

SEC Rule 606 Report – Renaissance Macro Securities – 4thQtr, 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	10.83	0	0	10.83
Cowen and Company : ATMC	.19	0	0	0.19
Cuttone & Co., Inc. : CUPS	1.74	0	0	1.74
Goldman, Sachs & Co : GSCO	7.93	0	0	7.93
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	78.53	0	0	78.53
Vandham Securities Corp : VNDS	.77	0	0	0.77

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	11.58	0	0	11.58
Cowen and Company : ATMC	.36	0	0	.36
Cuttone & Co., Inc. : CUPS	5.40	0	0	5.40
Goldman, Sachs & Co : GSCO	7.31	0	0	7.31
Instinet, LLC : INCA, INET	.18	0	0	.18
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	74.22	0	0	74.22
Vandham Securities Corp : VNDS	.95	0	0	.95

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	14.51	0	0	14.51
Cowen and Company : ATMC	.5	0	0	.5
Cuttone & Co., Inc. : CUPS	6.21	0	0	6.21
Goldman, Sachs & Co : GSCO	14.51	0	0	14.51
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	62.50	0	0	62.50
Vandham Securities Corp : VNDS	1.76	0	0	1.76

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