

TWO SIGMA MACRO PORTFOLIO, LLC

FORM 13F-NT (Form 13F Cover Page)

Filed 05/15/24 for the Period Ending 03/31/24

Address	C/O TWO SIGMA ADVISERS, LP 100 AVENUE OF THE AMERICAS, 16TH FLOOR NEW YORK, NY, 10013
Telephone	212-625-5700
CIK	0001634034
Fiscal Year	12/31

The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.

The reader should not assume that the information is accurate and complete.

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 13F

OMB APPROVAL

OMB Number: 3235-0006

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FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 03-31-2024

Check here if Amendment: Amendment Number: _____

This Amendment (Check only one.): is a restatement.

adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Two Sigma Macro Portfolio, LLC

Address: c/o Two Sigma Advisers, LP

100 AVENUE OF THE AMERICAS, 16TH FLOOR

New York NY 10013

Form 13F File Number: 028-16751

CRD Number (if applicable): _____

SEC File Number (if applicable): _____

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Steve H. Metzger

Title: General Counsel

Phone: 212-625-5700

Signature, Place, and Date of Signing:

/s/ Steve H. Metzger New York, NEW YORK 05-15-2024

[Signature]

[City, State]

[Date]

Do you wish to provide information pursuant to Special Instruction 5?

Yes No

Report Type (Check only one.):

13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager

[If there are no entries in this list, omit this section.]

Name	Form 13F File No.	CRD No. (if applicable)	SEC File No. (if applicable)
TWO SIGMA ADVISERS, LP	028-14367	000152254	801-71110
