

SEC Rule 606 Report – Renaissance Macro Securities –1st Quarter 2019

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

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total (%)	100	0	0	100
Cowen and Company : ATMC	1.00	0	0	1.00
Clearpool Execution Services, LLC: CPEM	0.75	0	0	0.75
Cuttone & Co., Inc. : TTUC	1.75	0	0	1.75
ITG Inc: ITGI	45.50	0	0	45.50
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	51.00	0	0	51.00

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

Securities Listed on New York Stock Exchange Euronext (NYSE)

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total (%)	100	0	0	100
Cowen and Company : ATMC	2.65	0	0	2.65
Clearpool Execution Services, LLC: CPEM	2.82	0	0	2.82
Cuttone & Co., Inc. : TTUC	1.52	0	0	1.52
ITG Inc: ITGI	54.22	0	0	54.22
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	38.79	0	0	38.79

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

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Securities Listed on The Nasdaq Stock Market (NASDAQ)

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total (%)	100	0	0	100
Cowen and Company : ATMC	1.78	0	0	1.78
Clearpool Execution Services, LLC: CPEM	5.97	0	0	5.97
Cuttone & Co., Inc. : TTUC	4.72	0	0	4.72
ITG Inc: ITGI	50.0	0	0	50.0
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	37.53	0	0	37.53

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