

SEC Rule 606 Report – Renaissance Macro Securities – 4th 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 | 47.06 | 0 | 0 | 47.06 |
| Vandham Securities Corp : VNDS | 52.94 | 0 | 0 | 52.94 |

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 | 36.42 | 0 | 0 | 36.42 |
| Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO | 10.73 | | | 10.73 |
| Nasdaq Execution Services: NSDQ | .59 | 0 | 0 | .59 |
| Vandham Securities Corp : VNDS | 52.26 | 0 | 0 | 52.26 |

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./Le : LHMS | 27.89 | | | 27.89 |
| Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO | 12.97 | | | 12.97 |
| Vandham Securities Corp : VNDS | 59.15 | | | 59.15 |

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