

SEC Rule 606 Report – Renaissance Macro Securities – 2nd 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	72.97	0	0	72.97
Cowen and Company : ATMC	1.66	0	0	1.66
CUTTONE & CO., INC. : CUPS	2.29	0	0	2.29
INSTINET, LLC : INCA	1.04	0	0	1.04
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	18.92	0	0	18.92
Vandham Securities Corp : VNDS	2.49	0	0	2.49

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	67.38	0	0	67.38
Cowen and Company : ATMC	1.00	0	0	1.00
CUTTONE & CO., INC. : CUPS	1.95	0	0	1.95
Goldman, Sachs & Co : GSCO, SGMA	0.24	0	0	0.24
INSTINET, LLC : INCA, INCX	0.43	0	0	0.43
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	25.34	0	0	25.34
Vandham Securities Corp : VNDS	3.61	0	0	3.61

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	69.40	0	0	69.40
Cowen and Company : ATMC	1.95	0	0	1.95
CUTTONE & CO., INC. : CUPS	2.78	0	0	2.78
Goldman, Sachs & Co : GSCO, SGMA	0.14	0	0	0.14
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	22.25	0	0	22.25
Nasdaq Execution Services, LLC. : NSDQ	0.14	0	0	0.14
Vandham Securities Corp : VNDS	3.34	0	0	3.34

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