

SEC Rule 606 Report – Renaissance Macro Securities – 1st Qtr, 2018

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

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total (%)	100	0	0	100
Cowen and Company : ATMC	1.21	0	0	1.21
Clearpool Execution Services, LLC: CPEM	4.86	0	0	4.86
Cuttone & Co., Inc. : TTUC	.81	0	0	.81
ITG Inc: ITGI	65.38	0	0	65.38
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	27.73	0	0	27.73

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	4.40	0	0	4.40
Clearpool Execution Services, LLC: CPEM	5.76	0	0	5.76
Cuttone & Co., Inc. : TTUC	2.83	0	0	2.83
Goldman Sachs and Co: GSCO	.05	0	0	.05
ITG Inc: ITGI	57.31	0	0	57.31
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	29.54	0	0	29.54

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	4.66	0	0	4.66
Clearpool Execution Services, LLC: CPEM	12.32	0	0	12.32
Cuttone & Co., Inc. : TTUC	3.10	0	0	3.10
ITG Inc: ITGI	47.82			47.82
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	31.81	0	0	31.81

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