

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

KNIGHT CAPITAL GROUP, INC.

Form 13F-HR/A

February 11, 2011

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, 2010

Check here if Amendment [X]; Amendment Number: 1

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-13543

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

Thomas M. Merritt	Jersey City, NJ 07310	2/9/11
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[Signature]	[City, State]	[Date]

Report Type (Check only one.):

- [X] 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).)

FORM 13F
SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 3
 Form 13F Information Table Entry Total: 1959
 Form 13F Information Table Value Total: 2,154,076

 (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	28-13544	Knight Equity Markets LP
02	28-13545	Knight Capital Markets LLC
03	28-13903	Astor Asset Management LLC

FORM 13F INFORMATION TABLE

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE [x\$1000]	SHRS OR PRN	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGERS	SO
CONSUMER DISCRETIONARY SELT	COM	81369Y407	22824	610100	SH	Defined	3	25
GREENHAVEN CONTINUOUS CMDTY	COM	395258106	29198	886136	SH	Defined	3	35
ISHARES BARCLAYS 1-3 YEAR TR	COM	464287457	643	7654	SH	Defined	3	
ISHARES BARCLAYS AGGREGATE	COM	464287226	35453	335250	SH	Defined	3	15
ISHARES DJ US REAL ESTATE	COM	464287739	22203	396773	SH	Defined	3	16
ISHARES DJ US TELECOMMUNICAT	COM	464287713	23097	988299	SH	Defined	3	42
ISHARES IBOXX H/Y CORP BOND	COM	464288513	34148	378202	SH	Defined	3	17
ISHARES IBOXX INV GR CORP BD	COM	464287242	34466	317839	SH	Defined	3	14
ISHARES MSCI EMERGING MKT IN	COM	464287234	39146	821673	SH	Defined	3	34
ISHARES RUSSELL 2000	COM	464287655	38368	490394	SH	Defined	3	21
MARKET VECTORS AGRIBUSINESS	COM	57060U605	37273	696172	SH	Defined	3	30
POWERSHARES DB GOLD FUND	COM	73936B606	745	14861	SH	Defined	3	14
SPDR BARCLAYS CAPITAL 1-3 MO	COM	78464A680	132571	2891417	SH	Defined	3	125
SPDR GOLD TRUST	COM	78463V107	21935	158121	SH	Defined	3	1
SPDR S&P DIVIDEND ETF	COM	78464A763	85674	1648204	SH	Defined	3	74
SPDR S&P PHARMACEUTICALS ETF	COM	78464A722	36594	793970	SH	Defined	3	34
WISDOMTREE DEFA FUND	COM	97717W703	272	5747	SH	Defined	3	
WISDOMTREE DREYFUS EMER CURR	COM	97717W133	28178	1249006	SH	Defined	3	57
WISDOMTREE EARNINGS 500 FUND	COM	97717W588	298	6875	SH	Defined	3	
WISDOMTREE MIDCAP EARNINGS	COM	97717W570	342	6332	SH	Defined	3	
WISDOMTREE SMALLCAP EARNINGS	COM	97717W562	350	6739	SH	Defined	3	