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 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

2016

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A This return/report is for:
- ☐ a multiemployer plan
- ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- ☒ 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:
- ☐ 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 (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
CTC TRADING GROUP, L.L.C.

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

2b Employer Identification Number (EIN) 27-3972658

2c Plan 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.	07/18/2017	PAUL NIBBIO
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	07/18/2017	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

Preparer's name (including firm name, if applicable) and address (include room or suite number)

Preparer's telephone number

3a	Plan administrator's name and address [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
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:	**4b**	EIN
a	Sponsor's name	**4c**	PN

5	Total number of participants at the beginning of the plan year	**5**	400
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	294
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	306
b	Retired or separated participants receiving benefits	**6b**	0
c	Other retired or separated participants entitled to future benefits	**6c**	106
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	412
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	0
f	Total. Add lines **6d** and **6e**.	**6f**	412
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	406
h	Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	5
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 Characteristics Codes in the instructions:

2A 2E 2F 2G 2J 2K 2T 3B

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics 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)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2016 Form M-1 annual report. If the plan was not required to file the 2016 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

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

2016

This Form is Open to Public Inspection

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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	19	01/01/2016	12/31/2016

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 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
687	172

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	172	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.
5187 UTICA RIDGE RD
DAVENPORT, IA 52807

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
687	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	1250178
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	717100
c	Additions: (1) Contributions deposited during the year	7c(1)	69367		
	(2) Dividends and credits	7c(2)	0		
	(3) Interest credited during the year	7c(3)	20902		
	(4) Transferred from separate account	7c(4)	670591		
	(5) Other (specify below)	7c(5)	39195		
	▶ LOAN REPAYMENT/TRANSFER FROM OUTSIDE NW				
	(6)Total additions			7c(6)	800055
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	1517155
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	0		
	(2) Administration charge made by carrier	7e(2)	48		
	(3) Transferred to separate account	7e(3)	266450		
	(4) Other (specify below)	7e(4)	479		
	▶ FORFEITURE				
	(5) Total deductions			7e(5)	266977
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	1250178

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 line **9c(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, line 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.**	**2016** **This Form is Open to Public Inspection.**

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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

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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	NONE	115322	Yes [X] No [ ]	Yes [X] No [ ]	0	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	NONE	4900	Yes [X] No [ ]	Yes [ ] No [X]	14997	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	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	59987	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
MERIT BENEFITS GROUP, INC.	13 49 65	14997

(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 FEES

(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	59987

(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

(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

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(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)

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

2016

This Form is Open to Public Inspection

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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)	4014619	4446518
(2) Participant contributions	1b(2)		
(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)	461494	485954
(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)	77640717	89262070
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	717100	1250178
(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	82833930	95444720
	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	82833930	95444720

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)	4446518	
	(B) Participants	2a(1)(B)	4080076	
	(C) Others (including rollovers)	2a(1)(C)	202326	
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		8728920
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)	19646	
	(F) Other	2b(1)(F)	20831	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		40477
	(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
	(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

		(a) Amount	(b) Total
(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)		7855472
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		16624869
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	4005453	
(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)		4005453
f Corrective distributions (see instructions)	2f		3726
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)	4900	
(4) Other	2i(4)	0	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		4900
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		4014079
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		12610790
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) ☒ Disclaimer (4) ☐ Adverse

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

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

(1) Name: ALBERT & GOODMAN, CPAS PC (2) EIN: 80-0877321

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 lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 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	

			Yes	No	Amount
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			
o	Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

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)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ..... ☐ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year_____. (See instructions.)

Part V Trust Information

6a Name of trust	**6b** Trust's EIN

6c Name of trustee or custodian	**6d** Trustee's or custodian's telephone number

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 sections 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

2016

This Form is Open to Public Inspection.

For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

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**

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 lines 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 lines 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 lines 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 lines 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 lines 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 lines 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 line 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 lines (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 line 19(b)?
☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

Part VII IRS Compliance Questions

20a Is the plan a 401(k) plan? If "No," skip b	☐ Yes ☐ No
20b How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply:	☐ Design-based safe harbor ☐ "Prior year" ADP test ☐ "Current year" ADP test ☐ N/A
21a What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply:	☐ Ratio percentage test ☐ Average benefit test ☐ N/A
21b Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules?	☐ Yes ☐ No

22a If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter _____/_____/_____ and the serial number _____.

22b If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter _____/_____/_____.

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

FINANCIAL STATEMENTS

FOR THE YEAR ENDED DECEMBER 31, 2016

CTC TRADING GROUP, L.L.C. 401(K) PLAN AND RETIREMENT TRUST
FINANCIAL STATEMENTS
FOR THE YEAR ENDED DECEMBER 31, 2016

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INDEPENDENT AUDITOR'S REPORT

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

Report on the Financial Statements
We were engaged to audit the accompanying financial statements of the CTC Trading Group, L.L.C. 401(k) Plan and Retirement Trust, which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015, and the related statement of changes in net assets available for benefits for the year ended December 31, 2016, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements
Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditor's Responsibility
Our responsibility is to express an opinion on these financial statements based on conducting the audits in accordance with auditing standards generally accepted in the United States of America. Because of the matter described in the Basis for Disclaimer of Opinion paragraph, however, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion.

Basis for Disclaimer of Opinion
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 I, which was certified by Nationwide Financial Services, Inc., the custodian of the Plan, except for comparing the information with the related information included in the financial statements. 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, 2016 and 2015, and for the year ended December 31, 2016, that the information provided to the plan administrator by the custodian is complete and accurate.

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

INDEPENDENT AUDITOR'S REPORT (continued)

Disclaimer of Opinion
Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we have not been able to obtain sufficient, appropriate audit evidence to provide a basis for an audit opinion. Accordingly, we do not express an opinion on these financial statements.

Other Matter
The supplemental schedules of assets held at December 31, 2016 and 2015 are required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 and are presented for the purpose of additional analysis and are not a required part of the financial statements. Because of the significance of the matter described in the Basis for Disclaimer of Opinion paragraph, we do not express an opinion on the supplemental schedules referred to above.

Report on Form and Content in Compliance With DOL Rules and Regulations
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, CPAs PC
Buffalo Grove, Illinois
June 26, 2017

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, 2016 and 2015

	12/31/2016	12/31/2015
Assets		
Investments, at fair value:		
Mutual funds	$ 89,262,070	$ 77,640,717
Guaranteed interest accounts	1,250,178	717,100
Total Investments	90,512,248	78,357,817
Receivables:		
Employer contributions	4,446,518	4,014,619
Notes receivable from participants	485,954	461,494
Total Receivables	4,932,472	4,476,113
Total Assets	95,444,720	82,833,930
Liabilities	-	-
Total Liabilities	-	-
NET ASSETS AVAILABLE FOR BENEFITS	$ 95,444,720	$ 82,833,930

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, 2016

ADDITIONS		
Additions to net assets attributed to:		
Investment income:		
Net appreciation in fair value of investments		$ 7,855,472
Interest income on guaranteed interest accounts		20,831
Interest income on notes receivable from participants		19,646
	Total Investment Income	7,895,949
Contributions:		
Employer		4,446,518
Participants		4,076,350
Rollovers		202,326
	Total Contributions	8,725,194
	Total Additions	16,621,143
DEDUCTIONS		
Deductions from net assets attributed to:		
Benefits paid to participants		4,005,453
Administrative expenses		4,900
	Total Deductions	4,010,353
NET INCREASE		12,610,790
NET ASSETS AVAILABLE FOR BENEFITS:		
	Beginning of Year	82,833,930
	End of Year	$ 95,444,720

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, 2016

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 amended and restated effective as of January 1, 2016.

General

The Plan is a defined contribution plan covering all employees of the Company who are age 21 or older. The Plan is subject to the provisions of the ERISA. The Board of Trustees is responsible for oversight of the Plan. The Investment Committee determines the appropriateness of the Plan's investment offerings, monitors investment performance, and reports to the Plan's Board of Trustees.

Contributions

Each year, participants may contribute up to the maximum allowable amount of pretax annual compensation, as defined in the Plan. 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 (rollover). 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 percent of 401(k) deferrals for the year ended December 31, 2016. The matching contributions were limited to 5% of eligible compensation. The Company also made profit sharing contributions based on percentages for each class of participant which totaled $3,177,887 for the year ended December 31, 2016.

Participant Accounts

Each participant's account is credited with the participant's contribution and Company matching contributions, as well as allocations of the Company's profit sharing contribution and Plan earnings. Participant accounts are charged with an allocation of administrative expenses that are paid by the Plan. Allocations are based on participant earnings, account balances, or specific participant transactions, as defined. The benefit to which a participant is entitled is the benefit that can be provided from the participant's vested account.

Vesting

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

NOTE A - DESCRIPTION OF PLAN - continued

Notes Receivable from Participants

Participants may borrow from their fund accounts a minimum of $1,000 up to a maximum equal to the lesser of $50,000 or 50 percent of their account balance. The loans are secured by the balance in the participant's account. The loan interest rate is set at prime plus one percent. Principal and interest are paid ratably through payroll deductions.

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 for 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, 2016 and 2015 forfeited non-vested accounts totaled $0 and $144, respectively. Forfeited non-vested accounts are used to reduce future employer contributions. Also, in 2016, employer contributions were reduced by $68,747 from forfeited non-vested accounts.

NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting

The financial statements of the Plan are prepared on the accrual basis of accounting.

Use of Estimates

The preparation of financial statements in accordance 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 could 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. The Plan's Investment Committee determines the Plan's valuation policies utilizing information provided by the investment custodian. See note C for discussion of fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation includes the Plan's gains and losses on investments bought and sold as well as held during the year.

NOTE B - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES - continued

Notes Receivable from Participants

Notes receivable from participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Interest income is recorded on the accrual basis. Related fees are recorded as administrative expenses and are expensed when they are incurred. No allowance for credit losses has been recorded as of December 31, 2016 or 2015. If a participant ceases to make loan repayments and the plan administrator deems the participant loan to be in default, the participant loan balance is reduced and a benefit payment is recorded.

Payment of Benefits

Benefits are recorded when paid.

Expenses

Certain expenses of maintaining the Plan are paid directly by the Company and are excluded from these financial statements. Fees related to the administration of notes receivable from participants are charged directly to the participant's account and are included in administrative expenses. Investment related expenses are included in net appreciation of fair value of investments.

Subsequent Events

The Plan has evaluated subsequent events through June 26, 2017, the date the financial statements were available to be issued.

NOTE C - FAIR VALUE MEASUREMENTS

The framework for measuring fair value 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) and the lowest priority to unobservable inputs (level 3). 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;
- --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.

NOTE C - FAIR VALUE MEASUREMENTS - continued

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 maximize the use of relevant 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, 2016 and 2015.

Mutual funds: Valued at the daily closing price as reported by the fund. Mutual funds held by the Plan are open-end mutual funds that are registered with the Securities and Exchange Commission. These funds are required to publish their daily net asset value (NAV) and to transact at that price. The mutual funds held by the Plan are deemed to be actively traded.

Guaranteed interest accounts: Guaranteed interest accounts are valued at book value by the insurance company by discounting the related cash flows based on current yields of similar instruments with comparable durations considering the creditworthiness of the issuer. The fair market value is equal to book value less any contingent deferred sales charges, if any. There were no such charges on the contract at December 31, 2016 and 2015. The differences between fair market values and book values at December 31, 2016 and 2015 were not materially different. From a contractual standpoint, the contract is not fully benefit responsive under SOP 94-4-1, insofar as the contract does restrict participant-directed exchanges.

The following table sets forth by level, within the fair value hierarchy, the Plan's assets at fair value as of December 31, 2016 and 2015:

	Assets at Fair Value as of December 31, 2016			
	Level 1	Level 2	Level 3	Total
Mutual funds	$89,262,070	$ -	$ -	$89,262,070
Guaranteed interest accounts	-	-	1,250,178	1,250,178
Total assets at fair value	$89,262,070	$ -	$1,250,178	$90,512,248

	Assets at Fair Value as of December 31, 2015			
	Level 1	Level 2	Level 3	Total
Mutual funds	$77,640,717	$ -	$ -	$77,640,717
Guaranteed interest accounts	-	-	717,100	717,100
Total assets at fair value	$77,640,717	$ -	$717,100	$78,357,817

NOTE C - FAIR VALUE MEASUREMENTS - continued

The following table sets forth a summary of changes in the fair value of the Plan's level 3 assets for the year ended December 31, 2016.

	Guaranteed Interest Accounts
Balance, beginning of year	$717,100
Purchases	476,651
Interest	20,831
Transfers in	36,075
Forfeitures	(479)
Balance, end of year	$1,250,178

NOTE D - RELATED-PARTY TRANSACTIONS AND PARTY-IN-INTEREST 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 incurred by the Plan for the investment management services are included in net appreciation in fair value of investment, as they are paid through revenue sharing, rather than a direct payment. The Plan Sponsor pays directly any other fees related to the Plan's operations.

NOTE E - 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 percent vested in their employer contributions.

NOTE F - TAX STATUS

The IRS has determined and informed the Company by a letter dated September 8, 2016, that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code (IRC). The Plan administrator and the Plan's tax counsel believe that the Plan is currently being operated in compliance with the applicable requirements of the IRC and, therefore, believe that the Plan is qualified, and the related trust is tax-exempt.

Accounting principles generally accepted in the United States of America require Plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the organization has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for year prior to 2014.

NOTE G - RISKS AND UNCERTAINTIES

The Plan invests in various investment securities. Investment securities are exposed to various risks, such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect participants' account balances and the amounts reported in the statement of net assets available for benefits.

NOTE H - 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 2016 or 2015. Therefore, the benefits paid to participants for 2016 totaled $4,005,453 for both financial statement and Form 5500 purposes. Also, the net assets available for benefits at December 31, 2016 ($95,444,720) and 2015 ($82,833,930) were the same for financial statement and Form 5500 purposes.

NOTE I - INFORMATION PREPARED AND CERTIFIED BY CUSTODIAN

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.

	12/31/16	12/31/15
Investments, at fair value:		
Mutual funds	$89,262,070	$77,640,717
Guaranteed interest accounts	1,250,178	717,100

Year ended December 31, 2016	
Net appreciation in fair value of investments	$7,855,472
Interest income on guaranteed interest accounts	20,831

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.

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, 2016

(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		
	Allianz Global Investors NFJ	Dividend Value A	$ 62,858
	Allianz Global Investors NFJ	International Value A	53,740
	American Century	Inflation Adjusted Bond Fund	33,532
	American Century	Real Estate Securities Fund	137,703
	American Funds	American Balanced Fund R6	2,351,424
	American Funds	Capital World Growth & Income R6	3,961,607
	American Funds	EuroPacific Growth Fund R6	3,717,595
	American Funds	Growth Fund of America R5	201,042
	American Funds	New Perspective Fund R6	97,823
	American Funds	New World Fund R6	29,951
	American Funds	Small Cap World Fund R5	117,301
	American Funds	Target Retirement Date Fund 2010	721,740
	American Funds	Target Retirement Date Fund 2015	1,856
	American Funds	Target Retirement Date Fund 2020	50,013
	American Funds	Target Retirement Date Fund 2025	149,105
	American Funds	Target Retirement Date Fund 2030	411,380
	American Funds	Target Retirement Date Fund 2035	393,924
	American Funds	Target Retirement Date Fund 2040	839,226
	American Funds	Target Retirement Date Fund 2045	333,744
	American Funds	Target Retirement Date Fund 2050	477,907
	American Funds	Target Retirement Date Fund 2055	110,791
	American Funds	Target Retirement Date Fund 2060	623
	American Funds	Washington Mutual Investors R3	78,220
	Baron	Asset Fund	40,246
	Baron	Partners Fund	108,414
	BlackRock	Eurofund Investment	2,117
	BlackRock	International Opportunity Portfolio	39,797
	BlackRock	Natural Resources Trust	49,714
	Calvert	Income Fund	59,001
	Columbia	Strategic Income Fund	811
	Davis	Financial Fund	350,434
	Delaware	Corporate Bond Fund	811
	Delaware	Diversified Income Fund	748
	Delaware	Extended Duration Bond Fund	1,540
	DFA	Emerging Markets Fund	1,313,312
	DFA	Inflation Protected Securities	971,221
	DFA	Intermediate Government Fixed Income Fund	12,963
	DFA	US Target Value Fund	40,778
	Dreyfus	Appreciation Fund	19,384
	Eaton Vance	Large Cap Value Fund	1,133
	Eaton Vance	Short Duration Strategic Income Fund	1,032

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, 2016

	(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)		
		Emerald	Black Financial Fund	$ 21,733
		Fidelity Advisors	Energy Fund	662,858
		Fidelity Advisors	Technology Fund	482,584
		Franklin	Gold and Precious Metals Fund	15,709
		Franklin	Utility Service Fund	308,057
		Franklin Templeton	Developing Markets Trust	36,358
		Franklin Templeton	Foreign Fund	210,573
		Goldman Sachs	Large Cap Value A	63,363
		Goldman Sachs	Mid Cap Value Fund	102,657
		Invesco	Diversified Dividend Investment	8,052
		Invesco	Dividend Income Fund A	7,979
		Invesco	Energy Fund	11,457
		Invesco	Gold & Precious Metals Investment	42,156
		Invesco	Real Estate Fund	69,375
		Iron	Strategic Income Fund	630
		Janus	Global Research Fund	1,805,512
		Janus	Overseas Fund	4,035
		Jennison	Quality Growth Fund J	5,254
		JP Morgan	Mid Cap Value Fund	4,586,808
		Lazard	International Small Cap Equity	2,867
		Legg Mason	Clear Bridge Aggressive Growth Fund	133,657
		Legg Mason	QS Btrymrch International Equity Inst	93,719
		Legg Mason	Western Assets Global High Yield Bond	67,778
		MetroWest	Total Return Bond Fund Class I	4,772,950
		MFS	Value Fund	162,287
*		Nationwide	Money Market Fund	5,523,183
*		Nationwide	Ziegler NYSE Arca Tech 1001	3,285
		Natixis	Gateway Fund	57,287
		Neuberger Berman	Large Cap Value Fund	60,452
		Nuveen	Large Cap Growth Opportunities Fund	21,648
		Oppenheimer	Developing Markets Fund	4,160
		Oppenheimer	Global Opportunities Fund A	4,002
		Oppenheimer	Gold & Special Minerals Fund	851
		Oppenheimer	International Bond Fund	852
		PIMCO	Commodity Real Return Strategic Institutional	25,747
		PIMCO	Income Fund	95,317
		PIMCO	Real Estate Return Strategic Fund	2,884
		PIMCO	Real Return Fund	59,947
		PIMCO	Total Return Fund Class A	113,074
		PIMCO	Total Return Fund Institutional	20,516
		PNC	Multiple Factors Small Cap Growth Fund	18,618

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, 2016

(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)		
	Prudential	Global Real Estate Fund	$ 1,126
	Prudential	Short Term Corporate Bond	28,305
	Prudential Jennison	Natural Resources Fund	43,855
	Prudential Jennison	Small Cap Company Fund	31,118
	RS	Technology Fund	8,520
	Rydex SGI	International	2,148
	Rydex SGI	Precious Metals Advisor Fund	25,149
	Scout	Small Cap Fund	79,394
	Van Ecken	Global Hard Asset Fund	197
	Van Ecken	International Investment Gold	26,206
	Vanguard	500 Index Fund AS	18,078,783
	Vanguard	Balanced Index Admiral Fund	97,672
	Vanguard	Developing Markets Index Admiral Fund	21,322
	Vanguard	Dividend Appreciation Index Admiral	10,401
	Vanguard	Dividend Growth Investment	2,584
	Vanguard	Emerging Marktets Stock Index Admiral Fund	100,888
	Vanguard	Energy Admiral Fund	18,559
	Vanguard	Equity Income Investment	16,058
	Vanguard	Extended Markets Index Admiral Fund	202,924
	Vanguard	Growth Index Admiral Fund	7,643,594
	Vanguard	Health Care Investment Admiral	2,026,893
	Vanguard	Health Care Investment Fund	202,802
	Vanguard	High Yield Corporate Admiral Fund	46,014
	Vanguard	High Yield Corporate Investment	17,326
	Vanguard	Intermediate Term Investment Grade	75,313
	Vanguard	Intermediate Term Treasury Admiral Fund	2,716
	Vanguard	International Growth Investment	91,963
	Vanguard	Long Term Investment Grade Investment	16,804
	Vanguard	Long Term Treasury Admiral Fund	38,942
	Vanguard	Mid Cap Growth Index Admiral Fund	2,649,414
	Vanguard	Mid Cap Growth Index Investors	688
	Vanguard	Mid Cap Value Index Admiral Fund	3,041
	Vanguard	Pacific Stock Index Admiral Fund	63,214
	Vanguard	REIT Index Admiral Fund	2,081,895
	Vanguard	Short-Term Corporate Bond Index Admiral	361,140
	Vanguard	Short-Term Treasury Investment	4,669
	Vanguard	Small Cap Growth Index Admiral Fund	2,526,693
	Vanguard	Small Cap Growth Index Investment	9,708
	Vanguard	Small Cap Index Fund AS	154,114
	Vanguard	Small Cap Value Index Admiral Fund	7,691,783
	Vanguard	Small Cap Value Index Investment	24,459

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, 2016

(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	Total Bond Market Index Admiral Fund	$ 157,447
	Vanguard	Total International Stock Index Admiral Fund	166,083
	Vanguard	Total Stock Market Index Fund AS	54,021
	Vanguard	Value Index Admiral Fund	7,287,460
	Waddell & Reed Ivy	Emerging Markets Equity Fund	1,979
	Waddell & Reed Ivy	Science and Technology Y	2,159
	Wells Fargo	Asia Pacific Fund	1,759
	Wells Fargo	Precious Metals Fund Class A	25,976
			89,262,070
	Guaranteed Interest Accounts		
*	Nationwide Life Insurance Company	BOA Fixed Fund (2.15% interest)	1,250,178
	Notes Receivable from Participants		
*	Participant loans	Interest rates from 4.25% to 4.50%	485,954
	TOTAL ASSETS (HELD AT END OF YEAR)		$ 90,998,202

* 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, 2015

(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		
	American Century	Inflation Adjusted Bond Fund	$ 11,765
	American Century	Real Estate Securities Fund	202,918
	American Funds	American Balanced Fund R6	2,344,393
	American Funds	Capital World Growth & Income R6	3,770,366
	American Funds	EuroPacific Growth Fund R6	3,385,129
	American Funds	Growth Fund of America R5	179,363
	American Funds	New Perspective Fund R6	78,213
	American Funds	New World Fund R6	20,406
	American Funds	Small Cap World Fund R5	100,637
	American Funds	Target Retirement Date Fund 2010	83,223
	American Funds	Target Retirement Date Fund 2015	1,400
	American Funds	Target Retirement Date Fund 2020	541,893
	American Funds	Target Retirement Date Fund 2025	77,925
	American Funds	Target Retirement Date Fund 2030	311,521
	American Funds	Target Retirement Date Fund 2035	323,189
	American Funds	Target Retirement Date Fund 2040	683,093
	American Funds	Target Retirement Date Fund 2045	287,968
	American Funds	Target Retirement Date Fund 2050	395,280
	American Funds	Target Retirement Date Fund 2055	61,962
	American Funds	Target Retirement Date Fund 2060	174
	Baron	Asset Fund	36,286
	Baron	Partners Fund	99,837
	BlackRock	Energy Resources Investment	13,781
	BlackRock	Eurofund Investment	2,523
	BlackRock	Health Sciences Opportunity Investment	50,714
	BlackRock	International Opportunity Portfolio	37,284
	BlackRock	Natural Resources Trust	9,249
	Calvert	Income Fund	53,149
	Columbia	Strategic Income Fund	753
	Davis	Financial Fund	253,262
	Delaware	Corporate Bond Fund	769
	Delaware	Diversified Income Fund	722
	Delaware	Extended Duration Bond Fund	1,436
	DFA	Emerging Markets Fund	979,222
	DFA	Inflation Protected Securities	854,212
	DFA	Intermediate Government Fixed Income Fund	62,779
	DFA	US Target Value Fund	23,901
	Dreyfus	Appreciation Fund	13,094
	Dreyfus	International Bond Fund	6,028
	Eaton Vance	Large Cap Value Fund	1,034
	Eaton Vance	Short Duration Strategic Income Fund	978

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, 2015

(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)		
	Emerald	Black Financial Fund	$ 16,966
	Fidelity	Advisors Energy Fund	700,278
	Fidelity	Advisors Technology Fund	393,222
	Franklin	Utility Service Fund	119,550
	Franklin Templeton	Developing Markets Trust	28,611
	Franklin Templeton	Foreign Fund	282,870
	Goldman Sachs	Mid Cap Value Fund	113,479
	Invesco	Diversified Dividend Investment	6,064
	Invesco	Energy Fund	6,196
	Invesco	Gold & Precious Metals Investment	30,204
	Invesco	Real Estate Fund	62,743
	Iron	Strategic Income Fund	598
	Janus	Global Research Fund	1,843,922
	JP Morgan	Mid Cap Value Fund	3,867,493
	Lazard	International Small Cap Equity Open	3,303
	Legg Mason	Clear Bridge Aggressive Growth Fund	121,803
	Legg Mason	QS Btrymrch International Equity Inst	87,328
	Legg Mason	Western Assets Global High Yield Bond	55,819
	Managers Yacktman	Focus Fund	20,522
	MetroWest	Total Return Bond Class I	5,606,193
	MFS	Value Fund	137,024
*	Nationwide	Money Market Fund	3,390,026
*	Nationwide	S&P 500 Index Fund	19,793
	Natixis	Gateway Fund	51,716
	Neuberger Berman	Large Cap Value Fund	71,494
	Nuveen	Large Cap Growth Opportunities Fund	42,341
	Nuveen	Real Estate Securities Fund	1,587,282
	Oakmark	Equity Income Fund II	813
	Oppenheimer	Developing Markets Fund	2,134
	Oppenheimer	Gold & Special Minerals Fund	625
	Oppenheimer	International Bond Fund	803
	Parnassus	Core Equity Income Investment	45,423
	PIMCO	Income Fund	76,324
	PIMCO	Real Estate Return Strategic Fund	2,642
	PIMCO	Real Return Fund	79,171
	PIMCO	Total Return Fund Class A	52,852
	PIMCO	Total Return Fund Institutional	13,126
	PNC	Multiple Factors Small Cap Growth Fund	16,936
	Prudential	Global Real Estate Fund	1,120
	Prudential	Short-Term Core Bond Fund	271,462
	Prudential Jennison	Natural Resources Fund	29,853

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, 2015

(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)		
	Prudential Jennison	Small Company Fund	$ 22,797
	RS	Technology Fund	6,361
	Rydex	SGI Precious Metals Advisor Fund	15,325
	Scout	Small Cap Fund	67,598
	Van Ecken	Global Hard Asset Fund	138
	Van Ecken	International Investment Gold	17,119
	Vanguard	500 Index Fund AS	16,126,392
	Vanguard	Balanced Index Admiral Fund	88,054
	Vanguard	Developing Markets Index Admiral Fund	21,812
	Vanguard	Emerging Marktets Stock Index Admiral Fund	72,967
	Vanguard	Energy Admiral Fund	13,959
	Vanguard	Equity Income Investment	14,028
	Vanguard	Extended Markets Index Admiral Fund	152,892
	Vanguard	Growth Index Admiral Fund	6,870,196
	Vanguard	Health Care Investment Admiral	2,263,737
	Vanguard	High Yield Corporate Investment	15,612
	Vanguard	Intermediate Term Investment Grade	15,090
	Vanguard	Intermediate Term Treasury Admiral Fund	850
	Vanguard	International Growth Investment	81,045
	Vanguard	Long Term Investment Grade Investment	15,618
	Vanguard	Long Term Treasury Admiral Fund	24,344
	Vanguard	Mid Cap Growth Index Admiral Fund	2,327,090
	Vanguard	Mid Cap Value Index Admiral Fund	836
	Vanguard	Pacific Stock Index Admiral Fund	58,144
	Vanguard	REIT Index Admiral Fund	138,505
	Vanguard	REIT Index Investment	55,142
	Vanguard	Short-Term Treasury Investment	4,627
	Vanguard	Small Cap Growth Index Admiral Fund	2,038,915
	Vanguard	Small Cap Growth Index Investment	5,301
	Vanguard	Small Cap Index Fund AS	169,434
	Vanguard	Small Cap Value Index Admiral Fund	6,142,389
	Vanguard	Small Cap Value Index Investment	92,340
	Vanguard	Total Bond Market Index Admiral Fund	132,380
	Vanguard	Total International Stock Index Admiral Fund	101,088
	Vanguard	Total Stock Market Index Fund AS	14,650
	Vanguard	Value Index Admiral Fund	5,810,260
	Waddell & Reed Ivy	Emerging Markets Equity Fund	1,977
	Wells Fargo	Asia Pacific Fund	1,893
	Wells Fargo	Precious Metals Fund Class A	17,857
			77,640,717

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, 2015

(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)
	Guaranteed Interest Accounts		
*	Nationwide Life Insurance Company	BOA Fixed Fund (2.10% interest)	$ 717,100
	Notes Receivable from Participants		
*	Participant loans	Interest rates from 4.25% to 4.25%	461,494
	TOTAL ASSETS (HELD AT END OF YEAR)		$ 78,819,311

* 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 **01/01/2016** and ending **12/31/2016**

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	Inflation Adjusted Bond Fund		33,532
	American Century	Real Estate Securities Fund		137,703
	Invesco	Diversified Dividend Inv		8,052
	Franklin	Utility Service Fund		308,057
	Invesco	Real Estate Fund		69,375
	American Funds	Growth Fund of America - R5		201,042
	American Funds	Small Cap World Fund - R5		117,301
	American Funds	Washington Mutual Investors Fd		78,220
	Baron	Asset Fund		40,246
	American Funds	Target Retirement Date 2055 Fd		110,791
	Black Rock	International Opportunity Port		39,797
*	Nationwide Life Insurance Co	BOA Fixed Fund		1,250,178
	Baron	Partners Fund		108,414
	Fidelity	Advisors Technology Fund		482,584
	DFA	Inflation Protected Securities		971,221
	PIMCO	Income Fund		95,317
	PIMCO	Real Estate Return Str Fund		2,884
	Nationwide	ZiegNYSArcTch 1001		3,285
	Calvert	Income Fund		59,001
	PNC	Mult Factors Small Cap Growth		18,618
	Franklin	Gold & Precious Metals Inv		15,709
	Vanguard	500 Index Fund AS		18,078,783
	Vanguard	Balanced Index Admiral Fund		97,672
	Vanguard	Emerging Markets Index Admiral		100,888
	Vanguard	Extended Market Index Adm Fund		202,924
	Vanguard	Growth Index Admiral Fund		7,643,594
	Vanguard	Pacific Stock Index Adm Fund		63,214
	Vanguard	REIT Index Admiral Fund		2,081,895
	Vanguard	Small Cap Index Fund AS		154,114
	Vanguard	Total Bond Market Index Adm Fd		157,447
	Vanguard	Total Int Stock Index Adm Fund		166,083
	Vanguard	Value Index Admiral Fund		7,287,460
	Vanguard	Total Stock Market Index Fd AS		54,021
	Vanguard	Developing Markets Index Ad Fd		21,322
	Vanguard	Dividend App Index Adm Fund		10,401
	Vanguard	Energy Admiral Fund		18,559
	Vanguard	Health Care Investment Adm Fd		2,026,893
	Vanguard	Int Term Treasury Admiral Fund		2,716
	Vanguard	Long Term Treasury Admiral Fd		38,942

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

For the plan year beginning **01/01/2016** and ending **12/31/2016**

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
	PIMCO	Total Return Fund Class A		113,074
	Oppenheimer	Developing Markets Fund		4,160
	Oppenheimer	Global Opportunities Fund		4,002
	Oppenheimer	Gold & Special Minerals Fund		851
	Prudential Jennison	Small Cap Company Fund		31,118
	Oppenheimer	International Bond Fund		852
	Allianz Global NFJ	Dividend Value Fund		62,858
	Prudential Jennison	Natural Resources Fund		43,855
	PIMCO	Real Return Fund		59,947
	Prudential	Short Term Core Bond Fund		28,305
	PIMCO	Total Return Fund Inst		20,516
	Prudential	Global Real Estate Fund		1,126
	American Funds	EuroPacific Growth Fund - R6		3,717,595
	American Funds	Target Retirement Date 2025 Fd		149,105
	American Funds	Target Retirement Date 2030 Fd		411,380
	American Funds	Target Retirement Date 2035 Fd		393,924
	American Funds	Target Retirement Date 2040 Fd		839,226
	American Funds	Target Retirement Date 2045 Fd		333,744
	American Funds	Target Retirement Date 2050 Fd		477,907
	American Funds	Target Retirement Date 2015 Fd		1,856
	American Funds	Target Retirement Date 2010 Fd		721,740
	Rydex SGI	International Fund		2,148
	American Funds	American Balanced Fund - R6		2,351,424
	American Funds	New Perspective Fund - R6		97,823
	American Funds	New World Fund - R6		29,951
	American Funds	Target Retirement Date 2020 Fd		50,013
	RS	Technology Fund		8,520
	American Funds	Capital World Grw & Inc Fund		3,961,607
	Rydex SGI	Precious Metals Advisor Fund		25,149
	Legg Mason	Clear Bridge Agg Growth Fund		133,657
	Legg Mason	Western Assets Gl HY Bond Fund		67,778
	Franklin Templeton	Developing Markets Trust		36,358
	Franklin Templeton	Foreign Fund		210,573
	Scout	Small Cap Fund		79,394
	Vanguard	Dividend Growth Investment		2,584
	Vanguard	Equity Income Investment		16,058
	Vanguard	High Yield Corporate Adm Fund		46,014
	Vanguard	Intermediate Term Inv Grade		75,313
	Invesco	Gold & Precious Metals Inv		42,156

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

For the plan year beginning **01/01/2016** and ending **12/31/2016**

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
	Vanguard	Short-Term Treasury Investment		4,669
	Vanguard	Health Care Investment Fund		202,802
	Van Ecken	Global Hard Asset Fund		197
	Van Ecken	International Investment Gold		26,206
	Vanguard	Small Cap Growth Index Inv		9,708
	Vanguard	Small Cap Value Index Inv		24,459
	Vanguard	Mid Cap Growth Index Inv		688
	Invesco	Energy Fund		11,457
	Vanguard	High Yield Corporate Inv		17,326
	Vanguard	International Growth Inv		91,963
	Vanguard	Long Term Investment Grade Inv		16,804
	Waddell & Reed Ivy	Emerging Markets Equity Fund		1,979
	Waddell & Reed Ivy	Science and Technology Fund		2,159
	Janus	Overseas Fund		4,035
	Janus	Global Research Fund		1,805,512
*	Participant Loans	4.25% to 4.50% Interest Rate		485,954

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

For the plan year beginning **01/01/2016** and ending **12/31/2016**

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
	Vanguard	Mid Cap Growth Idx Admiral Fd		2,649,414
	Vanguard	Mid Cap Value Idx Admiral Fund		3,041
	Vanguard	Small Cap Value Idx Admiral Fd		7,691,783
	Vanguard	Small Cap Growth Idx Adm Fund		2,526,693
	American Funds	Target Retirement Date 2060 Fd		623
	Vanguard	Short-Term Corp Bond Index Adm		361,140
	Dreyfus	Appreciation Fund		19,384
	Wells Fargo	Asia Pacific Fund		1,759
	DE	Extended Duration Bond Fund		1,540
	Davis	Financial Fund		350,434
	DFA	US Target Value Fund		40,778
	DE	Corporate Bond Fund		811
	DE	Diversified Income Fund		748
	DFA	Int Gov Fixed Income Fund		12,963
	DFA	Emerging Markets Fund		1,313,312
	Eaton Vance	Large Cap Value Fund		1,133
	Wells Fargo	Precious Metals Fund Class A		25,976
	Eaton Vance	Short Dur Str Income Fund		1,032
	Fidelity Advisors	Energy Fund		662,858
	Allianz Global NFJ	International Value Fund		53,740
	Nuveen	Large Cap Growth Opp Fund		21,648
	Natixis	Gateway Fund		57,287
	Goldman Sachs	Mid Cap Value Fund		102,657
	Nationwide	Money Market Fund		5,523,183
	Goldman Sachs	Large Cap Value Fund		63,363
	Invesco	Dividend Income Fund		7,979
	Columbia	Strategic Income Fund		811
	Emerald	Black Financial Fund		21,733
	Iron	Strategic Income Fund		630
	JP Morgan	Mid Cap Value Fund		4,586,808
	Jennison	Quality Growth Fund		5,254
	Legg Mason	QS Btrymrch Int Equity Inst		93,719
	Lazard	International Small Cap Equity		2,867
	Black Rock	Eurofund Investment		2,117
	MFS	Value Fund		162,287
	Black Rock	Natural Resources Trust		49,714
	MetroWest	Total Return Bond Fund		4,772,950
	Neuberger Berman	Large Cap Value Fund		60,452
	PIMCO	Commodity Real Return Str Fund		25,747