

**WINJAMMER FILING**

**INITIAL**

**End Date:8/9/2022**

**Firm Name:PICTET OVERSEAS INC**

**Form:Daily Seg - FOCUS II**

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Form:Daily Seg - FOCUS II

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>50,193,406 30-JUN-2022</u> |
| Broker Dealer Minimum                                                             | <u>115,818</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>155,194,199</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 | <u>0</u> [7305]                                |
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers                                                                               |                                                |
|     | A. Cash                                                                                                                                                       | <u>38,365,556</u> [7315]                       |
|     | B. Securities (at market)                                                                                                                                     | <u>52,172,023</u> [7317]                       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                                                                     | <u>-30,543,214</u> [7325]                      |
| 3.  | Exchange traded options                                                                                                                                       |                                                |
|     | a. Market value of open option contracts purchased on a foreign board of trade                                                                                | <u>57,954</u> [7335]                           |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                                                                                  | <u>-28,777</u> [7337]                          |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)                                                                                                                 | <u>60,023,542</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>60,023,542</u> [7355]                       |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.                                                                | <u>60,023,542</u> [7360]                       |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>                                                                                                   |                                                |
| 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>7,970,620</u> [7580]                        |
|     | B. Securities                                                                                                                                                 | <u>16,201,027</u> [7590]                       |
|     | C. Unrealized gain (loss) on open futures contracts                                                                                                           | <u>-3,631,779</u> [7600]                       |
|     | D. Value of long option contracts                                                                                                                             | <u>4,217</u> [7610]                            |
|     | E. Value of short option contracts                                                                                                                            | <u>0</u> [7615] <u>20,544,085</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>32,762,288</u> [7700]                       |
|     | B. Securities                                                                                                                                                 | <u>35,970,996</u> [7710]                       |
|     | C. Unrealized gain (loss) on open futures contracts                                                                                                           | <u>-27,829,916</u> [7720]                      |
|     | D. Value of long option contracts                                                                                                                             | <u>53,737</u> [7730]                           |
|     | E. Value of short option contracts                                                                                                                            | <u>-28,777</u> [7735] <u>40,928,328</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>62,940,074</u> [7770]                       |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)                                                       | <u>2,916,532</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>2,016,532</u> [7785]                        |

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**Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                        |
|-----|---------------------------------------------------------------------------------------------|--------------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                        |
|     | A. Cash                                                                                     | <b><u>35,248,036</u></b> [7010]                        |
|     | B. Securities (at market)                                                                   | <b><u>155,524,491</u></b> [7020]                       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-23,210,768</u></b> [7030]                       |
| 3.  | Exchange traded options                                                                     |                                                        |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>17,766,348</u></b> [7032]                        |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-30,501,115</u></b> [7033]                       |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <b><u>154,826,992</u></b> [7040]                       |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>8,652,385</u></b> [7045]                         |
|     | Less: amount offset by customer securities                                                  | <b><u>-8,652,385</u></b> [7047] <b><u>0</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <b><u>154,826,992</u></b> [7060]                       |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                        |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                        |
|     | A. Cash                                                                                     | <b><u>4,825,437</u></b> [7070]                         |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]                                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                        |
|     | A. Cash                                                                                     | <b><u>0</u></b> [7100]                                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]                                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7120]                                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>0</u></b> [7130]                                 |
| 10. | Exchange traded options                                                                     |                                                        |
|     | A. Value of open long option contracts                                                      | <b><u>0</u></b> [7132]                                 |
|     | B. Value of open short option contracts                                                     | <b><u>0</u></b> [7133]                                 |
| 11. | Net equities with other FCMs                                                                |                                                        |
|     | A. Net liquidating equity                                                                   | <b><u>-610,115</u></b> [7140]                          |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]                                 |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>155,524,491</u></b> [7170]                       |
| 12. | Segregated funds on hand                                                                    | <b><u>0</u></b> [7150]                                 |
| 13. | Total amount in segregation (add lines 7 through 12)                                        | <b><u>159,739,813</u></b> [7180]                       |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>4,912,821</u></b> [7190]                         |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>1,500,000</u></b> [7194]                         |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>3,412,821</u></b> [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 20220809.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:

**1** [MC10]

Total open customer/noncustomer short micro positions:

**328** [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]

**INITIAL****End Date:8/9/2022****Firm Name:PICTET OVERSEAS INC****Form:Daily Seg - FOCUS II****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) <u>0</u> [8590]                |
| Funds in Cleared Swaps Customer Segregated Accounts |                                                                                                                 |
| 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> <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 segregated accounts over (under) Management <u>0</u> [8770] |