

SEC Rule 606 Report – Renaissance Macro Securities – 1th Qtr, 2014

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	23.21	0	0	23.21
Goldman, Sachs & Co : GSCO	44.64	0	0	44.64
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	23.21	0	0	23.21
Vandham Securities Corp : VNDS	8.93	0	0	8.93

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
Barclays Capital Inc./Le : LHMS	52.91	0	0	52.91
Goldman, Sachs & Co : GSCO	15.63	0	0	15.63
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	3.65	0	0	3.65
Vandham Securities Corp : VNDS	27.81	0	0	27.81

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
Barclays Capital Inc, Inc : BARC	.13	0	0	.13
Barclays Capital Inc./Le : LHMS	50.71	0	0	50.71
Goldman, Sachs & Co : GSCO	20.49	0	0	20.49
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	1.17	0	0	1.17
Nasdaq Execution Services: NSDQ	.65	0	0	.65
Vandham Securities Corp : VNDS	26.85	0	0	26.85

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