

SEC Rule 606 Report – Renaissance Macro Securities – 4th 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	4.67	0	0	4.67
Clearpool Execution Services, LLC: CPEM	9.83	0	0	9.83
Cuttone & Co., Inc. : TTUC	2.21	0	0	2.21
ITG Inc: ITGI	45.21	0	0	45.21
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	38.08	0	0	38.08

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	8.24	0	0	8.24
Clearpool Execution Services, LLC: CPEM	11.14	0	0	11.14
Cuttone & Co., Inc. : TTUC	3.52	0	0	3.52
ITG Inc: ITGI	31.47	0	0	31.47
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	45.63	0	0	45.63

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

Securities Listed on The Nasdaq Stock Market

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
	100	0	0	100
Cowen and Company : ATMC	7.33	0	0	7.33
Clearpool Execution Services, LLC: CPEM	13.08	0	0	13.08
Cuttone & Co., Inc. : TTUC	4.85	0	0	4.85
Goldman, Sachs & Co : GSCO	.45	0	0	.45
ITG Inc: ITGI	32.81			32.81
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	41.49	0	0	41.49

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