

SEC Rule 606 Report – Renaissance Macro Securities – 4th 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	28.57	0	0	28.57
Goldman, Sachs & Co : GSCO	14.29	0	0	14.29
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	57.14	0	0	57.14

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	41.36	0	0	41.36
Goldman, Sachs & Co : GSCO	15.62	0	0	15.62
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	39.98	0	0	39.98
Nasdaq Execution Services, LLC. : NSDQ	0.20	0	0	0.20
Renaissance Macro Securities, LLC : RMAC	0.12	0	0	0.12
Vandham Securities Corp : VNDS	2.73	0	0	2.73

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	40.47	0	0	40.47
Goldman, Sachs & Co : GSCO	13.70	0	0	13.70
INSTINET, LLC : INCA	1.38	0	0	1.38
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	40.40	0	0	40.40
Renaissance Macro Securities, LLC : RMAC	0.34	0	0	0.34
Vandham Securities Corp : VNDS	3.72	0	0	3.72

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