

SEC Rule 606 Report – Renaissance Macro Securities – 2nd 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	10.00	0	0	10.00
Goldman, Sachs & Co : GSCO	20.00	0	0	20.00
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	10.00	0	0	10.00
Vandham Securities Corp : VNDS	60.00	0	0	60.00

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	61.79	0	0	61.79
Goldman, Sachs & Co : GSCO	15.98	0	0	15.98
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	8.07	0	0	8.07
Renaissance Macro Securities, LLC : RMAC	0.37	0	0.05	0.37
Vandham Securities Corp : VNDS	13.79	0	0	13.79

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	61.66	0	0	61.66
Goldman, Sachs & Co : GSCO	17.51	0	0	17.51
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	4.25	0	0	4.25
Vandham Securities Corp : VNDS	16.58	0	0	16.58

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