

SEC Rule 606 Report – Renaissance Macro Securities – 1st 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 : LHMS	79.29	0	0	79.29
CUTTONE & CO., INC. : CUPS	0.51	0	0	0.51
INSTINET, LLC : INCA	0.17	0	0	0.17
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	19.53	0	0	19.53
Nasdaq Execution Services, LLC. : NSDQ	0.34	0	0	0.34
Vandham Securities Corp : VNDS	0.17	0	0	0.17

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 : LHMS	76.80	0	0	76.80
CUTTONE & CO., INC. : CUPS	1.70	0	0	1.70
Goldman, Sachs & Co : GSCO, SGMA	0.34	0	0	0.34
INSTINET, LLC : INCA, INCX	0.45	0	0	0.45
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	20.15	0	0	20.15
Nasdaq Execution Services, LLC. : NSDQ	0.14	0	0	0.14
Vandham Securities Corp : VNDS	0.42	0	0	0.42

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	73.89	0	0	73.89
CUTTONE & CO., INC. : CUPS	1.38	0	0	1.38
Goldman, Sachs & Co : GSCO, SGMA	1.20	0	0	1.20
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	22.14	0	0	22.14
Nasdaq Execution Services, LLC. : NSDQ	0.28	0	0	0.28
Vandham Securities Corp : VNDS	1.11	0	0	1.11

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