

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: December 31, 2008

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      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.]

Form 13F File Number      Name

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

28-\_\_\_\_\_ [Repeat as necessary.]

FORM 13F  
SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2

Form 13F Information Table Entry Total: 872

Form 13F Information Table Value Total: 200,888

-----  
(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.	Form 13F File Number	Name
01	28-_____	Knight Equity Markets LP
02	28-_____	Knight Capital Markets LLC

[Repeat as necessary.]

FORM 13F INFORMATION TABLE

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
3COM CORP	COM	885535104	45	19932	SH	DEFINED
4 KIDS ENTMT INC	COM	350865101	29	14683	SH	DEFINED
8X8 INC NEW	COM	282914100	7	14260	SH	DEFINED
99 CENTS ONLY STORES	COM	65440K106	143	13086	SH	DEFINED
A C MOORE ARTS & CRAFTS INC	COM	00086T103	17	12535	SH	DEFINED
AASTROM BIOSCIENCES INC	COM	00253U107	5	10701	SH	DEFINED
ABRAXAS PETE CORP	COM	003830106	48	67381	SH	DEFINED
ACADIA PHARMACEUTICALS INC	COM	004225108	10	11220	SH	DEFINED
ACCENTURE LTD BERMUDA	CL A	G1150G111	974	29703	SH	DEFINED
ACCURAY INC	COM	004397105	104	20245	SH	DEFINED
ACE LTD	SHS	H0023R105	230	4343	SH	DEFINED
ACTIONS SEMICONDUCTOR CO LTD	ADR	00507E107	24	15185	SH	DEFINED

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

ACTIVISION BLIZZARD INC	COM	00507V109	1660	192518	SH	DEFINED
ACUSPHERE INC	COM	00511R870	3	39142	SH	DEFINED
ADAMS EXPRESS CO	COM	006212104	94	11651	SH	DEFINED
ADAPTEC INC	COM	00651F108	165	50258	SH	DEFINED
ADOBE SYS INC	COM	00724F101	990	46490	SH	DEFINED
ADVANCED BATTERY TECHNOLOG I	COM	00752H102	35	13342	SH	DEFINED
ADVANCED ENVIRON RECYCLING T	CL A	007947104	2	10254	SH	DEFINED
ADVANCED MICRO DEVICES INC	COM	007903107	24	10981	SH	DEFINED
ADVANTA CORP	CL B	007942204	49	23413	SH	DEFINED
ADVANTAGE ENERGY INCOME FD	TR UNIT	00762L101	84	19929	SH	DEFINED
AECOM TECHNOLOGY CORP DELAWA	COM	00766T100	312	10149	SH	DEFINED
AEGON N V	NY REGISTRY SH	007924103	81	13385	SH	DEFINED
AERO GROW INTL INC	COM	00768M103	13	67005	SH	DEFINED
AFLAC INC	COM	001055102	285	6222	SH	DEFINED
AGFEED INDUSTRIES INC	COM	00846L101	58	35944	SH	DEFINED
AGRIA CORP	SPONSORED ADR	00850H103	15	10060	SH	DEFINED
AIR TRANSPORT SERVICES GRP I	COM	00922R105	2	13772	SH	DEFINED
AKEENA SOLAR INC DE	COM	009720103	23	13823	SH	DEFINED
ALCATEL-LUCENT	SPONSORED ADR	013904305	51	23591	SH	DEFINED
ALESCO FINL INC	COM	014485106	9	20808	SH	DEFINED
ALLEGIANT TRAVEL CO	COM	01748X102	263	5427	SH	DEFINED
ALLIANCE FIBER OPTIC PRODS I	COM	018680108	11	17117	SH	DEFINED
ALLIANCE HOLDINGS GP LP	COM UNITS LP	01861G100	197	13252	SH	DEFINED
ALLIANCEBERNSTEIN NATL MUNI	COM	01864U106	113	11951	SH	DEFINED
ALLIANZ SE	SP ADR 1/10 SH	018805101	163	15067	SH	DEFINED
ALLIED CAP CORP NEW	COM	01903Q108	61	22747	SH	DEFINED
ALLIED HEALTHCARE INTL INC	COM	01923A109	19	18449	SH	DEFINED
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	53	11241	SH	DEFINED
ALLSCRIPT MISYS HEALTCAR SOL	COM	01988P108	190	19236	SH	DEFINED
ALMOST FAMILY INC	COM	020409108	410	9130	SH	DEFINED
ALPINE GLOBAL DYNAMIC DIVD F	COM	02082E106	77	10935	SH	DEFINED
ALPINE TOTAL DYNAMIC DIVID F	COM SBI	021060108	71	11412	SH	DEFINED
ALTAIR NANOTECHNOLOGIES INC	COM	021373105	28	24307	SH	DEFINED
ALTRIA GROUP INC	COM	02209S103	3047	202346	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
ALTUS PHARMACEUTICALS INC	COM	02216N105	10	19551	SH	DEFINED
ALUMINUM CORP CHINA LTD	SPON ADR H SHS	022276109	233	17213	SH	DEFINED
ALYST ACQUISTION CORP	*W EXP 06/28/201	02263A113	1	23100	SH	DEFINED
AMBAC FINL GROUP INC	COM	023139108	502	385863	SH	DEFINED
AMEDISYS INC	COM	023436108	262	6337	SH	DEFINED
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	221	7144	SH	DEFINED
AMERICAN CAP LTD	COM	02503Y103	832	259316	SH	DEFINED
AMERICAN EXPRESS CO	COM	025816109	248	13359	SH	DEFINED
AMERICAN INTL GROUP INC	COM	026874107	910	579871	SH	DEFINED
AMERICAN ORIENTAL BIOENGR IN	COM	028731107	73	10797	SH	DEFINED
AMERICANWEST BANCORPORATION	COM	03058P109	11	14142	SH	DEFINED
AMERISOURCEBERGEN CORP	COM	03073E105	417	11696	SH	DEFINED
AMGEN INC	COM	031162100	2977	51712	SH	DEFINED
AMYLIN PHARMACEUTICALS INC	COM	032346108	269	25071	SH	DEFINED
ANADARKO PETE CORP	COM	032511107	434	11263	SH	DEFINED

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

ANADYS PHARMACEUTICALS INC	COM	03252Q408	21	13501	SH	DEFINED
ANESIVA INC COM	COM	03460L100	5	14445	SH	DEFINED
ANIKA THERAPEUTICS INC	COM	035255108	43	14429	SH	DEFINED
ANTARES PHARMA INC	COM	036642106	4	10508	SH	DEFINED
AON CORP	COM	037389103	294	6445	SH	DEFINED
AP PHARMA INC	COM NEW	00202J203	7	16527	SH	DEFINED
APACHE CORP	COM	037411105	283	3798	SH	DEFINED
APARTMENT INVT & MGMT CO	CL A	03748R101	143	12395	SH	DEFINED
APEX BIOVENTURES ACQ CORP	*W EXP 06/07/201	03753Q113	1	28125	SH	DEFINED
APOGEE ENTERPRISES INC	COM	037598109	192	18573	SH	DEFINED
APOLLO GROUP INC	CL A	037604105	284	3703	SH	DEFINED
APPLE INC	COM	037833100	3785	44342	SH	DEFINED
APPLIED MATLS INC	COM	038222105	1112	109694	SH	DEFINED
APPLIED MICRO CIRCUITS CORP	COM NEW	03822W406	94	23994	SH	DEFINED
ARES CAP CORP	COM	04010L103	71	11202	SH	DEFINED
ARIAD PHARMACEUTICALS INC	COM	04033A100	31	39108	SH	DEFINED
ARIES MARITIME TRANSPRT LTD	SHS	G0474B105	4	10774	SH	DEFINED
ARKANSAS BEST CORP DEL	COM	040790107	255	8496	SH	DEFINED
ARM HLDGS PLC	SPONSORED ADR	042068106	99	25921	SH	DEFINED
ARROWHEAD RESH CORP	COM	042797100	9	10315	SH	DEFINED
ARVINMERITOR INC	COM	043353101	66	23317	SH	DEFINED
ASCENT SOLAR TECHNOLOGIES IN	COM	043635101	111	29654	SH	DEFINED
ASYST TECHNOLOGY CORP	COM	04648X107	5	19416	SH	DEFINED
AT&T INC	COM	00206R102	207	7271	SH	DEFINED
ATHENAHEALTH INC	COM	04685W103	217	5763	SH	DEFINED
ATHERSYS INC	COM	04744L106	6	13455	SH	DEFINED
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	223	37233	SH	DEFINED
ATMEL CORP	COM	049513104	99	31907	SH	DEFINED
ATP OIL & GAS CORP	COM	00208J108	212	36414	SH	DEFINED
AUTODESK INC	COM	052769106	203	10321	SH	DEFINED
AUTOMATIC DATA PROCESSING IN	COM	053015103	1146	29228	SH	DEFINED
AVALON PHARMACEUTICALS INC	COM	05346P106	3	10020	SH	DEFINED
AVANEX CORP	COM NEW	05348W307	17	16802	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	
AVANIR PHARMACEUTICALS	CL A NEW	05348P401	10	23180	SH	DEFINED
AVI BIOPHARMA INC	COM	002346104	10	15585	SH	DEFINED
AVIGEN INC	COM	053690103	12	15967	SH	DEFINED
AVIZA TECHNOLOGY INC	COM	05381A105	2	23657	SH	DEFINED
AXCELIS TECHNOLOGIES INC	COM	054540109	9	17861	SH	DEFINED
BAIDU COM INC	SPON ADR REP A	056752108	453	3480	SH	DEFINED
BAKER HUGHES INC	COM	057224107	329	10264	SH	DEFINED
BAKER MICHAEL CORP	COM	057149106	200	5431	SH	DEFINED
BALLARD PWR SYS INC	COM	05858H104	21	18539	SH	DEFINED
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	99	10071	SH	DEFINED
BANK OF AMERICA CORPORATION	COM	060505104	169	11972	SH	DEFINED
BANK OF GRANITE CORP	COM	062401104	24	10238	SH	DEFINED
BANKUNITED FINL CORP	CL A	06652B103	6	36108	SH	DEFINED
BANNER CORP	COM	06652V109	95	10115	SH	DEFINED
BASIN WTR INC	COM	07011T306	6	11023	SH	DEFINED
BBVA BANCO FRANCES S A	SPONSORED ADR	07329M100	47	15624	SH	DEFINED

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

BEACON POWER CORP	COM	073677106	46	89661	SH	DEFINED
BEAZER HOMES USA INC	COM	07556Q105	105	66759	SH	DEFINED
BEBE STORES INC	COM	075571109	97	12971	SH	DEFINED
BED BATH & BEYOND INC	COM	075896100	875	34434	SH	DEFINED
BELO CORP	COM SER A	080555105	32	20387	SH	DEFINED
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	11302	117	SH	DEFINED
BEVERLY HILLS BANCORP DEL	COM	087866109	8	25920	SH	DEFINED
BGC PARTNERS INC	CL A	05541T101	145	52931	SH	DEFINED
BIDZ COM INC	COM	08883T200	54	11786	SH	DEFINED
BIG LOTS INC	COM	089302103	199	13718	SH	DEFINED
BIGBAND NETWORKS INC	COM	089750509	69	12571	SH	DEFINED
BIOCRYST PHARMACEUTICALS	COM	09058V103	30	22434	SH	DEFINED
BIOGEN IDEC INC	COM	09062X103	950	19979	SH	DEFINED
BIOPURE CORP	CL A PAR \$0.01	09065H402	5	35809	SH	DEFINED
BIOSANTE PHARMACEUTICALS INC	COM NEW	09065V203	19	18880	SH	DEFINED
BJS WHOLESALE CLUB INC	COM	05548J106	527	15375	SH	DEFINED
BLACKROCK CORPOR HI YLD III	COM	09255M104	37	10260	SH	DEFINED
BLACKROCK DEBT STRAT FD INC	COM	09255R103	30	11869	SH	DEFINED
BLACKROCK HIGH INCOME SHS	SHS BEN INT	09250E107	19	16068	SH	DEFINED
BLACKROCK INTL GRWTH & INC T	COM BENE INTER	092524107	114	13474	SH	DEFINED
BLACKROCK MUNIASSETS FD INC	COM	09254J102	107	12332	SH	DEFINED
BLOCKBUSTER INC	CL A	093679108	17	13682	SH	DEFINED
BOARDWALK PIPELINE PARTNERS	UT LTD PARTNER	096627104	218	12288	SH	DEFINED
BON-TON STORES INC	COM	09776J101	26	25032	SH	DEFINED
BOOTS & COOTS/INTL WELL CTRL	COM NEW	099469504	47	39579	SH	DEFINED
BOYD GAMING CORP	COM	103304101	109	23100	SH	DEFINED
BP PLC	SPONSORED ADR	055622104	250	5346	SH	DEFINED
BRIGHAM EXPLORATION CO	COM	109178103	60	18738	SH	DEFINED
BRIGHTPOINT INC	COM NEW	109473405	55	12640	SH	DEFINED
BROADCOM CORP	CL A	111320107	1813	107001	SH	DEFINED
BSD MED CORP DEL	COM	055662100	52	14759	SH	DEFINED
BUILDERS FIRSTSOURCE INC	COM	12008R107	20	13492	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
CA INC	COM	12673P105	272	14686 SH	DEFINED
CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	128125101	97	15453 SH	DEFINED
CANDELA CORP	COM	136907102	7	13822 SH	DEFINED
CAPSTONE TURBINE CORP	COM	14067D102	84	99805 SH	DEFINED
CARDICA INC	COM	14141R101	48	13894 SH	DEFINED
CAREER EDUCATION CORP	COM	141665109	390	21740 SH	DEFINED
CARTER INC	COM	146229109	208	10813 SH	DEFINED
CASTLE BRANDS INC	COM	148435100	3	13027 SH	DEFINED
CATERPILLAR INC DEL	COM	149123101	261	5847 SH	DEFINED
CDC CORP	SHS A	G2022L106	12	10512 SH	DEFINED
CELGENE CORP	COM	151020104	304	5495 SH	DEFINED
CELL GENESYS INC	COM	150921104	8	38566 SH	DEFINED
CELL THERAPEUTICS INC	COM NO PAR	150934503	4	29989 SH	DEFINED
CEMEX SAB DE CV	SPON ADR NEW	151290889	454	49628 SH	DEFINED
CENTEX CORP	COM	152312104	174	16367 SH	DEFINED
CENTRAL FD CDA LTD	CL A	153501101	118	10533 SH	DEFINED
CEPHALON INC	COM	156708109	1418	18411 SH	DEFINED

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

CERAGON NETWORKS LTD	ORD	M22013102	52	10251	SH	DEFINED
CERNER CORP	COM	156782104	281	7315	SH	DEFINED
CERUS CORP	COM	157085101	9	12745	SH	DEFINED
CHANNELL COML CORP	COM	159186105	2	16131	SH	DEFINED
CHARMING SHOPPES INC	COM	161133103	37	15307	SH	DEFINED
CHART INDS INC	COM PAR \$0.01	16115Q308	221	20889	SH	DEFINED
CHARTER COMMUNICATIONS INC D	CL A	16117M107	5	67185	SH	DEFINED
CHENIERE ENERGY INC	COM NEW	16411R208	75	26352	SH	DEFINED
CHEVRON CORP NEW	COM	166764100	451	6102	SH	DEFINED
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	431	42893	SH	DEFINED
CHINA ARCHITECTURAL ENGR INC	COM	16937S102	26	10778	SH	DEFINED
CHINA BAK BATTERY INC	COM	16936Y100	77	47968	SH	DEFINED
CHINA CABLECOM HOLDINGS LTD	*W EXP 04/10/201	G21176113	1	44573	SH	DEFINED
CHINA DIRECT INC	COM NEW ADDED	169384203	18	12254	SH	DEFINED
CHINA FIN ONLINE CO LTD	SPONSORED ADR	169379104	174	24833	SH	DEFINED
CHINA INSONLINE CORP	COM	16944E104	19	14423	SH	DEFINED
CHINA PRECISION STEEL INC	COM	16941J106	195	156936	SH	DEFINED
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	301	4862	SH	DEFINED
CINCINNATI BELL INC NEW	COM	171871106	22	11264	SH	DEFINED
CINCINNATI FINL CORP	COM	172062101	1164	40056	SH	DEFINED
CISCO SYS INC	COM	17275R102	2793	171546	SH	DEFINED
CITIGROUP INC	COM	172967101	808	120472	SH	DEFINED
CITRIX SYS INC	COM	177376100	235	9987	SH	DEFINED
CLARIENT INC	COM	180489106	23	14693	SH	DEFINED
CLEARWIRE CORP NEW	CL A ADDED	18538Q105	50	10271	SH	DEFINED
CLOROX CO DEL	COM	189054109	996	17918	SH	DEFINED
CME GROUP INC	COM	12572Q105	331	1595	SH	DEFINED
CNOOC LTD	SPONSORED ADR	126132109	213	2233	SH	DEFINED
COEUR D ALENE MINES CORP IDA	COM	192108108	250	283632	SH	DEFINED
COGENT INC	COM	19239Y108	328	24155	SH	DEFINED
COHEN & STEERS SELECT UTIL F	COM	19248A109	121	11771	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	
COHERENT INC	COM	192479103	293	13656	SH	DEFINED
COLDWATER CREEK INC	COM	193068103	52	18378	SH	DEFINED
COLONIAL BANCGROUP INC	COM	195493309	264	127634	SH	DEFINED
COMBINATORX INC	COM	20010A103	8	12503	SH	DEFINED
COMMERCIAL VEH GROUP INC	COM	202608105	12	13078	SH	DEFINED
COMPTON PETE CORP	COM	204940100	9	11035	SH	DEFINED
COMPUGEN LTD	ORD	M25722105	7	16889	SH	DEFINED
COMSYS IT PARTNERS INC	COM	20581E104	26	11751	SH	DEFINED
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	690	15066	SH	DEFINED
CONOCOPHILLIPS	COM	20825C104	380	7330	SH	DEFINED
CONSTAR INTL INC NEW	COM	21036U107	1	14926	SH	DEFINED
COOPER INDS LTD	CL A	G24182100	312	10669	SH	DEFINED
CORE LABORATORIES N V	COM	N22717107	226	3769	SH	DEFINED
CORGI INTERNATIONAL LIMITED	SPON ADR NEW	21872Q202	3	36855	SH	DEFINED
CORUS BANKSHARES INC	COM	220873103	25	22345	SH	DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	1032	19675	SH	DEFINED
CPFL ENERGIA S A	SPONSORED ADR	126153105	224	5729	SH	DEFINED
CPI CORP	COM	125902106	63	17922	SH	DEFINED

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

CRESUD SA COMERCIAL	*W EXP 05/22/201	P3311R192	8	105282	SH	DEFINED
CROCS INC	COM	227046109	131	105853	SH	DEFINED
CROSSHAIR EXPL & MNG CORP	COM	22763R101	3	17739	SH	DEFINED
CROSSTEX ENERGY L P	COM	22765U102	99	22655	SH	DEFINED
CRUSADER ENERGY GROUP INC	COM	228834107	14	11669	SH	DEFINED
CRYOLIFE INC	COM	228903100	125	12825	SH	DEFINED
CRYPTOLOGIC LIMITED	SHS	G3159C109	34	14869	SH	DEFINED
CUBIST PHARMACEUTICALS INC	COM	229678107	310	12844	SH	DEFINED
CURIS INC	COM	231269101	12	15557	SH	DEFINED
CURRENCYSHARES EURO TR	EURO SHS	23130C108	257	1840	SH	DEFINED
CV THERAPEUTICS INC	COM	126667104	131	14297	SH	DEFINED
CYCLACEL PHARMACEUTICALS INC	COM	23254L108	12	29005	SH	DEFINED
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	101	14797	SH	DEFINED
CYTRX CORP	COM NEW	232828301	31	104475	SH	DEFINED
DARA BIOSCIENCES INC	COM	23703P106	6	11948	SH	DEFINED
DARDEN RESTAURANTS INC	COM	237194105	309	10950	SH	DEFINED
DATATRAK INTL INC	COM	238134100	4	21124	SH	DEFINED
DAYSTAR TECHNOLOGIES INC	COM	23962Q100	12	12368	SH	DEFINED
DAYTON SUPERIOR CORP	COM	240028308	10	15812	SH	DEFINED
DECODE GENETICS INC	COM	243586104	3	13966	SH	DEFINED
DEERE & CO	COM	244199105	566	14777	SH	DEFINED
DEJOUR ENTERPRISES LTD	COM NEW	244866208	6	17028	SH	DEFINED
DELL INC	COM	24702R101	2177	212975	SH	DEFINED
DENDREON CORP	COM	24823Q107	155	34013	SH	DEFINED
DENNYS CORP	COM	24869P104	22	11331	SH	DEFINED
DEPOMED INC	COM	249908104	31	18965	SH	DEFINED
DEUTSCHE BANK AG	NAMEN AKT	D18190898	228	5599	SH	DEFINED
DEUTSCHE BK AG LONDON BRH	PS MTL DDL ETN	25154K858	216	3009	SH	DEFINED
DEUTSCHE BK AG LONDON BRH	PS CR OIL DD ETN	25154K882	77	30157	SH	DEFINED
DEVON ENERGY CORP NEW	COM	25179M103	1018	15487	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
DIAMOND FOODS INC	COM	252603105	499	24871	SH	DEFINED
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	409	6941	SH	DEFINED
DIANA SHIPPING INC	COM	Y2066G104	335	26262	SH	DEFINED
DIONEX CORP	COM	254546104	244	5430	SH	DEFINED
DIREXION SHS ETF TR	SM CAP BEAR 3X ADDED	25459W839	361	7546	SH	DEFINED
DIREXION SHS ETF TR	SM CAP BULL 3X ADDED	25459W847	293	8493	SH	DEFINED
DIREXION SHS ETF TR	LARGE CAP BEAR ADDED	25459W854	459	7857	SH	DEFINED
DIREXION SHS ETF TR	ENERGY BULL 3X ADDED	25459W888	210	5408	SH	DEFINED
DISCOVERY LABORATORIES INC N	COM	254668106	69	62726	SH	DEFINED
DISH NETWORK CORP	CL A	25470M109	182	16475	SH	DEFINED
DISNEY WALT CO	COM DISNEY	254687106	415	18307	SH	DEFINED
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	39	35655	SH	DEFINED
DOLLAR TREE INC	COM	256746108	1326	31806	SH	DEFINED
DOMTAR CORP	COM	257559104	21	12330	SH	DEFINED
DOW CHEM CO	COM	260543103	791	52450	SH	DEFINED
DRDGOLD LIMITED	SPON ADR NEW	26152H301	164	29147	SH	DEFINED
DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	26200S101	63	28464	SH	DEFINED
DREYFUS STRATEGIC MUNS INC	COM	261932107	58	10380	SH	DEFINED
DRI CORPORATION	COM	23330F109	13	12430	SH	DEFINED

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

DRUGSTORE COM INC	COM	262241102	21	17122	SH	DEFINED
DU PONT E I DE NEMOURS & CO	COM	263534109	370	14628	SH	DEFINED
DWS RREEF REAL ESTATE FD II	COM	23338X102	9	13503	SH	DEFINED
DYNAVAX TECHNOLOGIES CORP	COM	268158102	12	15006	SH	DEFINED
DYNEGY INC DEL	CL A	26817G102	33	16562	SH	DEFINED
E TRADE FINANCIAL CORP	COM	269246104	677	594227	SH	DEFINED
EAGLE ROCK ENERGY PARTNERS L	UNIT	26985R104	168	35547	SH	DEFINED
EARTHLINK INC	COM	270321102	108	15956	SH	DEFINED
EATON VANCE RISK MNGD DIV EQ	COM	27829G106	215	11983	SH	DEFINED
EATON VANCE SR FLTNG RTE TR	COM	27828Q105	89	11385	SH	DEFINED
EBAY INC	COM	278642103	738	52829	SH	DEFINED
EF JOHNSON TECHNOLOGIES INC	COM	26843B101	16	12100	SH	DEFINED
ELECTRO OPTICAL SCIENCES INC	COM	285192100	46	14851	SH	DEFINED
ELECTROGLAS INC	COM	285324109	4	28116	SH	DEFINED
ELECTRONIC ARTS INC	COM	285512109	635	39680	SH	DEFINED
ELITE PHARMACEUTICALS INC	CL A NEW	28659T200	2	30322	SH	DEFINED
ELIXIR GAMING TECHNOLOGIES I	COM	28661G105	4	31617	SH	DEFINED
EMCORE CORP	COM	290846104	165	127846	SH	DEFINED
EMPIRE RESORTS INC	COM	292052107	19	19117	SH	DEFINED
EMULEX CORP	COM NEW	292475209	115	16416	SH	DEFINED
ENERGY FOCUS INC	COM	29268T102	16	13989	SH	DEFINED
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	489	14368	SH	DEFINED
ENSCO INTL INC	COM	26874Q100	251	8840	SH	DEFINED
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	16	12620	SH	DEFINED
ENTERPRISE PRODS PARTNERS L	COM	293792107	426	20530	SH	DEFINED
ENTERRA ENERGY TR	TR UNIT	29381P102	14	26186	SH	DEFINED
ENTREMED INC	COM	29382F103	13	78985	SH	DEFINED
ENZON PHARMACEUTICALS INC	COM	293904108	75	13153	SH	DEFINED
EOG RES INC	COM	26875P101	471	7072	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
EPICEPT CORP	COM	294264205	6	10192	SH	DEFINED
ERICSSON L M TEL CO	ADR B SEK 10	294821608	160	20556	SH	DEFINED
EVEREST RE GROUP LTD	COM	G3223R108	358	4701	SH	DEFINED
EVERGREEN SOLAR INC	COM	30033R108	76	23857	SH	DEFINED
EXCEL MARITIME CARRIERS LTD	COM	V3267N107	434	61717	SH	DEFINED
EXPEDIA INC DEL	COM	30212P105	194	23587	SH	DEFINED
EXPRESS SCRIPTS INC	COM	302182100	1833	33331	SH	DEFINED
EXPRESSJET HOLDINGS INC	COM NEW ADDED	30218U306	21	12526	SH	DEFINED
EXXON MOBIL CORP	COM	30231G102	1442	18065	SH	DEFINED
EZCORP INC	CL A NON VTG	302301106	391	25729	SH	DEFINED
F5 NETWORKS INC	COM	315616102	315	13807	SH	DEFINED
FALCONSTOR SOFTWARE INC	COM	306137100	47	16946	SH	DEFINED
FCSTONE GROUP INC	COM	31308T100	65	14678	SH	DEFINED
FEDERAL AGRIC MTG CORP	CL C	313148306	61	17522	SH	DEFINED
FEDERAL NATL MTG ASSN	COM	313586109	57	74907	SH	DEFINED
FIBERTOWER CORP	COM	31567R100	3	18807	SH	DEFINED
FINISAR	COM	31787A101	12	29686	SH	DEFINED
FINISH LINE INC	CL A	317923100	58	10429	SH	DEFINED
FIRST HORIZON NATL CORP	COM	320517105	260	24597	SH	DEFINED
FIRST MARBLEHEAD CORP	COM	320771108	54	42182	SH	DEFINED



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

FIRST SOLAR INC	COM	336433107	640	4653	SH	DEFINED
FIRST ST BANCORPORATION	COM	336453105	39	23751	SH	DEFINED
FIRSTENERGY CORP	COM	337932107	754	15511	SH	DEFINED
FIRSTMERIT CORP	COM	337915102	334	16224	SH	DEFINED
FIVE STAR QUALITY CARE INC	COM	33832D106	20	13340	SH	DEFINED
FLAGSTAR BANCORP INC	COM	337930101	7	10299	SH	DEFINED
FLIR SYS INC	COM	302445101	814	26521	SH	DEFINED
FLOTEK INDS INC DEL	COM	343389102	94	37159	SH	DEFINED
FLOWSERVE CORP	COM	34354P105	363	7056	SH	DEFINED
FLUOR CORP NEW	COM	343412102	706	15737	SH	DEFINED
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	220	24207	SH	DEFINED
FORCE PROTECTION INC	COM NEW	345203202	112	18693	SH	DEFINED
FORTRESS INVESTMENT GROUP LL	CL A	34958B106	29	28791	SH	DEFINED
FOSTER WHEELER LTD	SHS NEW	G36535139	1340	57338	SH	DEFINED
FPL GROUP INC	COM	302571104	253	5027	SH	DEFINED
FREESEAS INC	COM	Y26496102	54	39666	SH	DEFINED
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	217	9674	SH	DEFINED
FRONTLINE LTD	SHS	G3682E127	717	24217	SH	DEFINED
FUEL SYS SOLUTIONS INC	COM	35952W103	988	30205	SH	DEFINED
FUELCELL ENERGY INC	COM	35952H106	65	16814	SH	DEFINED
FULTON FINL CORP PA	COM	360271100	125	13109	SH	DEFINED
FUWEI FILMS HLDGS CO LTD	SHS	G3704F102	12	16846	SH	DEFINED
GAMESTOP CORP NEW	CL A	36467W109	431	19918	SH	DEFINED
GANNETT INC	COM	364730101	120	15018	SH	DEFINED
GARMIN LTD	ORD	G37260109	771	40244	SH	DEFINED
GASCO ENERGY INC	COM	367220100	24	60618	SH	DEFINED
GASTAR EXPL LTD	COM	367299104	8	23049	SH	DEFINED
GENAERA CORP	COM NEW	36867G209	7	19179	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
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	230	15535	SH	DEFINED
GENERAL MTRS CORP	COM	370442105	73	22704	SH	DEFINED
GENERAL MTRS CORP	DEB SR CV C 33	370442717	67	20958	SH	DEFINED
GENEREX BIOTECHNOLOGY CP DEL	COM	371485103	4	14050	SH	DEFINED
GENESIS LEASE LTD	ADR	37183T107	35	12278	SH	DEFINED
GENTEX CORP	COM	371901109	198	22506	SH	DEFINED
GENVEC INC	COM	37246C109	8	20501	SH	DEFINED
GENWORTH FINL INC	COM CL A	37247D106	835	295080	SH	DEFINED
GENZYME CORP	COM	372917104	1660	25004	SH	DEFINED
GEORGIA GULF CORP	COM PAR \$0.01	373200203	27	25264	SH	DEFINED
GERON CORP	COM	374163103	309	70266	SH	DEFINED
GEVITY HR INC	COM	374393106	22	14865	SH	DEFINED
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	36	13290	SH	DEFINED
GILEAD SCIENCES INC	COM	375558103	1409	27587	SH	DEFINED
GLU MOBILE INC	COM	379890106	5	10472	SH	DEFINED
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	169	17051	SH	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	971	11510	SH	DEFINED
GOOGLE INC	CL A	38259P508	1077	3503	SH	DEFINED
GRANITE CITY FOOD & BREWERY	COM	38724Q107	6	19089	SH	DEFINED
GRANITE CONSTR INC	COM	387328107	265	6025	SH	DEFINED
GRAVITY CO LTD	SPONSORED ADR	38911N107	28	62754	SH	DEFINED

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

GRUBB & ELLIS CO	COM PAR \$0.01	400095204	13	10609	SH	DEFINED
GRUPO TMM S A B	SP ADR A SHS	40051D105	7	10284	SH	DEFINED
GULFPORT ENERGY CORP	COM NEW	402635304	112	28277	SH	DEFINED
GUSHAN ENVIRONMENTAL ENRGY L	SPON ADR	40330W106	51	27718	SH	DEFINED
HAEMONETICS CORP	COM	405024100	230	4062	SH	DEFINED
HANSEN NAT CORP	COM	411310105	276	8227	SH	DEFINED
HARMONIC INC	COM	413160102	117	20916	SH	DEFINED
HARRY WINSTON DIAMOND CORP	COM	41587B100	113	24582	SH	DEFINED
HARTFORD FINL SVCS GROUP INC	COM	416515104	925	56339	SH	DEFINED
HAYES LEMMERZ INTL INC	COM NEW	420781304	7	16600	SH	DEFINED
HELMERICH & PAYNE INC	COM	423452101	229	10066	SH	DEFINED
HEMISPHERX BIOPHARMA INC	COM	42366C103	4	10493	SH	DEFINED
HERCULES OFFSHORE INC	COM	427093109	98	20576	SH	DEFINED
HESKA CORP	COM	42805E108	5	20986	SH	DEFINED
HESS CORP	COM	42809H107	613	11436	SH	DEFINED
HEWITT ASSOCS INC	COM	42822Q100	233	8199	SH	DEFINED
HEWLETT PACKARD CO	COM	428236103	285	7857	SH	DEFINED
HITTITE MICROWAVE CORP	COM	43365Y104	209	7099	SH	DEFINED
HLTH CORPORATION	COM	40422Y101	160	15339	SH	DEFINED
HOKU SCIENTIFIC INC	COM	434712105	82	30764	SH	DEFINED
HOME DEPOT INC	COM	437076102	844	36658	SH	DEFINED
HOME INNS & HOTELS MGMT INC	SPON ADR	43713W107	92	10748	SH	DEFINED
HOOPER HOLMES INC	COM	439104100	3	13429	SH	DEFINED
HOVNIANIAN ENTERPRISES INC	CL A	442487203	212	123391	SH	DEFINED
HUDSON CITY BANCORP	COM	443683107	207	12976	SH	DEFINED
HUGOTON RTY TR TEX	UNIT BEN INT	444717102	251	15644	SH	DEFINED
HUNTSMAN CORP	COM	447011107	45	13062	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
HYPERDYNAMICS CORP	COM	448954107	7	15833	SH	DEFINED
IAC INTERACTIVECORP	COM PAR \$.001	44919P508	371	23652	SH	DEFINED
ICO GLOBAL COMM HLDGS LTD DE	CL A	44930K108	46	41141	SH	DEFINED
IKANOS COMMUNICATIONS	COM	45173E105	63	51567	SH	DEFINED
IMMUNOMEDICS INC	COM	452907108	50	29865	SH	DEFINED
INDEPENDENT BANK CORP MICH	COM	453838104	47	22306	SH	DEFINED
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	541	22089	SH	DEFINED
ING GLOBAL EQTY DIV & PREM O	COM	45684E107	105	10783	SH	DEFINED
INHIBITEX INC	COM	45719T103	4	15200	SH	DEFINED
INPLAY TECHNOLOGIES INC	COM	45773L103	4	26975	SH	DEFINED
INSMED INC	COM NEW	457669208	11	23415	SH	DEFINED
INTEGRA BK CORP	COM	45814P105	25	18525	SH	DEFINED
INTEGRATED SILICON SOLUTION	COM	45812P107	21	13159	SH	DEFINED
INTEL CORP	COM	458140100	832	56711	SH	DEFINED
INTERCONTINENTALEXCHANGE INC	COM	45865V100	567	6882	SH	DEFINED
INTERDIGITAL INC	COM	45867G101	226	8218	SH	DEFINED
INTERFACE INC	CL A	458665106	61	13056	SH	DEFINED
INTERNAP NETWORK SVCS CORP	COM PAR \$.001	45885A300	32	13030	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	COM	459200101	607	7214	SH	DEFINED
INTERNATIONAL COAL GRP INC N	COM	45928H106	100	43596	SH	DEFINED
INTERPUBLIC GROUP COS INC	COM	460690100	41	10336	SH	DEFINED
INTL PAPER CO	COM	460146103	249	21084	SH	DEFINED

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

INTUIT	COM	461202103	387	16277	SH	DEFINED
INTUITIVE SURGICAL INC	COM NEW	46120E602	344	2714	SH	DEFINED
IPC HLDGS LTD	ORD	G4933P101	256	8572	SH	DEFINED
IRELAND BK	SPONSORED ADR	46267Q103	59	12428	SH	DEFINED
IRON MTN INC	COM	462846106	410	16595	SH	DEFINED
IRWIN FINL CORP	COM	464119106	21	16374	SH	DEFINED
ISHARES TR	S&P MC 400 GRW	464287606	548	9876	SH	DEFINED
ISHARES TR	RUSL 2000 GROW	464287648	500	9822	SH	DEFINED
ISHARES TR	DJ US UTILS	464287697	237	3411	SH	DEFINED
ISHARES TR	BARCLYS 10-20YR	464288653	259	2131	SH	DEFINED
ISHARES TR	BARCLYS 3-7 YR	464288661	233	2019	SH	DEFINED
ISILON SYS INC	COM	46432L104	49	14969	SH	DEFINED
ITRON INC	COM	465741106	457	7166	SH	DEFINED
ITURAN LOCATION AND CONTROL	SHS	M6158M104	87	11781	SH	DEFINED
IVANHOE ENERGY INC	COM	465790103	16	32778	SH	DEFINED
IVIVI TECHNOLOGIES INC	COM	46589F108	4	12995	SH	DEFINED
JAMBA INC	COM	47023A101	8	17537	SH	DEFINED
JDA SOFTWARE GROUP INC	COM	46612K108	145	11007	SH	DEFINED
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	60	16363	SH	DEFINED
JETBLUE AIRWAYS CORP	COM	477143101	179	25186	SH	DEFINED
JONES SODA CO	COM	48023P106	13	41318	SH	DEFINED
JUPITERMEDIA CORP	COM	48207D101	5	14461	SH	DEFINED
KELLOGG CO	COM	487836108	346	7883	SH	DEFINED
KERYX BIOPHARMACEUTICALS INC	COM	492515101	9	41176	SH	DEFINED
KEY ENERGY SVCS INC	COM	492914106	94	21236	SH	DEFINED
KHD HUMBOLDT WEDAG INTL LTD	COM	482462108	140	12508	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
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1557	34042	SH	DEFINED
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	218	5452	SH	DEFINED
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	336	22937	SH	DEFINED
KNOLOGY INC	COM	499183804	112	21665	SH	DEFINED
KOPIN CORP	COM	500600101	32	15771	SH	DEFINED
KOWABUNGA INC	COM ADDED	500747100	1	18277	SH	DEFINED
KRATOS DEFENSE & SECURITY SO	COM	50077B108	18	13079	SH	DEFINED
KRISPY KREME DOUGHNUTS INC	COM	501014104	22	13047	SH	DEFINED
LA JOLLA PHARMACEUTICAL CO	COM NEW	503459307	11	18759	SH	DEFINED
LA Z BOY INC	COM	505336107	31	14344	SH	DEFINED
LABOPHARM INC	COM	504905100	33	18389	SH	DEFINED
LAM RESEARCH CORP	COM	512807108	381	17971	SH	DEFINED
LAMAR ADVERTISING CO	CL A	512815101	287	22961	SH	DEFINED
LAS VEGAS SANDS CORP	COM	517834107	813	137106	SH	DEFINED
LATTICE SEMICONDUCTOR CORP	COM	518415104	25	16836	SH	DEFINED
LDK SOLAR CO LTD	SPONSORED ADR	50183L107	244	18581	SH	DEFINED
LEAP WIRELESS INTL INC	COM NEW	521863308	399	14867	SH	DEFINED
LEAR CORP	COM	521865105	99	70402	SH	DEFINED
LENNAR CORP	CL A	526057104	310	35716	SH	DEFINED
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	8	12186	SH	DEFINED
LEXMARK INTL NEW	CL A	529771107	226	8405	SH	DEFINED
LHC GROUP INC	COM	50187A107	401	11137	SH	DEFINED
LIFE TECHNOLOGIES CORP	COM ADDED	53217V109	215	9254	SH	DEFINED

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

LIN TV CORP	CL A	532774106	14	13106	SH	DEFINED
LINEAR TECHNOLOGY CORP	COM	535678106	695	31491	SH	DEFINED
LINN ENERGY LLC	UNIT LTD LIAB	536020100	309	20625	SH	DEFINED
LITHIA MTRS INC	CL A	536797103	33	10034	SH	DEFINED
LOCKHEED MARTIN CORP	COM	539830109	351	4172	SH	DEFINED
LOUISIANA PAC CORP	COM	546347105	62	39441	SH	DEFINED
LOWES COS INC	COM	548661107	572	26581	SH	DEFINED
LTX-CREDENCE CORP	COM	502403108	8	32484	SH	DEFINED
LUNA INNOVATIONS	COM	550351100	23	12313	SH	DEFINED
MACATAWA BK CORP	COM	554225102	68	20707	SH	DEFINED
MAGELLAN MIDSTREAM HLDGS LP	COM LP INTS	55907R108	184	13297	SH	DEFINED
MAGELLAN MIDSTREAM PRNRS LP	COM UNIT RP LP	559080106	672	22248	SH	DEFINED
MAGELLAN PETE CORP	COM	559091301	9	13913	SH	DEFINED
MAGMA DESIGN AUTOMATION	COM	559181102	42	42086	SH	DEFINED
MANAGED HIGH YIELD PLUS FD I	COM	561911108	20	15335	SH	DEFINED
MANITOWOC INC	COM	563571108	337	38887	SH	DEFINED
MANNKIND CORP	COM	56400P201	51	14822	SH	DEFINED
MANTECH INTL CORP	CL A	564563104	278	5148	SH	DEFINED
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	147	18470	SH	DEFINED
MARSHALL EDWARDS INC	COM	572322303	10	15398	SH	DEFINED
MARTEK BIOSCIENCES CORP	COM	572901106	222	7342	SH	DEFINED
MARTHA STEWART LIVING OMNIME	CL A	573083102	36	13854	SH	DEFINED
MARTIN MARIETTA MATLS INC	COM	573284106	376	3868	SH	DEFINED
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	703	105727	SH	DEFINED
MASTERCARD INC	CL A	57636Q104	261	1823	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
MATRIX SVC CO	COM	576853105	196	25644	SH	DEFINED
MATTHEWS INTL CORP	CL A	577128101	273	7458	SH	DEFINED
MATTSON TECHNOLOGY INC	COM	577223100	32	23095	SH	DEFINED
MAXIM INTEGRATED PRODS INC	COM ADDED	57772K101	183	16143	SH	DEFINED
MAXYGEN INC	COM	577776107	139	15533	SH	DEFINED
MBIA INC	COM	55262C100	313	77024	SH	DEFINED
MCCLATCHY CO	CL A	579489105	19	23961	SH	DEFINED
MCG CAPITAL CORP	COM	58047P107	12	16624	SH	DEFINED
MCKESSON CORP	COM	58155Q103	214	5533	SH	DEFINED
MCMORAN EXPLORATION CO	COM	582411104	215	21917	SH	DEFINED
MEADE INSTRUMENTS CORP	COM	583062104	3	30749	SH	DEFINED
MECHEL OAO	SPONSORED ADR	583840103	328	82034	SH	DEFINED
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	150	10814	SH	DEFINED
MEDIS TECHNOLOGIES LTD	COM	58500P107	17	39291	SH	DEFINED
MELCO CROWN ENTMT LTD	ADR	585464100	50	15727	SH	DEFINED
MEMORY PHARMACEUTICALS CORP	COM	58606R403	16	26052	SH	DEFINED
MERCER INTL INC	COM	588056101	42	22000	SH	DEFINED
MERIDIAN BIOSCIENCE INC	COM	589584101	242	9513	SH	DEFINED
MERIDIAN RESOURCE CORP	COM	58977Q109	11	20057	SH	DEFINED
MERIX CORP	COM	590049102	10	36303	SH	DEFINED
MERRIMAN CURHAN FORD GROUP I	COM	590418109	6	10429	SH	DEFINED
METALICO INC	COM	591176102	65	41921	SH	DEFINED
MF GLOBAL LTD	SHS	G60642108	28	13724	SH	DEFINED
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	112	23246	SH	DEFINED

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

MGP INGREDIENTS INC	COM	55302G103	9	13003	SH	DEFINED
MICROSOFT CORP	COM	594918104	2419	124433	SH	DEFINED
MICROVISION INC DEL	COM	594960106	20	11810	SH	DEFINED
MIDCAP SPDR TR	UNIT SER 1	595635103	458	4712	SH	DEFINED
MIDDLEBROOK PHARMACEUTICAL I	COM	596087106	22	14565	SH	DEFINED
MIDWEST BANC HOLDINGS INC	COM	598251106	16	11479	SH	DEFINED
MILLER HERMAN INC	COM	600544100	259	19907	SH	DEFINED
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	205	4569	SH	DEFINED
MINES MGMT INC	COM	603432105	23	18154	SH	DEFINED
MISONIX INC	COM	604871103	11	14202	SH	DEFINED
MKS INSTRUMENT INC	COM	55306N104	204	13798	SH	DEFINED
MODUSLINK GLOBAL SOLUTIONS I	COM ADDED	60786L107	53	18336	SH	DEFINED
MOLSON COORS BREWING CO	CL B	60871R209	372	7613	SH	DEFINED
MONEYGRAM INTL INC	COM	60935Y109	26	25883	SH	DEFINED
MONSANTO CO NEW	COM	61166W101	416	5916	SH	DEFINED
MOODYS CORP	COM	615369105	279	13888	SH	DEFINED
MRV COMMUNICATIONS INC	COM	553477100	32	44551	SH	DEFINED
MURPHY OIL CORP	COM	626717102	299	6731	SH	DEFINED
NANOGEN INC	COM	630075109	2	15243	SH	DEFINED
NATIONAL COAL CORP	COM NEW	632381208	48	37507	SH	DEFINED
NATIONAL FINL PARTNERS CORP	COM	63607P208	232	76159	SH	DEFINED
NATIONAL OILWELL VARCO INC	COM	637071101	270	11041	SH	DEFINED
NATURAL RESOURCE PARTNERS L	COM UNIT L P	63900P103	300	17169	SH	DEFINED
NAVIOS MARITIME HOLDINGS INC	COM	Y62196103	116	36575	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	
NAVISITE INC	COM NEW	63935M208	7	18984	SH	DEFINED
NEONODE INC	COM	64051M105	4	72336	SH	DEFINED
NEOPHARM INC	COM	640919106	5	33287	SH	DEFINED
NETLIST INC	COM	64118P109	3	10135	SH	DEFINED
NETSOL TECHNOLOGIES INC	COM NEW	64115A204	11	17542	SH	DEFINED
NETWORK ENGINES INC	COM	64121A107	6	15086	SH	DEFINED
NEUROBIOLOGICAL TECH INC	COM NEW	64124W304	20	63010	SH	DEFINED
NEUROCRINE BIOSCIENCES INC	COM	64125C109	50	15679	SH	DEFINED
NEUROGEN CORP	COM	64124E106	2	14937	SH	DEFINED
NEUROMETRIX INC	COM	641255104	10	12063	SH	DEFINED
NEUSTAR INC	CL A	64126X201	270	14116	SH	DEFINED
NEW YORK CMNTY BANCORP INC	COM	649445103	250	20890	SH	DEFINED
NEW YORK TIMES CO	CL A	650111107	100	13577	SH	DEFINED
NEWCASTLE INVT CORP	COM	65105M108	13	14918	SH	DEFINED
NEWMONT MINING CORP	COM	651639106	526	12931	SH	DEFINED
NEWPARK RES INC	COM PAR \$.01NEW	651718504	59	16029	SH	DEFINED
NEXCEN BRANDS INC	COM	653351106	3	27460	SH	DEFINED
NEXMED INC	COM	652903105	6	42153	SH	DEFINED
NGAS RESOURCES INC	COM	62912T103	105	63960	SH	DEFINED
NII HLDGS INC	CL B NEW	62913F201	345	19037	SH	DEFINED
NIKE INC	CL B	654106103	860	16868	SH	DEFINED
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	286	10506	SH	DEFINED
NISOURCE INC	COM	65473P105	134	12202	SH	DEFINED
NITROMED INC	COM	654798503	6	18006	SH	DEFINED
NN INC	COM	629337106	40	17516	SH	DEFINED

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

NOBLE INTL LTD	COM	655053106	7	16787	SH	DEFINED
NORDIC AMERICAN TANKER SHIPP	COM	G65773106	388	11486	SH	DEFINED
NORDSON CORP	COM	655663102	300	9300	SH	DEFINED
NORTH AMERN GALVANZNG & CTNG	COM	65686Y109	92	24471	SH	DEFINED
NORTH AMERN PALLADIUM LTD	COM	656912102	53	28961	SH	DEFINED
NORTHERN TR CORP	COM	665859104	269	5160	SH	DEFINED
NORTHWEST PIPE CO	COM	667746101	557	13070	SH	DEFINED
NOVA MEASURING INSTRUMENTS L	COM	M7516K103	6	12004	SH	DEFINED
NOVAVAX INC	COM	670002104	38	20066	SH	DEFINED
NPS PHARMACEUTICALS INC	COM	62936P103	83	13365	SH	DEFINED
NU HORIZONS ELECTRS CORP	COM	669908105	59	36164	SH	DEFINED
NUCOR CORP	COM	670346105	345	7461	SH	DEFINED
NUSTAR ENERGY LP	UNIT COM	67058H102	320	7805	SH	DEFINED
NUSTAR GP HOLDINGS LLC	UNIT RESTG LLC	67059L102	198	11202	SH	DEFINED
NUVASIVE INC	COM	670704105	292	8437	SH	DEFINED
NUVEEN INSD MUN OPPORTUNITY	COM	670984103	153	14240	SH	DEFINED
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	131	11568	SH	DEFINED
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	110	10889	SH	DEFINED
NUVELO INC	COM NEW	67072M301	7	23603	SH	DEFINED
NVIDIA CORP	COM	67066G104	444	54995	SH	DEFINED
NYFIX INC	COM	670712108	10	11566	SH	DEFINED
O CHARLEYS INC	COM	670823103	59	29735	SH	DEFINED
O2MICRO INTERNATIONAL LTD	SPONS ADR	67107W100	24	12035	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	CALL DISCRETION
OCEANFREIGHT INC	SHS	Y64202107	137	46964	SH DEFINED
OCWEN FINL CORP	COM NEW	675746309	125	13655	SH DEFINED
OFFICE DEPOT INC	COM	676220106	154	51540	SH DEFINED
OILSANDS QUEST INC	COM	678046103	31	42507	SH DEFINED
OILSANDS QUEST INC	*W EXP 12/05/200	678046111	4	71060	SH DEFINED
OLIN CORP	COM PAR \$1	680665205	301	16626	SH DEFINED
OMNI ENERGY SERVICES	COM NEW	68210T208	31	26887	SH DEFINED
ON SEMICONDUCTOR CORP	COM	682189105	45	13357	SH DEFINED
ON2 TECHNOLOGIES INC	COM	68338A107	6	30155	SH DEFINED
ONEOK PARTNERS LP	UNIT LTD PARTN	68268N103	328	7191	SH DEFINED
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	214	29873	SH DEFINED
OPENTV CORP	CL A	G67543101	16	13479	SH DEFINED
OPENWAVE SYS INC	COM NEW	683718308	14	23352	SH DEFINED
OPNEXT INC	COM	68375V105	53	30712	SH DEFINED
OPTIMAL GROUP INC	CL A NEW	68388R208	11	23943	SH DEFINED
ORACLE CORP	COM	68389X105	2181	123240	SH DEFINED
ORIENTAL FINL GROUP INC	COM	68618W100	80	13181	SH DEFINED
ORIGIN AGRITECH LIMITED	SHS	G67828106	37	18696	SH DEFINED
ORTHOLOGIC CORP	COM	68750J107	7	17570	SH DEFINED
OTTER TAIL CORP	COM	689648103	275	11813	SH DEFINED
OVERSTOCK COM INC DEL	COM	690370101	186	17245	SH DEFINED
PACIFIC ETHANOL INC	COM	69423U107	27	60569	SH DEFINED
PACIFIC SUNWEAR CALIF INC	COM	694873100	19	12117	SH DEFINED
PAETEC HOLDING CORP	COM	695459107	43	30447	SH DEFINED
PAIN THERAPEUTICS INC	COM	69562K100	131	22212	SH DEFINED
PALATIN TECHNOLOGIES INC	COM NEW	696077304	2	23501	SH DEFINED

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

PALM INC NEW	COM	696643105	62	20484	SH	DEFINED
PANACOS PHARMACEUTICALS INC	COM	69811Q106	5	33161	SH	DEFINED
PARKERVISION INC	COM	701354102	79	32471	SH	DEFINED
PARTICLE DRILLING TECHNOLOGI	COM	70212G101	8	77150	SH	DEFINED
PC MALL INC	COM	69323K100	48	12029	SH	DEFINED
PDL BIOPHARMA INC	COM	69329Y104	213	34533	SH	DEFINED
PEABODY ENERGY CORP	COM	704549104	292	12840	SH	DEFINED
PENFORD CORP	COM	707051108	139	13749	SH	DEFINED
PEPSICO INC	COM	713448108	518	9453	SH	DEFINED
PEREGRINE PHARMACEUTICALS IN	COM	713661106	12	41484	SH	DEFINED
PERMIAN BASIN RTY TR	UNIT BEN INT	714236106	145	10615	SH	DEFINED
PERRIGO CO	COM	714290103	497	15413	SH	DEFINED
PETROCHINA CO LTD	SPONSORED ADR	71646E100	227	2552	SH	DEFINED
PETROHAWK ENERGY CORP	COM	716495106	315	20171	SH	DEFINED
PHARMACEUTICAL PROD DEV INC	COM	717124101	276	9523	SH	DEFINED
PHARMANET DEV GROUP INC	COM	717148100	171	191584	SH	DEFINED
PHARMOS CORP	COM PAR \$.03	717139307	3	35338	SH	DEFINED
PHILIP MORRIS INTL INC	COM	718172109	398	9148	SH	DEFINED
PHOTOMEDEX INC	COM	719358103	5	21800	SH	DEFINED
PIER 1 IMPORTS INC	COM	720279108	7	19343	SH	DEFINED
PIMCO MUN INCOME FD III	COM	72201A103	67	10435	SH	DEFINED
PIMCO MUNICIPAL INCOME FD	COM	72200R107	91	11873	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
PINNACLE AIRL CORP	COM	723443107	22	12558	SH	DEFINED
PINNACLE GAS RESOURCES INC	COM	723464301	5	16369	SH	DEFINED
PIONEER NAT RES CO	COM	723787107	447	27637	SH	DEFINED
PLANETOUT INC	COM NEW	727058208	4	12344	SH	DEFINED
PLUG POWER INC	COM	72919P103	13	13022	SH	DEFINED
PLX TECHNOLOGY INC	COM	693417107	39	22715	SH	DEFINED
PMI GROUP INC	COM	69344M101	59	30072	SH	DEFINED
PNM RES INC	COM	69349H107	108	10744	SH	DEFINED
POLO RALPH LAUREN CORP	CL A	731572103	248	5453	SH	DEFINED
POPULAR INC	COM	733174106	100	19505	SH	DEFINED
POSCO	SPONSORED ADR	693483109	451	5996	SH	DEFINED
POWER-ONE INC	COM	739308104	12	10503	SH	DEFINED
POWERSECURE INTL INC	COM	73936N105	35	10704	SH	DEFINED
POWERSHARES ETF TRUST	GOLDEN DRG USX	73935X401	169	11271	SH	DEFINED
PRECISION DRILLING TR	TR UNIT	740215108	138	16389	SH	DEFINED
PREMIER EXIBITIONS INC	COM	74051E102	24	21274	SH	DEFINED
PRICE T ROWE GROUP INC	COM	74144T108	715	20222	SH	DEFINED
PROSHARES TR	PSHS ULT S&P 500	74347R107	214	8126	SH	DEFINED
PROSHARES TR	PSHS ULTRA QQQ	74347R206	322	11985	SH	DEFINED
PROSHARES TR	PSHS UL XIN CH25	74347R321	257	7260	SH	DEFINED
PROSHARES TR	PSHS UT SHT MSCI	74347R354	304	5784	SH	DEFINED
PROSHARES TR	PSHS REAL ESTAT	74347R552	262	5176	SH	DEFINED
PROSHARES TR	PSHS ULTSHT FINL	74347R628	625	6043	SH	DEFINED
PROSHARES TR	PSHS ULTRA O&G	74347R719	315	10909	SH	DEFINED
PROSHARES TR	PSHS ULTASH DW30	74347R867	209	3897	SH	DEFINED
PROSHARES TR	PSHS ULTSHRT QQQ	74347R875	211	3673	SH	DEFINED
PROSHARES TR	PSHS ULSHT SP500	74347R883	396	5583	SH	DEFINED

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

PROVIDENCE SVC CORP	COM	743815102	44	30919	SH	DEFINED
PROVIDENT ENERGY TR	TR UNIT	74386K104	51	11800	SH	DEFINED
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	638	22937	SH	DEFINED
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	560	19213	SH	DEFINED
PURE BIOSCIENCE	COM	746218106	39	12746	SH	DEFINED
PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	746922103	154	17685	SH	DEFINED
PYRAMID OIL CO	COM	747215101	46	10781	SH	DEFINED
QIAO XING UNIVERSAL TELEPHON	ORD	G7303A109	104	55568	SH	DEFINED
QLOGIC CORP	COM	747277101	209	15562	SH	DEFINED
QLT INC	COM	746927102	51	21376	SH	DEFINED
QUALCOMM INC	COM	747525103	801	22384	SH	DEFINED
QUALITY SYS INC	COM	747582104	248	5686	SH	DEFINED
QUANTUM CORP	COM DSSG	747906204	6	17344	SH	DEFINED
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	113	135264	SH	DEFINED
QUEST SOFTWARE INC	COM	74834T103	154	12279	SH	DEFINED
QUICKLOGIC CORP	COM	74837P108	12	19314	SH	DEFINED
RACKABLE SYS INC	COM	750077109	112	28509	SH	DEFINED
RADIANT SYSTEMS INC	COM	75025N102	38	11195	SH	DEFINED
RAINMAKER SYSTEMS	COM NEW	750875304	10	11429	SH	DEFINED
RAM HOLDINGS LTD	SHS	G7368R104	16	47926	SH	DEFINED
RAMBUS INC DEL	COM	750917106	739	46460	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
RANDGOLD RES LTD	ADR	752344309	530	12094 SH	DEFINED
RASER TECHNOLOGIES INC	COM	754055101	107	28780 SH	DEFINED
RAYMOND JAMES FINANCIAL INC	COM	754730109	298	17407 SH	DEFINED
RAYTHEON CO	COM NEW	755111507	910	17825 SH	DEFINED
REALNETWORKS INC	COM	75605L104	39	11141 SH	DEFINED
REDDY ICE HLDGS INC	COM	75734R105	36	25038 SH	DEFINED
REED ELSEVIER N V	SPONS ADR NEW	758204200	205	8485 SH	DEFINED
REGENCY ENERGY PARTNERS L P	COM UNITS L P	75885Y107	81	10095 SH	DEFINED
REGENT COMMUNICATIONS INC DE	COM	758865109	1	10298 SH	DEFINED
REGIONS FINANCIAL CORP NEW	COM	7591EP100	859	107944 SH	DEFINED
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	263	5105 SH	DEFINED
RENESOLA LTD	SPONS ADS	75971T103	103	23348 SH	DEFINED
RENTECH INC	COM	760112102	19	27831 SH	DEFINED
RESEARCH IN MOTION LTD	COM	760975102	1970	48575 SH	DEFINED
RF MONOLITHICS INC	COM	74955F106	11	31047 SH	DEFINED
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	95	11908 SH	DEFINED
RIO TINTO PLC	SPONSORED ADR	767204100	392	4409 SH	DEFINED
RITE AID CORP	COM	767754104	6	18086 SH	DEFINED
ROSETTA RESOURCES INC	COM	777779307	74	10523 SH	DEFINED
ROSS STORES INC	COM	778296103	522	17591 SH	DEFINED
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	302	5712 SH	DEFINED
ROYAL GOLD INC	COM	780287108	851	17287 SH	DEFINED
ROYCE MICRO-CAP TR INC	COM	780915104	61	10852 SH	DEFINED
RUBY TUESDAY INC	COM	781182100	21	13328 SH	DEFINED
RUTHS HOSPITALITY GROUP INC	COM	783332109	47	34073 SH	DEFINED
RYDER SYS INC	COM	783549108	248	6385 SH	DEFINED
SABINE ROYALTY TR	UNIT BEN INT	785688102	269	6570 SH	DEFINED
SAFEGUARD SCIENTIFICS INC	COM	786449108	11	15499 SH	DEFINED



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

SAIC INC	COM	78390X101	587	30145	SH	DEFINED
SANGAMO BIOSCIENCES INC	COM	800677106	47	13572	SH	DEFINED
SANMINA SCI CORP	COM	800907107	15	33071	SH	DEFINED
SANTA MONICA MEDIA CORP	*W EXP 03/27/201	802501114	0	13401	SH	DEFINED
SANTARUS INC	COM	802817304	25	15487	SH	DEFINED
SCHLUMBERGER LTD	COM	806857108	411	9717	SH	DEFINED
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	257	11663	SH	DEFINED
SEAGATE TECHNOLOGY	SHS	G7945J104	48	10915	SH	DEFINED
SECURITY BANK CORP	COM	814047106	13	12447	SH	DEFINED
SEMICONDUCTOR MFG INTL CORP	SPONSORED ADR	81663N206	22	10431	SH	DEFINED
SEQUENOM INC	COM NEW	817337405	893	45017	SH	DEFINED
SHENGDA TECH INC	COM	823213103	156	44068	SH	DEFINED
SHINER INTL INC	COM	824568109	10	11248	SH	DEFINED
SHIRE PLC	SPONSORED ADR	82481R106	320	7152	SH	DEFINED
SHUFFLE MASTER INC	COM	825549108	110	22214	SH	DEFINED
SIFY TECHNOLOGIES LIMITED	SPONSORED ADR	82655M107	23	15304	SH	DEFINED
SIGMA ALDRICH CORP	COM	826552101	260	6160	SH	DEFINED
SIGMA DESIGNS INC	COM	826565103	109	11440	SH	DEFINED
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	56	24851	SH	DEFINED
SILICON STORAGE TECHNOLOGY I	COM	827057100	51	22641	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
SINA CORP	ORD	G81477104	671	29011	SH	DEFINED
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	103	80718	SH	DEFINED
SIRIUS XM RADIO INC	COM	82967N108	14	112539	SH	DEFINED
SMITH & WESSON HLDG CORP	COM	831756101	157	69372	SH	DEFINED
SMITH MICRO SOFTWARE INC	COM	832154108	135	24339	SH	DEFINED
SMTC CORP	COM NEW	832682207	5	10099	SH	DEFINED
SOAPSTONE NETWORKS INC	COM	833570104	62	23959	SH	DEFINED
SONICWALL INC	COM	835470105	60	15191	SH	DEFINED
SONUS NETWORKS INC	COM	835916107	66	41741	SH	DEFINED
SOURCE INTERLINK COS INC	COM NEW	836151209	2	14184	SH	DEFINED
SOUTHWESTERN ENERGY CO	COM	845467109	694	23964	SH	DEFINED
SPARTAN MTRS INC	COM	846819100	275	58348	SH	DEFINED
SPARTAN STORES INC	COM	846822104	240	10318	SH	DEFINED
SPDR TR	UNIT SER 1	78462F103	889	9847	SH	DEFINED
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	18	12423	SH	DEFINED
SPIRE CORP	COM	848565107	103	20055	SH	DEFINED
SPORT-HALEY INC	COM	848925103	5	22774	SH	DEFINED
SPREADTRUM COMMUNICATIONS IN	ADR	849415203	20	20456	SH	DEFINED
SPRINT NEXTEL CORP	COM SER 1	852061100	102	55967	SH	DEFINED
STANDARD PAC CORP NEW	COM	85375C101	38	21281	SH	DEFINED
STAPLES INC	COM	855030102	886	49483	SH	DEFINED
STAR BULK CARRIERS CORP	COM	Y8162K105	266	104284	SH	DEFINED
STAR SCIENTIFIC INC	COM	85517P101	79	20738	SH	DEFINED
STARBUCKS CORP	COM	855244109	755	80092	SH	DEFINED
STEEL DYNAMICS INC	COM	858119100	251	22517	SH	DEFINED
STEIN MART INC	COM	858375108	33	29088	SH	DEFINED
STEMCELLS INC	COM	85857R105	153	113622	SH	DEFINED
STERICYCLE INC	COM	858912108	1071	20557	SH	DEFINED
STRAYER ED INC	COM	863236105	307	1434	SH	DEFINED

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

SULPHCO INC	COM	865378103	15	15930	SH	DEFINED
SUN MICROSYSTEMS INC	COM NEW	866810203	721	188792	SH	DEFINED
SUNOCO INC	COM	86764P109	234	5393	SH	DEFINED
SUNOCO LOGISTICS PRTRNS L P	COM UNITS	86764L108	360	7967	SH	DEFINED
SUNOPTA INC	COM	8676EP108	52	32335	SH	DEFINED
SUNPOWER CORP	COM CL A	867652109	336	9112	SH	DEFINED
SUNRISE SENIOR LIVING INC	COM	86768K106	131	78213	SH	DEFINED
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	208	17752	SH	DEFINED
SUTOR TECH GROUP LTD	COM	869362103	25	11020	SH	DEFINED
SWEDISH EXPT CR CORP	ROG ARG1 ETN22	870297603	105	14014	SH	DEFINED
SWIFT ENERGY CO	COM	870738101	221	13155	SH	DEFINED
SYCAMORE NETWORKS INC	COM	871206108	82	30495	SH	DEFINED
SYNTHESIS ENERGY SYS INC	COM	871628103	9	13977	SH	DEFINED
SYNTROLEUM CORP	COM	871630109	20	37457	SH	DEFINED
T-3 ENERGY SRVCS INC	COM	87306E107	158	16744	SH	DEFINED
TARRAGON CORP	COM	876287103	5	57104	SH	DEFINED
TARRANT APPAREL GROUP	COM	876289109	8	15295	SH	DEFINED
TCW STRATEGIC INCOME FUND IN	COM	872340104	59	19154	SH	DEFINED
TECH DATA CORP	COM	878237106	290	16242	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
TECHNE CORP	COM	878377100	503	7816	SH	DEFINED
TECHNITROL INC	COM	878555101	41	11762	SH	DEFINED
TECK COMINCO LTD	CL B	878742204	74	15003	SH	DEFINED
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	357	25662	SH	DEFINED
TELECOMMUNICATION SYS INC	CL A	87929J103	288	33589	SH	DEFINED
TELEPHONE & DATA SYS INC	COM	879433100	205	6451	SH	DEFINED
TELIK INC	COM	87959M109	6	16860	SH	DEFINED
TELKONET INC	COM	879604106	3	23409	SH	DEFINED
TELLABS INC	COM	879664100	62	14982	SH	DEFINED
TELULAR CORP	COM NEW	87970T208	16	12100	SH	DEFINED
TEMPLETON EMERG MKTS INCOME	COM	880192109	93	10170	SH	DEFINED
TEMPLETON GLOBAL INCOME FD	COM	880198106	103	13320	SH	DEFINED
TENET HEALTHCARE CORP	COM	88033G100	24	20674	SH	DEFINED
TENGASCO INC	COM NEW	88033R205	10	15517	SH	DEFINED
TERADYNE INC	COM	880770102	50	11773	SH	DEFINED
TERRA NITROGEN CO L P	COM UNIT	881005201	1015	10716	SH	DEFINED
TESCO CORP	COM	88157K101	89	12551	SH	DEFINED
TETON ENERGY CORP	COM	881628101	14	14606	SH	DEFINED
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	231	5451	SH	DEFINED
TFS FINL CORP	COM	87240R107	129	10033	SH	DEFINED
TGC INDS INC	COM NEW	872417308	31	15202	SH	DEFINED
THESTREET COM	COM	88368Q103	55	18970	SH	DEFINED
THINKORSWIM GROUP INC	COM	88409C105	131	23438	SH	DEFINED
THRESHOLD PHARMACEUTICAL INC	COM NEW	885807206	7	12285	SH	DEFINED
TIBCO SOFTWARE INC	COM	88632Q103	254	49016	SH	DEFINED
TLC VISION CORP	COM	872549100	4	24696	SH	DEFINED
TOMOTHERAPY INC	COM	890088107	57	23850	SH	DEFINED
TOP SHIPS INC	COM NEW	Y8897Y305	22	13448	SH	DEFINED
TOTAL S A	SPONSORED ADR	89151E109	313	5656	SH	DEFINED
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	379	5785	SH	DEFINED

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

TRACTOR SUPPLY CO	COM	892356106	520	14416	SH	DEFINED
TRANSGLOBE ENERGY CORP	COM	893662106	41	16647	SH	DEFINED
TRANSWITCH CORP	COM	894065101	5	18577	SH	DEFINED
TRI S SEC CORP	*W EXP 02/08/201	895578110	0	31432	SH	DEFINED
TRIDENT MICROSYSTEMS INC	COM	895919108	123	65364	SH	DEFINED
TRIMERIS INC	COM	896263100	24	18379	SH	DEFINED
TRINA SOLAR LIMITED	SPON ADR	89628E104	152	16403	SH	DEFINED
TRUE RELIGION APPAREL INC	COM	89784N104	248	19951	SH	DEFINED
TRUSTCO BK CORP N Y	COM	898349105	217	22941	SH	DEFINED
TUCOWS INC	COM	898697107	3	10121	SH	DEFINED
TUESDAY MORNING CORP	COM NEW	899035505	40	24387	SH	DEFINED
TXCO RES INC	COM	87311M102	18	12161	SH	DEFINED
U S G CORP	COM NEW	903293405	182	22601	SH	DEFINED
UAL CORP	COM NEW	902549807	256	23218	SH	DEFINED
ULTRA PETROLEUM CORP	COM	903914109	567	16430	SH	DEFINED
UNISYS CORP	COM	909214108	61	71598	SH	DEFINED
UNITED PARCEL SERVICE INC	CL B	911312106	329	5962	SH	DEFINED
UNITED STATES STL CORP NEW	COM	912909108	586	15757	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
UNIVERSAL INS HLDGS INC	COM	91359V107	27	11042	SH	DEFINED
URANIUM RES INC	COM PAR \$0.001	916901507	15	19555	SH	DEFINED
URBAN OUTFITTERS INC	COM	917047102	513	34266	SH	DEFINED
V F CORP	COM	918204108	413	7540	SH	DEFINED
VALASSIS COMMUNICATIONS INC	COM	918866104	45	34387	SH	DEFINED
VALENCE TECHNOLOGY INC	COM	918914102	85	46498	SH	DEFINED
VALERO ENERGY CORP NEW	COM	91913Y100	295	13652	SH	DEFINED
VALMONT INDS INC	COM	920253101	232	3777	SH	DEFINED
VALUEVISION MEDIA INC	CL A	92047K107	4	11433	SH	DEFINED
VAN KAMPEN SENIOR INCOME TR	COM	920961109	29	11394	SH	DEFINED
VANDA PHARMACEUTICALS INC	COM	921659108	15	30109	SH	DEFINED
VANGUARD INDEX FDS	REIT ETF	922908553	227	6238	SH	DEFINED
VARIAN MED SYS INC	COM	92220P105	452	12911	SH	DEFINED
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	438	24187	SH	DEFINED
VAUGHAN FOODS INC	COM	92241M107	9	14750	SH	DEFINED
VCG HLDG CORP	COM	91821K101	26	18422	SH	DEFINED
VELOCITY EXPRESS CORP	COM PAR NEW	92257T707	5	33577	SH	DEFINED
VERENIUM CORPORATION	COM	92340P100	18	20760	SH	DEFINED
VERIGY LTD	SHS	Y93691106	196	20411	SH	DEFINED
VERISIGN INC	COM	92343E102	475	24939	SH	DEFINED
VESTIN REALTY MORTGAGE I INC	COM	925490104	8	10224	SH	DEFINED
VIA PHARMACEUTICALS INC	COM	92554T103	2	13364	SH	DEFINED
VINEYARD NATL BANCORP	COM	927426106	5	31991	SH	DEFINED
VISTA GOLD CORP	COM NEW	927926303	40	35283	SH	DEFINED
VONAGE HLDGS CORP	COM	92886T201	16	23837	SH	DEFINED
VUANCE LTD	SHS	M9763P108	7	16735	SH	DEFINED
WARNER CHILCOTT LIMITED	COM CL A	G9435N108	170	11753	SH	DEFINED
WARREN RES INC	COM	93564A100	124	62578	SH	DEFINED
WAVE SYSTEMS CORP	COM NEW	943526301	4	11191	SH	DEFINED
WESTELL TECHNOLOGIES INC	CL A	957541105	6	22328	SH	DEFINED
WESTERN ASSET HIGH INCM OPP	COM	95766K109	123	30999	SH	DEFINED

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

WESTERN DIGITAL CORP	COM	958102105	601	52450	SH	DEFINED
WEYERHAEUSER CO	COM	962166104	336	10980	SH	DEFINED
WHITE ELECTR DESIGNS CORP	COM	963801105	49	13535	SH	DEFINED
WHOLE FOODS MKT INC	COM	966837106	210	22291	SH	DEFINED
WINDSTREAM CORP	COM	97381W104	101	11009	SH	DEFINED
WIRELESS RONIN TECHNOLOGIES	COM	97652A203	8	11091	SH	DEFINED
WORLD FUEL SVCS CORP	COM	981475106	237	6417	SH	DEFINED
WPP PLC	ADR ADDED	92933H101	344	11644	SH	DEFINED
WPT ENTERPRISES INC	COM	98211W108	6	14864	SH	DEFINED
WYNDHAM WORLDWIDE CORP	COM	98310W108	66	10042	SH	DEFINED
WYNN RESORTS LTD	COM	983134107	519	12286	SH	DEFINED
XERIUM TECHNOLOGIES INC	COM	98416J100	13	19388	SH	DEFINED
XINHUA FIN MEDIA LTD	SPONSORED ADR	983982109	9	15259	SH	DEFINED
XOMA LTD	ORD	G9825R107	21	34214	SH	DEFINED
XTENT INC	COM	984141101	4	16100	SH	DEFINED
XTL BIOPHARMACEUTICALS LTD	SPONSORED ADR	98386D109	3	44987	SH	DEFINED
XTO ENERGY INC	COM	98385X106	600	17010	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
YAHOO INC	COM	984332106	392	32177	SH	DEFINED
YOUBET COM INC	COM	987413101	18	21214	SH	DEFINED
YRC WORLDWIDE INC	COM	984249102	115	40167	SH	DEFINED
ZHONE TECHNOLOGIES INC NEW	COM	98950P108	3	39064	SH	DEFINED
ZIMMER HLDGS INC	COM	98956P102	704	17429	SH	DEFINED
ZIX CORP	COM	98974P100	54	46575	SH	DEFINED
ZVUE CORP	*W EXP 01/17/201	988801122	0	13207	SH	DEFINED
ZVUE CORP	*W EXP 01/17/201	988801130	0	34375	SH	DEFINED
ZWEIG TOTAL RETURN FD INC	COM	989837109	60	17871	SH	DEFINED
ZYMOGENETICS INC	COM	98985T109	37	12382	SH	DEFINED