

SEC Rule 606 Report – Renaissance Macro Securities –2nd 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	0.00	0	0	0.00
Clearpool Execution Services, LLC: CPEM	5.90	0	0	5.90
Cuttone & Co., Inc. : TTUC	5.25	0	0	5.25
ITG Inc: ITGI	40.00	0	0	40.00
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	48.85	0	0	48.85

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	0.17	0	0	0.17
Clearpool Execution Services, LLC: CPEM	8.12	0	0	8.12
Cuttone & Co., Inc. : TTUC	7.16	0	0	7.16
ITG Inc: ITGI	41.45	0	0	41.45
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	43.10	0	0	43.11

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	0.15	0	0	0.15
Clearpool Execution Services, LLC: CPEM	14.16	0	0	14.16
Cuttone & Co., Inc. : TTUC	15.07	0	0	15.07
ITG Inc: ITGI	28.77	0	0	28.77
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	41.85	0	0	41.86

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

Securities Listed on Investors Exchange

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total (%)	100	0	0	100
Cowen and Company : ATMC	0.00	0	0	0.00
Clearpool Execution Services, LLC: CPEM	50.00	0	0	50.00
Cuttone & Co., Inc. : TTUC	0.00	0	0	0.00
ITG Inc: ITGI	0.00	0	0	0.00
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	50.00	0	0	50.00

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