

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 |
| ----- | ----- | ----- |
| [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 |
| 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 |