## 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): June 3, 2003

# KNIGHT TRADING GROUP, INC.

(Exact name of registrant as specified in its charter)

Delaware (State or other 001-14223 (Commission 22-3689303 (IRS Employer

jurisdiction of incorporation)

File Number

**Identification No.**)

525 Washington Boulevard, Jersey City, NJ (Address of principal executive offices)

07310 (Zip Code)

(201) 222-9400

(Registrant s telephone number, including area code)

	Knight Trading Group, Inc.	
Current Report on Form 8-K		
Item 5. Other E	vents	
Broker-Dealer	3, the registrant issued a press release announcing that Anthony M. Sanfilippo, Executive Vice President and Head of Client Group, would resign from his executive management position at the conclusion of a transitional period. Mr. Sanfilippo will er of the registrant s Board of Directors.	
The Press Release	ase is attached hereto as Exhibit 99.1	
Item 7. Financi	al Statements and Exhibits.	
a. Financial	Statements	
	Not required	
b. Pro forma	a Financial Information  Not required	
	Not required	
c. Exhibits		
Exhibit No.	Description	
99.1	Press Release of Knight Trading Group, Inc. issued June 3, 2003	

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#### **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: June 3, 2003

KNIGHT TRADING GROUP, INC.

By: /s/ John H. Bluher

Name: John H. Bluher
Title: Executive Vice
President,

General Counsel and Secretary

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### EXHIBIT INDEX

Exhibit No.	Description
99.1	Press Release of Knight Trading Group, Inc. issued on June 3, 2003