

KNIGHT TRADING GROUP INC  
Form 8-K  
October 14, 2003

**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): October 14, 2003**

**KNIGHT TRADING GROUP, INC.**

**(Exact name of registrant as specified in its charter)**

**DELAWARE**  
**(State or other jurisdiction**  
  
**of incorporation)**

**001-14223**  
**(Commission**  
  
**File Number)**

**22-3689303**  
**(IRS Employer**  
  
**Identification No.**

**525 Washington Boulevard, Jersey City, NJ 07310**

**(Address of principal executive offices)**

**(Zip Code)**

**(201) 222-9400**

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(Registrant's telephone number, including area code)

**Knight Trading Group, Inc.**

**Current Report on Form 8-K**

**Item 7. Financial Statements and Exhibits.**

a. Financial Statements  
Not required

b. Pro forma Financial Information  
Not required

c. Exhibits

<u>Exhibit No.</u>	<u>Description</u>
99.1	Press Release of Knight Trading Group, Inc. issued October 14, 2003.

**Item 9. Regulation FD Disclosure**

On October 14, 2003, the registrant issued a press release announcing that it has agreed to acquire the business of Donaldson & Co., Incorporated, a privately held firm offering soft dollar and commission recapture programs to institutions, in a cash transaction.

The Press Release is attached hereto as Exhibit 99.1.

