

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

KNIGHT CAPITAL GROUP, INC.  
Form 13F-HR  
May 19, 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: March 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-\_\_\_\_\_

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:

/s/ Thomas M. Merritt	Jersey City, NJ 07310	05/12/09
-----	-----	-----
[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

ACCURAY INC	COM	004397105	81	16168	SH	DEFINED
ACERGY S A	SPONSORED ADR	00443E104	125	20393	SH	DEFINED
ACORDA THERAPEUTICS INC	COM	00484M106	582	29462	SH	DEFINED
ACTIONS SEMICONDUCTOR CO LTD	ADR	00507E107	19	12494	SH	DEFINED
ACTIVE POWER INC	COM	00504W100	8	14578	SH	DEFINED
ACTUATE CORP	COM	00508B102	114	38018	SH	DEFINED
ADAPTEC INC	COM	00651F108	173	72367	SH	DEFINED
ADOBE SYS INC	COM	00724F101	1331	62349	SH	DEFINED
ADVANCED MICRO DEVICES INC	COM	007903107	56	18383	SH	DEFINED
ADVANTAGE ENERGY INCOME FD	TR UNIT	00762L101	35	14558	SH	DEFINED
AECOM TECHNOLOGY CORP DELAWA	COM	00766T100	303	11624	SH	DEFINED
AERO GROW INTL INC	COM	00768M103	13	70867	SH	DEFINED
AES CORP	COM	00130H105	479	82528	SH	DEFINED
AFFILIATED COMPUTER SERVICES	CL A	008190100	409	8538	SH	DEFINED
AFFILIATED MANAGERS GROUP	COM	008252108	469	11254	SH	DEFINED
AGFEED INDUSTRIES INC	COM	00846L101	34	15138	SH	DEFINED
AGL RES INC	COM	001204106	481	18124	SH	DEFINED
AGRIA CORP	SPONSORED ADR	00850H103	19	16818	SH	DEFINED
AIR PRODS & CHEMS INC	COM	009158106	281	5000	SH PUT	DEFINED
AKAMAI TECHNOLOGIES INC	COM	00971T101	525	27154	SH	DEFINED
AKEENA SOLAR INC DE	COM	009720103	19	17317	SH	DEFINED
AKORN INC	COM	009728106	19	22746	SH	DEFINED
ALCATEL-LUCENT	SPONSORED ADR	013904305	27	14505	SH	DEFINED
ALCOA INC	COM	013817101	543	74040	SH	DEFINED
ALCON INC	COM SHS	H01301102	205	2254	SH	DEFINED
ALLIANCE HOLDINGS GP LP	COM UNITS LP	01861G100	300	18780	SH	DEFINED
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	461	15879	SH	DEFINED
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	208	14103	SH	DEFINED
ALLIED NEVADA GOLD CORP	COM	019344100	74	12601	SH	DEFINED
ALLOS THERAPEUTICS INC	COM	019777101	62	10037	SH	DEFINED
ALLSCRIPT MISYS HEALTHCAR SOL	COM	01988P108	400	38937	SH	DEFINED
ALTERA CORP	COM	021441100	1203	68760	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PUT/ PRN AMT	INVESTMENT DISCRETION
ALTERA CORP	COM	021441100	318	18100 SH PUT	DEFINED
ALTERA CORP	COM	021441100	988	56300 SH CALL	DEFINED
ALTRIA GROUP INC	COM	02209S103	4932	307873 SH	DEFINED
AMAZON COM INC	COM	023135106	214	2911 SH	DEFINED
AMAZON COM INC	COM	023135106	2453	33400 SH PUT	DEFINED
AMAZON COM INC	COM	023135106	602	8200 SH CALL	DEFINED
AMBAC FINL GROUP INC	COM	023139108	658	844136 SH	DEFINED
AMCORE FINL INC	COM	023912108	41	26338 SH	DEFINED
AMERICAN CAP LTD	COM	02503Y103	37	19854 SH	DEFINED
AMERICAN ELEC PWR INC	COM	025537101	1135	44943 SH	DEFINED
AMERICAN EQTY INVT LIFE HLD	COM	025676206	57	13737 SH	DEFINED
AMERICAN INTL GROUP INC	COM	026874107	354	353830 SH	DEFINED
AMERICAN ORIENTAL BIOENGR IN	COM	028731107	89	22937 SH	DEFINED
AMERICAN PUBLIC EDUCATION IN	COM	02913V103	392	9335 SH	DEFINED
AMERICAN RAILCAR INDS INC	COM	02916P103	213	28156 SH	DEFINED
AMERISOURCEBERGEN CORP	COM	03073E105	222	6785 SH	DEFINED
AMGEN INC	COM	031162100	4805	97382 SH	DEFINED

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

AMGEN INC	COM	031162100	1159	23400	SH PUT	DEFINED
AMGEN INC	COM	031162100	1659	33500	SH CALL	DEFINED
AMYLIN PHARMACEUTICALS INC	COM	032346108	467	39879	SH	DEFINED
ANADARKO PETE CORP	COM	032511107	1056	27145	SH	DEFINED
ANALOG DEVICES INC	COM	032654105	809	42000	SH PUT	DEFINED
ANESIVA INC COM	COM	03460L100	6	19451	SH	DEFINED
ANIMAL HEALTH INTL INC	COM	03525N109	32	25312	SH	DEFINED
APACHE CORP	COM	037411105	1019	15900	SH PUT	DEFINED
APACHE CORP	COM	037411105	1871	29200	SH CALL	DEFINED
APEX BIOVENTURES ACQ CORP	*W EXP 06/07/201	03753Q113	0	18325	SH	DEFINED
APOGEE ENTERPRISES INC	COM	037598109	290	26473	SH	DEFINED
APOLLO GROUP INC	CL A	037604105	1413	18069	SH	DEFINED
APOLLO GROUP INC	CL A	037604105	454	5800	SH PUT	DEFINED
APOLLO GROUP INC	CL A	037604105	282	3600	SH CALL	DEFINED
APOLLO INVT CORP	COM	03761U106	71	20351	SH	DEFINED
APPLE INC	COM	037833100	867	8254	SH	DEFINED
APPLE INC	COM	037833100	3995	38000	SH PUT	DEFINED
APPLE INC	COM	037833100	6244	59400	SH CALL	DEFINED
APPLIED MATLS INC	COM	038222105	886	82610	SH	DEFINED
APPLIED MICRO CIRCUITS CORP	COM NEW	03822W406	61	12692	SH	DEFINED
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	238	11769	SH	DEFINED
ARCH CAP GROUP LTD	ORD	G0450A105	330	6119	SH	DEFINED
ARCH COAL INC	COM	039380100	397	29713	SH	DEFINED
ARCHER DANIELS MIDLAND CO	COM	039483102	542	19510	SH	DEFINED
ARENA PHARMACEUTICALS INC	COM	040047102	753	250038	SH	DEFINED
ARENA RESOURCES INC	COM	040049108	331	13001	SH	DEFINED
ARES CAP CORP	COM	04010L103	107	22016	SH	DEFINED
ARIAD PHARMACEUTICALS INC	COM	04033A100	86	71941	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
ARIBA INC	COM NEW	04033V203	349	40080	SH	DEFINED
ARIES MARITIME TRNSPRT LTD	SHS	G0474B105	17	42097	SH	DEFINED
ARKANSAS BEST CORP DEL	COM	040790107	262	13800	SH	DEFINED
ARM HLDGS PLC	SPONSORED ADR	042068106	79	17818	SH	DEFINED
ARRAY BIOPHARMA INC	COM	04269X105	49	18679	SH	DEFINED
ARRIS GROUP INC	COM	04269Q100	324	43955	SH	DEFINED
ART TECHNOLOGY GROUP INC	COM	04289L107	53	20621	SH	DEFINED
ARVINMERITOR INC	COM	043353101	69	87055	SH	DEFINED
ASCENT SOLAR TECHNOLOGIES IN	COM	043635101	109	26978	SH	DEFINED
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	16	10517	SH	DEFINED
ASML HOLDING N V	NY REG SHS	N07059186	464	26486	SH	DEFINED
ASTA FDG INC	COM	046220109	25	10855	SH	DEFINED
AT&T INC	COM	00206R102	265	10502	SH	DEFINED
AT&T INC	COM	00206R102	4390	174200	SH PUT	DEFINED
AT&T INC	COM	00206R102	3399	134900	SH CALL	DEFINED
ATHENAHEALTH INC	COM	04685W103	221	9182	SH	DEFINED
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	82	20981	SH	DEFINED
ATMEL CORP	COM	049513104	169	46714	SH	DEFINED
AUTHENTEC INC	COM	052660107	25	16977	SH	DEFINED
AUTODESK INC	COM	052769106	660	39313	SH	DEFINED
AUTODESK INC	COM	052769106	324	19300	SH PUT	DEFINED

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

AUTOMATIC DATA PROCESSING IN	COM	053015103	1654	47150	SH	DEFINED
AUXILIUM PHARMACEUTICALS INC	COM	05334D107	275	9940	SH	DEFINED
AVANEX CORP	COM NEW	05348W307	24	13540	SH	DEFINED
AVOCENT CORP	COM	053893103	228	18830	SH	DEFINED
AXCELIS TECHNOLOGIES INC	COM	054540109	10	26452	SH	DEFINED
AXSYS TECHNOLOGIES INC	COM	054615109	906	21550	SH	DEFINED
BAIDU INC	SPON ADR REP A	056752108	1837	10400	SH CALL	DEFINED
BAKER HUGHES INC	COM	057224107	779	27277	SH	DEFINED
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	164	20211	SH	DEFINED
BANK MONTREAL QUE	COM	063671101	266	10171	SH	DEFINED
BANK OF AMERICA CORPORATION	COM	060505104	288	42296	SH	DEFINED
BANKUNITED FINL CORP	CL A	06652B103	2	10555	SH	DEFINED
BARD C R INC	COM	067383109	218	2730	SH	DEFINED
BARD C R INC	COM	067383109	399	5000	SH CALL	DEFINED
BARE ESCENTUALS INC	COM	067511105	95	23206	SH	DEFINED
BAXTER INTL INC	COM	071813109	882	17221	SH	DEFINED
BBVA BANCO FRANCES S A	SPONSORED ADR	07329M100	53	20894	SH	DEFINED
BEACON POWER CORP	COM	073677106	57	111528	SH	DEFINED
BECTON DICKINSON & CO	COM	075887109	2009	29884	SH	DEFINED
BECTON DICKINSON & CO	COM	075887109	208	3100	SH CALL	DEFINED
BED BATH & BEYOND INC	COM	075896100	559	22626	SH	DEFINED
BED BATH & BEYOND INC	COM	075896100	361	14600	SH PUT	DEFINED
BED BATH & BEYOND INC	COM	075896100	1611	65100	SH CALL	DEFINED
BEST BUY INC	COM	086516101	1671	44025	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PUT/ CALL	INVESTMENT DISCRETION
BIO RAD LABS INC	CL A	090572207	226	3432 SH	DEFINED
BIOFUEL ENERGY CORP	COM	09064Y109	4	10361 SH	DEFINED
BIOGEN IDEC INC	COM	09062X103	1619	30936 SH	DEFINED
BIOGEN IDEC INC	COM	09062X103	210	4000 SH CALL	DEFINED
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	268	21862 SH	DEFINED
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	98	13917 SH	DEFINED
BIOPURE CORP	CL A PAR \$0.01	09065H402	7	31087 SH	DEFINED
BJS WHOLESALE CLUB INC	COM	05548J106	324	10116 SH	DEFINED
BLACKBOARD INC	COM	091935502	321	10135 SH	DEFINED
BLOCK H & R INC	COM	093671105	182	10029 SH	DEFINED
BLOCKBUSTER INC	CL A	093679108	18	24649 SH	DEFINED
BMC SOFTWARE INC	COM	055921100	215	6500 SH PUT	DEFINED
BMC SOFTWARE INC	COM	055921100	1634	49500 SH CALL	DEFINED
BOEING CO	COM	097023105	406	11400 SH PUT	DEFINED
BOEING CO	COM	097023105	409	11500 SH CALL	DEFINED
BOLT TECHNOLOGY CORP	COM	097698104	119	16805 SH	DEFINED
BOOTS & COOTS/INTL WELL CTRL	COM NEW	099469504	91	73059 SH	DEFINED
BORLAND SOFTWARE CORP	COM	099849101	17	37495 SH	DEFINED
BOYD GAMING CORP	COM	103304101	108	28943 SH	DEFINED
BRIGHTPOINT INC	COM NEW	109473405	79	18570 SH	DEFINED
BRINKS CO	COM	109696104	273	10336 SH	DEFINED
BRISTOL MYERS SQUIBB CO	COM	110122108	1797	81996 SH	DEFINED
BROADCOM CORP	CL A	111320107	2012	100700 SH PUT	DEFINED
BROADCOM CORP	CL A	111320107	2056	102900 SH CALL	DEFINED
BROWN FORMAN CORP	CL B	115637209	206	5312 SH	DEFINED

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

BUCKEYE TECHNOLOGIES INC	COM	118255108	36	17053	SH	DEFINED
BUCKLE INC	COM	118440106	802	25112	SH	DEFINED
BUCYRUS INTL INC NEW	COM	118759109	175	11531	SH	DEFINED
BUFFALO WILD WINGS INC	COM	119848109	458	12533	SH	DEFINED
BUNGE LIMITED	COM	G16962105	479	8461	SH	DEFINED
BURLINGTON NORTHN SANTA FE C	COM	12189T104	206	3425	SH	DEFINED
CA INC	COM	12673P105	317	18059	SH	DEFINED
CABOT MICROELECTRONICS CORP	COM	12709P103	243	10104	SH	DEFINED
CAL MAINE FOODS INC	COM NEW	128030202	391	17523	SH	DEFINED
CALAVO GROWERS INC	COM	128246105	121	10153	SH	DEFINED
CALGON CARBON CORP	COM	129603106	240	16912	SH	DEFINED
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	153	11723	SH	DEFINED
CALLON PETE CO DEL	COM	13123X102	36	33135	SH	DEFINED
CANADIAN NAT RES LTD	COM	136385101	392	10177	SH	DEFINED
CANADIAN SOLAR INC	COM	136635109	205	34506	SH	DEFINED
CANDELA CORP	COM	136907102	6	15492	SH	DEFINED
CAPITAL CITY BK GROUP INC	COM	139674105	146	12721	SH	DEFINED
CAPITALSOURCE INC	COM	14055X102	70	57512	SH	DEFINED
CAPITOL FED FINL	COM	14057C106	230	6127	SH	DEFINED
CAPSTONE TURBINE CORP	COM	14067D102	31	43149	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION
CARACO PHARMACEUTICAL LABS L	COM	14075T107	67	19138	SH	DEFINED
CARDINAL HEALTH INC	COM	14149Y108	214	6804	SH	DEFINED
CARRIZO OIL & CO INC	COM	144577103	325	36650	SH	DEFINED
CARTER INC	COM	146229109	230	12222	SH	DEFINED
CASCADE FINL CORP	COM	147272108	34	13589	SH	DEFINED
CATHAY GENERAL BANCORP	COM	149150104	236	22650	SH	DEFINED
CEDAR SHOPPING CTRS INC	COM NEW	150602209	27	15708	SH	DEFINED
CELERA CORP	COM	15100E106	76	10016	SH	DEFINED
CELGENE CORP	COM	151020104	2046	46142	SH	DEFINED
CELGENE CORP	COM	151020104	884	19900	SH CALL	DEFINED
CELL GENESYS INC	COM	150921104	4	13457	SH	DEFINED
CELL THERAPEUTICS INC	COM NO PAR	150934503	16	41855	SH	DEFINED
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	92	11153	SH	DEFINED
CENTERPOINT ENERGY INC	COM	15189T107	236	22609	SH	DEFINED
CENTRAL EUROPEAN DIST CORP	COM	153435102	148	13789	SH	DEFINED
CERAGON NETWORKS LTD	ORD	M22013102	55	13008	SH	DEFINED
CERNER CORP	COM	156782104	251	5720	SH	DEFINED
CERUS CORP	COM	157085101	13	21362	SH	DEFINED
CHATTEM INC	COM	162456107	572	10204	SH	DEFINED
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	544	24513	SH	DEFINED
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	544	24500	SH PUT	DEFINED
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	471	21200	SH CALL	DEFINED
CHEESECAKE FACTORY INC	COM	163072101	329	28772	SH	DEFINED
CHELSEA THERAPEUTICS INTL LT	COM	163428105	21	13841	SH	DEFINED
CHEVRON CORP NEW	COM	166764100	708	10532	SH	DEFINED
CHEVRON CORP NEW	COM	166764100	2017	30000	SH PUT	DEFINED
CHEVRON CORP NEW	COM	166764100	2125	31600	SH CALL	DEFINED
CHICAGO BRIDGE & IRON CO N V N Y	REGISTRY SH	167250109	232	37039	SH	DEFINED
CHILDRENS PL RETAIL STORES I	COM	168905107	733	33541	SH	DEFINED

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

CHINA BAK BATTERY INC	COM	16936Y100	120	70369	SH	DEFINED
CHINA CABLECOM HOLDINGS LTD	*W EXP 04/10/201	G21176113	1	28423	SH	DEFINED
CHINA DIRECT INC	COM NEW	169384203	17	13710	SH	DEFINED
CHINA FIN ONLINE CO LTD	SPONSORED ADR	169379104	142	16253	SH	DEFINED
CHINA INSONLINE CORP	COM	16944E104	23	50368	SH	DEFINED
CHINA MED TECHNOLOGIES INC	SPONSORED ADR	169483104	291	21134	SH	DEFINED
CHINA PRECISION STEEL INC	COM	16941J106	107	91570	SH	DEFINED
CHINA SUNERGY CO LTD	SPON ADR	16942X104	249	81501	SH	DEFINED
CHINA TECH DEVELOPMENT GP CO	SHS	G84384109	56	25220	SH	DEFINED
CHIPMOS TECH BERMUDA LTD	SHS	G2110R106	5	12544	SH	DEFINED
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	350	6100	SH	DEFINED
CIBER INC	COM	17163B102	37	13633	SH	DEFINED
CIENA CORP	COM NEW	171779309	140	18063	SH	DEFINED
CINTAS CORP	COM	172908105	267	10848	SH	DEFINED
CIRRUS LOGIC INC	COM	172755100	77	20530	SH	DEFINED
CISCO SYS INC	COM	17275R102	1491	88900	SH PUT	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
CISCO SYS INC	COM	17275R102	4657	277700	SH CALL	DEFINED
CIT GROUP INC	COM	125581108	327	114761	SH	DEFINED
CITIGROUP INC	COM	172967101	1183	467549	SH	DEFINED
CITRIX SYS INC	COM	177376100	866	38316	SH	DEFINED
CITRIX SYS INC	COM	177376100	831	36700	SH PUT	DEFINED
CITY BK LYNNWOOD WASH	COM	17770A109	38	11500	SH	DEFINED
CLARIENT INC	COM	180489106	51	22584	SH	DEFINED
CLAUDE RES INC	COM	182873109	7	12116	SH	DEFINED
CLICKSOFTWARE TECHNOLOGIES L	ORD	M25082104	49	13526	SH	DEFINED
CLOROX CO DEL	COM	189054109	1324	25711	SH	DEFINED
CLOROX CO DEL	COM	189054109	468	9100	SH PUT	DEFINED
CLOROX CO DEL	COM	189054109	2528	49100	SH CALL	DEFINED
CME GROUP INC	COM	12572Q105	3178	12900	SH PUT	DEFINED
CME GROUP INC	COM	12572Q105	3819	15500	SH CALL	DEFINED
CNA FINL CORP	COM	126117100	138	15018	SH	DEFINED
COCA COLA CO	COM	191216100	2663	60600	SH PUT	DEFINED
COCA COLA CO	COM	191216100	2395	54500	SH CALL	DEFINED
COEUR D ALENE MINES CORP IDA	COM	192108108	264	280511	SH	DEFINED
COGENT INC	COM	19239Y108	162	13599	SH	DEFINED
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	319	15360	SH	DEFINED
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	526	25300	SH PUT	DEFINED
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	827	39800	SH CALL	DEFINED
COLDWATER CREEK INC	COM	193068103	39	15502	SH	DEFINED
COLLECTIVE BRANDS INC	COM	19421W100	190	19512	SH	DEFINED
COLONIAL BANCGROUP INC	COM	195493309	29	31867	SH	DEFINED
COLUMBIA BANCORP ORE	COM	197231103	11	15186	SH	DEFINED
COMCAST CORP NEW	CL A	20030N101	2131	156354	SH	DEFINED
COMCAST CORP NEW	CL A SPL	20030N200	173	13451	SH	DEFINED
COMMERCIAL METALS CO	COM	201723103	295	25561	SH	DEFINED
COMPASS MINERALS INTL INC	COM	20451N101	409	7248	SH	DEFINED
COMPTON PETE CORP	COM	204940100	10	14579	SH	DEFINED
COMPUCREDIT CORP	COM	20478N100	36	14687	SH	DEFINED
COMPUTER SCIENCES CORP	COM	205363104	229	6221	SH	DEFINED

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

COMPUWARE CORP	COM	205638109	381	57852	SH	DEFINED
COMVERGE INC	COM	205859101	148	21336	SH	DEFINED
CONAGRA FOODS INC	COM	205887102	330	19557	SH	DEFINED
CONCUR TECHNOLOGIES INC	COM	206708109	300	15658	SH	DEFINED
CONOCOPHILLIPS	COM	20825C104	365	9327	SH	DEFINED
CONOCOPHILLIPS	COM	20825C104	2307	58900	SH PUT	DEFINED
CONOCOPHILLIPS	COM	20825C104	3732	95300	SH CALL	DEFINED
CONSECO INC	COM NEW	208464883	12	12800	SH	DEFINED
CONSOL ENERGY INC	COM	20854P109	691	27376	SH	DEFINED
CONSTELLATION BRANDS INC	CL A	21036P108	346	29066	SH	DEFINED
CONVERA CORP	CL A	211919105	4	23530	SH	DEFINED
COOPER INDS LTD	CL A	G24182100	303	11713	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
CORINTHIAN COLLEGES INC	COM	218868107	666	34277	SH	DEFINED
CORUS BANKSHARES INC	COM	220873103	9	30607	SH	DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	847	18294	SH	DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	1353	29200	SH PUT	DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	1051	22700	SH CALL	DEFINED
COTT CORP QUE	COM	22163N106	19	19340	SH	DEFINED
CROCS INC	COM	227046109	116	97124	SH	DEFINED
CROSSTEX ENERGY INC	COM	22765Y104	18	10860	SH	DEFINED
CROSSTEX ENERGY L P	COM	22765U102	90	47471	SH	DEFINED
CRUCCELL N V	SPONSORED ADR	228769105	334	16967	SH	DEFINED
CRYSTALEX INTL CORP	COM	22942F101	11	43910	SH	DEFINED
CTRIIP COM INTL LTD	ADR	22943F100	625	22829	SH	DEFINED
CV THERAPEUTICS INC	COM	126667104	498	25062	SH	DEFINED
CVB FINL CORP	COM	126600105	72	10896	SH	DEFINED
CYBERONICS INC	COM	23251P102	172	13026	SH	DEFINED
CYBERSOURCE CORP	COM	23251J106	242	16320	SH	DEFINED
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	109	15345	SH	DEFINED
CYTRX CORP	COM NEW	232828301	10	28839	SH	DEFINED
DARDEN RESTAURANTS INC	COM	237194105	1060	30937	SH	DEFINED
DARLING INTL INC	COM	237266101	64	17124	SH	DEFINED
DATATRAK INTL INC	COM	238134100	5	32928	SH	DEFINED
DAWSON GEOPHYSICAL CO	COM	239359102	193	14400	SH	DEFINED
DAYSTAR TECHNOLOGIES INC	COM	23962Q100	48	42093	SH	DEFINED
DEAN FOODS CO NEW	COM	242370104	182	10048	SH	DEFINED
DEJOUR ENTERPRISES LTD	COM NEW	244866208	3	10426	SH	DEFINED
DEL MONTE FOODS CO	COM	24522P103	197	27008	SH	DEFINED
DELL INC	COM	24702R101	2942	311277	SH	DEFINED
DELL INC	COM	24702R101	2826	298100	SH PUT	DEFINED
DELTA PETE CORP	COM NEW	247907207	200	167869	SH	DEFINED
DENDREON CORP	COM	24823Q107	286	67986	SH	DEFINED
DENNYS CORP	COM	24869P104	34	20317	SH	DEFINED
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	739	59863	SH	DEFINED
DEVON ENERGY CORP NEW	COM	25179M103	220	4925	SH	DEFINED
DEVON ENERGY CORP NEW	COM	25179M103	903	20200	SH PUT	DEFINED
DEVON ENERGY CORP NEW	COM	25179M103	228	5100	SH CALL	DEFINED
DIAMOND MGMT & TECHNOLOGY CO	COM	25269L106	29	11650	SH	DEFINED
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	321	5106	SH	DEFINED



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

DIAMONDS TR	UNIT SER 1	252787106	639	8421	SH	DEFINED
DIANA SHIPPING INC	COM	Y2066G104	206	17498	SH	DEFINED
DIRECTV GROUP INC	COM	25459L106	849	37323	SH	DEFINED
DIREXION SHS ETF TR	FINL BULL 3X	25459W508	83	14966	SH	DEFINED
DIREXION SHS ETF TR	FINL BEAR 3X	25459W607	245	11797	SH	DEFINED
DIREXION SHS ETF TR	LARGE CAP BULL	25459W862	262	11564	SH	DEFINED
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	245	15301	SH	DEFINED
DISCOVERY LABORATORIES INC N	COM	254668106	84	68133	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION
DISH NETWORK CORP	CL A	25470M109	115	10336	SH	DEFINED
DOLBY LABORATORIES INC	COM	25659T107	396	11622	SH	DEFINED
DOLLAR TREE INC	COM	256746108	492	11034	SH	DEFINED
DOMTAR CORP	COM	257559104	25	26804	SH	DEFINED
DONNELLEY R R & SONS CO	COM	257867101	272	37046	SH	DEFINED
DORCHESTER MINERALS LP	COM UNIT	25820R105	173	10626	SH	DEFINED
DOW CHEM CO	COM	260543103	438	51941	SH	DEFINED
DRDGOLD LIMITED	SPON ADR NEW	26152H301	277	32817	SH	DEFINED
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	396	18357	SH	DEFINED
DREMAN/CLAYMORE DIVID & INC	COM	26153R100	21	14543	SH	DEFINED
DRUGSTORE COM INC	COM	262241102	18	15277	SH	DEFINED
DRYSHIPS INC	SHS	Y2109Q101	100	19896	SH	DEFINED
DYAX CORP	COM	26746E103	26	10402	SH	DEFINED
DYNAVAX TECHNOLOGIES CORP	COM	268158102	12	19444	SH	DEFINED
DYNEGY INC DEL	CL A	26817G102	185	131268	SH	DEFINED
E M C CORP MASS	COM	268648102	1196	104900	SH PUT	DEFINED
E TRADE FINANCIAL CORP	COM	269246104	766	622611	SH	DEFINED
EAGLE BULK SHIPPING INC	COM	Y2187A101	709	167193	SH	DEFINED
EAGLE ROCK ENERGY PARTNERS L	UNIT	26985R104	178	35044	SH	DEFINED
EARTHLINK INC	COM	270321102	99	15032	SH	DEFINED
EAST WEST BANCORP INC	COM	27579R104	95	20870	SH	DEFINED
EASTMAN KODAK CO	COM	277461109	247	65003	SH	DEFINED
EBAY INC	COM	278642103	638	50998	SH	DEFINED
EBAY INC	COM	278642103	2121	168900	SH PUT	DEFINED
EBAY INC	COM	278642103	181	14400	SH CALL	DEFINED
EBIX INC	COM NEW	278715206	410	16624	SH	DEFINED
ECLIPSYS CORP	COM	278856109	139	13687	SH	DEFINED
EDWARDS LIFESCIENCES CORP	COM	28176E108	366	6043	SH	DEFINED
EF JOHNSON TECHNOLOGIES INC	COM	26843B101	11	14641	SH	DEFINED
EHEALTH INC	COM	28238P109	174	10855	SH	DEFINED
EL PASO CORP	COM	28336L109	156	24992	SH	DEFINED
ELAN PLC	ADR	284131208	68	10279	SH	DEFINED
ELECTRONIC ARTS INC	COM	285512109	1849	101706	SH	DEFINED
ELECTRONIC ARTS INC	COM	285512109	218	12000	SH PUT	DEFINED
ELECTRONIC ARTS INC	COM	285512109	742	40800	SH CALL	DEFINED
EMCORE CORP	COM	290846104	20	25855	SH	DEFINED
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	369	27314	SH	DEFINED
EMERSON ELEC CO	COM	291011104	529	18500	SH CALL	DEFINED
EMISPHERE TECHNOLOGIES INC	COM	291345106	9	12743	SH	DEFINED
EMULEX CORP	COM NEW	292475209	123	24471	SH	DEFINED
ENCORE WIRE CORP	COM	292562105	223	10388	SH	DEFINED

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

ENDEAVOUR INTL CORP	COM	29259G101	14	16244	SH	DEFINED
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	273	15430	SH	DEFINED
ENDOCARE INC	COM NEW	29264P203	6	10129	SH	DEFINED
ENER1 INC	COM NEW	29267A203	81	15632	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
ENERGY CONVERSION DEVICES IN	COM	292659109	1295	97764	SH	DEFINED
ENSCO INTL INC	COM	26874Q100	252	9560	SH	DEFINED
ENTEGRIS INC	COM	29362U104	14	16506	SH	DEFINED
ENTORIAN TECHNOLOGIES INC	COM	29383P100	2	13647	SH	DEFINED
ENZON PHARMACEUTICALS INC	COM	293904108	125	20564	SH	DEFINED
EOG RES INC	COM	26875P101	1106	20200	SH	DEFINED
EOG RES INC	COM	26875P101	225	4100	SH PUT	DEFINED
EOG RES INC	COM	26875P101	1216	22200	SH CALL	DEFINED
EPICEPT CORP	COM	294264205	6	10014	SH	DEFINED
ERESEARCHTECHNOLOGY INC	COM	29481V108	162	30748	SH	DEFINED
EUROSEAS LTD	COM NEW	Y23592200	132	34691	SH	DEFINED
EV ENERGY PARTNERS LP	COM UNITS	26926V107	202	13963	SH	DEFINED
EV3 INC	COM	26928A200	85	12009	SH	DEFINED
EVEREST RE GROUP LTD	COM	G3223R108	442	6246	SH	DEFINED
EVERGREEN SOLAR INC	COM	30033R108	60	27949	SH	DEFINED
EXCO RESOURCES INC	COM	269279402	203	20269	SH	DEFINED
EXIDE TECHNOLOGIES	COM NEW	302051206	69	22924	SH	DEFINED
EXPEDITORS INTL WASH INC	COM	302130109	811	28707	SH	DEFINED
EXPEDITORS INTL WASH INC	COM	302130109	470	16600	SH PUT	DEFINED
EXPRESS SCRIPTS INC	COM	302182100	961	20854	SH	DEFINED
EXXON MOBIL CORP	COM	30231G102	1932	28377	SH	DEFINED
EXXON MOBIL CORP	COM	30231G102	7355	108000	SH PUT	DEFINED
EXXON MOBIL CORP	COM	30231G102	6953	102100	SH CALL	DEFINED
EZCHIP SEMICONDUCTOR LIMITED	ORD	M4146Y108	147	11823	SH	DEFINED
F5 NETWORKS INC	COM	315616102	659	31497	SH	DEFINED
FAIRPOINT COMMUNICATIONS INC	COM	305560104	19	24441	SH	DEFINED
FALCONSTOR SOFTWARE INC	COM	306137100	27	11532	SH	DEFINED
FBL FINL GROUP INC	CL A	30239F106	44	10672	SH	DEFINED
FEDERAL AGRIC MTG CORP	CL C	313148306	80	29909	SH	DEFINED
FIBERTOWER CORP	COM	31567R100	10	52604	SH	DEFINED
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	314	16119	SH	DEFINED
FIDELITY NATL INFORMATION SV	COM	31620M106	285	15671	SH	DEFINED
FIFTH THIRD BANCORP	COM	316773100	250	85986	SH	DEFINED
FINISH LINE INC	CL A	317923100	154	23354	SH	DEFINED
FIRST BANCORP P R	COM	318672102	71	16561	SH	DEFINED
FIRST HORIZON NATL CORP	COM	320517105	504	46901	SH	DEFINED
FIRST MARBLEHEAD CORP	COM	320771108	25	19214	SH	DEFINED
FIRST SOLAR INC	COM	336433107	2643	19930	SH	DEFINED
FIRST ST BANCORPORATION	COM	336453105	79	56975	SH	DEFINED
FIRSTENERGY CORP	COM	337932107	773	20019	SH	DEFINED
FIRSTMERIT CORP	COM	337915102	317	17410	SH	DEFINED
FISERV INC	COM	337738108	358	9868	SH	DEFINED
FISERV INC	COM	337738108	580	15900	SH CALL	DEFINED
FIVE STAR QUALITY CARE INC	COM	33832D106	11	10774	SH	DEFINED
FLEXTRONICS INTL LTD	ORD	Y2573F102	388	134752	SH	DEFINED

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

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION
FLIR SYS INC	COM	302445101	456	22283	SH	DEFINED
FLOTEK INDS INC DEL	COM	343389102	34	21849	SH	DEFINED
FLOW INTL CORP	COM	343468104	18	11398	SH	DEFINED
FLUOR CORP NEW	COM	343412102	692	20021	SH	DEFINED
FLUOR CORP NEW	COM	343412102	325	9400	SH PUT	DEFINED
FLUOR CORP NEW	COM	343412102	231	6700	SH CALL	DEFINED
FOOT LOCKER INC	COM	344849104	231	22070	SH	DEFINED
FORCE PROTECTION INC	COM NEW	345203202	316	66071	SH	DEFINED
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	83	10297	SH	DEFINED
FORD MTR CO DEL	COM PAR \$0.01	345370860	137	52081	SH	DEFINED
FOREST CITY ENTERPRISES INC	CL A	345550107	84	23396	SH	DEFINED
FORTRESS INTL GROUP INC	*W EXP 07/12/200	34958D110	1	105259	SH	DEFINED
FORTRESS INVESTMENT GROUP LL	CL A	34958B106	26	10328	SH	DEFINED
FOSTER WHEELER AG	COM	H27178104	1790	102486	SH	DEFINED
FOUNDATION COAL HLDGS INC	COM	35039W100	302	21034	SH	DEFINED
FRANCE TELECOM	SPONSORED ADR	35177Q105	446	19689	SH	DEFINED
FREDS INC	CL A	356108100	177	15674	SH	DEFINED
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	626	16422	SH	DEFINED
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	2626	68900	SH PUT	DEFINED
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	3540	92900	SH CALL	DEFINED
FREESEAS INC	COM	Y26496102	32	26947	SH	DEFINED
FRONTIER FINL CORP WASH	COM	35907K105	164	150614	SH	DEFINED
FRONTIER OIL CORP	COM	35914P105	129	10049	SH	DEFINED
FRONTLINE LTD	SHS	G3682E127	460	26430	SH	DEFINED
FUELCELL ENERGY INC	COM	35952H106	78	32361	SH	DEFINED
FUWEI FILMS HLDGS CO LTD	SHS	G3704F102	8	11580	SH	DEFINED
FX REAL ESTATE & ENTMT INC	COM	302709100	3	19002	SH	DEFINED
GAMESTOP CORP NEW	CL A	36467W109	206	7337	SH	DEFINED
GAMMON GOLD INC	COM	36467T106	69	10658	SH	DEFINED
GANNETT INC	COM	364730101	153	69370	SH	DEFINED
GARMIN LTD	ORD	G37260109	924	43564	SH	DEFINED
GARMIN LTD	ORD	G37260109	1765	83200	SH PUT	DEFINED
GARMIN LTD	ORD	G37260109	853	40200	SH CALL	DEFINED
GASCO ENERGY INC	COM	367220100	6	15552	SH	DEFINED
GENAERA CORP	COM NEW	36867G209	8	34508	SH	DEFINED
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	363	29448	SH	DEFINED
GENCORP INC	COM	368682100	30	14327	SH	DEFINED
GENERAL ELECTRIC CO	COM	369604103	401	39700	SH	DEFINED
GENERAL FINANCE CORP	*W EXP 04/05/201	369822119	1	12444	SH	DEFINED
GENERAL MTRS CORP	COM	370442105	129	66315	SH	DEFINED
GENERAL MTRS CORP	DEB SR CV C 33	370442717	44	17272	SH	DEFINED
GENESE & WYO INC	CL A	371559105	285	13392	SH	DEFINED
GENESIS LEASE LTD	ADR	37183T107	36	12940	SH	DEFINED
GENTEX CORP	COM	371901109	461	46304	SH	DEFINED
GEOMET INC DEL	COM	37250U201	16	28459	SH	DEFINED

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

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION
GERON CORP	COM	374163103	278	62401	SH	DEFINED
GIGAMEDIA LTD	ORD	Y2711Y104	188	34017	SH	DEFINED
GILEAD SCIENCES INC	COM	375558103	695	15000	SH PUT	DEFINED
GILEAD SCIENCES INC	COM	375558103	1844	39800	SH CALL	DEFINED
GLACIER BANCORP INC NEW	COM	37637Q105	399	25403	SH	DEFINED
GLOBAL INDS LTD	COM	379336100	140	36789	SH	DEFINED
GLOBAL SOURCES LTD	ORD	G39300101	68	17567	SH	DEFINED
GMX RES INC	COM	38011M108	562	87256	SH	DEFINED
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	694	61220	SH	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	2025	19100	SH PUT	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	1983	18700	SH CALL	DEFINED
GOOGLE INC	CL A	38259P508	954	2748	SH	DEFINED
GOOGLE INC	CL A	38259P508	3237	9300	SH PUT	DEFINED
GOOGLE INC	CL A	38259P508	1880	5400	SH CALL	DEFINED
GRAFTECH INTL LTD	COM	384313102	65	10503	SH	DEFINED
GRANITE CONSTR INC	COM	387328107	367	9787	SH	DEFINED
GRAVITY CO LTD	SPONSORED ADR	38911N107	40	64073	SH	DEFINED
GREENHILL & CO INC	COM	395259104	209	2831	SH	DEFINED
GRUBB & ELLIS CO	COM PAR \$0.01	400095204	17	27423	SH	DEFINED
GT SOLAR INTL INC	COM	3623E0209	145	21825	SH	DEFINED
GUARANTY BANCORP DEL	COM	40075T102	25	14279	SH	DEFINED
GULFPORT ENERGY CORP	COM NEW	402635304	133	57714	SH	DEFINED
HACKETT GROUP INC	COM	404609109	30	15218	SH	DEFINED
HALLIBURTON CO	COM	406216101	718	46400	SH PUT	DEFINED
HALLIBURTON CO	COM	406216101	732	47300	SH CALL	DEFINED
HANA BIOSCIENCES INC	COM	40963P105	6	43349	SH	DEFINED
HARMONIC INC	COM	413160102	183	28264	SH	DEFINED
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	186	16977	SH	DEFINED
HARRIS CORP DEL	COM	413875105	298	10300	SH	DEFINED
HARTFORD FINL SVCS GROUP INC	COM	416515104	762	97113	SH	DEFINED
HEARTLAND EXPRESS INC	COM	422347104	174	11776	SH	DEFINED
HECLA MNG CO	COM	422704106	21	10657	SH	DEFINED
HEINZ H J CO	COM	423074103	359	10863	SH	DEFINED
HELMERICH & PAYNE INC	COM	423452101	394	17287	SH	DEFINED
HEMISPHERX BIOPHARMA INC	COM	42366C103	6	10402	SH	DEFINED
HERCULES OFFSHORE INC	COM	427093109	422	261949	SH	DEFINED
HERSHEY CO	COM	427866108	2141	61600	SH PUT	DEFINED
HERSHEY CO	COM	427866108	514	14800	SH CALL	DEFINED
HESKA CORP	COM	42805E108	11	43733	SH	DEFINED
HESS CORP	COM	42809H107	1406	25942	SH	DEFINED
HESS CORP	COM	42809H107	466	8600	SH PUT	DEFINED
HESS CORP	COM	42809H107	743	13700	SH CALL	DEFINED
HEWITT ASSOCS INC	COM	42822Q100	255	8582	SH	DEFINED
HEWLETT PACKARD CO	COM	428236103	301	9389	SH	DEFINED
HEWLETT PACKARD CO	COM	428236103	3222	100500	SH PUT	DEFINED

COLUMN 1 COLUMN 2 COLUMN 3 COLUMN 4 COLUMN 5 COLUMN 6

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

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION
HEWLETT PACKARD CO	COM	428236103	1276	39800	SH	CALL	DEFINED
HIBBETT SPORTS INC	COM	428567101	319	16582	SH		DEFINED
HOKU SCIENTIFIC INC	COM	434712105	50	19641	SH		DEFINED
HOLLIS-EDEN PHARMACEUTICALS	COM	435902101	13	26309	SH		DEFINED
HOLOGIC INC	COM	436440101	668	51050	SH		DEFINED
HOLOGIC INC	COM	436440101	253	19300	SH	PUT	DEFINED
HOLOGIC INC	COM	436440101	271	20700	SH	CALL	DEFINED
HOME DEPOT INC	COM	437076102	1972	83700	SH	PUT	DEFINED
HOME DEPOT INC	COM	437076102	1925	81700	SH	CALL	DEFINED
HONDA MOTOR LTD	AMERN SHS	438128308	277	11690	SH		DEFINED
HONEYWELL INTL INC	COM	438516106	232	8336	SH		DEFINED
HORIZON FINL CORP WASH	COM	44041F105	26	16600	SH		DEFINED
HORSEHEAD HLDG CORP	COM	440694305	69	12548	SH		DEFINED
HOT TOPIC INC	COM	441339108	134	11968	SH		DEFINED
HOUSTON AMERN ENERGY CORP	COM	44183U100	23	12668	SH		DEFINED
HSW INTERNATIONAL INC	COM	40431N104	12	75136	SH		DEFINED
HUBBELL INC	CL B	443510201	221	8215	SH		DEFINED
HUDSON CITY BANCORP	COM	443683107	681	58488	SH		DEFINED
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	183	19101	SH		DEFINED
HUMAN GENOME SCIENCES INC	COM	444903108	18	21829	SH		DEFINED
HUMANA INC	COM	444859102	235	9005	SH		DEFINED
HUNTINGTON BANCSHARES INC	COM	446150104	22	13530	SH		DEFINED
HUNTSMAN CORP	COM	447011107	55	17443	SH		DEFINED
HURON CONSULTING GROUP INC	COM	447462102	279	6582	SH		DEFINED
HUTCHINSON TECHNOLOGY INC	COM	448407106	147	56455	SH		DEFINED
HYTHIAM INC	COM	44919F104	12	38351	SH		DEFINED
IAC INTERACTIVECORP	COM PAR \$.001	44919P508	226	14871	SH		DEFINED
ICO GLOBAL COMM HLDGS LTD DE	CL A	44930K108	27	76766	SH		DEFINED
IDEXX LABS INC	COM	45168D104	533	15448	SH		DEFINED
IDM PHARMA INC	COM	449394105	28	15341	SH		DEFINED
IGO INC	COM	449593102	10	18427	SH		DEFINED
IKANOS COMMUNICATIONS	COM	45173E105	51	36299	SH		DEFINED
ILLINOIS TOOL WKS INC	COM	452308109	460	14909	SH		DEFINED
ILLUMINA INC	COM	452327109	262	7050	SH		DEFINED
IMMERSION CORP	COM	452521107	116	40018	SH		DEFINED
IMMUNOMEDICS INC	COM	452907108	26	27579	SH		DEFINED
INCYTE CORP	COM	45337C102	41	17530	SH		DEFINED
INERGY L P	UNIT LTD PTNR	456615103	560	25592	SH		DEFINED
INFINERA CORPORATION	COM	45667G103	170	23055	SH		DEFINED
INFORMATICA CORP	COM	45666Q102	203	15330	SH		DEFINED
INFOSONICS CORP	COM	456784107	2	14066	SH		DEFINED
ING GROEP N V	SPONSORED ADR	456837103	112	20598	SH		DEFINED
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	183	13296	SH		DEFINED
INHIBITEX INC	COM	45719T103	4	16472	SH		DEFINED
INPLAY TECHNOLOGIES INC	COM	45773L103	3	29649	SH		DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION

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

INSIGHT ENTERPRISES INC	COM	45765U103	31	10136	SH	DEFINED
INSITUFORM TECHNOLOGIES INC	CL A	457667103	179	11430	SH	DEFINED
INTEGRA BK CORP	COM	45814P105	35	19105	SH	DEFINED
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	196	43023	SH	DEFINED
INTEGRATED SILICON SOLUTION	COM	45812P107	22	14467	SH	DEFINED
INTEL CORP	COM	458140100	947	63038	SH	DEFINED
INTEL CORP	COM	458140100	3102	206100	SH PUT	DEFINED
INTEL CORP	COM	458140100	355	23600	SH CALL	DEFINED
INTERCONTINENTALEXCHANGE INC	COM	45865V100	983	13200	SH PUT	DEFINED
INTERCONTINENTALEXCHANGE INC	COM	45865V100	2078	27900	SH CALL	DEFINED
INTERDIGITAL INC	COM	45867G101	1786	69186	SH	DEFINED
INTERNAP NETWORK SVCS CORP	COM PAR \$.001	45885A300	76	28418	SH	DEFINED
INTERNATIONAL BANCSHARES COR	COM	459044103	90	11497	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	COM	459200101	1582	16328	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	COM	459200101	940	9700	SH PUT	DEFINED
INTERNATIONAL COAL GRP INC N	COM	45928H106	25	15357	SH	DEFINED
INTERNATIONAL GAME TECHNOLOG	COM	459902102	156	16945	SH	DEFINED
INTERPUBLIC GROUP COS INC	COM	460690100	284	69031	SH	DEFINED
INTL PAPER CO	COM	460146103	1127	160015	SH	DEFINED
INVESCO LTD	SHS	G491BT108	333	24032	SH	DEFINED
ION GEOPHYSICAL CORP	COM	462044108	41	25988	SH	DEFINED
IPC HLDGS LTD	ORD	G4933P101	269	9960	SH	DEFINED
IRELAND BK	SPONSORED ADR	46267Q103	35	13145	SH	DEFINED
IRON MTN INC	COM	462846106	256	11554	SH	DEFINED
IRWIN FINL CORP	COM	464119106	40	20501	SH	DEFINED
ISHARES TR	S&P 500 INDEX	464287200	590	7416	SH	DEFINED
ISHARES TR	RUSSELL1000GRW	464287614	708	20196	SH	DEFINED
ISHARES TR	RUSSELL 1000	464287622	235	5443	SH	DEFINED
ISHARES TR	RUSL 2000 VALU	464287630	222	5622	SH	DEFINED
ISHARES TR	RUSSELL 2000	464287655	465	11095	SH	DEFINED
ISILON SYS INC	COM	46432L104	69	31706	SH	DEFINED
ISLE OF CAPRI CASINOS INC	COM	464592104	87	16558	SH	DEFINED
ITRON INC	COM	465741106	210	4437	SH	DEFINED
ITT CORP NEW	COM	450911102	228	5923	SH	DEFINED
JA SOLAR HOLDINGS CO LTD	SPON ADR	466090107	76	22465	SH	DEFINED
JABIL CIRCUIT INC	COM	466313103	333	59823	SH	DEFINED
JACO ELECTRS INC	COM	469783104	20	41099	SH	DEFINED
JAMBA INC	*W EXP 06/28/200	47023A119	0	30002	SH	DEFINED
JAMES RIVER COAL CO	COM NEW	470355207	957	77515	SH	DEFINED
JDA SOFTWARE GROUP INC	COM	46612K108	160	13867	SH	DEFINED
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	448	137776	SH	DEFINED
JETBLUE AIRWAYS CORP	COM	477143101	407	111864	SH	DEFINED
JOHNSON & JOHNSON	COM	478160104	400	7606	SH	DEFINED
JOY GLOBAL INC	COM	481165108	1622	76324	SH	DEFINED
JPMORGAN CHASE & CO	COM	46625H100	355	13362	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
JPMORGAN CHASE & CO	COM	46625H100	1369	51500	SH PUT	DEFINED
JPMORGAN CHASE & CO	COM	46625H100	1191	44800	SH CALL	DEFINED
JUNIPER NETWORKS INC	COM	48203R104	2313	153678	SH	DEFINED

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

JUNIPER NETWORKS INC	COM	48203R104	1221	81100	SH PUT	DEFINED
JUNIPER NETWORKS INC	COM	48203R104	971	64500	SH CALL	DEFINED
K V PHARMACEUTICAL CO	CL A	482740206	18	11206	SH	DEFINED
KANSAS CITY SOUTHERN	COM NEW	485170302	499	39223	SH	DEFINED
KBR INC	COM	48242W106	266	19263	SH	DEFINED
KELLOGG CO	COM	487836108	965	26339	SH	DEFINED
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1714	36679	SH	DEFINED
KING PHARMACEUTICALS INC	COM	495582108	147	20858	SH	DEFINED
KLA-TENCOR CORP	COM	482480100	1835	91827	SH	DEFINED
KLA-TENCOR CORP	COM	482480100	1234	61700	SH PUT	DEFINED
KLA-TENCOR CORP	COM	482480100	226	11300	SH CALL	DEFINED
KOHL'S CORP	COM	500255104	2366	55900	SH PUT	DEFINED
KOHL'S CORP	COM	500255104	512	12100	SH CALL	DEFINED
KONGZHONG CORP	SPONSORED ADR	50047P104	67	13278	SH	DEFINED
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	132	14449	SH	DEFINED
KRAFT FOODS INC	CL A	50075N104	1959	87868	SH	DEFINED
KRAFT FOODS INC	CL A	50075N104	1618	72600	SH CALL	DEFINED
KRATOS DEFENSE & SECURITY SO	COM	50077B108	22	28368	SH	DEFINED
KRISPY KREME DOUGHNUTS INC	COM	501014104	35	22124	SH	DEFINED
KULICKE & SOFFA INDS INC	COM	501242101	83	31826	SH	DEFINED
LA JOLLA PHARMACEUTICAL CO	COM NEW	503459307	5	25277	SH	DEFINED
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	211	3600	SH CALL	DEFINED
LABRANCHE & CO INC	COM	505447102	52	13807	SH	DEFINED
LAM RESEARCH CORP	COM	512807108	1384	60796	SH	DEFINED
LANCASTER COLONY CORP	COM	513847103	550	13283	SH	DEFINED
LAS VEGAS SANDS CORP	COM	517834107	360	119668	SH	DEFINED
LATTICE SEMICONDUCTOR CORP	COM	518415104	18	13202	SH	DEFINED
LAWSON SOFTWARE INC NEW	COM	52078P102	61	14452	SH	DEFINED
LCA-VISION INC	COM PAR \$.001	501803308	45	15951	SH	DEFINED
LEAP WIRELESS INTL INC	COM NEW	521863308	304	8723	SH	DEFINED
LEAPFROG ENTERPRISES INC	CL A	52186N106	27	19626	SH	DEFINED
LEGACY RESERVES LP	UNIT LP INT	524707304	155	17002	SH	DEFINED
LENNAR CORP	CL A	526057104	447	59572	SH	DEFINED
LEXMARK INTL NEW	CL A	529771107	169	10009	SH	DEFINED
LIBERTY ALL STAR EQUITY FD	SH BEN INT	530158104	40	13653	SH	DEFINED
LIBERTY MEDIA CORP NEW	INT COM SER A	53071M104	41	14297	SH	DEFINED
LIFE PARTNERS HOLDINGS INC	COM	53215T106	234	13768	SH	DEFINED
LIFEPOINT HOSPITALS INC	COM	53219L109	216	10341	SH	DEFINED
LIGAND PHARMACEUTICALS INC	CL B	53220K207	46	15580	SH	DEFINED
LIHIR GOLD LTD	SPONSORED ADR	532349107	2864	126157	SH	DEFINED
LINCOLN NATL CORP IND	COM	534187109	118	17672	SH	DEFINED
LINEAR TECHNOLOGY CORP	COM	535678106	1441	62740	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR PRN	SH/ PUT/ CALL	INVESTMENT DISCRETION
LINEAR TECHNOLOGY CORP	COM	535678106	802	34900	SH PUT	DEFINED
LINEAR TECHNOLOGY CORP	COM	535678106	432	18800	SH CALL	DEFINED
LINN ENERGY LLC	UNIT LTD LIAB	536020100	203	13667	SH	DEFINED
LIONBRIDGE TECHNOLOGIES INC	COM	536252109	28	28608	SH	DEFINED
LIONS GATE ENTMTNT CORP	COM NEW	535919203	72	14256	SH	DEFINED
LITHIA MTRS INC	CL A	536797103	23	10338	SH	DEFINED
LKQ CORP	COM	501889208	219	15343	SH	DEFINED

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

LOCAL COM CORP	COM	53954R105	25	11255	SH	DEFINED
LOCKHEED MARTIN CORP	COM	539830109	1442	20888	SH	DEFINED
LORILLARD INC	COM	544147101	300	4862	SH	DEFINED
LORILLARD INC	COM	544147101	864	14000	SH PUT	DEFINED
LORILLARD INC	COM	544147101	617	10000	SH CALL	DEFINED
LOWES COS INC	COM	548661107	506	27700	SH CALL	DEFINED
MACROVISION SOLUTIONS CORP	COM	55611C108	202	11342	SH	DEFINED
MAGMA DESIGN AUTOMATION	COM	559181102	37	49024	SH	DEFINED
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	559778402	49	18043	SH	DEFINED
MANITOWOC INC	COM	563571108	345	105384	SH	DEFINED
MANTECH INTL CORP	CL A	564563104	460	10990	SH	DEFINED
MANULIFE FINL CORP	COM	56501R106	410	36594	SH	DEFINED
MARATHON OIL CORP	COM	565849106	849	32300	SH PUT	DEFINED
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	299	8120	SH	DEFINED
MARTEK BIOSCIENCES CORP	COM	572901106	428	23433	SH	DEFINED
MASCO CORP	COM	574599106	225	32219	SH	DEFINED
MASSEY ENERGY CORP	COM	576206106	118	11643	SH	DEFINED
MASTERCARD INC	CL A	57636Q104	2646	15800	SH PUT	DEFINED
MASTERCARD INC	CL A	57636Q104	3383	20200	SH CALL	DEFINED
MATTEL INC	COM	577081102	256	22240	SH	DEFINED
MATTHEWS INTL CORP	CL A	577128101	269	9337	SH	DEFINED
MATTSON TECHNOLOGY INC	COM	577223100	14	16583	SH	DEFINED
MAXYGEN INC	COM	577776107	107	15708	SH	DEFINED
MCCLATCHY CO	CL A	579489105	23	45940	SH	DEFINED
MCDONALDS CORP	COM	580135101	385	7063	SH	DEFINED
MCDONALDS CORP	COM	580135101	4093	75000	SH PUT	DEFINED
MCDONALDS CORP	COM	580135101	1233	22600	SH CALL	DEFINED
MCKESSON CORP	COM	58155Q103	876	24999	SH	DEFINED
MCMORAN EXPLORATION CO	COM	582411104	156	33223	SH	DEFINED
MEADE INSTRUMENTS CORP	COM	583062104	4	30948	SH	DEFINED
MEADOWBROOK INS GROUP INC	COM	58319P108	64	10541	SH	DEFINED
MEDAREX INC	COM	583916101	67	13044	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	757	18320	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	984	23800	SH PUT	DEFINED
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	207	5000	SH CALL	DEFINED
MEDIALINK WORLDWIDE INC	COM	58445P105	5	52048	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	253	20466	SH	DEFINED
MEDIFAST INC	COM	58470H101	82	19696	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION
MEDIS TECHNOLOGIES LTD	COM	58500P107	4	10411	SH	DEFINED
MELCO CROWN ENTMT LTD	ADR	585464100	123	37652	SH	DEFINED
MELLANOX TECHNOLOGIES LTD	SHS	M51363113	109	13091	SH	DEFINED
MEMC ELECTR MATLS INC	COM	552715104	165	10032	SH	DEFINED
MERCK & CO INC	COM	589331107	241	9000	SH PUT	DEFINED
MERCK & CO INC	COM	589331107	2902	108500	SH CALL	DEFINED
MERUELO MADDUX PROPERTIES IN	COM	590473104	3	25695	SH	DEFINED
MESA AIR GROUP INC	COM	590479101	4	32496	SH	DEFINED
MGM MIRAGE	COM	552953101	694	297896	SH	DEFINED
MICREL INC	COM	594793101	97	13877	SH	DEFINED
MICRON TECHNOLOGY INC	COM	595112103	59	14470	SH	DEFINED



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

MICROS SYS INC	COM	594901100	202	10783	SH	DEFINED
MICROSEMI CORP	COM	595137100	153	13284	SH	DEFINED
MICROSOFT CORP	COM	594918104	1074	58616	SH	DEFINED
MICROSOFT CORP	COM	594918104	2695	146700	SH CALL	DEFINED
MIDCAP SPDR TR	UNIT SER 1	595635103	486	5484	SH	DEFINED
MIDWEST BANC HOLDINGS INC	COM	598251106	14	13993	SH	DEFINED
MILLENNIUM INDIA ACQS COM IN	*W EXP 07/19/201	60039Q119	0	20574	SH	DEFINED
MILLER HERMAN INC	COM	600544100	205	19195	SH	DEFINED
MIZUHO FINL GROUP INC	SPONSORED ADR	60687Y109	76	19372	SH	DEFINED
MKS INSTRUMENT INC	COM	55306N104	149	10195	SH	DEFINED
MOLEX INC	COM	608554101	143	10426	SH	DEFINED
MOLSON COORS BREWING CO	CL B	60871R209	811	23647	SH	DEFINED
MOLSON COORS BREWING CO	CL B	60871R209	771	22500	SH PUT	DEFINED
MOLSON COORS BREWING CO	CL B	60871R209	641	18700	SH CALL	DEFINED
MONEYGRAM INTL INC	COM	60935Y109	32	26908	SH	DEFINED
MONSANTO CO NEW	COM	61166W101	233	2806	SH	DEFINED
MONSANTO CO NEW	COM	61166W101	3382	40700	SH PUT	DEFINED
MONSANTO CO NEW	COM	61166W101	2186	26300	SH CALL	DEFINED
MONSTER WORLDWIDE INC	COM	611742107	261	32079	SH	DEFINED
MORGAN STANLEY	COM NEW	617446448	1451	63725	SH	DEFINED
MORGAN STANLEY	COM NEW	617446448	346	15200	SH CALL	DEFINED
MOSAIC CO	COM	61945A107	262	6251	SH	DEFINED
MRV COMMUNICATIONS INC	COM	553477100	13	42429	SH	DEFINED
MURPHY OIL CORP	COM	626717102	849	18960	SH	DEFINED
MURPHY OIL CORP	COM	626717102	287	6400	SH PUT	DEFINED
MURPHY OIL CORP	COM	626717102	537	12000	SH CALL	DEFINED
MYLAN INC	COM	628530107	677	50599	SH	DEFINED
MYRIAD GENETICS INC	COM	62855J104	590	13010	SH	DEFINED
NARA BANCORP INC	COM	63080P105	42	14139	SH	DEFINED
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	32	10471	SH	DEFINED
NATIONAL FINL PARTNERS CORP	COM	63607P208	108	33718	SH	DEFINED
NATIONAL OILWELL VARCO INC	COM	637071101	1188	41379	SH	DEFINED
NATIONAL OILWELL VARCO INC	COM	637071101	207	7200	SH PUT	DEFINED
NAVIOS MARITIME HOLDINGS INC	COM	Y62196103	46	20153	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION
NAVISITE INC	COM NEW	63935M208	19	48285	SH	DEFINED
NCI BUILDING SYS INC	COM	628852105	358	161191	SH	DEFINED
NCR CORP NEW	COM	62886E108	239	30064	SH	DEFINED
NEENAH PAPER INC	COM	640079109	42	11439	SH	DEFINED
NEPTUNE TECHNOLOGIES BIORESO	COM	64077P108	9	11800	SH	DEFINED
NETAPP INC	COM	64110D104	1943	131577	SH	DEFINED
NETAPP INC	COM	64110D104	812	54700	SH PUT	DEFINED
NETSCOUT SYS INC	COM	64115T104	247	34492	SH	DEFINED
NETWORK ENGINES INC	COM	64121A107	16	30435	SH	DEFINED
NEUROGEN CORP	COM	64124E106	11	50436	SH	DEFINED
NEWELL RUBBERMAID INC	COM	651229106	228	35722	SH	DEFINED
NEWMONT MINING CORP	COM	651639106	343	7652	SH	DEFINED
NEWMONT MINING CORP	COM	651639106	2686	60000	SH PUT	DEFINED
NEWMONT MINING CORP	COM	651639106	1034	23100	SH CALL	DEFINED
NEWS CORP	CL A	65248E104	313	47306	SH	DEFINED

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

NEWS CORP	CL B	65248E203	269	35053	SH	DEFINED
NEXMED INC	COM	652903105	8	62922	SH	DEFINED
NGAS RESOURCES INC	COM	62912T103	62	51225	SH	DEFINED
NII HLDGS INC	CL B NEW	62913F201	331	22058	SH	DEFINED
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	832	43737	SH	DEFINED
NISOURCE INC	COM	65473P105	279	28469	SH	DEFINED
NISSAN MOTORS	SPONSORED ADR	654744408	124	17171	SH	DEFINED
NN INC	COM	629337106	25	20373	SH	DEFINED
NORFOLK SOUTHERN CORP	COM	655844108	420	12431	SH	DEFINED
NORTH AMERN PALLADIUM LTD	COM	656912102	14	10185	SH	DEFINED
NORTHFIELD LABS INC	COM	666135108	18	41780	SH	DEFINED
NOVADEL PHARMA INC	COM	66986X106	7	27155	SH	DEFINED
NOVATEL WIRELESS INC	COM NEW	66987M604	227	40339	SH	DEFINED
NOVAVAX INC	COM	670002104	15	14996	SH	DEFINED
NOVELL INC	COM	670006105	178	41770	SH	DEFINED
NOVELLUS SYS INC	COM	670008101	371	22348	SH	DEFINED
NPS PHARMACEUTICALS INC	COM	62936P103	116	27775	SH	DEFINED
NU HORIZONS ELECTRS CORP	COM	669908105	27	12426	SH	DEFINED
NUANCE COMMUNICATIONS INC	COM	67020Y100	284	26189	SH	DEFINED
NUCOR CORP	COM	670346105	389	10200	SH PUT	DEFINED
NUTRITION 21 INC	COM	67069V108	4	26890	SH	DEFINED
NVE CORP	COM NEW	629445206	412	14317	SH	DEFINED
NVIDIA CORP	COM	67066G104	224	22755	SH	DEFINED
NYSE EURONEXT	COM	629491101	289	16134	SH	DEFINED
NYSE EURONEXT	COM	629491101	2071	115700	SH PUT	DEFINED
NYSE EURONEXT	COM	629491101	3120	174300	SH CALL	DEFINED
O CHARLEYS INC	COM	670823103	39	13146	SH	DEFINED
OBAGI MEDICAL PRODUCTS INC	COM	67423R108	57	10673	SH	DEFINED
OCCIDENTAL PETE CORP DEL	COM	674599105	538	9667	SH	DEFINED
OCCIDENTAL PETE CORP DEL	COM	674599105	267	4800	SH CALL	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION
OCEANFREIGHT INC	SHS	Y64202107	89	69713	SH	DEFINED
ODYSSEY HEALTHCARE INC	COM	67611V101	130	13462	SH	DEFINED
ODYSSEY MARINE EXPLORATION I	COM	676118102	84	24882	SH	DEFINED
OFFICE DEPOT INC	COM	676220106	213	162260	SH	DEFINED
OFFICEMAX INC DEL	COM	67622P101	32	10117	SH	DEFINED
OILSANDS QUEST INC	COM	678046103	25	34448	SH	DEFINED
OMNICELL INC	COM	68213N109	84	10773	SH	DEFINED
OMNITURE INC	COM	68212S109	277	20971	SH	DEFINED
OMNIVISION TECHNOLOGIES INC	COM	682128103	113	16908	SH	DEFINED
ONYX PHARMACEUTICALS INC	COM	683399109	530	18585	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	74	11273	SH	DEFINED
OPENTV CORP	CL A	G67543101	34	22971	SH	DEFINED
OPENWAVE SYS INC	COM NEW	683718308	25	26998	SH	DEFINED
OPEXA THERAPEUTICS INC	*W EXP 02/19/201	68372T111	1	19204	SH	DEFINED
OPNEXT INC	COM	68375V105	18	10557	SH	DEFINED
ORACLE CORP	COM	68389X105	1215	67251	SH	DEFINED
ORACLE CORP	COM	68389X105	1044	57800	SH PUT	DEFINED
ORACLE CORP	COM	68389X105	1863	103100	SH CALL	DEFINED
ORTHOLOGIC CORP	COM	68750J107	11	21049	SH	DEFINED

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

OSCIENT PHARMACEUTICALS CORP	COM NEW	68812R303	7	57543	SH	DEFINED
OSHKOSH CORP	COM	688239201	176	26159	SH	DEFINED
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	630	27782	SH	DEFINED
OWENS & MINOR INC NEW	COM	690732102	305	9212	SH	DEFINED
P F CHANGS CHINA BISTRO INC	COM	69333Y108	404	17680	SH	DEFINED
PACIFIC RIM MNG CORP	COM NEW	694915208	3	15370	SH	DEFINED
PALM HARBOR HOMES	COM	696639103	30	13502	SH	DEFINED
PAN AMERICAN SILVER CORP	COM	697900108	1096	62853	SH	DEFINED
PARAMETRIC TECHNOLOGY CORP	COM NEW	699173209	217	21733	SH	DEFINED
PARLUX FRAGRANCES INC	COM	701645103	9	10511	SH	DEFINED
PARTICLE DRILLING TECHNOLOGI	COM	70212G101	2	10917	SH	DEFINED
PARTNERRE LTD	COM	G6852T105	548	8824	SH	DEFINED
PATTERSON UTI ENERGY INC	COM	703481101	587	65519	SH	DEFINED
PAYCHEX INC	COM	704326107	298	11622	SH	DEFINED
PDL BIOPHARMA INC	COM	69329Y104	106	14987	SH	DEFINED
PEABODY ENERGY CORP	COM	704549104	811	32369	SH	DEFINED
PEABODY ENERGY CORP	COM	704549104	1199	47900	SH PUT	DEFINED
PENFORD CORP	COM	707051108	39	10812	SH	DEFINED
PEOPLES UNITED FINANCIAL INC	COM	712704105	346	19276	SH	DEFINED
PEPSICO INC	COM	713448108	457	8868	SH	DEFINED
PET DRX CORPORATION	UNIT 03/17/2010	715813200	3	11148	SH	DEFINED
PETMED EXPRESS INC	COM	716382106	409	24803	SH	DEFINED
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	769	25242	SH	DEFINED
PETROLEUM DEV CORP	COM	716578109	371	31430	SH	DEFINED
PFIZER INC	COM	717081103	143	10492	SH	DEFINED
PFIZER INC	COM	717081103	388	28500	SH PUT	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
PFSWEB INC	COM NEW	717098206	13	13089	SH	DEFINED
PG&E CORP	COM	69331C108	1303	34102	SH	DEFINED
PHOENIX TECHNOLOGY LTD	COM	719153108	26	16549	SH	DEFINED
PIMCO HIGH INCOME FD	COM SHS	722014107	64	11404	SH	DEFINED
PINNACLE AIRL CORP	COM	723443107	38	27667	SH	DEFINED
PINNACLE FINL PARTNERS INC	COM	72346Q104	237	9990	SH	DEFINED
PIONEER NAT RES CO	COM	723787107	262	15913	SH	DEFINED
PIXELWORKS INC	COM NEW	72581M305	10	16624	SH	DEFINED
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	406	11047	SH	DEFINED
PLUG POWER INC	COM	72919P103	17	20063	SH	DEFINED
PLURISTEM THERAPEUTICS INC	COM	72940R102	18	14349	SH	DEFINED
PMC-SIERRA INC	COM	69344F106	456	71689	SH	DEFINED
PNM RES INC	COM	69349H107	84	10110	SH	DEFINED
POPULAR INC	COM	733174106	108	50212	SH	DEFINED
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	20154	664483	SH	DEFINED
POWERWAVE TECHNOLOGIES INC	COM	739363109	11	18329	SH	DEFINED
PREMIER EXIBITIONS INC	COM	74051E102	9	11799	SH	DEFINED
PRICELINE COM INC	COM NEW	741503403	579	7355	SH	DEFINED
PROCERA NETWORKS INC	COM	74269U104	10	15893	SH	DEFINED
PROCTER & GAMBLE CO	COM	742718109	664	14101	SH	DEFINED
PROCTER & GAMBLE CO	COM	742718109	2755	58500	SH PUT	DEFINED
PROCTER & GAMBLE CO	COM	742718109	1375	29200	SH CALL	DEFINED
PROGRESSIVE CORP OHIO	COM	743315103	374	27859	SH	DEFINED

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

PROSHARES TR	PSHS ULT S&P 500	74347R107	496	25127	SH	DEFINED
PROSHARES TR	PSHS ULTRA DOW30	74347R305	547	23445	SH	DEFINED
PROSHARES TR	PSHS REAL ESTAT	74347R552	671	12730	SH	DEFINED
PROSHARES TR	PSHS ULTSHT FINL	74347R628	983	10033	SH	DEFINED
PROSHARES TR	PSHS ULTRA R/EST	74347R677	52	21065	SH	DEFINED
PROSHARES TR	PSHS ULSHT SP500	74347R883	261	3301	SH	DEFINED
PROSHARES TR II	ULT DJ AIG CRU	74347W502	111	13169	SH	DEFINED
PROXIM WIRELESS CORP	COM	744285107	2	11124	SH	DEFINED
PRUDENTIAL PLC	ADR	74435K204	147	14868	SH	DEFINED
PUBLIC STORAGE	COM	74460D109	403	7300	SH PUT	DEFINED
PUBLIC STORAGE	COM	74460D109	359	6500	SH CALL	DEFINED
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	264	8964	SH	DEFINED
QIAGEN N V	ORD	N72482107	841	52765	SH	DEFINED
QIAO XING UNIVERSAL TELEPHON	ORD	G7303A109	19	15822	SH	DEFINED
QLOGIC CORP	COM	747277101	1066	95873	SH	DEFINED
QLT INC	COM	746927102	83	46626	SH	DEFINED
QUALCOMM INC	COM	747525103	1053	27146	SH	DEFINED
QUALCOMM INC	COM	747525103	4844	124500	SH PUT	DEFINED
QUALCOMM INC	COM	747525103	7572	194600	SH CALL	DEFINED
QUALITY SYS INC	COM	747582104	1058	23446	SH	DEFINED
QUANTA SVCS INC	COM	74762E102	345	16083	SH	DEFINED
QUEST CAP CORP NEW	COM	74835U109	12	20410	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
QUEST DIAGNOSTICS INC	COM	74834L100	1757	37000	SH PUT	DEFINED
QUEST SOFTWARE INC	COM	74834T103	143	11269	SH	DEFINED
QUESTCOR PHARMACEUTICALS INC	COM	74835Y101	88	17934	SH	DEFINED
QWEST COMMUNICATIONS INTL IN	COM	749121109	229	66905	SH	DEFINED
RACKABLE SYS INC	COM	750077109	54	13232	SH	DEFINED
RADIAN GROUP INC	COM	750236101	159	87608	SH	DEFINED
RADIOSHACK CORP	COM	750438103	267	31123	SH	DEFINED
RADNET INC	COM	750491102	35	28752	SH	DEFINED
RAINMAKER SYSTEMS	COM NEW	750875304	7	11730	SH	DEFINED
RAM ENERGY RESOURCES INC	COM	75130P109	23	32419	SH	DEFINED
RAMBUS INC DEL	COM	750917106	1020	108071	SH	DEFINED
RAMTRON INTL CORP	COM NEW	751907304	15	15362	SH	DEFINED
RANGE RES CORP	COM	75281A109	700	17007	SH	DEFINED
RANGE RES CORP	COM	75281A109	831	20200	SH PUT	DEFINED
RED HAT INC	COM	756577102	520	29127	SH	DEFINED
REGENERON PHARMACEUTICALS	COM	75886F107	271	19580	SH	DEFINED
REGIONS FINANCIAL CORP NEW	COM	7591EP100	204	47837	SH	DEFINED
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	286	5777	SH	DEFINED
RENTECH INC	COM	760112102	7	12755	SH	DEFINED
RESEARCH IN MOTION LTD	COM	760975102	618	14378	SH	DEFINED
RESEARCH IN MOTION LTD	COM	760975102	513	11900	SH PUT	DEFINED
RESEARCH IN MOTION LTD	COM	760975102	594	13800	SH CALL	DEFINED
RF MICRODEVICES INC	COM	749941100	36	27471	SH	DEFINED
RF MONOLITHICS INC	COM	74955F106	7	19846	SH	DEFINED
ROBERT HALF INTL INC	COM	770323103	194	10906	SH	DEFINED
ROCKWELL COLLINS INC	COM	774341101	562	17209	SH	DEFINED
ROPER INDS INC NEW	COM	776696106	483	11369	SH	DEFINED

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

ROSS STORES INC	COM	778296103	821	22923	SH	DEFINED
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	385	48077	SH	DEFINED
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	243	5483	SH	DEFINED
ROYAL GOLD INC	COM	780287108	418	8944	SH	DEFINED
RUBICON MINERALS CORP	COM	780911103	27	17714	SH	DEFINED
RUDOLPH TECHNOLOGIES INC	COM	781270103	36	11816	SH	DEFINED
RUTHS HOSPITALITY GROUP INC	COM	783332109	50	40966	SH	DEFINED
RYDER SYS INC	COM	783549108	250	8826	SH	DEFINED
S & T BANCORP INC	COM	783859101	224	10619	SH	DEFINED
SAFEWAY INC	COM NEW	786514208	383	18947	SH	DEFINED
SAIC INC	COM	78390X101	433	23172	SH	DEFINED
SAKS INC	COM	79377W108	71	38107	SH	DEFINED
SANDISK CORP	COM	80004C101	204	16158	SH	DEFINED
SANGAMO BIOSCIENCES INC	COM	800677106	46	10842	SH	DEFINED
SANTA MONICA MEDIA CORP	*W EXP 03/27/201	802501114	0	11332	SH	DEFINED
SAPIENT CORP	COM	803062108	84	18692	SH	DEFINED
SARA LEE CORP	COM	803111103	197	24323	SH	DEFINED
SATYAM COMPUTER SERVICES LTD	ADR	804098101	68	43360	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	PUT/ CALL	INVESTMENT DISCRETION
SAUER-DANFOSS INC	COM	804137107	47	19235	SH	DEFINED
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	226	45783	SH	DEFINED
SCHERING PLOUGH CORP	PFD CONV MAN07	806605705	716	3402	SH	DEFINED
SCHERING PLOUGH CORP	COM	806605101	860	36500	SH CALL	DEFINED
SCHLUMBERGER LTD	COM	806857108	613	15100	SH PUT	DEFINED
SCHLUMBERGER LTD	COM	806857108	1068	26300	SH CALL	DEFINED
SCHNITZER STL INDS	CL A	806882106	250	7984	SH	DEFINED
SCHOLASTIC CORP	COM	807066105	162	10781	SH	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	211	13601	SH	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	1028	66300	SH PUT	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	609	39300	SH CALL	DEFINED
SCIENTIFIC GAMES CORP	CL A	80874P109	470	38845	SH	DEFINED
SEACOAST BKG CORP FLA	COM	811707306	70	22986	SH	DEFINED
SEANERGY MARITIME HLDGS CORP	*W EXP 09/24/201	Y73760111	1	12720	SH	DEFINED
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	348	8188	SH	DEFINED
SEPRACOR INC	COM	817315104	273	18715	SH	DEFINED
SEQUENOM INC	COM NEW	817337405	2180	153295	SH	DEFINED
SHENGDA TECH INC	COM	823213103	94	30575	SH	DEFINED
SHERWIN WILLIAMS CO	COM	824348106	494	9500	SH PUT	DEFINED
SHERWIN WILLIAMS CO	COM	824348106	863	16600	SH CALL	DEFINED
SHUFFLE MASTER INC	COM	825549108	57	19980	SH	DEFINED
SIGA TECHNOLOGIES INC	COM	826917106	79	15638	SH	DEFINED
SIGMA ALDRICH CORP	COM	826552101	289	7669	SH	DEFINED
SIGNATURE BK NEW YORK N Y	COM	82669G104	283	10028	SH	DEFINED
SILICON LABORATORIES INC	COM	826919102	225	8536	SH	DEFINED
SILICON STORAGE TECHNOLOGY I	COM	827057100	59	35979	SH	DEFINED
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	146	25138	SH	DEFINED
SILVER STD RES INC	COM	82823L106	1175	72868	SH	DEFINED
SINA CORP	ORD	G81477104	1293	55748	SH	DEFINED
SINOVAC BIOTECH LTD	SHS	P8696W104	39	26585	SH	DEFINED
SIRIUS XM RADIO INC	COM	82967N108	14	42097	SH	DEFINED

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

SKYWEST INC	COM	830879102	141	11377	SH	DEFINED
SMART MODULAR TECHNOLOGIES I	ORD SHS	G82245104	43	30368	SH	DEFINED
SMITH & WESSON HLDG CORP	COM	831756101	68	11376	SH	DEFINED
SMITH MICRO SOFTWARE INC	COM	832154108	201	38443	SH	DEFINED
SOHU COM INC	COM	83408W103	779	18850	SH	DEFINED
SOLARFUN POWER HOLDINGS CO L	SPONSORED ADR	83415U108	533	127266	SH	DEFINED
SONIC AUTOMOTIVE INC	CL A	83545G102	23	14250	SH	DEFINED
SONICWALL INC	COM	835470105	108	24137	SH	DEFINED
SONUS NETWORKS INC	COM	835916107	182	116149	SH	DEFINED
SOURCE INTERLINK COS INC	COM NEW	836151209	8	39560	SH	DEFINED
SOUTHWESTERN ENERGY CO	COM	845467109	1246	41976	SH	DEFINED
SOUTHWESTERN ENERGY CO	COM	845467109	365	12300	SH PUT	DEFINED
SOUTHWESTERN ENERGY CO	COM	845467109	843	28400	SH CALL	DEFINED
SPANISH BROADCASTING SYS INC	CL A	846425882	1	10138	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PUT/ INVESTMENT PRN AMT PRN CALL DISCRETION		
SPANSION INC	COM CL A	84649R101	36	316008	SH	DEFINED
SPARTECH CORP	COM NEW	847220209	64	25928	SH	DEFINED
SPDR TR	UNIT SER 1	78462F103	1306	16444	SH	DEFINED
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	26	14993	SH	DEFINED
SPHERION CORP	COM	848420105	56	27055	SH	DEFINED
SPORT-HALEY INC	COM	848925103	5	17154	SH	DEFINED
SPREADTRUM COMMUNICATIONS IN	ADR	849415203	17	11546	SH	DEFINED
SPRINT NEXTEL CORP	COM SER 1	852061100	270	75747	SH	DEFINED
SPX CORP	COM	784635104	213	4536	SH	DEFINED
ST JUDE MED INC	COM	790849103	213	5869	SH	DEFINED
STANDARD PAC CORP NEW	COM	85375C101	30	34382	SH	DEFINED
STAPLES INC	COM	855030102	589	32540	SH	DEFINED
STAR BULK CARRIERS CORP	COM	Y8162K105	103	45623	SH	DEFINED
STARBUCKS CORP	COM	855244109	960	86550	SH	DEFINED
STATOILHYDRO ASA	SPONSORED ADR	85771P102	340	19502	SH	DEFINED
STEAK N SHAKE CO	COM	857873103	112	14846	SH	DEFINED
STEMCELLS INC	COM	85857R105	82	48466	SH	DEFINED
STEREOTAXIS INC	COM	85916J102	52	13107	SH	DEFINED
STERLING BANCSHARES INC	COM	858907108	113	17416	SH	DEFINED
STOCKERYALE INC	COM NEW	86126T203	2	15386	SH	DEFINED
STONE ENERGY CORP	COM	861642106	33	10045	SH	DEFINED
STONERIDGE INC	COM	86183P102	35	16574	SH	DEFINED
STURM RUGER & CO INC	COM	864159108	155	12554	SH	DEFINED
SUMMER INFANT INC	*W EXP 04/20/200	865646111	0	22969	SH	DEFINED
SUMTOTAL SYS INC	COM	866615107	22	13157	SH	DEFINED
SUN AMERICAN BANCORP	*W EXP 05/13/200	86664A111	2	78833	SH	DEFINED
SUN BANCORP INC	COM	86663B102	72	13808	SH	DEFINED
SUN MICROSYSTEMS INC	COM NEW	866810203	789	107378	SH	DEFINED
SUNESIS PHARMACEUTICALS INC	COM	867328502	3	13200	SH	DEFINED
SUNOCO INC	COM	86764P109	218	8224	SH	DEFINED
SUNPOWER CORP	COM CL A	867652109	1735	73184	SH	DEFINED
SUNPOWER CORP	COM CL B	867652307	336	16980	SH	DEFINED
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	148	12638	SH	DEFINED
SUNTRUST BKS INC	COM	867914103	378	32173	SH	DEFINED
SUPERGEN INC	COM	868059106	29	16043	SH	DEFINED

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

SUPERVALU INC	COM	868536103	367	25675	SH	DEFINED
SUSQUEHANNA BANCSHARES INC P	COM	869099101	371	39754	SH	DEFINED
SUTOR TECH GROUP LTD	COM	869362103	16	11686	SH	DEFINED
SWS GROUP INC	COM	78503N107	169	10859	SH	DEFINED
SYBASE INC	COM	871130100	441	14574	SH	DEFINED
SYMYX TECHNOLOGIES	COM	87155S108	49	11070	SH	DEFINED
SYNGENTA AG	SPONSORED ADR	87160A100	508	12656	SH	DEFINED
SYNIVERSE HLDGS INC	COM	87163F106	166	10510	SH	DEFINED
SYNOPSIS INC	COM	871607107	489	23667	SH	DEFINED
SYNTROLEUM CORP	COM	871630109	28	20003	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
SYSCO CORP	COM	871829107	241	10573	SH	DEFINED
TARGETED GENETICS CORP	COM NEW	87612M306	4	10083	SH	DEFINED
TATA MTRS LTD	SPONSORED ADR	876568502	129	26266	SH	DEFINED
TBS INTERNATIONAL LIMITED	COM CL A	G86975151	357	48667	SH	DEFINED
TCF FINL CORP	COM	872275102	370	31434	SH	DEFINED
TD AMERITRADE HLDG CORP	COM	87236Y108	374	27106	SH	DEFINED
TECH DATA CORP	COM	878237106	223	10238	SH	DEFINED
TECHNITROL INC	COM	878555101	64	37247	SH	DEFINED
TECK COMINCO LTD	CL B	878742204	62	11097	SH	DEFINED
TECUMSEH PRODS CO	CL A	878895200	63	13898	SH	DEFINED
TELECOMMUNICATION SYS INC	CL A	87929J103	667	72604	SH	DEFINED
TELEFONICA S A	SPONSORED ADR	879382208	596	9998	SH	DEFINED
TELLABS INC	COM	879664100	166	36287	SH	DEFINED
TEMECULA VY BANCORP INC CA	COM	87972L104	5	12110	SH	DEFINED
TENGASCO INC	COM NEW	88033R205	6	11549	SH	DEFINED
TENNECO INC	COM	880349105	122	74628	SH	DEFINED
TERRA NITROGEN CO L P	COM UNIT	881005201	550	3846	SH	DEFINED
TESCO CORP	COM	88157K101	119	15386	SH	DEFINED
TETON ENERGY CORP	COM	881628101	8	19464	SH	DEFINED
TETRA TECH INC NEW	COM	88162G103	437	21480	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	626	13897	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	405	9000	SH PUT	DEFINED
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	2077	46100	SH CALL	DEFINED
TEXTRON INC	COM	883203101	713	124216	SH	DEFINED
TFS FINL CORP	COM	87240R107	309	25465	SH	DEFINED
THESTREET COM	COM	88368Q103	52	26060	SH	DEFINED
THOMSON REUTERS PLC	SPONSORED ADR	885141101	279	2085	SH	DEFINED
TIBCO SOFTWARE INC	COM	88632Q103	483	82316	SH	DEFINED
TJX COS INC NEW	COM	872540109	525	20486	SH	DEFINED
TOLL BROTHERS INC	COM	889478103	339	18664	SH	DEFINED
TOMKINS PLC	SPONSORED ADR	890030208	75	10882	SH	DEFINED
TOMOTHERAPY INC	COM	890088107	32	12247	SH	DEFINED
TORO CO	COM	891092108	256	10575	SH	DEFINED
TOTAL S A	SPONSORED ADR	89151E109	1329	27096	SH	DEFINED
TRADESTATION GROUP INC	COM	89267P105	82	12491	SH	DEFINED
TRANSATLANTIC HLDGS INC	COM	893521104	228	6386	SH	DEFINED
TRANSGLOBE ENERGY CORP	COM	893662106	87	31450	SH	DEFINED
TREX INC	COM	89531P105	79	10414	SH	DEFINED
TRI S SEC CORP	*W EXP 02/08/201	895578110	0	25992	SH	DEFINED

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

TRIDENT MICROSYSTEMS INC	COM	895919108	72	49608	SH	DEFINED
TRUSTCO BK CORP N Y	COM	898349105	94	15653	SH	DEFINED
TRUSTMARK CORP	COM	898402102	213	11611	SH	DEFINED
TVI CORP NEW	COM	872916101	2	18613	SH	DEFINED
U S AIRWAYS GROUP INC	COM	90341W108	332	131139	SH	DEFINED
UAL CORP	COM NEW	902549807	1051	234643	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR SH/ PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
UBS AG	SHS NEW	H89231338	324	34374	SH	DEFINED
UCBH HOLDINGS INC	COM	90262T308	293	195234	SH	DEFINED
ULTRA PETROLEUM CORP	COM	903914109	1744	48581	SH	DEFINED
UMB FINL CORP	COM	902788108	517	12175	SH	DEFINED
UMPQUA HLDGS CORP	COM	904214103	275	30443	SH	DEFINED
UNION PAC CORP	COM	907818108	226	5500	SH CALL	DEFINED
UNISYS CORP	COM	909214108	10	18027	SH	DEFINED
UNITED AMER INDEMNITY LTD	CL A	90933T109	61	15295	SH	DEFINED
UNITED CMNTY FINL CORP OHIO	COM	909839102	14	11308	SH	DEFINED
UNITED STATES STL CORP NEW	COM	912909108	1276	60366	SH	DEFINED
UNITED TECHNOLOGIES CORP	COM	913017109	881	20500	SH PUT	DEFINED
UNITEDHEALTH GROUP INC	COM	91324P102	505	24112	SH	DEFINED
UNITEDHEALTH GROUP INC	COM	91324P102	260	12400	SH CALL	DEFINED
UNIVERSAL INS HLDGS INC	COM	91359V107	75	19828	SH	DEFINED
URANIUM RES INC	COM PAR \$0.001	916901507	10	22102	SH	DEFINED
URBAN OUTFITTERS INC	COM	917047102	595	36357	SH	DEFINED
URS CORP NEW	COM	903236107	503	12452	SH	DEFINED
US GOLD CORPORATION	COM PAR \$0.10	912023207	218	106743	SH	DEFINED
USA MOBILITY INC	COM	90341G103	130	14093	SH	DEFINED
USEC INC	COM	90333E108	262	54591	SH	DEFINED
UTI WORLDWIDE INC	ORD	G87210103	223	18626	SH	DEFINED
UTSTARCOM INC	COM	918076100	21	26850	SH	DEFINED
V F CORP	COM	918204108	868	15190	SH	DEFINED
VAALCO ENERGY INC	COM NEW	91851C201	208	39233	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COM	918866104	26	16833	SH	DEFINED
VALENCE TECHNOLOGY INC	COM	918914102	39	18519	SH	DEFINED
VALERO ENERGY CORP NEW	COM	91913Y100	1994	111400	SH PUT	DEFINED
VALERO ENERGY CORP NEW	COM	91913Y100	621	34700	SH CALL	DEFINED
VAN KAMPEN SENIOR INCOME TR	COM	920961109	25	10601	SH	DEFINED
VANDA PHARMACEUTICALS INC	COM	921659108	18	20139	SH	DEFINED
VANGUARD WORLD FDS	CONSUM STP ETF	92204A207	208	4039	SH	DEFINED
VARIAN MED SYS INC	COM	92220P105	373	12267	SH	DEFINED
VCG HLDG CORP	COM	91821K101	22	13521	SH	DEFINED
VELOCITY EXPRESS CORP	COM PAR NEW	92257T707	2	12024	SH	DEFINED
VERISIGN INC	COM	92343E102	470	24900	SH PUT	DEFINED
VERISIGN INC	COM	92343E102	498	26400	SH CALL	DEFINED
VERIZON COMMUNICATIONS INC	COM	92343V104	290	9609	SH	DEFINED
VERIZON COMMUNICATIONS INC	COM	92343V104	4835	160100	SH PUT	DEFINED
VERIZON COMMUNICATIONS INC	COM	92343V104	4074	134900	SH CALL	DEFINED
VERTEX PHARMACEUTICALS INC	COM	92532F100	535	18579	SH	DEFINED
VINEYARD NATL BANCORP	COM	927426106	6	35265	SH	DEFINED
VIRTUALSCOPICS INC	COM	928269109	9	10799	SH	DEFINED
VISTAPRINT LIMITED	SHS	G93762204	335	12205	SH	DEFINED



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

VIVUS INC	COM	928551100	116	26772	SH	DEFINED
VNUS MED TECHNOLOGIES INC	COM	928566108	240	11307	SH	DEFINED

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR PRN AMT	SH/ PUT/ CALL	INVESTMENT DISCRETION
VOCALTEC COMMUNICATIONS LTD	SHS NEW	M97601112	4	11176	SH	DEFINED
VOLTERRA SEMICONDUCTOR CORP	COM	928708106	102	12123	SH	DEFINED
VUANCE LTD	SHS	M9763P108	12	37566	SH	DEFINED
WAL MART STORES INC	COM	931142103	4246	81500	SH PUT	DEFINED
WAL MART STORES INC	COM	931142103	3209	61600	SH CALL	DEFINED
WARNER CHILCOTT LIMITED	COM CL A	G9435N108	297	28321	SH	DEFINED
WATSON PHARMACEUTICALS INC	COM	942683103	562	18076	SH	DEFINED
WATSON WYATT WORLDWIDE INC	CL A	942712100	342	6918	SH	DEFINED
WEBSTER FINL CORP CONN	COM	947890109	180	42438	SH	DEFINED
WELLPOINT INC	COM	94973V107	520	13697	SH	DEFINED
WELLPOINT INC	COM	94973V107	991	26100	SH CALL	DEFINED
WERNER ENTERPRISES INC	COM	950755108	319	21097	SH	DEFINED
WEST COAST BANCORP ORE NEW	COM	952145100	26	11929	SH	DEFINED
WESTERN UN CO	COM	959802109	184	14639	SH	DEFINED
WET SEAL INC	CL A	961840105	141	42052	SH	DEFINED
WEYERHAEUSER CO	COM	962166104	313	11368	SH	DEFINED
WHITING PETE CORP NEW	COM	966387102	237	9187	SH	DEFINED
WHITNEY HLDG CORP	COM	966612103	158	13816	SH	DEFINED
WIND RIVER SYSTEMS INC	COM	973149107	119	18645	SH	DEFINED
WORLD FUEL SVCS CORP	COM	981475106	445	14070	SH	DEFINED
WYNDHAM WORLDWIDE CORP	COM	98310W108	83	19709	SH	DEFINED
WYNN RESORTS LTD	COM	983134107	1481	74151	SH	DEFINED
XCEL ENERGY INC	COM	98389B100	370	19872	SH	DEFINED
XCORP REAL INC	COM	98400P104	4	10440	SH	DEFINED
XEROX CORP	COM	984121103	196	43095	SH	DEFINED
XILINX INC	COM	983919101	2547	132999	SH	DEFINED
XILINX INC	COM	983919101	1178	61500	SH PUT	DEFINED
XILINX INC	COM	983919101	402	21000	SH CALL	DEFINED
XINHUA SPORTS & ENTMT LTD	SPONSORED ADR	983982109	7	14319	SH	DEFINED
XOMA LTD	ORD	G9825R107	20	37915	SH	DEFINED
XTL BIOPHARMACEUTICALS LTD	SPONSORED ADR	98386D109	3	22513	SH	DEFINED
XTO ENERGY INC	COM	98385X106	227	7400	SH PUT	DEFINED
XTO ENERGY INC	COM	98385X106	784	25600	SH CALL	DEFINED
XYRATEX LTD	COM	G98268108	26	11770	SH	DEFINED
YAHOO INC	COM	984332106	311	24308	SH	DEFINED
YINGLI GREEN ENERGY HLDG CO	ADR	98584B103	66	10984	SH	DEFINED
YM BIOSCIENCES INC	COM	984238105	5	11605	SH	DEFINED
YUM BRANDS INC	COM	988498101	453	16468	SH	DEFINED
ZIONS BANCORPORATION	COM	989701107	1102	112338	SH	DEFINED
ZIX CORP	COM	98974P100	56	55323	SH	DEFINED
ZYMOGENETICS INC	COM	98985T109	126	31583	SH	DEFINED