

WINJAMMER FILING

INITIAL
End Date:7/13/2022
Firm Name:PICTET OVERSEAS INC
Form:Daily Seg - FOCUS II

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Daily Segregation - Cover Page

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

FCM's Customer Segregated Funds Residual Interest Target (choose one):

| | |
|---|-------------------------|
| a. Minimum dollar amount: ; or | <u>1,500,000</u> |
| b. Minimum percentage of customer segregated funds required:% ; or | <u>0</u> |
| c. Dollar amount range between:and; or | <u>0 0</u> |
| d. Percentage range of customer segregated funds required between:% and%. | <u>0 0</u> |

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

| | |
|--|-----------------------|
| a. Minimum dollar amount: ; or | <u>900,000</u> |
| b. Minimum percentage of customer secured funds required:% ; or | <u>0</u> |
| c. Dollar amount range between:and; or | <u>0 0</u> |
| d. Percentage range of customer secured funds required between:% and%. | <u>0 0</u> |

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

| | |
|---|-------------------|
| a. Minimum dollar amount: ; or | <u>0</u> |
| b. Minimum percentage of cleared swaps customer collateral required:% ; or | <u>0</u> |
| c. Dollar amount range between:and; or | <u>0 0</u> |
| d. Percentage range of cleared swaps customer collateral required between:% and%. | <u>0 0</u> |

| | |
|---|--------------------------------------|
| Current ANC: on | <u>51,451,366 31-MAY-2022</u> |
| Broker Dealer Minimum | <u>67,254</u> |
| Debit/Deficit - Customers Current Amount Gross Amount | |
| Domestic Debit/Deficit | <u>0</u> |
| Foreign Debit/Deficit | <u>0 0</u> |
| Debit/Deficit - Non Customers Current Amount Gross Amount | |
| Domestic Debit/Deficit | <u>0 0</u> |
| Foreign Debit/Deficit | <u>0 0</u> |
| Proprietary Profit/Loss | |
| Domestic Profit/Loss | <u>0</u> |
| Foreign Profit/Loss | <u>0</u> |
| Proprietary Open Trade Equity | |
| Domestic OTE | <u>0</u> |
| Foreign OTE | <u>0</u> |
| SPAN | |
| Customer SPAN Calculation | <u>170,617,113</u> |
| Non-Customer SPAN Calculation | <u>0</u> |
| Proprietary Capital Charges | <u>0</u> |
| Minimum Dollar Amount Requirement | <u>1,000,000</u> [7465] |
| Other NFA Dollar Amount Requirement | <u>0</u> [7475] |

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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 | <u>0</u> [7305] |
| | A. Cash | <u>10,975,994</u> [7315] |
| | B. Securities (at market) | <u>52,879,461</u> [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>-2,745,811</u> [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | <u>93,363</u> [7335] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | <u>-30,853</u> [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | <u>61,172,154</u> [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | <u>0</u> [7351] |
| | Less: amount offset by customer owned securities | <u>0</u> [7352] <u>0</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>61,172,154</u> [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>61,172,154</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 | <u>0</u> [7520] <u>1,467,661</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>0</u> [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | <u>0</u> [7560] <u>0</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>5,752,733</u> [7580] |
| | B. Securities | <u>16,207,610</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>-1,706,837</u> [7600] |
| | D. Value of long option contracts | <u>32,548</u> [7610] |
| | E. Value of short option contracts | <u>0</u> [7615] <u>20,286,054</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>0</u> [7670] |
| | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | <u>7,292,092</u> [7700] |
| | B. Securities | <u>36,671,851</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>-1,685,681</u> [7720] |
| | D. Value of long option contracts | <u>60,815</u> [7730] |
| | E. Value of short option contracts | <u>-30,853</u> [7735] <u>42,308,224</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>64,061,939</u> [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>2,889,785</u> [7380] |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts | <u>900,000</u> [7780] |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | <u>1,989,785</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>11,714,234</u> [7010] |
| | B. Securities (at market) | <u>169,773,926</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>1,175,617</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>13,190,686</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-32,757,797</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>163,096,666</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>14,210,707</u> [7045] |
| | Less: amount offset by customer securities | <u>-14,210,707</u> [7047] <u>0</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>163,096,666</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>-6,629,458</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>169,773,926</u> [7170] |
| 12. | Segregated funds on hand | <u>0</u> [7150] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>167,969,905</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>4,873,239</u> [7190] |
| 15. | Management Target Amount for Excess funds in segregation | <u>1,500,000</u> [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount | <u>3,373,239</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 20220713.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:

0 [MC10]

Total open customer/noncustomer short micro positions:

318 [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]

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