

**WINJAMMER FILING**

**INITIAL**

**End Date:8/23/2022**

**Firm Name:PICTET OVERSEAS INC**

**Form:Daily Seg - FOCUS II**

**Submit Date:8/24/2022**

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**Daily Segregation - Cover Page**

Name of Company

**PICTET OVERSEAS INC**

Contact Name

**Marie-Chantal Jean**

Contact Phone Number

**514-350-6270**

Contact Email Address

**mjean@pictet.com**

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

a. Minimum dollar amount: ; or

**1,500,000**

b. Minimum percentage of customer segregated funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer segregated funds required between:% and%.

**0 0**

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

a. Minimum dollar amount: ; or

**900,000**

b. Minimum percentage of customer secured funds required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of customer secured funds required between:% and%.

**0 0**

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

a. Minimum dollar amount: ; or

**0**

b. Minimum percentage of cleared swaps customer collateral required:% ; or

**0**

c. Dollar amount range between:and; or

**0 0**

d. Percentage range of cleared swaps customer collateral required between:% and%.

**0 0**

Current ANC: on

**50,472,127 31-JUL-2022**

Broker Dealer Minimum

**81,862**

Debit/Deficit - Customers Current Amount Gross Amount

Domestic Debit/Deficit

**0**

Foreign Debit/Deficit

**0 0**

Debit/Deficit - Non Customers Current Amount Gross Amount

Domestic Debit/Deficit

**0 0**

Foreign Debit/Deficit

**0 0**

Proprietary Profit/Loss

Domestic Profit/Loss

**0**

Foreign Profit/Loss

**0**

Proprietary Open Trade Equity

Domestic OTE

**0**

Foreign OTE

**0**

SPAN

Customer SPAN Calculation

**167,598,939**

Non-Customer SPAN Calculation

**0**

Proprietary Capital Charges

**0**

Minimum Dollar Amount Requirement

**1,000,000 [7465]**

Other NFA Dollar Amount Requirement

**0 [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>22,524,338</u> [7315]                       |
|     | B. Securities (at market)   | <u>51,577,687</u> [7317]                       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade   | <u>-17,394,468</u> [7325]                      |
| 3.  | Exchange traded options   |  |
|     | a. Market value of open option contracts purchased on a foreign board of trade  | <u>115,667</u> [7335]                          |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>-25,221</u> [7337]                          |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>56,798,003</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>56,798,003</u> [7355]                       |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <u>56,798,003</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>5,914,257</u> [7580]                        |
|     | B. Securities   | <u>15,184,828</u> [7590]                       |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-2,067,673</u> [7600]                       |
|     | D. Value of long option contracts   | <u>68,086</u> [7610]                           |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>19,099,498</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>18,539,109</u> [7700]                       |
|     | B. Securities   | <u>36,392,859</u> [7710]                       |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-15,799,853</u> [7720]                      |
|     | D. Value of long option contracts   | <u>47,581</u> [7730]                           |
|     | E. Value of short option contracts  | <u>-25,221</u> [7735] <u>39,154,475</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>59,721,634</u> [7770]                       |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>2,923,631</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>2,023,631</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>35,745,135</u> [7010]                 |
|     | B. Securities (at market)   | <u>160,257,297</u> [7020]                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-23,927,348</u> [7030]                |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>24,078,175</u> [7032]                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-32,639,968</u> [7033]                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>163,513,291</u> [7040]                |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>3,662,662</u> [7045]                  |
|     | Less: amount offset by customer securities  | <u>-3,662,662</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>163,513,291</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>3,357,630</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>160,257,297</u> [7170]                |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                          |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>168,440,364</u> [7180]                |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>4,927,073</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>3,427,073</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 20220823.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:

**10** [MC10]

Total open customer/noncustomer short micro positions:

**345** [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

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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) <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] |