76	33987	SH	DEFINED
RAE SYS INC	COM	75061P102	42	30305	SH	DEFINED
RAIT FINANCIAL TRUST	COM	749227104	14	10055	SH	DEFINED
RAM ENERGY RESOURCES INC	COM	75130P109	38	47728	SH	DEFINED
RAMBUS INC DEL	COM	750917106	215	13936	SH	DEFINED
RANDGOLD RES LTD	ADR	752344309	1916	29895	SH	DEFINED
RANGE RES CORP	COM	75281A109	607	14654	SH	DEFINED
RASER TECHNOLOGIES INC	COM	754055101	60	21376	SH	DEFINED
RAYTHEON CO	COM NEW	755111507	1060	23849	SH	DEFINED
REIS INC	COM	75936P105	56	14347	SH	DEFINED
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	356	7646	SH	DEFINED
RENT A CTR INC NEW	COM	76009N100	374	20947	SH	DEFINED
RESEARCH IN MOTION LTD	COM	760975102	757	10653	SH	DEFINED
RETAIL VENTURES INC	COM	76128Y102	33	14950	SH	DEFINED
RF MICRODEVICES INC	COM	749941100	146	38700	SH	DEFINED
RF MONOLITHICS INC	COM	74955F106	14	23000	SH	DEFINED
RICHMONT MINES INC	COM	76547T106	96	29537	SH	DEFINED
RIO TINTO PLC	SPONSORED ADR	767204100	247	1510	SH	DEFINED
RITE AID CORP	COM	767754104	58	38278	SH	DEFINED
RIVERBED TECHNOLOGY INC	COM	768573107	580	25018	SH	DEFINED
ROCKWELL COLLINS INC	COM	774341101	536	12840	SH	DEFINED
ROSS STORES INC	COM	778296103	861	22313	SH	DEFINED
ROYAL BK CDA MONTREAL QUE	COM	780087102	310	7581	SH	DEFINED
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	202	4027	SH	DEFINED
ROYAL GOLD INC	COM	780287108	512	12304	SH	DEFINED
ROYALE ENERGY INC	COM NEW	78074G200	72	30124	SH	DEFINED
ROYCE MICRO-CAP TR INC	COM	780915104	80	13261	SH	DEFINED
ROYCE VALUE TR INC	COM	780910105	102	12075	SH	DEFINED
RRI ENERGY INC	COM	74971X107	61	12150	SH	DEFINED
RUBICON MINERALS CORP	COM	780911103	78	26375	SH	DEFINED
RYDER SYS INC	COM	783549108	282	10104	SH	DEFINED
S1 CORPORATION	COM	78463B101	127	18399	SH	DEFINED
SAFEGUARD SCIENTIFICS INC	COM	786449108	24	18166	SH	DEFINED
SAIA INC	COM	78709Y105	212	11766	SH	DEFINED
SAIC INC	COM	78390X101	439	23640	SH	DEFINED
SANDERSON FARMS INC	COM	800013104	584	12990	SH	DEFINED
SANMINA SCI CORP	COM	800907107	6	14476	SH	DEFINED
SANOFI AVENTIS	SPONSORED ADR	80105N105	552	18726	SH	DEFINED
SANTA MONICA MEDIA CORP	*W EXP 03/27/201	802501114	0	11332	SH	DEFINED
SANTARUS INC	COM	802817304	73	25872	SH	DEFINED
SAPIENT CORP	COM	803062108	71	11288	SH	DEFINED
SATCON TECHNOLOGY CORP	COM	803893106	32	17951	SH	DEFINED

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

SATYAM COMPUTER SERVICES LTD	ADR	804098101	1437	462007	SH	DEFINED
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	389	28299	SH	DEFINED
SAVVIS INC	COM NEW	805423308	118	10328	SH	DEFINED
SCANSOURCE INC	COM	806037107	223	9126	SH	DEFINED
SCHLUMBERGER LTD	COM	806857108	438	8100	SH	CALL DEFINED
SCHNITZER STL INDS	CL A	806882106	993	18790	SH	DEFINED
SCHULMAN A INC	COM	808194104	401	26506	SH	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	924	52790	SH	DEFINED
SCIENTIFIC GAMES CORP	CL A	80874P109	360	22842	SH	DEFINED
SEACHANGE INTL INC	COM	811699107	95	11842	SH	DEFINED
SEAGATE TECHNOLOGY	SHS	G7945J104	381	36491	SH	DEFINED
SEALED AIR CORP NEW	COM	81211K100	276	14942	SH	DEFINED
SEALY CORP	COM	812139301	65	33333	SH	DEFINED
SEASPAN CORP	SHS	Y75638109	182	29537	SH	DEFINED
SEATTLE GENETICS INC	COM	812578102	148	15208	SH	DEFINED
SECURITY BANK CORP	COM	814047106	7	16923	SH	DEFINED
SEI INVESTMENTS CO	COM	784117103	326	18105	SH	DEFINED
SELECT COMFORT CORP	COM	81616X103	32	37649	SH	DEFINED
SEMICONDUCTOR MFG INTL CORP	SPONSORED ADR	81663N206	30	11654	SH	DEFINED
SEMPRA ENERGY	COM	816851109	726	14627	SH	DEFINED
SEMTECH CORP	COM	816850101	261	16389	SH	DEFINED
SEQUENOM INC	COM NEW	817337405	1078	277211	SH	DEFINED
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	1179	22624	SH	DEFINED
SHUFFLE MASTER INC	COM	825549108	83	12464	SH	DEFINED
SIGMA ALDRICH CORP	COM	826552101	382	7698	SH	DEFINED
SIGMA DESIGNS INC	COM	826565103	627	39097	SH	DEFINED
SILICON GRAPHICS INTL CORP	COM	82706L108	97	21380	SH	DEFINED
SILICON IMAGE INC	COM	82705T102	184	80709	SH	DEFINED
SILICON LABORATORIES INC	COM	826919102	294	7752	SH	DEFINED
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	44	11981	SH	DEFINED
SILICON STORAGE TECHNOLOGY I	COM	827057100	23	12284	SH	DEFINED
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	405	65589	SH	DEFINED
SILVER WHEATON CORP	COM	828336107	116	14115	SH	DEFINED
SIMON PPTY GROUP INC NEW	COM	828806109	843	16400	SH	PUT DEFINED
SIMON PPTY GROUP INC NEW	COM	828806109	1363	26500	SH	CALL DEFINED
SINA CORP	ORD	G81477104	1960	66641	SH	DEFINED
SINOVAC BIOTECH LTD	SHS	P8696W104	977	247413	SH	DEFINED
SIRIUS XM RADIO INC	COM	82967N108	13	29459	SH	DEFINED
SKILLSOFT PLC	SPONSORED ADR	830928107	215	27917	SH	DEFINED
SKYWORKS SOLUTIONS INC	COM	83088M102	595	60768	SH	DEFINED
SLM CORP	COM	78442P106	224	21800	SH	DEFINED
SMART MODULAR TECHNOLOGIES I	ORD SHS	G82245104	59	26070	SH	DEFINED
SMF ENERGY CORPORATION	COM	78453M109	4	11839	SH	DEFINED
SMITH & WESSON HLDG CORP	COM	831756101	73	12902	SH	DEFINED
SMITH INTL INC	COM	832110100	281	10900	SH	PUT DEFINED
SMITH INTL INC	COM	832110100	306	11900	SH	CALL DEFINED
SMITH MICRO SOFTWARE INC	COM	832154108	216	21940	SH	DEFINED
SMUCKER J M CO	COM NEW	832696405	1150	23628	SH	DEFINED
SOAPSTONE NETWORKS INC	COM	833570104	137	32880	SH	DEFINED
SOHU COM INC	COM	83408W103	1026	16342	SH	DEFINED

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

SOMANETICS CORP	COM NEW	834445405	242	14672	SH	DEFINED
SONIC CORP	COM	835451105	362	36022	SH	DEFINED
SONICWALL INC	COM	835470105	106	19391	SH	DEFINED
SONUS NETWORKS INC	COM	835916107	100	62280	SH	DEFINED
SOUTH FINL GROUP INC	COM	837841105	55	47164	SH	DEFINED
SOUTHWESTERN ENERGY CO	COM	845467109	616	15857	SH	DEFINED
SPARTAN STORES INC	COM	846822104	311	25062	SH	DEFINED
SPDR SERIES TRUST	S&P HOMEBUILD	78464A888	158	13405	SH	DEFINED
SPHERION CORP	COM	848420105	43	10554	SH	DEFINED
SPHERIX INC	COM	84842R106	24	17301	SH	DEFINED
SPREADTRUM COMMUNICATIONS IN	ADR	849415203	37	13437	SH	DEFINED
SPRINT NEXTEL CORP	COM SER 1	852061100	381	79155	SH	DEFINED
ST JUDE MED INC	COM	790849103	279	6796	SH	DEFINED
STANDARD PAC CORP NEW	COM	85375C101	139	68263	SH	DEFINED
STAPLES INC	COM	855030102	257	12733	SH	DEFINED
STAR BULK CARRIERS CORP	COM	Y8162K105	302	82394	SH	DEFINED
STAR SCIENTIFIC INC	COM	85517P101	30	33240	SH	DEFINED
STARBUCKS CORP	COM	855244109	999	71938	SH	DEFINED
STARENT NETWORKS CORP	COM	85528P108	625	25679	SH	DEFINED
STATE STR CORP	COM	857477103	1086	23000	SH	PUT DEFINED
STATE STR CORP	COM	857477103	1482	31400	SH	CALL DEFINED
STEAK N SHAKE CO	COM	857873103	101	11604	SH	DEFINED
STEC INC	COM	784774101	2581	111290	SH	DEFINED
STEEL DYNAMICS INC	COM	858119100	341	23214	SH	DEFINED
STEELCLOUD INC	COM	85815M107	5	16645	SH	DEFINED
STEMCELLS INC	COM	85857R105	99	58376	SH	DEFINED
STEREOTAXIS INC	COM	85916J102	96	24673	SH	DEFINED
STERICYCLE INC	COM	858912108	565	10957	SH	DEFINED
STERLING BANCSHARES INC	COM	858907108	70	10960	SH	DEFINED
STERLING FINL CORP WASH	COM	859319105	72	24888	SH	DEFINED
STEWART ENTERPRISES INC	CL A	860370105	54	11102	SH	DEFINED
STILLWATER MNG CO	COM	86074Q102	110	19202	SH	DEFINED
STONE ENERGY CORP	COM	861642106	322	43413	SH	DEFINED
STRATASYS INC	COM	862685104	116	10556	SH	DEFINED
STRAYER ED INC	COM	863236105	241	1110	SH	DEFINED
STURM RUGER & CO INC	COM	864159108	296	23780	SH	DEFINED
SULPHCO INC	COM	865378103	41	44534	SH	DEFINED
SUN MICROSYSTEMS INC	COM NEW	866810203	396	42989	SH	DEFINED
SUNESIS PHARMACEUTICALS INC	COM	867328502	5	12182	SH	DEFINED
SUNRISE SENIOR LIVING INC	COM	86768K106	183	110779	SH	DEFINED
SUNTRUST BKS INC	COM	867914103	222	13500	SH	PUT DEFINED
SUPERGEN INC	COM	868059106	39	19389	SH	DEFINED
SUPERIOR WELL SVCS INC	COM	86837X105	117	19670	SH	DEFINED
SXC HEALTH SOLUTIONS CORP	COM	78505P100	222	8720	SH	DEFINED
SYCAMORE NETWORKS INC	COM	871206108	78	24919	SH	DEFINED
SYMANTEC CORP	COM	871503108	483	31031	SH	DEFINED
SYMMETRICOM INC	COM	871543104	89	15520	SH	DEFINED
SYMYX TECHNOLOGIES	COM	87155S108	84	14318	SH	DEFINED
SYNERGETICS USA INC	COM	87160G107	19	16009	SH	DEFINED
SYNOVUS FINL CORP	COM	87161C105	36	12088	SH	DEFINED
SYSCO CORP	COM	871829107	236	10519	SH	DEFINED
T-3 ENERGY SRVCS INC	COM	87306E107	273	22982	SH	DEFINED
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	176	18656	SH	DEFINED
TALEO CORP	CL A	87424N104	301	16438	SH	DEFINED
TARGET CORP	COM	87612E106	257	6500	SH	PUT DEFINED
TARGET CORP	COM	87612E106	399	10100	SH	CALL DEFINED

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

TARGETED GENETICS CORP	COM NEW	87612M306	5	15463	SH	DEFINED
TASEKO MINES LTD	COM	876511106	23	13614	SH	DEFINED
TATA MTRS LTD	SPONSORED ADR	876568502	570	66893	SH	DEFINED
TEAM INC	COM	878155100	232	14808	SH	DEFINED
TECH DATA CORP	COM	878237106	346	10584	SH	DEFINED
TECHNE CORP	COM	878377100	357	5603	SH	DEFINED
TEEKAY TANKERS LTD	CL A	Y8565N102	95	10194	SH	DEFINED
TELECOMMUNICATION SYS INC	CL A	87929J103	111	15648	SH	DEFINED
TELETECH HOLDINGS INC	COM	879939106	171	11293	SH	DEFINED
TELLABS INC	COM	879664100	148	25908	SH	DEFINED
TEMPLETON GLOBAL INCOME FD	COM	880198106	97	11218	SH	DEFINED
TEMPUR PEDIC INTL INC	COM	88023U101	168	12868	SH	DEFINED
TENET HEALTHCARE CORP	COM	88033G100	65	22958	SH	DEFINED
TENGASCO INC	COM NEW	88033R205	10	17487	SH	DEFINED
TEREX CORP NEW	COM	880779103	246	20355	SH	DEFINED
TESCO CORP	COM	88157K101	147	18561	SH	DEFINED
TESORO CORP	COM	881609101	332	26074	SH	DEFINED
TETON ENERGY CORP	COM	881628101	8	27495	SH	DEFINED
TETRA TECH INC NEW	COM	88162G103	234	8167	SH	DEFINED
TETRA TECHNOLOGIES INC DEL	COM	88162F105	91	11378	SH	DEFINED
TEXAS INSTRS INC	COM	882508104	346	16237	SH	DEFINED
TEXAS INSTRS INC	COM	882508104	281	13200	SH	CALL DEFINED
TFS FINL CORP	COM	87240R107	322	30418	SH	DEFINED
THE9 LTD	ADR	88337K104	147	14411	SH	DEFINED
THESTREET COM	COM	88368Q103	75	36236	SH	DEFINED
THOMAS & BETTS CORP	COM	884315102	267	9244	SH	DEFINED
THQ INC	COM NEW	872443403	74	10385	SH	DEFINED
TIBCO SOFTWARE INC	COM	88632Q103	574	80082	SH	DEFINED
TIDEWATER INC	COM	886423102	223	5204	SH	DEFINED
TIVO INC	COM	888706108	738	70384	SH	DEFINED
TJX COS INC NEW	COM	872540109	247	7865	SH	DEFINED
TOMOTHERAPY INC	COM	890088107	28	10246	SH	DEFINED
TOWER GROUP INC	COM	891777104	330	13298	SH	DEFINED
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	380	5028	SH	DEFINED
TRANS1 INC	COM	89385X105	127	20459	SH	DEFINED
TRANSOCEAN LTD	REG SHS	H8817H100	503	6770	SH	DEFINED
TRAVELERS COMPANIES INC	COM	89417E109	537	13096	SH	DEFINED
TRIAD GTY INC	COM	895925105	19	27563	SH	DEFINED
TRIAN ACQUISITION I CORP	*W EXP 01/23/201	89582E116	4	15497	SH	DEFINED
TRIDENT MICROSYSTEMS INC	COM	895919108	174	99799	SH	DEFINED
TRIMBLE NAVIGATION LTD	COM	896239100	452	23043	SH	DEFINED
TRUSTMARK CORP	COM	898402102	220	11394	SH	DEFINED
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	176	12692	SH	DEFINED
TW TELECOM INC	COM	87311L104	332	32259	SH	DEFINED
TYCO INTERNATIONAL LTD	SHS	H89128104	811	31210	SH	DEFINED
TYSON FOODS INC	CL A	902494103	446	35344	SH	DEFINED
U S AIRWAYS GROUP INC	COM	90341W108	427	175903	SH	DEFINED
U S ENERGY CORP WYO	COM	911805109	23	11797	SH	DEFINED
UAL CORP	COM NEW	902549807	1882	590043	SH	DEFINED
UCBH HOLDINGS INC	COM	90262T308	475	383301	SH	DEFINED
UGI CORP NEW	COM	902681105	271	10623	SH	DEFINED
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	284	11733	SH	DEFINED
ULTRA PETROLEUM CORP	COM	903914109	1681	43100	SH	DEFINED
ULTRATECH INC	COM	904034105	189	15320	SH	DEFINED
UMPQUA HLDGS CORP	COM	904214103	174	22388	SH	DEFINED
UNDER ARMOUR INC	CL A	904311107	201	8960	SH	DEFINED

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

UNILEVER PLC	SPON ADR NEW	904767704	319	13576	SH		DEFINED
UNION PAC CORP	COM	907818108	536	10300	SH	PUT	DEFINED
UNISYS CORP	COM	909214108	26	17243	SH		DEFINED
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	129	21520	SH		DEFINED
UNITED STATES STL CORP NEW	COM	912909108	572	16012	SH		DEFINED
UNITED STATES STL CORP NEW	COM	912909108	247	6900	SH	CALL	DEFINED
UNITED STATIONERS INC	COM	913004107	413	11828	SH		DEFINED
UNITED THERAPEUTICS CORP DEL	COM	91307C102	1103	13265	SH		DEFINED
UNITEDHEALTH GROUP INC	COM	91324P102	356	14240	SH		DEFINED
UNIVERSAL FST PRODS INC	COM	913543104	292	8846	SH		DEFINED
UNIVERSAL HLTH SVCS INC	CL B	913903100	438	8976	SH		DEFINED
UNIVERSAL INS HLDGS INC	COM	91359V107	198	39365	SH		DEFINED
UNUM GROUP	COM	91529Y106	306	19264	SH		DEFINED
UQM TECHNOLOGIES INC	COM	903213106	28	10851	SH		DEFINED
URANIUM RES INC	COM PAR \$0.001	916901507	18	14516	SH		DEFINED
URBAN OUTFITTERS INC	COM	917047102	288	13841	SH		DEFINED
US BANCORP DEL	COM NEW	902973304	466	26000	SH	PUT	DEFINED
US BANCORP DEL	COM NEW	902973304	461	25700	SH	CALL	DEFINED
USA MOBILITY INC	COM	90341G103	192	15047	SH		DEFINED
USEC INC	COM	90333E108	67	12665	SH		DEFINED
UTSTARCOM INC	COM	918076100	24	14752	SH		DEFINED
V F CORP	COM	918204108	876	15829	SH		DEFINED
VALE S A	ADR	91912E105	326	18496	SH		DEFINED
VALENCE TECHNOLOGY INC	COM	918914102	85	46997	SH		DEFINED
VALERO ENERGY CORP NEW	COM	91913Y100	267	15800	SH	PUT	DEFINED
VALERO ENERGY CORP NEW	COM	91913Y100	318	18800	SH	CALL	DEFINED
VALUECLICK INC	COM	92046N102	301	28507	SH		DEFINED
VAN KAMPEN SENIOR INCOME TR	COM	920961109	40	12525	SH		DEFINED
VANGUARD BD INDEX FD INC	LONG TERM BOND	921937793	309	4146	SH		DEFINED
VARIAN MED SYS INC	COM	92220P105	724	20597	SH		DEFINED
VASOGEN INC	COM NEW	92232F202	5	23904	SH		DEFINED
VCA ANTECH INC	COM	918194101	268	10052	SH		DEFINED
VERENIUM CORPORATION	COM	92340P100	12	15793	SH		DEFINED
VERISIGN INC	COM	92343E102	794	43011	SH		DEFINED
VERIZON COMMUNICATIONS INC	COM	92343V104	2213	72000	SH	PUT	DEFINED
VICAL INC	COM	925602104	268	100302	SH		DEFINED
VIRGINIA COMM BANCORP INC	COM	92778Q109	24	10355	SH		DEFINED
VIROPHARMA INC	COM	928241108	74	12549	SH		DEFINED
VISA INC	COM CL A	92826C839	1208	19407	SH		DEFINED
VISHAY INTERTECHNOLOGY INC	COM	928298108	88	12979	SH		DEFINED
VISTA GOLD CORP	COM NEW	927926303	21	12016	SH		DEFINED
VISTAPRINT LIMITED	SHS	G93762204	548	12843	SH		DEFINED
VORNADO RLTY TR	SH BEN INT	929042109	329	7300	SH	PUT	DEFINED
VORNADO RLTY TR	SH BEN INT	929042109	333	7400	SH	CALL	DEFINED
VUANCE LTD	SHS	M9763P108	16	62617	SH		DEFINED
VULCAN MATLS CO	COM	929160109	263	6101	SH		DEFINED
W & T OFFSHORE INC	COM	92922P106	123	12653	SH		DEFINED
WABASH NATL CORP	COM	929566107	29	41357	SH		DEFINED
WAL MART STORES INC	COM	931142103	485	10007	SH		DEFINED
WALGREEN CO	COM	931422109	560	19045	SH		DEFINED
WARNER MUSIC GROUP CORP	COM	934550104	73	12528	SH		DEFINED
WASTE CONNECTIONS INC	COM	941053100	211	8142	SH		DEFINED
WATSON PHARMACEUTICALS INC	COM	942683103	764	22688	SH		DEFINED

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

WEATHERFORD INTERNATIONAL LT REG	REG	H27013103	296	15155	SH		DEFINED
WELLPOINT INC	COM	94973V107	481	9452	SH		DEFINED
WELLS FARGO & CO NEW	COM	949746101	430	17745	SH		DEFINED
WELLS FARGO & CO NEW	COM	949746101	296	12200	SH	CALL	DEFINED
WENDYS ARBYS GROUP INC	COM	950587105	84	21021	SH		DEFINED
WESTAMERICA BANCORPORATION	COM	957090103	201	4046	SH		DEFINED
WESTELL TECHNOLOGIES INC	CL A	957541105	7	12368	SH		DEFINED
WESTERN REFNG INC	COM	959319104	131	18626	SH		DEFINED
WET SEAL INC	CL A	961840105	102	33111	SH		DEFINED
WHITING USA TR I	TR UNIT	966389108	163	14709	SH		DEFINED
WIND RIVER SYSTEMS INC	COM	973149107	277	24150	SH		DEFINED
WINN DIXIE STORES INC	COM NEW	974280307	206	16440	SH		DEFINED
WORLD WRESTLING ENTMT INC	CL A	98156Q108	217	17270	SH		DEFINED
WORTHINGTON INDS INC	COM	981811102	232	18149	SH		DEFINED
WPP PLC	ADR	92933H101	431	13004	SH		DEFINED
WPT ENTERPRISES INC	COM	98211W108	12	10618	SH		DEFINED
WRIGHT MED GROUP INC	COM	98235T107	263	16145	SH		DEFINED
WYNN RESORTS LTD	COM	983134107	1566	44429	SH		DEFINED
XOMA LTD	ORD	G9825R107	458	558708	SH		DEFINED
XTO ENERGY INC	COM	98385X106	339	8878	SH		DEFINED
XTO ENERGY INC	COM	98385X106	301	7900	SH	CALL	DEFINED
YAMANA GOLD INC	COM	98462Y100	113	12763	SH		DEFINED
YM BIOSCIENCES INC	COM	984238105	7	12471	SH		DEFINED
YOUBET COM INC	COM	987413101	43	13115	SH		DEFINED
YRC WORLDWIDE INC	COM	984249102	714	412660	SH		DEFINED
YUCHENG TECHNOLOGIES LTD	COM	G98777108	117	13764	SH		DEFINED
YUM BRANDS INC	COM	988498101	222	6658	SH		DEFINED
ZALE CORP NEW	COM	988858106	119	34613	SH		DEFINED
ZEBRA TECHNOLOGIES CORP	CL A	989207105	244	10332	SH		DEFINED
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	7	20853	SH		DEFINED
ZHONGPIN INC	COM	98952K107	110	10642	SH		DEFINED
ZIMMER HLDGS INC	COM	98956P102	856	20088	SH		DEFINED
ZIONS BANCORPORATION	COM	989701107	609	52922	SH		DEFINED
ZIX CORP	COM	98974P100	115	76393	SH		DEFINED
ZOLTEK COS INC	COM	98975W104	111	11362	SH		DEFINED
ZWEIG TOTAL RETURN FD INC	COM	989837109	45	13315	SH		DEFINED