

SEC Rule 606 Report – Renaissance Macro Securities – 3rd Qtr, 2015

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	68.36	0	0	68.36
CUTTONE & CO., INC. : CUPS	2.26	0	0	2.26
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	24.48	0	0	24.48
Nasdaq Execution Services, LLC. : NSDQ	2.82	0	0	2.82
Vandham Securities Corp : VNDS	1.88	0	0	1.88

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	63.84	0	0	63.84
CUTTONE & CO., INC. : CUPS	1.41	0	0	1.41
Goldman, Sachs & Co : GSCO	0.13	0	0	0.13
INSTINET, LLC : INCA	0.31	0	0	0.31
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	30.42	0	0	30.42
Nasdaq Execution Services, LLC. : NSDQ	0.40	0	0	0.40
Vandham Securities Corp : VNDS	3.00	0	0	3.00
INTL FCStone : INTL	0.26	0	0	0.26

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

Securities Listed on The Nasdaq Stock Market

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
	100	0	0	100
Barclays Capital Inc./Le : LHMS	55.17	0	0	55.17
CUTTONE & CO., INC. : CUPS	5.47	0	0	5.47
Goldman, Sachs & Co : GSCO	1.59	0	0	1.59
INTL FCStone : INTL	0.50	0	0	0.50
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	31.71	0	0	31.71
Nasdaq Execution Services, LLC. : NSDQ	0.89	0	0	0.89
Vandham Securities Corp : VNDS	3.98	0	0	3.98

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