## SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

## FORM 8-K

#### **CURRENT REPORT**

Pursuant to Section 13 or 15(d) of the Securities Exchange Act of 1934

Date of Report (Date of earliest event reported): May 12, 2003

# KNIGHT TRADING GROUP, INC.

(Exact name of registrant as specified in its charter)

DELAWARE	001-14223		22-3689303
(State or other	(Commission		(IRS Employer
jurisdiction of	File Number)		Identification No.
incorporation)			
	525 Washington Boulevard, Jersey City, NJ	07310	
_	(Address of principal executive offices)	(Zip Code)	

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(201) 222-9400

(Registrant s telephone number, including area code)

Not required

Not required

Knight Trading Group, Inc.  Current Report on Form 8-K		
Item 5. Other Events		
On May 12, 2003, the registrant issued a press release announcing:		
a. The authorization by the Registrant s Board of Directors of an increase in the size of the Registrant s previously authorized stock repurchas program to \$95 million from \$70 million; and		
b. The resignation of Robert Greifeld from the Registrant s Board of Directors and the reduction in the size of the Registrant s Board of Directors from eight to seven members.		
The Press Release is attached hereto as Exhibit 99.1		
Item 7. Financial Statements and Exhibits.		
a. Financial Statements		

**Exhibits** 

Pro forma Financial Information

Exhibit No. Description

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99.1 Press Release of Knight Trading Group, Inc. issued May 12, 2003.

#### **SIGNATURE**

Pursuant to the requirements of the Securities Exchange Act of 1934, the Registrant has duly caused this report to be signed on its behalf by the undersigned s duly authorized signatory.

Dated: May 12, 2003

#### KNIGHT TRADING GROUP, INC.

By: /s/ John H. Bluher

Name: John H. Bluher Title: Executive Vice

President,

General Counsel and Secretary

#### **EXHIBIT INDEX**

Exhibit No.	Description
99.1	Press Release of Knight Trading Group, Inc. issued on May 12, 2003.