

SEC Rule 606 Report – Renaissance Macro Securities – 1st 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	25.71	0	0	25.71
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	74.29	0	0	74.29

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	70.61	0	0	70.61
CUTTONE & CO., INC. : CUPS	0.17	0	0	0.17
Goldman, Sachs & Co : GSCO	7.76	0	0	7.76
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	15.35	0	0	15.35
Nasdaq Execution Services, LLC. : NSDQ	1.21	0	0	1.21
Renaissance Macro Securities, LLC : RMAC	0.39	0	0	0.39
Vandham Securities Corp : VNDS	4.51	0	0	4.51

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	68.42	0	0	68.42
CUTTONE & CO., INC. : CUPS	0.32	0	0	0.32
Cuttone & Co., Inc. : CUGS	0.11	0	0	0.11
Goldman, Sachs & Co : GSCO	7.47	0	0	7.47
INSTINET, LLC : INCA	1.89	0	0	1.89
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	16.95	0	0	16.95
Nasdaq Execution Services, LLC. : NSDQ	1.16	0	0	1.16
Vandham Securities Corp : VNDS	3.68	0	0	3.68

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