WINJAMMER FILING

INITIAL End Date:7/23/2021 Firm Name:PICTET OVERSEAS INC Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

| ly Segregation - Cover Page | |
|---|--|
| Name of Company | PICTET OVERSEAS INC |
| Contact Name | Edite Das Neves |
| Contact Phone Number | <u>514-350-6234</u> |
| Contact Email Address | edasneves@pictet.com |
| FCM's Customer Segregated Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer segregated funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer segregated funds required between:% and%. | <u>2,750,000</u> <u>0</u> <u>0</u> 0 <u>0</u> 0 |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer secured funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer secured funds required between:% and%. | <u>1,250,000</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u> <u>0</u> |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of cleared swaps customer collateral required:% ; or c. Dollar amount range between:and; or d. Percentage range of cleared swaps customer collateral required between:% and%. | 0 0 0 0 0 0 |
| Current ANC:on Broker Dealer Minimum Debit/Deficit - CustomersCurrent AmountGross Amount | <u>50,456,031 31-MAY-2021</u> <u>42,441</u> |
| Domestic Debit/Deficit Foreign Debit/Deficit Debit/Deficit - Non CustomersCurrent AmountGross Amount | <u>0</u> 0 0 |
| Domestic Debit/Deficit Foreign Debit/Deficit Proprietary Profit/Loss | <u>0</u> 0 <u>0</u> 0 |
| Domestic Profit/Loss Foreign Profit/Loss Proprietary Open Trade Equity | <u>0</u> <u>0</u> |
| Domestic OTE Foreign OTE SPAN | <u>0</u> <u>0</u> |
| Customer SPAN Calculation Non-Customer SPAN Calcualation Proprietary Capital Charges Minimum Dollar Amount Requirement Other NFA Dollar Amount Requirement | <u>151,597,672</u> <u>0</u> <u>1,000,000</u> [7465] <u>0</u> [7475] |
| | <u>•</u> [,,] |

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 | <u>0</u> [7305] |
| | government or a rule of a self-regulatory organization authorized thereunder | |
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | |
| | A. Cash | <u>6,886,102</u> [7315] |
| ~ | B. Securities (at market) | <u>29,763,806</u> [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>-7,578,035</u> [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | <u>323,217</u> [7335] |
| _ | b. Market value of open contracts granted (sold) on a foreign board of trade | <u>0</u> [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | <u>29,395,090</u> [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | <u>828,741</u> [7351] |
| _ | Less: amount offset by customer owned securities | <u>-828,741</u> [7352] <u>0</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity | <u>29,395,090</u> [7355] |
| _ | Method (add lines 4 and 5) | |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line | <u>29,395,090</u> [7360] |
| | 6. | |
| | 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>3,627,525</u> [7580] |
| | B. Securities | <u>11,799,493</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>163,850</u> [7600] |
| | D. Value of long option contracts | <u>323,217</u> [7610] |
| | E. Value of short option contracts | <u>0</u> [7615] <u>15,914,085</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>o</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>4,679,324</u> [7700] |
| | B. Securities | <u>17,964,313</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>-7,745,951</u> [7720] |
| | D. Value of long option contracts | <u>0</u> [7730] |
| _ | E. Value of short option contracts | <u>0</u> [7735] <u>14,897,686</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>32,279,432</u> [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>2,884,342</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 | 1,634,342 [7785] |

Daily Segregation - Segregation Statement

| 1. Net ledger balance A. Cash 26.185.442 [7010] B. Securities (at market) 172.4365.536 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 25.782.048 [7030] 3. Exchange traded options 4.4 Add market value of open option contracts granted (sold) on a contract market 59.974.464 [7032] 3. Exchange traded options 32.126.803 [7047] [7033] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 32.126.803 [7047] [7050] 6. Amount required to be segregated (add lines 4 and 5) 150.589.120 [7040] [7050] 7. Deposited in segregated funds bank accounts 4.825.437 [7070] [7080] 7. Deposited in segregated funds bank accounts 4.825.437 [7070] [7080] 8. Securities representing investments of customers' funds (at market) [7100] [7080] 9. Securities representing investments of customers' funds (at market) [7100] [7110] 9. Net equiling investments of customers' funds (at market) [7110] [7110] 10. Exchange traded options [7110] [7110] [7130] [7130] | 4 | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
|--|-----|---|---------------------------|
| B. Securities (at market) 178.496.635 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 25.782.048 [7030] 3. Exchange traded options 25.782.048 [7030] 4. Add market value of open option contracts purchased on a contract market 59.974.464 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market 59.974.464 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market 59.974.464 [7032] A. Add market value of open option contracts granted (sold) on a contract market 59.974.464 [7032] B. Securities for samount 32.126.803 [7045] Less: amount offset by customer securities 32.126.803 [7047] 0 [7050] 6. Amount required to be segregated (add lines 4 and 5) 150.589.120 [7060] FUNDS IN SEGREGATED ACCOUNTS 150.589.120 [7070] 0 [7080] 7. Deposited in segregated funds bank accounts 4.825.437 [7070] 0 [7080] 8. Securities representing investments of customers in lieu of cash (at market) 0 [7100] 0 [7080] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7100] 0 [7130] 10. Exchange traded options < | 1. | | |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 25,782,048 [7030] 3. Exchange traded options 59,974,464 [7032] 4. Net equity (deficit) (add lines 1, 2 and 3) 100,589,120 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount diffset by customer securities 32,126,803 [7047] 0 [7050] 6. Amount required to be segregated (add lines 4 and 5) 150,589,120 [7060] 7. Deposited in segregated (add lines 4 and 5) 150,589,120 [7060] 8. Securities representing investments of customers' funds (at market) 0 [7080] 0. Securities representing investments of customers in lieu of cash (at 0 [7000] 0 [7000] 8. Margins on deposit with derivatives clearing organizations of contract markets 4.825,437 [7070] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7100] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7100] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7130] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7130] 9. Net settlement from (to) deri | | | |
| 3. Exchange traded options 5. A. Add market value of open option contracts purchased on a contract market 5. B. Deduct market value of open option contracts granted (sold) on a contract market 5. 4. Net equity (deficit) (add lines 1, 2 and 3) 150.589.120 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities 32.126.803 [7045] 6. Amount required to be segregated (add lines 4 and 5) 150.589.120 [7060] FUNDS IN SEGREGATED ACCOUNTS 150.589.120 [7060] 7. Deposited in segregated funds bank accounts 4. A. Cash 4.825.437 [7070] 0 [7080] B. Securities representing investments of customers' funds (at market) 0 [7100] 0 [7000] 8. Margins on deposit with derivatives clearing organizations of contract markets 0 [7110] 0 [7110] C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7110] 0 [7120] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7130] 0 [7131] 10. Exchange traded options A Value of open short option contracts 0 [7132] 9. Net settle | 0 | | |
| A. Add market value of open option contracts purchased on a contract market 59.974.464 [7032] B. Deduct market value of open option contracts granted (sold) on a contract market 48.275.374 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) 150.589.120 [7040] 5. Accounts liquidating to a deficit and accounts with 32.126.803 [7045] debit balances - gross amount 32.126.803 [7045] Less: amount fequired to be segregated (add lines 4 and 5) 150.589.120 [7060] FUNDS IN SEGREGATED ACCOUNTS 150.589.120 [7070] B. Securities representing investments of customers' funds (at market) 0 [7080] C. Securities held for particular customers or option customers in lieu of cash (at graving in on deposit with derivatives clearing organizations of contract markets 4.825.437 [7070] B. Securities representing investments of customers' funds (at market) 0 [7100] C. Securities held for particular customers or option customers in lieu of cash (at graving in on deposit with derivatives clearing organizations of contract markets 9 [7100] B. Securities representing investments of customers in lieu of cash (at graving in a deposit with derivatives clearing organizations of contract markets 9 [7120] B. Securities representing investments of customers in lieu of cash (at graving in a deposit with derivatives clearing organizations of contract markets 9 [7130] 10. Exchange traded options | | | <u>-25,782,048</u> [7030] |
| B. Deduct market value of open option contracts granted (sold) on a contract market -88.275.374 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) 150.589.120 [7040] 5. Accounts liquidating to a deficit and accounts with 32.126.803 [7045] Less: amount offset by customer securities 32.126.803 [7047] g [7050] 6. Amount required to be segregated (add lines 4 and 5) 150.589.120 [7060] FUNNS IN SEGREGATED ACCOUNTS 150.589.120 [7060] 7. Deposited in segregated funds bank accounts 4.825.437 [7070] 6. Securities representing investments of customers' funds (at market) 0 [7080] 7. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7100] 8. Securities representing investments of customers' funds (at market) 0 [7100] 6. Securities representing investments of customers in lieu of cash (at market) 0 [7100] 7. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7100] 8. Securities representing investments of customers' funds (at market) 0 [7100] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7130] 10. Exchange traded options 0 A. Value of open short option contracts 0 [7133] 11. Net equities with other FC | 3. | | |
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| Less: amount offset by customer securities -32.126.800 [7047] 0 [7050] 6. Amount required to be segregated (add lines 4 and 5) 150.589.120 [7060] FUNDS IN SEGREGATED ACCOUNTS 150.589.120 [7060] 7. Deposited in segregated funds bank accounts 4.825.437 [7070] 8. Securities representing investments of customers' funds (at market) 0 [7080] C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7100] 8. Margins on deposit with derivatives clearing organizations of contract markets 0 [7100] 8. Securities representing investments of customers' funds (at market) 0 [7100] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7100] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7130] 10. Exchange traded options 0 A. Value of open long option contracts 0 [7132] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7133] 11. Net equities with other FCMs 0 A. Value of open long option contracts 0 [7160] 0 [7160] C. Securities held for particular customers' funds (at mark | 5. | | |
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| B. Securities representing investments of customers' funds (at market) 0 [7080] C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7090] 8. Margins on deposit with derivatives clearing organizations of contract markets 0 [7100] B. Securities representing investments of customers' funds (at market) 0 [7100] B. Securities representing investments of customers' funds (at market) 0 [7110] C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7120] market) 0 [7130] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7130] 10. Exchange traded options 0 [7132] A. Value of open long option contracts 0 [7133] 11. Net equities with other FCMs -28.188.133 [7140] A. Net liquidating equity -28.188.133 [7140] B. Securities representing investments of customers' funds (at market) 0 [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7160] C. Securities representing investments of customers' funds (at market) 0 [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7150] Total amount in segregation (add lines 7 thro | 7. | Deposited in segregated funds bank accounts | |
| C. Securities held for particular customers or option customers in lieu of cash (at 0 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) Q [7100] B. Securities held for particular customers or option customers in lieu of cash (at 0 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets Q [7130] Exchange traded options A. Value of open long option contracts Q [7132] B. Value of open short option contracts Q [7133] 10. Net equities with other FCMs A. Net liquidating equity Securities representing investments of customers' funds (at market) Q [7160] C. Securities held for particular customers or option customers in lieu of cash (at 178,486,636 [7170] market) 12. Segregated funds on hand Q [7150] 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 4,534,820 [7180] 15. Management Target Amount for Excess funds in segregation 2,750,000 [7194] 16. Excess (deficiency) funds in segregation over (under) Management Target Amount 1,784,820 [7180] | | | <u>4,825,437</u> [7070] |
| market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) Q [7110] C. Securities held for particular customers or option customers in lieu of cash (at q [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets Q [7130] Exchange traded options A. Value of open long option contracts B. Value of open short option contracts Q [7132] B. Value of open short option contracts Q [7133] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) Q [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) Q [7160] C. Securities nepresenting investments of customers' funds (at market) Q [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) Q [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) Q [7150] 12. Segregated funds on hand Q [7150] Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 4.534.820 [7190] 15. Management Target Amount for Excess funds in segregation 2.750.000 [7194] 16. Excess (deficiency) funds in segregation over (under) Management Target Amount 1.784.820 [7198] | | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7080] |
| 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) Q [7110] C. Securities held for particular customers or option customers in lieu of cash (at Q [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets Q [7130] Exchange traded options A. Value of open long option contracts B. Value of open short option contracts B. Caurities representing investments of customers' funds (at market) Q [7132] B. Securities representing investments of customers' funds (at market) Q [7160] C. Securities representing investments of customers in lieu of cash (at 178,486,636 [7170] market) P. Securities held for particular customers or option customers in lieu of cash (at 178,486,636 [7170] market) I. Segregated funds on hand Q [7150] 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 4,534,820 [7190] 15. Management Target Amount for Excess funds in segregation 2,750,000 [7194] 16. Excess (deficiency) funds in segregation over (under) Management Target Amount 1,784,820 [7198] | | C. Securities held for particular customers or option customers in lieu of cash (at | <u>0</u> [7090] |
| A. Cash B. Securities representing investments of customers' funds (at market) Q [7110] C. Securities held for particular customers or option customers in lieu of cash (at Q [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets Q [7130] 10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts Q [7132] B. Value of open short option contracts Q [7133] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) Q [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) Q [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) Q [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) I amarket) I total amount in segregation (add lines 7 through 12) I total amount in segregation (add lines 7 through 12) I total amount in segregation (add lines 7 through 12) I total amount in segregation (add lines 7 through 12) I total amount in segregation (add lines 7 through 12) I total amount for Excess funds in segregation I | | market) | |
| B. Securities representing investments of customers' funds (at market) 0 [7110] C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7120] 9. Net settlement from (to) derivatives clearing organizations of contract markets 0 [7130] 10. Exchange traded options 0 [7132] A. Value of open long option contracts 0 [7133] B. Value of open short option contracts 0 [7133] 11. Net equities with other FCMs A. Net liquidating equity -28,188,133 [7140] B. Securities representing investments of customers' funds (at market) 0 [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7150] B. Securities representing investments of customers' funds (at market) 0 [7150] C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7150] 12. Segregated funds on hand 0 [7150] 13. Total amount in segregation (add lines 7 through 12) 155,123,940 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 4,534,820 [7190] 15. Management Target Amount for Excess funds in segregation 2,750,000 [7194] 16. | 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| C. Securities held for particular customers or option customers in lieu of cash (at market) (7120) (7130) 9. Net settlement from (to) derivatives clearing organizations of contract markets (7130) 10. Exchange traded options A. Value of open long option contracts (7132) (7132) (7133) 11. Net equities with other FCMs A. Net liquidating equity (7160) C. Securities representing investments of customers' funds (at market) (7160) C. Securities held for particular customers or option customers in lieu of cash (at market) (7160) C. Securities held for particular customers or option customers in lieu of cash (at market) (7150) 12. Segregated funds on hand 0 [7150] 13. Total amount in segregation (add lines 7 through 12) 155,123,940 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 4,534,820 [7190] 15. Management Target Amount for Excess funds in segregation 2,750,000 [7194] 16. Excess (deficiency) funds in segregation over (under) Management Target Amount 1,784,820 [7198] | | A. Cash | <u>0</u> [7100] |
| market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 9. Net settlement from (to) derivatives clearing organizations of contract markets 9. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts G. [7132] B. Value of open short option contracts G. [7133] 11. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 12. Segregated funds on hand Q. [7150] 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 4.534.820 [7190] 15. Management Target Amount for Excess funds in segregation 2.750.000 [7194] 16. Excess (deficiency) funds in segregation over (under) Management Target Amount 1.784.820 [7198] | | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7110] |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets Q [7130] 10. Exchange traded options Q [7132] 10. Exchange traded option contracts Q [7132] 11. Net equities with other FCMs Q [7133] 11. Net equities representing investments of customers' funds (at market) Q [7160] 12. Securities held for particular customers or option customers in lieu of cash (at market) Q [7150] 12. Segregated funds on hand Q [7150] 13. Total amount in segregation (add lines 7 through 12) 155.123.940 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 4.534.820 [7190] 15. Management Target Amount for Excess funds in segregation 2.750.000 [7194] 16. Excess (deficiency) funds in segregation over (under) Management Target Amount 1.784.820 [7198] | | C. Securities held for particular customers or option customers in lieu of cash (at | <u>0</u> [7120] |
| Exchange traded options A. Value of open long option contracts B. Value of open short option contracts Q [7132] D [7133] Net equities with other FCMs A. Net liquidating equity Securities representing investments of customers' funds (at market) Q [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) Segregated funds on hand Q [7150] Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13) Management Target Amount for Excess funds in segregation Z,750,000 [7194] Excess (deficiency) funds in segregation over (under) Management Target Amount | | market) | |
| Exchange traded options A. Value of open long option contracts B. Value of open short option contracts Q [7132] Value of open short option contracts Q [7133] Net equities with other FCMs A. Net liquidating equity Securities representing investments of customers' funds (at market) Q [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) Imarket) Segregated funds on hand Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13) A.534.820 [7190] Management Target Amount for Excess funds in segregation Z.750,000 [7194] Excess (deficiency) funds in segregation over (under) Management Target Amount I.784.820 [7198] | 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>0</u> [7130] |
| A. Value of open long option contracts B. Value of open short option contracts D. Value of open sho | 10. | Exchange traded options | |
| Net equities with other FCMs A. Net liquidating equity 28,188,133 [7140] 9 [7160] C. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) Segregated funds on hand 0 [7150] Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13) Management Target Amount for Excess funds in segregation 2,750,000 [7194] Excess (deficiency) funds in segregation over (under) Management Target Amount 1,784,820 [7198] | | - | <u>0</u> [7132] |
| Net equities with other FCMs A. Net liquidating equity 28,188,133 [7140] 9 [7160] C. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) Segregated funds on hand 0 [7150] Total amount in segregation (add lines 7 through 12) Excess (deficiency) funds in segregation (subtract line 6 from line 13) Management Target Amount for Excess funds in segregation 2,750,000 [7194] Excess (deficiency) funds in segregation over (under) Management Target Amount 1,784,820 [7198] | | B. Value of open short option contracts | 0 [7133] |
| A. Net liquidating equity-28,188,133[7140]B. Securities representing investments of customers' funds (at market)0[7160]C. Securities held for particular customers or option customers in lieu of cash (at market)178,486,636[7170]12.Segregated funds on hand0[7150]13.Total amount in segregation (add lines 7 through 12)155,123,940[7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)4,534,820[7190]15.Management Target Amount for Excess funds in segregation2,750,000[7194]16.Excess (deficiency) funds in segregation over (under) Management Target Amount1,784,820[7198] | 11. | | |
| B. Securities representing investments of customers' funds (at market) 0 [7160] C. Securities held for particular customers or option customers in lieu of cash (at market) 178,486,636 [7170] 12. Segregated funds on hand 0 [7150] 13. Total amount in segregation (add lines 7 through 12) 155,123,940 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 4,534,820 [7190] 15. Management Target Amount for Excess funds in segregation 2,750,000 [7194] 16. Excess (deficiency) funds in segregation over (under) Management Target Amount 1,784,820 [7198] | | • | -28,188,133 [7140] |
| C. Securities held for particular customers or option customers in lieu of cash (at market)178,486,636 [7170]12.Segregated funds on hand0 [7150]13.Total amount in segregation (add lines 7 through 12)155,123,940 [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)4,534,820 [7190]15.Management Target Amount for Excess funds in segregation2,750,000 [7194]16.Excess (deficiency) funds in segregation over (under) Management Target Amount1,784,820 [7198] | | | |
| market)012.Segregated funds on hand013.Total amount in segregation (add lines 7 through 12)155,123,940 [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)4,534,820 [7190]15.Management Target Amount for Excess funds in segregation2,750,000 [7194]16.Excess (deficiency) funds in segregation over (under) Management Target Amount1,784,820 [7198] | | , | |
| 12.Segregated funds on hand0 [7150]13.Total amount in segregation (add lines 7 through 12)155,123,940 [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)4,534,820 [7190]15.Management Target Amount for Excess funds in segregation2,750,000 [7194]16.Excess (deficiency) funds in segregation over (under) Management Target Amount1,784,820 [7198] | | | <u> </u> |
| 13.Total amount in segregation (add lines 7 through 12)15,123,940 [7180]14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)4,534,820 [7190]15.Management Target Amount for Excess funds in segregation2,750,000 [7194]16.Excess (deficiency) funds in segregation over (under) Management Target Amount1,784,820 [7198] | 12. | , | 0 [7150] |
| 14.Excess (deficiency) funds in segregation (subtract line 6 from line 13)4,534,820 [7190]15.Management Target Amount for Excess funds in segregation2,750,000 [7194]16.Excess (deficiency) funds in segregation over (under) Management Target Amount1,784,820 [7198] | | | |
| 15.Management Target Amount for Excess funds in segregation2,750,000[7194]16.Excess (deficiency) funds in segregation over (under) Management Target Amount1,784,820[7198] | | | |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount <u>1,784,820</u> [7198] | | | |
| | | | |
| | | | <u> </u> |

Daily Segregation - Supplemental

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

Margin calls - Client 20210723.PDF

Virtual Currency

| Identify the virtual currency products traded by customers and noncustomers: Bitcoin futures Bitcoin options Ether futures Micro bitcoin futures Other: Identify the number of customers with <u>open</u> virtual currency futures/options? Identify the number of noncustomers with <u>open</u> virtual currency futures/options? Total <u>open</u> long customer/noncustomer virtual currency derivatives positions: Total <u>open</u> short customer/noncustomer virtual currency derivatives positions: | No [VC05] No [VC06] No [VC07] No [VC08] No [VC09] 0 [VC11] [VC12] 0 [VC03] [VC04] |
|--|--|
| Identify the virtual currency products traded for <u>proprietary</u> purposes: Bitcoin futures Bitcoin options Ether futures Micro bitcoin futures Other: Total open long <u>proprietary</u> virtual currency derivatives positions: Total open short <u>proprietary</u> virtual currency derivatives positions: Micro | No [VC13] No [VC14] No [VC15] No [VC16] No [VC17] 0 [VC18] 0 [VC19] 0 [VC20] |
| Identify the micro contracts traded by customers and noncustomers: Equity Interest Rate Metals Energy FX Futures Other Identify the number of customers with <u>open</u> micro contracts? Identify the number of noncustomers with <u>open</u> micro contracts? Total <u>open</u> customer/noncustomer long micro positions: Total <u>open</u> customer/noncustomer short micro positions: | Yes [MC01] No [MC02] Yes [MC03] No [MC04] No [MC05] No [MC06] 0 [MC08] 0 0 [MC09] 31 [MC10] 539 [MC11] |

Identify the micro contracts traded for proprietary purposes:

INITIAL End Date:7/23/2021 Firm Name:PICTET OVERSEAS INC Form:Daily Seg - FOCUS II

Equity Interest Rate Metals Energy FX Futures Other Total open long <u>proprietary</u> micro positions: Total open short <u>proprietary</u> micro positions:
 No
 [MC12]

 No
 [MC13]

 No
 [MC14]

 No
 [MC15]

 No
 [MC16]

 No
 [MC17] 0 [MC18]

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 | a [0500] |
| | debit balances - gross amount | <u>0</u> [8560] |
| 6 | 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] |
| 7. | Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. | Deposited in cleared swaps customer segregated accounts at banks A. Cash | 0 [9600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8600] <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 | <u>u</u> [0020] |
| 0. | segregated accounts | |
| | A. Cash | <u>0</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>o</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 | <u> </u> |
| | 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) | <u>0</u> [8770] |
| | Management | |
| | | |