

## SEC Rule 606 Report – Renaissance Macro Securities – 3rd Qtr, 2017

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

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
<b>Total (%)</b>	<b>100</b>	<b>0</b>	<b>0</b>	<b>100</b>
Cowen and Company : ATMC	1.39	0	0	1.39
Cuttone & Co., Inc. : CUPS	1.39	0	0	1.39
Goldman, Sachs & Co : GSCO	.28	0	0	.28
ITG Inc: ITGI	67.97			67.97
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	28.97	0	0	28.97

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

### Securities Listed on New York Stock Exchange Euronext

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
<b>Total (%)</b>	<b>100</b>	<b>0</b>	<b>0</b>	<b>100</b>
Cowen and Company : ATMC	2.22	0	0	2.22
Cuttone & Co., Inc. : CUPS	2.45	0	0	2.45
Cuttone & Co., Inc. : TTUC	.57			.57
Goldman, Sachs & Co : GSCO	.51	0	0	.51
ITG Inc: ITGI	51.51			51.51
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	42.74	0	0	42.74

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

## Securities Listed on The Nasdaq Stock Market

<b>Route Venues</b>	<b>Total (%)</b>	<b>Market (%)</b>	<b>Limit (%)</b>	<b>Other (%)</b>
<b>Total (%)</b>	<b>100</b>	<b>0</b>	<b>0</b>	<b>100</b>
Cowen and Company : ATMC	2.57	0	0	2.57
Cuttone & Co., Inc. : CUPS	3.55	0	0	3.55
Cuttone & Co., Inc. : TTUC	.24	0	0	.24
Goldman, Sachs & Co : GSCO	1.35	0	0	1.35
ITG Inc: ITGI	49.94			49.94
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	42.11	0	0	42.11

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