

**WINJAMMER FILING**

**INITIAL**

**End Date:1/29/2024**

**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>1,500,000</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>900,000</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>50,404,593 31-DEC-2023</u></b> |
| Broker Dealer Minimum                                     | <b><u>97,950</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>105,397,933</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 | 0 [7305]                 |
| 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers  |                          |
| A. Cash   | <u>12,117,749</u> [7315] |
| B. Securities (at market)   | <u>28,707,581</u> [7317] |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | <u>-4,572,213</u> [7325] |
| 3. Exchange traded options  |                          |
| a. Market value of open option contracts purchased on a foreign board of trade  | 0 [7335]                 |
| b. Market value of open contracts granted (sold) on a foreign board of trade  | 0 [7337]                 |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | <u>36,253,117</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>36,253,117</u> [7355] |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | <u>36,253,117</u> [7360] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|  |                                   |
|--|-----------------------------------|
| 1. Cash in banks   |                                   |
| A. Banks located in the United States  | <u>1,667,534</u> [7500]           |
| B. Other banks qualified under Regulation 30.7   | 0 [7520] <u>1,667,534</u> [7530]  |
| 2. Securities  |                                   |
| A. In safekeeping with banks located in the United States  | <u>3,201,138</u> [7540]           |
| B. In safekeeping with other banks qualified under Regulation 30.7   | 0 [7560] <u>3,201,138</u> [7570]  |
| 3. Equities with registered futures commission merchants   |                                   |
| A. Cash  | <u>5,574,871</u> [7580]           |
| B. Securities  | <u>8,861,988</u> [7590]           |
| C. Unrealized gain (loss) on open futures contracts  | <u>-253,849</u> [7600]            |
| D. Value of long option contracts  | 0 [7610]                          |
| E. Value of short option contracts   | 0 [7615] <u>14,183,010</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>5,385,695</u> [7700]           |
| B. Securities  | <u>19,845,593</u> [7710]          |
| C. Unrealized gain (loss) on open futures contracts  | <u>-4,332,989</u> [7720]          |
| D. Value of long option contracts  | 0 [7730]                          |
| E. Value of short option contracts   | 0 [7735] <u>20,898,299</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>39,949,981</u> [7770]          |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>3,696,864</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>2,796,864</u> [7785]           |

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Form:Daily Seg - FOCUS II

**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>7,268,429</u> [7010]                  |
|     | B. Securities (at market)   | <u>108,263,890</u> [7020]                |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>3,453,441</u> [7030]                  |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,137,400</u> [7032]                  |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-10,858,499</u> [7033]                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>109,264,661</u> [7040]                |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>3,805,349</u> [7045]                  |
|     | Less: amount offset by customer securities  | <u>-3,805,349</u> [7047] <u>0</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>109,264,661</u> [7060]                |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>236,847</u> [7070]                    |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>5,459,190</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>1,206,119</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>108,263,890</u> [7170]                |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                          |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>115,166,046</u> [7180]                |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>5,901,385</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>4,401,385</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 FCM  
20240129.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: **220** [MC11]

Identify the micro contracts traded for proprietary purposes:

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Equity

Interest Rate

Metals

Energy

FX Futures

Other

Total open long proprietary micro positions:

Total open short proprietary micro positions:

**No** [MC12]

**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) <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> [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] |