

SEC Rule 606 Report – Renaissance Macro Securities – 3rd Qtr, 2016

Securities Listed on American / Regional Stock Exchange Securities (AMEX)

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total (%)	100	0	0	100
Barclays Capital Inc./Le : LEHM	30.93	0	0	30.93
Cowen and Company : ATMC	0.70	0	0	0.70
Cuttone & Co., Inc. : CUPS	1.86	0	0	1.86
Goldman, Sachs & Co : GSCO	1.63	0	0	1.63
Instinet, LLC : INCA	0.23	0	0	0.23
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	63.72	0	0	63.72
Vandham Securities Corp : VNDS	0.93	0	0	0.93

100.00% of total customer orders were non-directed orders.

Securities Listed on New York Stock Exchange Euronext

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total (%)	100	0	0	100
Barclays Capital Inc./Le : LEHM	33.80	0	0	33.80
Cowen and Company : ATMC	2.23	0	0	2.23
Cuttone & Co., Inc. : CUPS	3.63	0	0	3.63
Goldman, Sachs & Co : GSCO	3.11	0	0	3.11
Instinet, LLC : INCA, INET	0.31	0	0	0.31
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	55.05	0	0	55.05
Vandham Securities Corp : VNDS	1.87	0	0	1.87

100.00% of total customer orders were non-directed orders.

Securities Listed on The Nasdaq Stock Market

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total (%)	100	0	0	100
Barclays Capital Inc./Le : LHMS	35.13	0	0	35.13
Cowen and Company : ATMC	2.31	0	0	2.31
Cuttone & Co., Inc. : CUPS	4.87	0	0	4.87
Goldman, Sachs & Co : GSCO	6.54	0	0	6.54
Instinet, LLC : INCA	0.26	0	0	0.26
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	48.72	0	0	48.72
Vandham Securities Corp : VNDS	2.18	0	0	2.18

100.00% of total customer orders were non-directed orders.