

## SEC Rule 606 Report – Renaissance Macro Securities – 3rd Qtr, 2014

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

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
<b>Total (%)</b>	<b>100</b>	<b>0</b>	<b>0</b>	<b>100</b>
Goldman, Sachs & Co : GSCO	33.33	0	0	33.33
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	66.67	0	0	66.67

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

### Securities Listed on New York Stock Exchange Euronext

Route Venues	Total (%)	Market (%)	Limit (%)	Other (%)
<b>Total (%)</b>	<b>100</b>	<b>0</b>	<b>0</b>	<b>100</b>
Barclays Capital Inc./Le : LHMS	17.58	0	0	17.58
Goldman, Sachs & Co : GSCO	45.35	0	0	45.35
INSTINET, LLC : INCA	0.25	0	0	0.25
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	30.19	0	0	30.19
Renaissance Macro Securities, LLC : RMAC	1.91	0	0	1.91
Vandham Securities Corp : VNDS	4.71	0	0	4.71

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

## Securities Listed on The Nasdaq Stock Market

<b>Route Venues</b>	<b>Total (%)</b>	<b>Market (%)</b>	<b>Limit (%)</b>	<b>Other (%)</b>
<b>Total (%)</b>	<b>100</b>	<b>0</b>	<b>0</b>	<b>100</b>
Barclays Capital Inc./Le : LHMS	25.12	0	0	25.12
Goldman, Sachs & Co : GSCO	46.82	0	0	46.82
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	19.93	0	0	19.93
Renaissance Macro Securities, LLC : RMAC	0.59	0	0	0.59
Vandham Securities Corp : VNDS	7.55	0	0	7.55

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