

SEC Rule 606 Report – Renaissance Macro Securities –4th 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	0.52	0	0	0.52
Clearpool Execution Services, LLC: CPEM	2.24	0	0	2.24
Cuttone & Co., Inc. : TTUC	1.38	0	0	1.38
ITG Inc: ITGI	37.59	0	0	37.59
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	58.28	0	0	58.28

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	2.04	0	0	2.04
Clearpool Execution Services, LLC: CPEM	4.82	0	0	4.82
Cuttone & Co., Inc. : TTUC	2.39	0	0	2.39
Goldman Sachs and Co: GSCO	.04	0	0	.04
ITG Inc: ITGI	38.10	0	0	38.10
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	52.61	0	0	52.61

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	1.14	0	0	1.14
Clearpool Execution Services, LLC: CPEM	5.11	0	0	5.11
Cuttone & Co., Inc. : TTUC	8.36	0	0	8.36
ITG Inc: ITGI	34.24	0	0	34.24
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	51.06	0	0	51.06

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