Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2011

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

A This return/report is for:
- [ ] a multiemployer plan;
- [ ] a multiple-employer plan; or
- [X] a single-employer plan;
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report;
- [ ] the final return/report;
- [ ] an amended return/report;
- [ ] a short plan year return/report (less than 12 months).

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] Form 5558;
- [ ] automatic extension;
- [ ] the DFVC program;
- [ ] special extension (enter description)

Part II Basic Plan Information—enter all requested information

1a Name of plan
CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 01/07/1998

2a Plan sponsor's name and address, including room or suite number (Employer, if for single-employer plan)

CTC TRADING GROUP, L.L.C.

440 S. LASALLE STREET - SUITE 400
CHICAGO, IL 60605

2b Employer Identification Number (EIN) 27-3972658

2c Sponsor's telephone number 312-863-8000

2d Business code (see instructions) 523120

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	08/14/2012	PAUL NIBBIO
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	08/14/2012	PAUL NIBBIO
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address (if same as plan sponsor, enter "Same")
CTC TRADING GROUP, L.L.C.

440 S. LASALLE STREET - SUITE 400
CHICAGO, IL 60605

3b Administrator's EIN
27-3972658

3c Administrator's telephone number
312-863-8000

4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report:

a Sponsor's name
CTC, L.L.C.

4b EIN
36-4200538

4c PN
001

5	Total number of participants at the beginning of the plan year	**5**	377
6	Number of participants as of the end of the plan year (welfare plans complete only lines **6a, 6b, 6c,** and **6d**).		
a	Active participants	**6a**	316
b	Retired or separated participants receiving benefits	**6b**	0
c	Other retired or separated participants entitled to future benefits	**6c**	70
d	Subtotal. Add lines **6a**, **6b**, and **6c**	**6d**	386
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits	**6e**	0
f	Total. Add lines **6d** and **6e**	**6f**	386
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	380
h	Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	12
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristic Codes in the instructions:
2A 2E 2F 2G 2J 2K 3B

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristic Codes in the instructions:

9a Plan funding arrangement (check all that apply)

(1)	X	Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)		Insurance
(2)		Code section 412(e)(3) insurance contracts
(3)	X	Trust
(4)		General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

(1)	X	**R** (Retirement Plan Information)
(2)		**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)		**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	X		**H** (Financial Information)
(2)			**I** (Financial Information – Small Plan)
(3)	X	1	**A** (Insurance Information)
(4)	X		**C** (Service Provider Information)
(5)			**D** (DFE/Participating Plan Information)
(6)			**G** (Financial Transaction Schedules)

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2011

This Form is Open to Public Inspection

For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

A Name of plan
CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
CTC TRADING GROUP, L.L.C.

D Employer Identification Number (EIN)
27-3972658

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
NATIONWIDE LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
31-4156830	66869	GAP-B2-LH02	26	01/01/2011	12/31/2011

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in item 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid
833	208

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
MERIT BENEFITS GROUP, INC.
2001 MIDWEST ROAD, SUITE 306
OAK BROOK, IL 60523

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
0	208	SERVICE FEES	5

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
AUSDAL FINANCIAL PARTNERS, INC.
220 N. MAIN ST, SUITE 400
DAVENPORT, IA 52801

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
833	0		3

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	826372
5	Current value of plan's interest under this contract in separate accounts at year end	5	0

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☒ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	582483
c	Additions: (1) Contributions deposited during the year	7c(1)	76280		
	(2) Dividends and credits	7c(2)	0		
	(3) Interest credited during the year	7c(3)	17430		
	(4) Transferred from separate account	7c(4)	431693		
	(5) Other (specify below)	7c(5)	97682		
	▶ LOAN REP, TRANSFER FROM OUTSIDE NW				
	(6) Total additions			7c(6)	623085
d	Total of balance and additions (add **b** and **c(6)**)			7d	1205568
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	85626		
	(2) Administration charge made by carrier	7e(2)	627		
	(3) Transferred to separate account	7e(3)	290043		
	(4) Other (specify below)	7e(4)	2900		
	▶ LOAN DISBURSEMENT				
	(5) Total deductions			7e(5)	379196
f	Balance at the end of the current year (subtract **e(5)** from **d**)			7f	826372

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

a ☐ Health (other than dental or vision) **b** ☐ Dental **c** ☐ Vision **d** ☐ Life insurance

e ☐ Temporary disability (accident and sickness) **f** ☐ Long-term disability **g** ☐ Supplemental unemployment **h** ☐ Prescription drug

i ☐ Stop loss (large deductible) **j** ☐ HMO contract **k** ☐ PPO contract **l** ☐ Indemnity contract

m ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in **c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, item 2 above, report amount.			**10b**	

Specify nature of costs ▶

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☐ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2011** **This Form is Open to Public Inspection.**

For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

A Name of plan
CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
CTC TRADING GROUP, L.L.C.

D Employer Identification Number (EIN)
27-3972658

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . ☐ Yes ☒ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosure on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

NATIONWIDE

ONE NATIONWIDE PLAZA
COLUMBUS, OH 43215

31-1592130

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 49 59 60 63 64 99		23774	Yes [X] No [ ]	Yes [ ] No [X]	140442	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

MERIT BENEFITS GROUP, INC.

2001 MIDWEST ROAD, SUITE 306
OAK BROOK, IL 60523

36-4013756

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 49 65		3630	Yes [X] No [ ]	Yes [ ] No [X]	14530	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

AUSDAL FINANCIAL PARTNERS, INC.

220 N. MAIN ST SUITE 400
DAVENPORT, IA 52801

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 72		0	Yes [X] No [ ]	Yes [ ] No [X]	58119	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	7110

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ALLIANZ GLOBAL INVESTORS DISTRIBUTORS, LLC PO BOX 8050 BOSTON, MA 02266-8050	MUTUAL FUND PAYMENTS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	12500

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN CENTURY INVESTORS, INC. 4500 MAIN STREET KANSAS CITY, MO 64111-7709	MUTUAL FUND PAYMENTS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	3426

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BLACK ROCK FUNDS 40 E. 52ND ST NEW YORK, NY 10022	MUTUAL FUND PAYMENTS

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	8647

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
NATIONWIDE FUNDS GROUP ONE NATIONWIDE PLAZA COLUMBUS, OH 43215	MUTUAL FUND PAYMENTS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	4163

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
NUVEEN INVESTMENTS 333 W. WACKER DRIVE CHICAGO, IL 60606	MUTUAL FUND PAYMENTS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	4611

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OAKMARK FAMILY OF FUNDS PO BOX 219558 KANSAS CITY, MO 64121-9558	MUTUAL FUND PAYMENTS

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	1194

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DAVIS FUNDS PO BOX 8406 BOSTON, MA 02206-8406	MUTUAL FUND PAYMENTS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	14179

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DREYFUS CORPORATION 200 PARK AVENUE NEW YORK, NY 10154	MUTUAL FUND PAYMENTS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	3930

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
EATON VANCE FUNDS THE EATON VANCE BUILDING 255 STATE STREET BOSTON, MA 02109-5555	MUTUAL FUND PAYMENTS

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	13103

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
INVESCO INVESTMENTS TWO PEACHTREE POINTE 1555 PEACHTREE ST NE, SUITE 1800 ATLANTA, GA 30309	MUTUAL FUND PAYMENTS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	21389

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JANUS FUNDS 151 DETROIT STREET DENVER, CO 80206	MUTUAL FUND PAYMENTS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	3411

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
LAZARD FUNDS 30 ROCKEFELLER PLAZA NEW YORK, NY 10112-6300	MUTUAL FUND PAYMENTS

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
AUSDAL FINANCIAL PARTNERS	27 72	58119

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
NATIONWIDE ONE NATIONWIDE PLAZA COLUMBUS, OH 43215	COMPENSATION

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	17512

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO FUNDS 840 NEWPORT CENTER DRIVE SUITE 300 NEWPORT BEACH, CA 92660	MUTUAL FUND PAYMENTS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	7796

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PRUDENTIAL 100 MULBERRY STREET GATEWAY CENTER THREE NEWARK, NJ 07102	MUTUAL FUND PAYMENTS

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
MERIT BENEFITS GROUP, INC.	13 49 65	14530

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
NATIONWIDE ONE NATIONWIDE PLAZA COLUMBUS, OH 43215	ADMINISTRATIVE SERVICE FEE

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	2477

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FIDELITY INVESTMENTS PO BOX 770001 CINCINATTI, OH 45277-0001	MUTAL FUND PAYMENTS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	1263

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FRANKLIN TEMPLETON DISTRIBUTORS INC ONE FRANKLIN PARKWAY SAN MATEO, CA 94403-1906	MUTUAL FUND PAYMENTS

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NATIONWIDE	15 49 59 60 63	8897

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GOLDMANSACHS ASSET MANAGEMENT GROUP ONE NEW YORK PLAZA NEW YORK, NY 10004	MUTUAL FUND PAYMENTS

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2011

This Form is Open to Public Inspection

For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

A Name of plan
CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
CTC TRADING GROUP, L.L.C.

D Employer Identification Number (EIN)
27-3972658

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	2719962	3001586
(2) Participant contributions	1b(2)	43000	
(3) Other	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)	257825	257589
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	38173298	40038483
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	582483	826372
(15) Other	1c(15)		

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	41776568	44124030
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through1j)	1k	0	0
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	41776568	44124030

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	3002167	
(B) Participants	2a(1)(B)	3700055	
(C) Others (including rollovers)	2a(1)(C)	401318	
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		7103540
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)	9100	
(F) Other	2b(1)(F)	16864	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		25964
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		0

		(a) Amount	(b) Total
2b (5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		0
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-1311752
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		5817752
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	3463723	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		3463723
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)		
(4) Other	2i(4)	6567	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		6567
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		3470290
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		2347462
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) [ ] Unqualified (2) [ ] Qualified (3) [X] Disclaimer (4) [ ] Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [X] Yes [ ] No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: ALBERT & GOODMAN, CPA S (2) EIN: 36-3949337

d The opinion of an independent qualified public accountant is **not attached** because:

(1) [ ] This form is filed for a CCT, PSA, or MTIA. (2) [ ] It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete 4j and 4l. MTIAs also do not complete 4l.

During the plan year:

		Yes	No	Amount
a	Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e	Was this plan covered by a fidelity bond?	4e	X		500000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j		X	
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? If "Yes," enter the amount of any plan assets that reverted to the employer this year ☐ **Yes** ☒ **No** **Amount:**

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2011

This Form is Open to Public Inspection.

For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

A Name of plan
CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
CTC TRADING GROUP, L.L.C.

D Employer Identification Number (EIN)
27-3972658

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 31-1592130 31-4156830

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year. **3**

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section of 412 of the Internal Revenue Code or ERISA section 302, skip this Part)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 **a** Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☐ **No**

Part IV ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 **a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	**14a**	
b The plan year immediately preceding the current plan year	**14b**	
c The second preceding plan year	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If item 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete items (a) through (c)

a Enter the percentage of plan assets held as:
Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate item 19(b)?
☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST

AUDITED FINANCIAL STATEMENTS

FOR THE YEAR ENDED DECEMBER 31, 2011

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST
AUDITED FINANCIAL STATEMENTS
FOR THE YEAR ENDED DECEMBER 31, 2011

CONTENTS

INDEPENDENT AUDITOR'S REPORT	----------	1
FINANCIAL STATEMENTS		
Statements of Net Assets Available for Benefits	----------	2
Statement of Changes in Net Assets Available for Benefits	----------	3
NOTES TO FINANCIAL STATEMENTS	----------	4-10
SUPPLEMENTARY INFORMATION		
Supplemental Schedule of Assets Held at December 31, 2011	----------	11-13
Supplemental Schedule of Assets Held at December 31, 2010	----------	14-16

INDEPENDENT AUDITOR'S REPORT

To the Administrator of the
CTC Trading Group, L.L.C. 401(k) Plan and Retirement Trust

We were engaged to audit the accompanying statements of net assets available for benefits of the CTC Trading Group, L.L.C. 401(k) Plan and Retirement Trust as of December 31, 2011 and 2010, and the related statement of changes in net assets available for benefits for the year ended December 31, 2011, and the supplemental schedules of Schedule H, line 4i-Schedule of Assets (Held At End of Year) as of December 31, 2011 and 2010. These financial statements and supplemental schedules are the responsibility of the Plan's management.

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, the plan administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in Note E, which was certified by Nationwide Financial Services, Inc., the custodian of the Plan, except for comparing such information with the related information included in the financial statements and supplemental schedules. We have been informed by the plan administrator that the custodian holds the Plan's investment assets and executes investment transactions. The plan administrator has obtained a certification from the custodian as of December 31, 2011 and 2010 and for the year ended December 31, 2011, that the information provided to the plan administrator by the custodian is complete and accurate.

Because of the significance of the information that we did not audit, we are unable to, and do not, express an opinion on the accompanying financial statements and supplemental schedules taken as a whole. The supplemental schedules are presented for the purposes of additional analysis and are not a required part of the financial statements but are required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the custodian, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

Albert & Goodman
Certified Public Accountants

Buffalo Grove, Illinois
July 3, 2012

100 Lexington Drive • Suite 150 • Buffalo Grove, Illinois 60089 • PHONE: 847/947-4411 • FAX: 847/947-4422 • www.ag-cpas.com

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
DECEMBER 31, 2011 and 2010

	12/31/2011	12/31/2010
Assets		
Investments, at fair value:		
Mutual funds	$ 40,038,483	$ 36,880,504
Self-directed brokerage accounts	-	1,292,794
Guaranteed interest accounts	826,372	582,483
Total Investments	40,864,855	38,755,781
Receivables:		
Employer contributions	3,001,586	2,719,962
Employee contributions	-	43,000
Notes receivable from participants	257,589	257,825
Total Receivables	3,259,175	3,020,787
Total Assets	44,124,030	41,776,568
Liabilities	-	-
Total Liabilities	-	-
NET ASSETS AVAILABLE FOR BENEFITS	$ 44,124,030	$ 41,776,568

SEE ACCOMPANYING INDEPENDENT AUDITOR'S REPORT AND NOTES TO FINANCIAL STATEMENTS.

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST
STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
YEAR ENDED DECEMBER 31, 2011

ADDITIONS		
Additions to net assets attributed to:		
Investment income:		
Interest income on guaranteed interest accounts	$	16,864
Interest income on notes receivable from participants		9,100
Total Investment Income		25,964
Contributions:		
Employer		3,002,167
Participants		4,101,373
Total Contributions		7,103,540
Total Additions		7,129,504
DEDUCTIONS		
Deductions from net assets attributed to:		
Benefits paid to participants		3,463,723
Net depreciation in fair value of investments		1,311,752
Fees		6,567
Total Deductions		4,782,042
NET INCREASE		2,347,462
NET ASSETS AVAILABLE FOR BENEFITS:		
Beginning of Year		41,776,568
End of Year	$	44,124,030

SEE ACCOMPANYING INDEPENDENT AUDITOR'S REPORT AND NOTES TO FINANCIAL STATEMENTS.

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST
NOTES TO FINANCIAL STATEMENTS
FOR THE YEAR ENDED DECEMBER 31, 2011

NOTE A - DESCRIPTION OF PLAN

The following description of the CTC Trading Group, L.L.C. ("Company") 401(k) Plan and Retirement Trust ("Plan") provides only general information. Participants should refer to the Plan Agreement or Summary Plan Description for a more complete description of the Plan's provisions. The Plan was restated effective as of January 1, 2008.

General

The Plan is a defined contribution plan covering all employees of the Company who are age twenty-one or older. It is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Contributions

Each year, participants may contribute up to the maximum allowable amount of pretax annual compensation. Participants who have attained age 50 before the end of the plan year are eligible to make catch-up contributions. Participants may also contribute amounts representing distributions from other qualified defined benefit or contribution plans. Participants direct the investment of their contributions into various investment options offered by the Plan. The Company has the option of making matching and profit sharing contributions on behalf of participants. The Company contributed 50% of 401(k) deferrals up to 5% of eligible compensation for the year ended December 31, 2011. The Company also made profit sharing contributions based on percentages for each class of participant.

Participant Accounts

Each participant's account is credited with the participant's contribution and allocations of the Company's contribution and Plan earnings, and charged with any depreciation in fair value of investments and expenses that may apply. Allocations are based on participant earnings or account balances, as defined. The benefit to which a participant is entitled is the benefit that can be provided from the participant's vested account. Each account is participant directed.

Vesting

Participants are immediately vested in their contributions plus actual earnings thereon. Vesting in the Company's contribution portion of their accounts plus actual earnings thereon is based on years of continuous service. A participant is 100% vested after four years of credited service.

Notes Receivable from Participants

Participants may borrow from their fund accounts. The loans are secured by the balance in the participant's account and bear interest at prime plus one percent. Principal and interest are paid ratably through payroll deductions.

NOTE A - DESCRIPTION OF PLAN - continued

Payment of Benefits

On termination of service due to death, disability or retirement, a participant may elect to receive either a lump-sum amount equal to the value of the participant's vested interest in his or her account, or in annual installments. For termination of service due to other reasons, a participant may receive the value of the vested interest in his or her account as a lump-sum distribution.

Forfeited Accounts

At December 31, 2011 and 2010 forfeited non-vested accounts totaled $0. Forfeited non-vested accounts are used to reduce employer contributions. In 2011 and 2010, employer contributions were reduced by $37,914 and $66,552, respectively, from forfeited non-vested accounts.

Plan Amendment

The Plan was amended effective January 1, 2011 to rename the Plan the CTC Trading Group, L.L.C. 401(k) Plan and Retirement Trust.

NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation

The Plan's financial statements are prepared under the accrual basis of accounting.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, and disclosure of contingent assets and liabilities. Actual results may differ from those estimates.

Investment Valuation and Income Recognition

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See note I for discussion of fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Net depreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Notes Receivable from Participants

Notes receivable from participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Delinquent notes receivable from participants are recorded as a distribution based upon the terms of the Plan document.

NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES - continued

Payment of Benefits

Benefits are recorded when paid.

Administrative Expenses

The significant costs of Plan administration are paid by the Company.

Subsequent Events

The Plan has evaluated subsequent events through July 3, 2012, the date the financial statements were available to be issued.

NOTE C - INVESTMENTS

The following are investments at December 31, 2011 and 2010 that represent 5% or more of the Plan's net assets:

	12/31/11	12/31/10
American Century Equity Index Investment	$4,617,893	$4,296,432
Dreyfus Appreciations Fund	2,449,932	*
Goldman Sachs Mid Cap Value Fund	*	2,154,562
Invesco Van Kampen Growth & Income Fund	3,462,130	*
Janus Twenty Fund	4,161,377	4,394,822
PIMCO Total Return Fund Class A	4,997,256	4,129,181

*less than 5%

During 2011, the Plan's investments (including gains and losses on investments bought and sold, as well as held during the year) depreciated in value by $1,311,752, as follows.

Mutual funds	$1,187,459
Self-directed brokerage accounts	124,293

NOTE D - RELATED PARTY TRANSACTIONS

Certain Plan investments are shares of mutual funds managed by Nationwide Financial Services, Inc. ("Nationwide"). Nationwide is the custodian as defined by the Plan and, therefore, these transactions qualify as party-in-interest transactions. Fees paid by the Plan to Nationwide are included in net depreciation in fair value of investments.

NOTE E - INFORMATION PREPARED AND CERTIFIED BY TRUSTEE

The plan administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Accordingly, Nationwide has certified that the following data included in the accompanying financial statements and supplemental schedules is complete and accurate.

NOTE E - INFORMATION PREPARED AND CERTIFIED BY TRUSTEE - continued

	12/31/11	12/31/10
Investments, at fair value:		
Mutual funds	$40,038,483	$36,880,504
Self-directed brokerage accounts	-	1,292,794
Guaranteed interest accounts	826,372	582,483

Year ended December 31, 2011	
Net depreciation in fair value of investments	$1,311,752
Interest income on guaranteed interest accounts	16,864

The Plan's independent accountants did not perform auditing procedures with respect to this information, except for comparing such information to the related information included in the financial statements and supplemental schedules.

NOTE F - PLAN TERMINATION

Although it has not expressed any intent to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. In the event of Plan termination, participants will become 100% vested in their accounts.

NOTE G - RECONCILIATION OF FINANCIAL STATEMENTS TO FORMS 5500

Differences between the financial statements and Form 5500 can arise due to the accounting for benefits paid to participants. For financial statement purposes, benefits are recorded when they are paid to the participants. For Form 5500 purposes, however, amounts allocated to withdrawing participants are recorded on the Form 5500 for benefit claims that have been processed and approved for payment prior to December 31st, but not yet paid as of that date.

There were no such differences in the benefit amounts for 2011 or 2010. Therefore, the benefits paid to participants for 2011 totaled $3,463,723 for both financial statement and Form 5500 purposes. Also, the net assets available for benefits at December 31, 2011 ($44,124,030) and 2010 ($41,776,568) were the same for financial statement and Form 5500 purposes.

NOTE H - TAX STATUS

The Plan has been restated effective as of January 1, 2008. The Internal Revenue Service has determined and informed the Company by a letter dated June 22, 2009, that the restated Plan and related trust, as then designed, was in compliance with applicable requirements of the Internal Revenue Code (IRC). The Plan has been amended since receiving the determination letter. However, the Plan administrator and the Plan's tax counsel believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the IRC.

NOTE I - FAIR VALUE MEASUREMENTS

FASB ASC 820 provides the framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (level 1 measurements) and the lowest priority to unobservable inputs (level 3 measurements). The three levels of the fair value hierarchy under FASB ASC 820 are described as follows:

Level 1 Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2 Inputs to the valuation methodology include:

- --quoted prices for similar assets or liabilities in active markets
- --quoted prices for identical or similar assets or liabilities in inactive markets
- --inputs other than quoted prices that are observable for the asset or liability; and
- --inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the level 2 input must be observable for substantially the full term of the asset or liability.

Level 3 Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

Following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at December 31, 2011 and 2010.

Mutual funds: Valued at the quoted net asset value of shares held by the Plan at year end.

Self-directed brokerage accounts: Valued at the quoted market prices of the investments held in the accounts.

Guaranteed interest accounts: Valued at fair value by discounting the related cash flows based on current yields of similar instruments with comparable durations considering the credit-worthiness of the issuer.

NOTE I - FAIR VALUE MEASUREMENTS - continued

The preceding methods described may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

The following table sets forth by level, within the fair value hierarchy, the Plan's assets at fair value as of December 31, 2011 and 2010:

	Fair Value Measurements at December 31, 2011			
	Level 1	Level 2	Level 3	Total
Mutual funds	$40,038,483	$ -	$ -	$40,038,483
Self-directed brokerage accounts	-	-	-	-
Guaranteed interest accounts	-	-	826,372	826,372
Total investments at fair value	$40,038,483	$ -	$826,372	$40,864,855

	Fair Value Measurements at December 31, 2010			
	Level 1	Level 2	Level 3	Total
Mutual funds	$36,880,504	$ -	$ -	$36,880,504
Self-directed brokerage accounts	1,292,794	-	-	1,292,794
Guaranteed interest accounts	-	-	582,483	582,483
Total investments at fair value	$38,173,298	$ -	$582,483	$38,755,781

Level 1—quoted prices in active markets for identical assets
Level 2—significant other observable inputs
Level 3—significant unobservable inputs

Level 3 Gains and Losses

The following table sets forth a summary of changes in the fair value of the Plan's level 3 (fair value measurements using significant unobservable inputs) assets for the year ended December 31, 2011.

	Guaranteed Interest Accounts	Total
Balance, beginning of year	$582,483	$582,483
Realized gains/(losses)	-	-
Unrealized gains/(losses) relating to instruments still held at the reporting date	-	-
Purchases, sales, issuances, and settlements (net)	243,889	243,889
Balance, end of year	$826,372	$826,372

NOTE I - FAIR VALUE MEASUREMENTS - continued

	Guaranteed Interest Accounts	Total
The amount of total gains or losses for the period included in changes in net assets attributable to the change in unrealized gains or losses relating to assets still held at the reporting date	$ -	$ -

SUPPLEMENTARY INFORMATION

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST (PLAN NUMBER 001)
EMPLOYER IDENTIFICATION NUMBER: 27-3972658
SCHEDULE H, LINE 4I--SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2011

(a)	Identity of Issue, Borrower, Lessor, or Similar Party (b)	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value (c)	Current Value (e)
	Mutual Funds		
	Aberdeen	Emerging Markets Fund	$ 8,958
	Alliance Bernstein	High Income Fund	1,179
	American Century	Equity Index Investment	4,617,893
	American Century	Small Cap Value Fund	678,605
	American Funds	American High Income Trust R3	11,454
	American Funds	Capital World Growth & Income R5	248
	American Funds	Capital World Growth & Income R6	1,642,079
	American Funds	EuroPacific Growth Fund R5	2,034
	American Funds	EuroPacific Growth Fund R6	1,759,227
	American Funds	Growth Fund of America R5	79,677
	American Funds	New World Fund R3	13,866
	American Funds	Small Cap World Fund R5	37,717
	Baron	Asset Fund	19,047
	Baron	Partners Fund	66,478
	Black Rock	Energy Resources Investment	6,523
	Black Rock	Eurofund Investment	1,757
	Black Rock	Health Science Opportunity Investment	14,391
	Black Rock	Inflation-Protected Bond Fund	854,330
	Black Rock	International Opportunity Portfolio	23,828
	Black Rock	Natural Resources Trust	344,578
	Calamos	Market Neutral Income	5,019
	Calvert	Income Fund	38,560
	Davis	Financial Fund	486,800
	DE	Extended Duration Bond Fund	515
	Dreyfus	Appreciation Fund	2,449,932
	Dreyfus	International Bond Fund	1,981
	Dreyfus	Premier Greater China Fund	9,042
	Eaton Vance	Dividend Builder Fund	4,109
	Federated Prudential	Bear Fund	36,073
	Fidelity	Advisors Freedom Fund - 2010	35,881
	Fidelity	Advisors Freedom Fund - 2015	245
	Fidelity	Advisors Freedom Fund - 2020	42,981
	Fidelity	Advisors Freedom Fund - 2025	34,426
	Fidelity	Advisors Freedom Fund - 2030	88,620
	Fidelity	Advisors Freedom Fund - 2035	73,798
	Fidelity	Advisors Freedom Fund - 2040	134,584
	Fidelity	Advisors Freedom Fund - 2045	107,272
	Fidelity	Advisors Freedom Fund - 2050	106,836
	Franklin Templeton	Developing Markets Trust	28,129
	Franklin Templeton	Foreign Fund	299,130
	Goldman Sachs	Commodity Strategy Fund	54,849

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST (PLAN NUMBER 001)
EMPLOYER IDENTIFICATION NUMBER: 27-3972658
SCHEDULE H, LINE 4I--SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2011

	(a)	Identity of Issue, Borrower, Lessor, or Similar Party (b)	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value (c)	Current Value (e)
		Mutual Funds (continued)		
		Goldman Sachs	Mid Cap Value Fund	$ 2,020,709
		Invesco	Diversified Dividend Fund	3,638
		Invesco	Energy Fund	2,160
		Invesco	Gold & Precious Metals Investment	79,397
		Invesco	Real Estate Fund	33,412
		Invesco Van Kampen	Growth & Income Fund	3,462,130
		Janus	Overseas Fund	20,589
		Janus	Twenty Fund	4,161,377
		Janus	Worldwide Fund	1,692,589
		Lazard	Emerging Markets Portfolio	536,745
		Lazard	International Small Cap Equity Open	1,970
		Legg Mason	Btrymrch International Equity Trust	49,727
		Legg Mason	Clear Bridge Aggressive Growth	55,421
		Legg Mason	Western Asset Non-US Opportunity Bond	11,853
		Legg Mason	Western Assets Global High Yield Bond	40,650
		MFS	Value Fund	66,714
*		Nationwide	Mid Cap Market Index Class A	15,467
*		Nationwide	Mid Cap Market Index Institutional	6,237
*		Nationwide	Money Market Fund	2,169,390
*		Nationwide	S&P 500 Index Fund	9,454
*		Nationwide	Small Cap Index Fund	10,641
*		Nationwide	Small Cap Index Institutional	118,795
		Natixis	Gateway Fund	34,977
		Neuberger Berman	Partners Fund	13,547
		Nuvian	Large Cap Growth Opportunities Fund	106
		Nuvian	Real Estate Securities Fund	826,387
		Oakmark	Equity & Income Fund	1,176,415
		Oppenheimer	Developing Markets Fund	7,802
		Oppenheimer	Gold & Special Minerals Fund	30,982
		Oppenheimer	International Bond Fund	240
		Parnassus	Equity Income Investment	2,169
		PIMCO Allianz	NFJ Small Cap Value Fund	1,911,372
		PIMCO	Commodity Real Return Fund	53,937
		PIMCO	Real Return Fund	54,654
		PIMCO	Total Return Fund Class A	4,997,256
		PIMCO	Total Return Fund Institutional	8,197
		Prudential	Global Real Estate Fund	240
		Prudential Jennison	Mid Cap Growth Fund	944,861
		Prudential Jennison	Natural Resources Fund	40,466
		Prudential Jennison	Small Company Fund	582,098
		RS	Technology Fund	50,199

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST (PLAN NUMBER 001)
EMPLOYER IDENTIFICATION NUMBER: 27-3972658
SCHEDULE H, LINE 4I--SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2011

	(a)	(b) Identity of Issue, Borrower, Lessor, or Similar Party	(c) Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value	(e) Current Value
		Mutual Funds (continued)		
		Russell	Emerging Markets	$ 13,086
		Rydex	SGI Internet Advisor	7,165
		Scout	Small Cap Fund	33,048
		Van Ecken	Global Hard Assets	226
		Van Ecken	International Investment Gold	213
		Vanguard	500 Index Signal	66,103
		Vanguard	Equity Income Investment	466
		Vanguard	Health Care Investment	336,206
		Vanguard	High Yield Corporate Inv.	679
		Vanguard	Inflation-Protected Securities	8,202
		Vanguard	Intermediate Term Investment Grade	667
		Vanguard	International Growth Investment	19,918
		Vanguard	Long Term Investment Grade Inv.	670
		Vanguard	Short-Term Treasury Investment	4,581
		Vanguard	Small Cap Value Index Fund	2,860
		Vanguard	Total Bond Market Index	2,165
		Waddell & Reed Ivy	Pacific Opportunity Fund	1,751
		Waddell & Reed Ivy	Science and Technology Fund	7,468
		WFA	Emerging Markets Equity Fund	1,894
		Yacktman	Focus Fund	3,494
				40,038,483
		Guaranteed Interest Accounts		
*		Nationwide Life Insurance Company	BOA Fixed Fund; 3% interest rate	826,372
		Notes Receivable from Participants		
*		Participant loans	Interest rates from 4.25% to 9.25%	257,589
		TOTAL ASSETS (HELD AT END OF YEAR)		$ 41,122,444

* party-in-interest

SEE ACCOMPANYING INDEPENDENT AUDITOR'S REPORT AND NOTES TO FINANCIAL STATEMENTS.

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST (PLAN NUMBER 001)
EMPLOYER IDENTIFICATION NUMBER: 27-3972658
SCHEDULE H, LINE 4I--SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2010

(a)	Identity of Issue, Borrower, Lessor, or Similar Party (b)	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value (c)	Current Value (e)
	Mutual Funds		
	Aberdeen	Emerging Markets Fund	$ 10,180
	American Century	Equity Index Investment	4,296,432
	American Century	Inflation Adjusted Bond Fund	685,887
	American Century	Real Estate Fund	2,664
	American Century	Small Cap Value Fund	724,789
	American Funds	American High Income Trust R3	7,924
	American Funds	Capital World Growth & Income R6	1,645,961
	American Funds	EuroPacific Growth Fund R3	13,460
	American Funds	EuroPacific Growth Fund R6	1,836,843
	American Funds	Growth Fund of America R5	75,827
	American Funds	New World Fund R3	12,469
	American Funds	Small Cap World Fund R5	38,023
	Baron	Asset Fund	19,173
	Baron	Partners Fund	67,930
	Black Rock	Energy Resources Investment	6,334
	Black Rock	Eurofund Investment	1,410
	Black Rock	Health Science Opportunity Investment	16,205
	Black Rock	International Opportunity Portfolio	26,350
	Black Rock	Natural Resources Trust	312,375
	Calvert	Income Fund	35,549
	Davis	Financial Fund	179,455
	Dreyfus	Appreciation Fund	1,860,866
	Dreyfus	Premier Greater China Fund	14,301
	Dreyfus	Premier Intermediate Term Income	17,967
	Eaton Vance	Dividend Builder Fund	4,063
	Eaton Vance	Large Cap Value Fund	1,893,841
	Federated Prudential	Bear Fund	31,981
	Fidelity	Advisors Freedom Fund - 2010	28,909
	Fidelity	Advisors Freedom Fund - 2020	43,596
	Fidelity	Advisors Freedom Fund - 2025	22,886
	Fidelity	Advisors Freedom Fund - 2030	52,838
	Fidelity	Advisors Freedom Fund - 2035	60,365
	Fidelity	Advisors Freedom Fund - 2040	11,982
	Fidelity	Advisors Freedom Fund - 2045	42,509
	Fidelity	Advisors Freedom Fund - 2050	63,870
	Franklin Templeton	Developing Markets Trust	31,844
	Franklin Templeton	Foreign Fund	322,593
	Goldman Sachs	Mid Cap Value Fund	2,154,562
	Heartland	Value Plus Investment	351
	Invesco	Energy Fund	15,793
	Invesco	Financial Services Investment	12,696

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST (PLAN NUMBER 001)
EMPLOYER IDENTIFICATION NUMBER: 27-3972658
SCHEDULE H, LINE 4I--SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2010

	(a)	Identity of Issue, Borrower, Lessor, or Similar Party (b)	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value (c)	Current Value (e)
		Mutual Funds (continued)		
		Invesco	Global Health Care Investment	$ 11,622
		Invesco	Gold & Precious Metals Investment	150,729
		Invesco	Real Estate Fund	29,235
		Invesco	Van Kampen Growth & Income Fund	1,264,723
		Janus	Overseas Fund	28,305
		Janus	Twenty Fund	4,394,822
		Janus	Worldwide Fund	2,020,912
		Lazard	Emerging Markets Portfolio	615,475
		Lazard	International Small Cap Equity Open	1,611
		Legg Mason	Btrymrch International Equity Trust	53,172
		Legg Mason	Clear Bridge Aggressive Growth Fund	51,733
		Legg Mason	Western Asset Non-US Opportunity Bond	7,327
		Legg Mason	Western Assets Global High Yield Bond Fund	38,628
		Loomis Sayles	Bond Fund	39,487
		MFS	Value Fund	63,176
*		Nationwide	Mid Cap Market Index Fund	13,479
*		Nationwide	Money Market Fund	1,569,826
*		Nationwide	Small Cap Index Fund	9,297
*		Nationwide	Small Cap Index Institutional Fund	128,139
		Natixis	Gateway Fund	32,070
		Neuberger Berman	Partners Fund	77,796
		Nuveen	Real Estate Securities Fund	677,359
		Oakmark	Equity & Income Fund	987,549
		Oppenheimer	Developing Markets Fund	7,527
		Oppenheimer	Gold & Special Minerals Fund	75,364
		PIMCO	Allianz NFJ Small Cap Value Fund	1,808,240
		PIMCO	Real Return Fund	39,717
		PIMCO	Total Return Fund	4,129,181
		Prudential Jennison	Mid Cap Growth Fund	793,116
		Prudential Jennison	Natural Resources Fund	47,693
		Prudential Jennison	Small Company Fund	576,886
		RS	Technology Fund	24,294
		Russell	Emerging Markets Fund	12,883
		Rydex	SGI Government Long Bond 12xStrategic	53,782
		Rydex	SGI Internet Advisor Fund	7,020
		Scout	Small Cap Fund	32,593
		Van Ecken	International Investment Gold	21,274
		Vanguard	Dividend Growth Investment	1,422
		Vanguard	GNMA Investment	307
		Vanguard	Health Care Investment	234,000
		Vanguard	Inflation-Protected Securities	5,252

SEE ACCOMPANYING INDEPENDENT AUDITOR'S REPORT AND NOTES TO FINANCIAL STATEMENTS.

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST (PLAN NUMBER 001)
EMPLOYER IDENTIFICATION NUMBER: 27-3972658
SCHEDULE H, LINE 4I--SUPPLEMENTAL SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DECEMBER 31, 2010

(a)	Identity of Issue, Borrower, Lessor, or Similar Party (b)	Description of Investment Including Maturity Date, Rate of Interest, Collateral, Par, or Maturity Value (c)	Current Value (e)
	Mutual Funds (continued)		
	Vanguard	Intermediate Term Investment Grade	$ 303
	Vanguard	Intermediate Term Treasury Investment	300
	Vanguard	International Growth Investment	13,539
	Vanguard	REIT Index Fund	1,632
	Vanguard	Short-Term Treasury Investment	4,495
	Vanguard	Small Cap Value Index Fund	1,611
	Vanguard	Wellington Investment	321
	Vanguard	Wisely Income Investment	311
	Waddell & Reed	Ivy Pacific Opportunities Fund	1,541
	Waddell & Reed	Ivy Science and Technology Fund	16,375
			36,880,504
	Self-Directed Brokerage Accounts		
	TD Ameritrade	Self-directed brokerage accounts	1,292,794
	Guaranteed Interest Accounts		
*	Nationwide Life Insurance Company	BOA Fixed Fund; 4% interest rate	582,483
	Notes Receivable from Participants		
*	Participant loans	Interest rates from 4.25% to 9.25%	257,825
	TOTAL ASSETS (HELD AT END OF YEAR)		$ 39,013,606

* party-in-interest

SEE ACCOMPANYING INDEPENDENT AUDITOR'S REPORT AND NOTES TO FINANCIAL STATEMENTS.

Schedule H, line 4i
Schedule of Assets (Held At End of Year)

For the plan year beginning 01/01/2011 and ending 12/31/2011

Name of plan
CTC Trading Group, L.L.C. 401(k) Plan and Retirement Trust

Employer Identification Number
27-3972658

Three-digit plan number ► 001

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
	American Century	Equity Index Investment		4,617,893
	Invesco	Diversified Dividend Fund		3,638
	Alliance Bernstein	High Income Fund		1,179
	American Funds	New World Fund - R3		13,866
	Invesco	Real Estate Fund		33,412
	American Funds	American High Income Trust -R3		11,454
	American Funds	Growth Fund of America - R5		79,677
	American Century	Small Cap Value Fund		678,605
	American Funds	Small Cap World Fund - R5		37,717
	American Funds	EuroPacific Growth Fund - R5		2,034
	American Funds	Capital World Grw & Inc - R5		248
	Baron	Asset Fund		19,047
	Federated Prudential	Bear Fund		36,073
	Black Rock	International Opportunity Port		23,828
*	Nationwide Life Insurance Co.	BOA Fixed Fund		826,372
	Black Rock	Inflation Protected Bond Fund		854,330
	Baron	Partners Fund		66,478
	Black Rock	Health Science Opportunity Inv		14,391
	Black Rock	Energy Resources Investment		6,523
	Calvert	Income Fund		38,560
	Calamos	Market Nutrl Income		5,019
	Dreyfus	Appreciation Fund		2,449,932
	Dreyfus	Premier Greater China Fund		9,042
	DE	Extended Duration Bond Fund		515
	Davis	Financial Fund		486,800
	Dreyfus	International Bond Fund		1,981
	WFA	Emerging Markets Equity Fund		1,894
	Eaton Vance	Dividend Builder Fund		4,109
	Fidelity	Advisors Freedom Fund - 2025		34,426
	Fidelity	Advisors Freedom Fund - 2010		35,881
	Fidelity	Advisors Freedom Fund - 2020		42,981
	Nuvian	Real Estate Securities Fund		826,387
	Fidelity	Advisors Freedom Fund - 2030		88,620
	Fidelity	Advisors Freedom Fund - 2040		134,584
	Fidelity	Advisors Freedom Fund - 2045		107,272
	Nuvian	Large Cap Growth Opp Fund		106
	Fidelity	Advisors Freedom Fund - 2035		73,798
	Fidelity	Advisors Freedom Fund - 2015		245
	Fidelity	Advisors Freedom Fund - 2050		106,836

Schedule H, line 4i
Schedule of Assets (Held At End of Year)

For the plan year beginning 01/01/2011 and ending 12/31/2011

Name of plan
CTC Trading Group, L.L.C. 401(k) Plan and Retirement Trust

Employer Identification Number
27-3972658

Three-digit plan number ► 001

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
	Natixis	Gateway Fund		34,977
	Aberdeen	Emerging Markets Fund		8,958
	Goldman Sachs	Mid Cap Value Fund		2,020,709
	Nationwide	Money Market Fund		2,169,390
	Goldman Sachs	Commodity Strategy Fund		54,849
	Parnassus	Equity Income Investment		2,169
	Janus	Twenty Fund		4,161,377
	Oakmark	Equity & Income Fund		1,176,415
	Lazard	Emerging Markets Portfolio		536,745
	Legg Mason	Btrymrch International Eq Tr		49,727
	Lazard	International Small Cap Eq Op		1,970
	Black Rock	Eurofund Investment		1,757
	MFS	Value Fund		66,714
	Black Rock	Natural Resources Trust		344,578
	Nationwide	Mid Cap Market Index Inst		6,237
	Nationwide	S&P 500 Index Fund		9,454
	Nationwide	Mid Cap Market Index Class A		15,467
	Neuberger Berman	Partners Fund		13,547
	Nationwide	Small Cap Index Fund		10,641
	Nationwide	Small Cap Index Institutional		118,795
	PIMCO	Commodity Real Return Fund		53,937
	PIMCO	Total Return Fund Class A		4,997,256
	Oppenheimer	Developing Market Fund		7,802
	Prudential Jennison	Mid Cap Growth Fund		944,861
	Oppenheimer	Gold & Special Minerals Fund		30,982
	Prudential Jennison	Small Company Fund		582,098
	Oppenheimer	International Bond Fund		240
	Prudential Jennison	Natural Resources Fund		40,466
	PIMCO	Real Return Fund		54,654
	PIMCO Allianz	NJF Small Cap Value Fund		1,911,372
	PIMCO	Total Return Fund Inst		8,197
	Prudential	Global Real Estate Fund		240
	Russell	Emerging Markets		13,086
	American Funds	EuroPacific Growth Fund - R6		1,759,227
	Rydex	SGI Internet Advisor		7,165
	RS	Technology Fund		50,199
	American Funds	Capital World Grw & Inc - R6		1,642,079
	Legg Mason	Clear Bridge Aggressive Grw		55,421
	Legg Mason	Western Assets Gl HY Bond		40,650

Schedule H, line 4i
Schedule of Assets (Held At End of Year)

For the plan year beginning 01/01/2011 and ending 12/31/2011

Name of plan
CTC Trading Group, L.L.C. 401(k) Plan and Retirement Trust

Employer Identification Number
27-3972658

Three-digit plan number ► 001

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
	Franklin Templeton	Developing Markets Trust		28,129
	Franklin Templeton	Foreign Fund		299,130
	Vanguard	500 Index Signal		66,103
	Scout	Small Cap Fund		33,048
	Vanguard	Total Bond Market Index		2,165
	Vanguard	Equity Income Investment		466
	Vanguard	Intermediate Term Inv Grade		667
	Invesco	Gold & Precious Metals Inv		79,397
	Vanguard	Short-Term Treasury Inv		4,581
	Vanguard	Health Care Investment		336,206
	Van Ecken	Global Hard Asset Fund		226
	Van Ecken	International Investment Gold		213
	Vanguard	Inflation-Protected Securities		8,202
	Vanguard	Small Cap Value Index Fund		2,860
	Invesco Van Kampen	Growth & Income Fund		3,462,130
	Invesco	Energy Fund		2,160
	Vanguard	High Yield Corporate Inv		679
	Vanguard	International Growth Inv		19,918
	Vanguard	Long Term Investment Grade Inv		670
	Legg Mason	Western Asset Non-US Opp Bond		11,853
	Waddell & Reed Ivy	Pacific Opportunity Fund		1,751
	Waddell & Reed Ivy	Science and Technology Fund		7,468
	Yacktman	Focus Fund		3,494
	Janus	Overseas Fund		20,589
	Janus	Worldwide Fund		1,692,589
	Participant Loans	Int Range 4.25% to 9.25%		257,589