

SEC Rule 606 Report – Renaissance Macro Securities –3rd 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	0.96	0	0	0.96
Clearpool Execution Services, LLC: CPEM	0.72	0	0	0.72
Cuttone & Co., Inc. : TTUC	0.72	0	0	0.72
ITG Inc: ITGI	18.71	0	0	18.71
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	78.18	0	0	78.18

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	0.05	0	0	0.05
Clearpool Execution Services, LLC: CPEM	2.91	0	0	2.91
Cuttone & Co., Inc. : TTUC	2.02	0	0	2.02
Goldman Sachs and Co: GSCO	0.25	0	0	0.25
ITG Inc: ITGI	11.90	0	0	11.90
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	81.84	0	0	81.84

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	0.50	0	0	0.50
Clearpool Execution Services, LLC: CPEM	3.47	0	0	3.47
Cuttone & Co., Inc. : TTUC	2.77	0	0	2.77
ITG Inc: ITGI	14.26	0	0	14.26
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	77.82	0	0	77.82

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