

WINJAMMER FILING

INITIAL  
End Date:5/17/2022  
Firm Name:PICTET OVERSEAS INC  
Form:Daily Seg - FOCUS II

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**Daily Segregation - Cover Page**

|                       |                                   |
|-----------------------|-----------------------------------|
| Name of Company       | <b><u>PICTET OVERSEAS INC</u></b> |
| Contact Name          | <b><u>Marie-Chantal Jean</u></b>  |
| Contact Phone Number  | <b><u>514-350-6270</u></b>        |
| Contact Email Address | <b><u>mjean@pictet.com</u></b>    |

|   |                         |
|---|-------------------------|
| FCM's Customer Segregated Funds Residual Interest Target (choose one):    |                         |
| a. Minimum dollar amount: ; or  | <b><u>2,750,000</u></b> |
| b. Minimum percentage of customer segregated funds required:% ; or        | <b><u>0</u></b>         |
| c. Dollar amount range between:and; or                                    | <b><u>0 0</u></b>       |
| d. Percentage range of customer segregated funds required between:% and%. | <b><u>0 0</u></b>       |

|  |                         |
|--|-------------------------|
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): |                         |
| a. Minimum dollar amount: ; or   | <b><u>1,250,000</u></b> |
| b. Minimum percentage of customer secured funds required:% ; or            | <b><u>0</u></b>         |
| c. Dollar amount range between:and; or                                     | <b><u>0 0</u></b>       |
| d. Percentage range of customer secured funds required between:% and%.     | <b><u>0 0</u></b>       |

|   |                   |
|---|-------------------|
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):    |                   |
| a. Minimum dollar amount: ; or  | <b><u>0</u></b>   |
| b. Minimum percentage of cleared swaps customer collateral required:% ; or        | <b><u>0</u></b>   |
| c. Dollar amount range between:and; or  | <b><u>0 0</u></b> |
| d. Percentage range of cleared swaps customer collateral required between:% and%. | <b><u>0 0</u></b> |

|   |                                      |
|---|--------------------------------------|
| Current ANC: on   | <b><u>51,149,335 31-MAR-2022</u></b> |
| Broker Dealer Minimum                                     | <b><u>74,927</u></b>                 |
| Debit/Deficit - Customers Current Amount Gross Amount     |                                      |
| Domestic Debit/Deficit                                    | <b><u>0</u></b>                      |
| Foreign Debit/Deficit                                     | <b><u>0 0</u></b>                    |
| Debit/Deficit - Non Customers Current Amount Gross Amount |                                      |
| Domestic Debit/Deficit                                    | <b><u>0 0</u></b>                    |
| Foreign Debit/Deficit                                     | <b><u>0 0</u></b>                    |
| Proprietary Profit/Loss                                   |                                      |
| Domestic Profit/Loss                                      | <b><u>0</u></b>                      |
| Foreign Profit/Loss                                       | <b><u>0</u></b>                      |
| Proprietary Open Trade Equity                             |                                      |
| Domestic OTE  | <b><u>0</u></b>                      |
| Foreign OTE   | <b><u>0</u></b>                      |
| SPAN  |                                      |
| Customer SPAN Calculation                                 | <b><u>140,577,379</u></b>            |
| Non-Customer SPAN Calculation                             | <b><u>0</u></b>                      |
| Proprietary Capital Charges                               | <b><u>0</u></b>                      |
| Minimum Dollar Amount Requirement                         | <b><u>1,000,000</u> [7465]</b>       |
| Other NFA Dollar Amount Requirement                       | <b><u>0</u> [7475]</b>               |

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Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

|    |   |                          |
|----|---|--------------------------|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                           | 0 [7305]                 |
|    | A. Cash   | <u>-1,404,094</u> [7315] |
|    | B. Securities (at market)   | <u>34,803,808</u> [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>4,683,504</u> [7325]  |
| 3. | Exchange traded options   |                          |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>45,281</u> [7335]     |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-309</u> [7337]       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>38,128,190</u> [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | 0 [7351]                 |
|    | Less: amount offset by customer owned securities  | 0 [7352] 0 [7354]        |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>38,128,190</u> [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>38,128,190</u> [7360] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>1,467,661</u> [7500]                     |
|     | B. Other banks qualified under Regulation 30.7  | 0 [7520] <u>1,467,661</u> [7530]            |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | 0 [7540]                                    |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | 0 [7560] 0 [7570]                           |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>4,700,282</u> [7580]                     |
|     | B. Securities   | <u>15,182,252</u> [7590]                    |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>788,543</u> [7600]                       |
|     | D. Value of long option contracts   | <u>45,281</u> [7610]                        |
|     | E. Value of short option contracts  | <u>-309</u> [7615] <u>20,716,049</u> [7620] |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |   |
|     | A. Cash   | 0 [7640]                                    |
|     | B. Securities   | 0 [7650]                                    |
|     | C. Amount due to (from) clearing organization - daily variation   | 0 [7660]                                    |
|     | D. Value of long option contracts   | 0 [7670]                                    |
|     | E. Value of short option contracts  | 0 [7675] 0 [7680]                           |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <u>-4,612,251</u> [7700]                    |
|     | B. Securities   | <u>19,621,556</u> [7710]                    |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>3,805,900</u> [7720]                     |
|     | D. Value of long option contracts   | 0 [7730]                                    |
|     | E. Value of short option contracts  | 0 [7735] <u>18,815,205</u> [7740]           |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                  | 0 [7760]                                    |
| 7.  | Segregated funds on hand  | 0 [7765]                                    |
| 8.  | Total funds in separate section 30.7 accounts   | <u>40,998,915</u> [7770]                    |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>2,870,725</u> [7380]                     |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>1,250,000</u> [7780]                     |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>1,620,725</u> [7785]                     |

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**Daily Segregation - Segregation Statement**

## SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>18,050,927</u> [7010]                  |
|     | B. Securities (at market)   | <u>182,925,504</u> [7020]                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-12,147,603</u> [7030]                 |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>16,339,735</u> [7032]                  |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-32,463,380</u> [7033]                 |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>172,705,183</u> [7040]                 |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>17,153,180</u> [7045]                  |
|     | Less: amount offset by customer securities  | <u>-17,153,180</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>172,705,183</u> [7060]                 |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>4,825,437</u> [7070]                   |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7080]                           |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7090]                           |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>0</u> [7100]                           |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7110]                           |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>0</u> [7120]                           |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>0</u> [7130]                           |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>0</u> [7132]                           |
|     | B. Value of open short option contracts   | <u>0</u> [7133]                           |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>-10,244,722</u> [7140]                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>0</u> [7160]                           |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>182,925,504</u> [7170]                 |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                           |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>177,506,219</u> [7180]                 |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>4,801,036</u> [7190]                   |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>2,750,000</u> [7194]                   |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <u>2,051,036</u> [7198]                   |
|     | Excess  |   |

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**Daily Segregation - Supplemental**

- Total gross margin deficiencies - Segregated Funds Origin **0** [9100]
- Total gross margin deficiencies - Secured Funds Origin **0** [9101]
- Total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin **0** [9102]
- Total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin **0** [9103]
- Total number of accounts contributing to total gross margin deficiencies - Segregated Funds Origin **0** [9104]
- Total number of accounts contributing to total gross margin deficiencies - Secured Funds Origin **0** [9105]
- Total number of accounts contributing to the total gross margin deficiencies - Cleared Swaps Customer Collateral Funds Origin **0** [9106]
- Total number of accounts contributing to the total gross margin deficiencies - Noncustomer and Proprietary Accounts Origin **0** [9107]
- Upload a copy of the firm's daily margin report the FCM uses to issue margin calls which corresponds with the reporting date.

Margin calls - Client 20220517.PDF

**Virtual Currency**

Identify the virtual currency products traded by customers and noncustomers:

- Bitcoin futures **No** [VC05]
- Bitcoin options **No** [VC06]
- Ether futures **No** [VC07]
- Micro bitcoin futures **No** [VC08]
- Other: **No** [VC09] **0** [VC10]
- Identify the number of customers with open virtual currency futures/options? **0** [VC11]
- Identify the number of noncustomers with open virtual currency futures/options? **0** [VC12]
- Total open long customer/noncustomer virtual currency derivatives positions: **0** [VC03]
- Total open short customer/noncustomer virtual currency derivatives positions: **0** [VC04]

Identify the virtual currency products traded for proprietary purposes:

- Bitcoin futures **No** [VC13]
- Bitcoin options **No** [VC14]
- Ether futures **No** [VC15]
- Micro bitcoin futures **No** [VC16]
- Other: **No** [VC17] **0** [VC18]
- Total open long proprietary virtual currency derivatives positions: **0** [VC19]
- Total open short proprietary virtual currency derivatives positions: **0** [VC20]

**Micro**

Identify the micro contracts traded by customers and noncustomers:

- Equity **Yes** [MC01]
- Interest Rate **No** [MC02]
- Metals **No** [MC03]
- Energy **No** [MC04]
- FX Futures **Yes** [MC05]
- Other **No** [MC06] **0** [MC07]
- Identify the number of customers with open micro contracts? **1** [MC08]
- Identify the number of noncustomers with open micro contracts? **0** [MC09]
- Total open customer/noncustomer long micro positions: **7** [MC10]
- Total open customer/noncustomer short micro positions: **332** [MC11]

Identify the micro contracts traded for proprietary purposes:

- Equity **No** [MC12]

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Interest Rate

Metals

Energy

FX Futures

Other

Total open long proprietary micro positions:

Total open short proprietary micro positions:

**No** [MC13]

**No** [MC14]

**No** [MC15]

**No** [MC16]

**No** [MC17] **0** [MC18]

**0** [MC19]

**0** [MC20]

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**Daily Segregation - Swaps Statement**

STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS  
AND  
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

|  |                                 |
|--|---------------------------------|
| Cleared Swaps Customer Requirements  |                                 |
| 1. Net ledger balance  |                                 |
| A. Cash  | <u>0</u> [8500]                 |
| B. Securities (at market)  | <u>0</u> [8510]                 |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>0</u> [8520]                 |
| 3. Cleared swaps options   |                                 |
| A. Market value of open cleared swaps option contracts purchased   | <u>0</u> [8530]                 |
| B. Market value of open cleared swaps option contracts granted (sold)  | <u>0</u> [8540]                 |
| 4. Net Equity (deficit) (add lines 1, 2, and 3)  | <u>0</u> [8550]                 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>0</u> [8560]                 |
| Less: amount offset by customer owned securities   | <u>0</u> [8570] <u>0</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>0</u> [8590]                 |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |                                 |
| A. Cash  | <u>0</u> [8600]                 |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8610]                 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8620]                 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |                                 |
| A. Cash  | <u>0</u> [8630]                 |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8640]                 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8650]                 |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>0</u> [8660]                 |
| 10. Cleared swaps options  |                                 |
| A. Value of open cleared swaps long option contracts   | <u>0</u> [8670]                 |
| B. Value of open cleared swaps short option contracts  | <u>0</u> [8680]                 |
| 11. Net equities with other FCMs   |                                 |
| A. Net liquidating equity  | <u>0</u> [8690]                 |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u> [8700]                 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8710]                 |
| 12. Cleared swaps customer funds on hand   |                                 |
| A. Cash  | <u>0</u>                        |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <u>0</u>                        |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <u>0</u> [8715]                 |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <u>0</u> [8720]                 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>0</u> [8730]                 |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>0</u> [8760]                 |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <u>0</u> [8770]                 |