

SEC Rule 606 Report – Renaissance Macro Securities – 2nd 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	75.71	0	0	75.71
CUTTONE & CO., INC. : CUPS	2.14	0	0	2.14
Goldman, Sachs & Co : GSCO	1.43	0	0	1.43
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	15.00	0	0	15.00
Nasdaq Execution Services, LLC. : NSDQ	2.14	0	0	2.14
Vandham Securities Corp : VNDS	3.57	0	0	3.57

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	57.81	0	0	57.81
CUTTONE & CO., INC. : CUPS	4.06	0	0	4.06
Goldman, Sachs & Co : GSCO	3.45	0	0	3.45
INSTINET, LLC : INCA	0.17	0	0	0.17
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	31.58	0	0	31.58
Nasdaq Execution Services, LLC. : NSDQ	0.60	0	0	0.60
Vandham Securities Corp : VNDS	2.24	0	0	2.24
INTL FCStone : INTL	0.09	0	0	0.09

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	69.11	0	0	69.11
CUTTONE & CO., INC. : CUPS	5.09	0	0	5.09
Goldman, Sachs & Co : GSCO	2.85	0	0	2.85
INSTINET, LLC : INCA	0.50	0	0	0.50
Merrill Lynch, Pierce, Fenner & Smith Incorporated : MLCO	20.22	0	0	20.22
Nasdaq Execution Services, LLC. : NSDQ	0.99	0	0	0.99
Vandham Securities Corp : VNDS	1.24	0	0	1.24

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