

## SEC Rule 606 Report – Renaissance Macro Securities – 4th Qtr, 2015

### 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>
Barclays Capital Inc./Le : LHMS	72.11	0	0	72.11
CUTTONE & CO., INC. : CUPS	3.93	0	0	3.93
Goldman, Sachs & Co : GSCO	0.41	0	0	0.41
INSTINET, LLC : INCA	0.62	0	0	0.62
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	18.80	0	0	18.80
Nasdaq Execution Services, LLC. : NSDQ	1.45	0	0	1.45
Vandham Securities Corp : VNDS	2.69	0	0	2.69

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>
Barclays Capital Inc./Le : LHMS	66.24	0	0	66.24
CUTTONE & CO., INC. : CUPS	3.87	0	0	3.87
Goldman, Sachs & Co : GSCO	1.00	0	0	1.00
INSTINET, LLC : INCA	0.41	0	0	0.41
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	22.82	0	0	22.82
Nasdaq Execution Services, LLC. : NSDQ	0.64	0	0	0.64
Vandham Securities Corp : VNDS	5.01	0	0	5.01

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>
Barclays Capital Inc./Le : LHMS	59.83	0	0	59.83
CUTTONE & CO., INC. : CUPS	4.97	0	0	4.97
Goldman, Sachs & Co : GSCO	2.17	0	0	2.17
INSTINET, LLC : INCA	0.10	0	0	0.10
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	27.54	0	0	27.54
Nasdaq Execution Services, LLC. : NSDQ	0.83	0	0	0.83
Vandham Securities Corp : VNDS	4.55	0	0	4.55

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