

SEC Rule 606 Report – Renaissance Macro Securities – 3rd Qtr, 2013

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

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
Total (%)	100	0	0	100
Barclays Capital Inc./Le : LHMS	20.83	0	0	20.83
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	20.83	0	0	20.83
NYSE : BBSS	58.33	0	0	58.33

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
Nasdaq Execution Services :INET	.12	0	0	.12
Barclays Capital Inc./Le : LHMS	69.82	0	0	69.82
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	1.89	0	0	1.89
Renaissance Macro Securities : RMAC	2.37	0	0	2.37
Vandham Securities Corp : VNDS	25.80	0	0	25.80

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
Nasdaq Execution Services :INET	.18	0	0	.18
Barclays Capital Inc./Le : LHMS	70.64	0	0	70.64
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	5.16	0	0	5.16
Vandham Securities Corp : VNDS	24.02	0	0	24.02

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