

SEC Rule 606 Report – Renaissance Macro Securities – 2nd Qtr, 2017

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

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total (%)	100	0	0	100
Cowen and Company : ATMC	7.47	0	0	7.47
Cuttone & Co., Inc. : CUPS	6.37	0	0	6.37
Goldman, Sachs & Co : GSCO	5.18	0	0	5.18
ITG Inc: ITGI	19.02			19.02
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	61.65	0	0	61.65
Vandham Securities Corp : VNDS	.30	0	0	.30

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
Cowen and Company : ATMC	7.16	0	0	7.16
Cuttone & Co., Inc. : CUPS	4.41	0	0	4.41
Goldman, Sachs & Co : GSCO	1.81	0	0	1.81
ITG Inc: ITGI	18.08			18.08
Instinet, LLC : INCA, INET	.46	0	0	.46
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	67.98	0	0	67.98
Vandham Securities Corp : VNDS	.09	0	0	.09

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
Cowen and Company : ATMC	1.26	0	0	1.26
Cuttone & Co., Inc. : CUPS	1.88	0	0	1.88
Goldman, Sachs & Co : GSCO	.84	0	0	.84
ITG Inc: ITGI	25.52			25.52
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	70.50	0	0	70.50

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