## WINJAMMER FILING

INITIAL End Date:7/27/2021 Firm Name:PICTET OVERSEAS INC Form:Daily Seg - FOCUS II

#### Daily Segregation - Cover Page

lly 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	<u>2,750,000</u>
b. Minimum percentage of customer segregated funds required:% ; or	<u>2,750,000</u> <u>0</u>
c. Dollar amount range between:and; or	<u>0</u> 0
d. Percentage range of customer segregated funds required between:% and%.	<u>0</u> 0
FCM's Customer Secured Amount Funds Residual Interest Target (choose one):	
a. Minimum dollar amount: ; or	<u>1,250,000</u>
b. Minimum percentage of customer secured funds required:% ; or	<u>0</u>
<ul> <li>c. Dollar amount range between:and; or</li> <li>d. Percentage range of customer secured funds required between:% and%.</li> </ul>	<u>0</u> 0 0 0
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>o o</u>
d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0 0</u>
Current ANC:on	49,205,224 <u>30-JUN-2021</u>
Broker Dealer Minimum	43,764
Debit/Deficit - CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>o</u>
Foreign Debit/Deficit	<u>0</u> <u>0</u>
Debit/Deficit - Non CustomersCurrent AmountGross Amount	
Domestic Debit/Deficit	<u>0 0</u>
Foreign Debit/Deficit	<u>0 0</u>
Proprietary Profit/Loss Domestic Profit/Loss	0
Foreign Profit/Loss	<u>0</u> 0
Proprietary Open Trade Equity	<u>•</u>
Domestic OTE	<u>0</u>
Foreign OTE	<u> </u>
SPAN	_
Customer SPAN Calculation	<u>151,333,323</u>
Non-Customer SPAN Calcualation	<u>o</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]

# **Daily Segregation - Secured Amounts**

government or a rule of a self-regulatory organization authorized thereunder         1.       Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers <ul> <li>A. Cash</li> <li>B. Securities (at market)</li> <li>29,784,969 [7317]</li> </ul> 2.         Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade <ul> <li>e.the author of pen option contracts purchased on a foreign board of trade</li> <li>36,143 [7335]</li> </ul> 3.         Exchange traded options <ul> <li>a. Market value of open option contracts purchased on a foreign board of trade</li> <li>b. Market value of open contracts granted (sold) on a foreign board of trade</li> <ul> <li>gl(7337)</li> </ul>            4.         Net equity (deficit) (add lines 1. 2. and 3.)         </ul> 38,914,526 [7355]           5.         Account liquidating to a deficit and account with a debit balances - gross amount         gl(7351]           Less: amount offset by customer owned securities         gl(7352] 0 [7354]           6.         Amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.         FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS           1.         Cash in banks         A. Banks located in the United States         gl(7540]           8.         Other banks qualified under Regulation 30.7 <li>gl(7560] 0 [7570]</li> <li>Securities</li> <li>A. In</li>		Foreign Futures and Foreign Options Secured Amounts Amount required to be set aside pursuant to law, rule or regulation of a foreign	0 [7205]
1.         Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers         4. Cash         14.999.026 [7315]           B. Securities (at market)         29.704.989 [7317]         2           2.         Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade         35.612 [7325]           3.         Market value of open option contracts purchased on a foreign board of trade         35.143 [7356]           a.         Market value of open option contracts graneld (sold) on a foreign board of trade         39.714.526 [7345]           4.         Net equity (defict) (add lines 1. 2. and 3.)         33.9114.526 [7345]           5.         Account liquidating to a deficit and account with a debit balances - gross amount         9[7357]           1.         Less: amount offset by customer owned securities         9[7352]           6.         Amount required to be set aside pursuant to foreign jurisdiction (above) or line         38.914.526 [7360]           7.         Greater of amount required to bat set aside pursuant to foreign jurisdiction (above) or line         38.914.526 [7360]           6.         FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS         1.467.661 [7500]           8.         Bocurities         9[7540]           8.         Is aefkeeping with banks located in the United States         9[7540]           8.         Is aefkeeping with othe			<u>0</u> [7305]
A. Cash       14.909.026 [7315]         B. Securities (at market)       29.784.999 [7317]         C. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade       5.733.612 [7325]         S. Exchange traded options       a. Market value of open option contracts purchased on a foreign board of trade       9.173371         a. Market value of open option contracts purchased on a foreign board of trade       9.173371         b. Market value of open contracts purchased on a foreign board of trade       9.173371         c. Anount ingulating to a defioit and account with a debit balances - gross amount       0.173511         Less: amount offset by customer owned securities       9.173521 g.173541         6.       Amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.       7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.       9.8.914.526 [7360]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.       9.017501       9.17500]         8.       Other banks qualified under Regulation 30.7       9.17500]       9.17500]         8.       Securities       1.467.661 [7500]       9.17601         9.       In safekeeping with banks located in the United States       9.17501 g.17601       9.17600 g.17601         8.       Securities       9.17650 g.17650 g.17650	1		
B. Securities (at market)       29.784.969 [7317]         2.       Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade       6.135.612 [7325]         3.       Exchange traded options       6.135.612 [7337]         a. Market value of open option contracts purchased on a foreign board of trade       0.[7337]         b. Market value of open option contracts granted (sold) on a foreign board of trade       0.[7337]         4.       Net equity (deficit) (add lines 1.2. and 3.)       38.914.526 [7345]         5.       Account liquidating to a deficit and account with a debit balances - gross amount       0.[7352] 0.[7354]         6.       Amount required to be set aside as the secured amount - Net Liquidating Equity       38.914.526 [7360]         6.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1.67.661 [7500]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       38.914.526 [7360]         7.       A. Banks located in the United States       0 [7540]         8.       Other banks qualified under Regulation 30.7       9 [7610] [27570]         2.       Securities       1.905.622 [7580]         8.       Is asfekeeping with other banks qualified under Regulation 30.7       9 [7610] [2760] [27570]         8.       Securities       [7650] [7570]         9.<			<b>14 909 026</b> [7315]
2.       Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade       5.135.612 [7325]         3.       Exchange traded options       3.6.143 [7335]         3.       Exchange traded options       3.6.143 [7345]         3.       Market value of open option contracts purchased on a foreign board of trade       9.7337]         4.       Net equity (defcit) (additines 1.2 and 3.)       38.914.526 [7345]         5.       Account liquidating to a deficit and account with a debit balances - gross amount       9.7351]         1.       Less: amount offset by customer owned securities       38.914.526 [7355]         6.       Arnount required to be set aside as the secure d amount - Net Liquidating Equity       38.914.526 [7360]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       6.         6.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1.467.661 [7500]         7.       Creater of amount required to be set aside pursuant to foreign 0.3.7       9.[7540]         8.       Dasfekeeping with banks located in the United States       9.[7540]         9.       Securities       1.467.661 [7500]         1.       A. In safekeeping with banks located in the United States       9.[7540]         9.       B. In safekeeping with other banks qualified under Regulation 30.7			
3.       Exchange traded options       335.143 [7335]         a. Market value of open contracts granted (sold) on a foreign board of trade       356.143 [7337]         4.       Net equity (deficit) (add lines 1.2, and 3.)       38.914.526 [7345]         5.       Account liquidating to a deficit and account with a debit balances - gross amount       0[735210 [735210 [7354]         6.       Amount required to be set aside as the secured amount - Net Liquidating Equity       38.914.526 [7365]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       38.914.526 [7360]         6.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1.467.661 [7500]         1.       Cash in banks       A. Banks located in the United States       0 [7570]         2.       Securities       1.167.661 [7500]       0 [7570]         3.       Equities with registered futures commission merchants       9.05.294 [7580]         A. Cash       9.05.294 [7580]       1.306.622 [7500]         B. Securities       1.160.622 [7500]       0 [7610]         C. Unrealized gain (loss) on open futures contracts       9.05.294 [7580]         D. Value of fong option contracts       9.1760]       0 [7640]         E. Value of short option contracts       9.17670]       0 [7670]         E. Value of short option contr	2		
a. Market value of open option contracts purchased on a foreign board of trade [17337] b. Market value of open contracts granted (sold) on a foreign board of trade [17337] b. Market value of open contracts granted (sold) on a foreign board of trade [17337] 5. Account liquidating to a deficit and account with a debit balances - gross amount [17351] Less: amount offset by customer owned securities [17355] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity [2754] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity [2755] 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line [2, 17350] 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line [2, 17350] 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line [2, 1740] 8. DIS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS [1, 17500] 8. DIS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS [1, 17500] 9. Other banks qualified under Regulation 30.7 [1, 17500] 9. Ansafekeeping with banks located in the United States [1, 17500] 9. In safekeeping with banks located in the United States [1, 17500] 9. In safekeeping with banks located in the United States [1, 1306, 252 [1, 1750]] 1. Greater of jurities commission merchants [1, 1306, 626 [17500] 1. Value of short option contracts [2, 156, 252 [1, 156, 252 [1, 156, 157 [1, 150 ] 1. Value of short option contracts [2, 156 [1, 150 ] 1. Value of short option contracts [2, 156 [1, 150 ] 1. Value of short option contracts [2, 156 [1, 150 ] 1. Value of short option contracts [2, 1760] 1. Value of short option contracts [2, 1760] 2. Amounts held by members of foreign boards of trade A. Cash [2, 156, 251 [1700] 3. Securities [2, 156, 251 [1700] 3. Securities [2, 1700] 4. Amounts held by members of foreign boards of trade A. Cash [2, 156, 251 [1700] 5. Amounts held by members of foreign boards of trade A. Cash [2, 156, 251 [1700] 5.			<u>-0,100,012</u> [1020]
b. Market value of open contracts granted (sold) on a foreign board of trade       0[7337]         4. Net equity (deficit) (add ines 1.2. and 3.)       38.914,528 [7345]         5. Account liquidating to a defict and account with a debit balances - gross amount       0[7351]         Less: amount offset by customer owned securities       0[7353]         6. Amount required to be set aside as the secured amount - Net Liquidating Equity       38.914,528 [7355]         Method (add lines 4 and 5)       7.         7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       38.914,528 [7360]         8.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       38.914,528 [7500]         1. Cash in banks       1.467,661 [7500]       9[7520] 1.467,661 [7500]         2. Securities       0[7540]       9[7540]       9[7540]         3. Equities with registered futures commission merchants       9[7540]       9[7540]       9[7540]         3. Equities with registered futures contracts       9[7640]       9[7640]       9[7640]         3. Securities       9[7640]       9[7640]       9[7640]       9[7640]         4. A cash       9.505.294 [7580]       11.528 [7600]       9[7640]       9[7640]       9[7640]       9[7640]       9[7640]       9[7640]       9[7640]       9[7640]       9[7640]       9[7650] <td></td> <td></td> <td><b>356.143</b> [7335]</td>			<b>356.143</b> [7335]
4.       Net equity (deficit) (add lines 1. 2. and 3.)       98.914.526 [7345]         5.       Account liquidating to a deficit and account with a debit balances - gross amount       0[7351]         1.       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       38.914.526 [7360]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       38.914.526 [7360]         6.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1.467.661 [7500]         1.       Cash in banks       1.467.661 [7500]         A. Banks located in the United States       1.467.661 [7500]         B. In safekeeping with banks located in the United States       0[7540]         A. In safekeeping with other banks qualified under Regulation 30.7       0[7560] 0 [7570]         3.       Equities with registered futures commission merchants       4.         A. Cash       9.505.294 [7580]         B. In safekeeping with other banks qualified under Regulation 30.7       0[7640]         C. Unrealized gain (loss) on open futures contracts       1.1306.626 [7590]         C. Unrealized gain (loss) on open futures contracts       9.152.535 [7620]         A. Cash       0[7640]       0[7640]         B. Securities			
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       38.914.526 [7350]         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       38.914.526 [7360]         6.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1         1.       Cash in banks       1.467.661 [7500]         8.       Other banks qualified under Regulation 30.7       0 [7540]         9.       Securities       0 [7540]         A. In safekeeping with banks located in the United States       0 [7540]       0 [7570]         8.       Equities with registered futures commission merchants       11.1006.628 [7500]         9.       Equities with registered futures contracts       9.505.294 [7600]         9.       Value of short option contracts       9.16152 [21.156.555 [7620]         9.       Value of short option contracts       0 [7640]         8.       Securities       0 [7660]         0.       Value of short option contracts       0 [7660]         0.       Value of short option contracts       0 [7660]         0.       Value of short	4.		
Less: amount offset by customer owned securities       9[7352] 9[7354]         6.       Amount required to be set aside as the secured amount - Net Liquidating Equity       39,914.526         7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       38,914.526         6.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       9         7.       Cash in banks       1.467.661         A. Banks located in the United States       9         B. Other banks qualified under Regulation 30.7       9         2.       Securities       1.467.661         A. In safekeeping with banks located in the United States       9         9. In safekeeping with other banks qualified under Regulation 30.7       9         2.       Securities       11.806.626         A. In safekeeping with other banks qualified under Regulation 30.7       9         3.       Equities with registered futures commission merchants       9         A. Cash       9.005.294       [7560] 9         B. Securities       11.806.626       [7500]         C. Unrealized gain (loss) on open futures contracts       511.528       [7600]         D. Value of long option contracts       9       [7651]       [7650]         C. Amounts held by clearing organization - daily variation       9			
6.       Amount required to be set aside as the secured amount - Net Liquidating Equity       38.914.526       [7355]         Method (add lines 4 and 5)			
Method (add lines 4 and 5)       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       38.914.526 [7360]         6.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1         1.       Cash in banks       1.467.661 [7500]         8.       Other banks qualified under Regulation 30.7       0 [7520] 1.467.661 [7500]         2.       Securities       0 [7540]         4.       haafks located in the United States       0 [7540]         5.       B. Other banks qualified under Regulation 30.7       0 [7560] 0 [7570]         2.       Securities       0 [7560] 0 [7570]         3.       Equities with registered futures commission merchants       0 [7560] 0 [7570]         4.       Cash       9.505.294 [7580]         B. Securities       11.806.626 [7590]       11.806.626 [7590]         C. Unrealized gain (loss) on open futures contracts       9 [7615] 21.156.535 [7620]         4.       Acash       9 [7640]       9.505.294 [7580]         5.       Value of long option contracts       9 [7640]       9.561.234 [7610]         6.       Acash       9 [7640]       9.561.234 [7610]       9.561.234 [7610]         7.       Value of long option contracts       9 [7670]       9.5660         A. Cash       9 [7676]<	6.	•	
7.       Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line       38.914.526 [7360]         6.       FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS       1         7.       Cash in banks       1.467.661 [7500]         8.       Other banks qualified under Regulation 30.7       0 [7520] 1.467.661 [7500]         2.       Securities       0 [7540]         A. In safekeeping with banks located in the United States       0 [7540]         B. In safekeeping with other banks qualified under Regulation 30.7       0 [7560] 0 [7570]         2.       Securities       0 [7540]         A. In safekeeping with other banks qualified under Regulation 30.7       0 [7560] 0 [7570]         3.       Equities with registered futures commission merchants       9.505.294 [7580]         A. Cash       9.505.294 [7580]       11.806.626 [7590]         B. Securities       11.806.626 [7590]       11.806.626 [7500]         C. Unrealized gain (loss) on open futures contracts       0 [7611] 21.156.535 [7620]       14.67.661         A. Cash       9.505.294 [7560]       1.1806.626 [7500]         B. Securities       0 [7610]       0 [7610]       1.467.661         A. Cash       9.506.291 [760]       0 [7610]       0 [7670]         B. Securities       0 [7670]       0 [7670]<			<u></u> [,]
6.         FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS         1.       Cash in banks         A. Banks located in the United States       1.467.661 [7500]         B. Other banks qualified under Regulation 30.7       Q [7520] 1.467.661 [7530]         2.       Securities       Q [7540]         B. In safekeeping with banks located in the United States       Q [7560] Q [7570]         3.       Equities with registered futures commission merchants       A. Cash         A. Cash       9.505.294 [7580]         B. Securities       11.806.626 [7590]         C. Unrealized gain (loss) on open futures contracts       556.143 [7610]         D. Value of long option contracts       9.[7640]         B. Securities       11.806.626 [7590]         C. Amounts held by clearing organizations of foreign boards of trade       7640]         A. Cash       0.[7616] 21.156.535 [7620]         B. Securities       0.[7660]         C. Amount beld by clearing organization - daily variation       Q [7650]         D. Value of long option contracts       0.[7670]         E. Value of short option contracts       0.[7670]         E. Value of short option contracts       0.[7670]         B. Securities       1.7978.343 [7710]         C. Amounts held by members of foreign boards of trade	7.		<b>38,914,526</b> [7360]
1.       Cash in banks       1.467.661 [7500]         B. Other banks located in the United States       0 [7520] 1.467.661 [7500]         B. Other banks qualified under Regulation 30.7       0 [7540]         2.       Securities       0 [7540]         A. In safekeeping with banks located in the United States       0 [7540]         B. in safekeeping with other banks qualified under Regulation 30.7       0 [7560] 0 [7570]         3.       Equities with registered futures commission merchants       9.505.294 [7580]         A. Cash       9.505.294 [7580]       1.1.90.6226 [7590]         B. Securities       1.1.90.6226 [7590]       1.1.92.6226 [7590]         C. Unrealized gain (loss) on open futures contracts       9 [7640]       3.55.294 [7610]         E. Value of short option contracts       9 [7640]       9.55.294 [7630]         4.       Amounts held by clearing organizations of foreign boards of trade       9.5660]         A. Cash       9.5660]       9.5660]         B. Securities       9.5660]       9.5660]         C. Armount due to (from) clearing organization - daily variation       9.5660]       9.5660]         D. Value of long option contracts       9.57650]       9.5660]         Securities       1.1.97.8.342       9.5710]         Securities       1.7.978.342       <			<u> </u>
1.       Cash in banks       1.467.661 [7500]         B. Other banks located in the United States       0 [7520] 1.467.661 [7500]         B. Other banks qualified under Regulation 30.7       0 [7540]         2.       Securities       0 [7540]         A. In safekeeping with banks located in the United States       0 [7540]         B. in safekeeping with other banks qualified under Regulation 30.7       0 [7560] 0 [7570]         3.       Equities with registered futures commission merchants       9.505.294 [7580]         A. Cash       9.505.294 [7580]       1.1.90.6226 [7590]         B. Securities       1.1.90.6226 [7590]       1.1.92.6226 [7590]         C. Unrealized gain (loss) on open futures contracts       9 [7640]       3.55.294 [7610]         E. Value of short option contracts       9 [7640]       9.55.294 [7630]         4.       Amounts held by clearing organizations of foreign boards of trade       9.5660]         A. Cash       9.5660]       9.5660]         B. Securities       9.5660]       9.5660]         C. Armount due to (from) clearing organization - daily variation       9.5660]       9.5660]         D. Value of long option contracts       9.57650]       9.5660]         Securities       1.1.97.8.342       9.5710]         Securities       1.7.978.342       <		FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
B. Other banks qualified under Regulation 30.7       Q [7520] 1.467.661 [7530]         2.       Securities       Q [7540]         A. In safekeeping with banks located in the United States       Q [7540]         B. In safekeeping with other banks qualified under Regulation 30.7       Q [7560] Q [7570]         3.       Equities with registered futures commission merchants       9.505.294 [7580]         A. Cash       9.505.294 [7580]         B. Securities       11.306.626 [7590]         C. Unrealized gain (loss) on open futures contracts       9.511.528 [7600]         D. Value of long option contracts       9.[7640]         E. Value of short option contracts       0 [7640]         A. Cash       9.[7650]         B. Securities       0 [7660]         C. Amounts held by clearing organizations of foreign boards of trade       0 [7670]         A. Cash       0 [7670]         E. Value of long option contracts       0 [7670]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7770]         B. Securities       11.396.343 [7710]         C. Amount theld by members of foreign boards of trade       17.378.343 [7710]         A. Cash       6.315.761 [7700]         B. Securities       17.378.333 [7720]	1.		
<ol> <li>Securities         <ul> <li>A. In safekeeping with banks located in the United States</li> <li>B. In safekeeping with other banks qualified under Regulation 30.7</li> <li>Equities with registered futures commission merchants</li> <li>A. Cash</li> <li>Securities</li> <li>A. Cash</li> <li>Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Securities</li> <li>Value of long option contracts</li> <li>Securities</li> <li>A. Cash</li> <li>Securities</li> <li>Value of long option contracts</li> <li>Securities</li> <li>Value of short option contracts</li> <li>Securities</li> <li>C. Amounts held by clearing organizations of foreign boards of trade</li> <li>A. Cash</li> <li>Securities</li> <li>Sec</li></ul></li></ol>		A. Banks located in the United States	<b>1,467,661</b> [7500]
<ol> <li>Securities         <ul> <li>A. In safekeeping with banks located in the United States</li> <li>B. In safekeeping with other banks qualified under Regulation 30.7</li> <li>Equities with registered futures commission merchants</li> <li>A. Cash</li> <li>Securities</li> <li>A. Cash</li> <li>Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>Securities</li> <li>Value of long option contracts</li> <li>Securities</li> <li>A. Cash</li> <li>Securities</li> <li>Value of long option contracts</li> <li>Securities</li> <li>Value of short option contracts</li> <li>Securities</li> <li>C. Amounts held by clearing organizations of foreign boards of trade</li> <li>A. Cash</li> <li>Securities</li> <li>Sec</li></ul></li></ol>		B. Other banks qualified under Regulation 30.7	<b>0</b> [7520] <b>1,467,661</b> [7530]
B. In safekeeping with other banks qualified under Regulation 30.7       0 [7560] 0 [7570]         3.       Equities with registered futures commission merchants       9.505.294 [7580]         A. Cash       9.505.294 [7580]         B. Securities       11.806.626 [7590]         C. Unrealized gain (loss) on open futures contracts       356.143 [7610]         D. Value of long option contracts       366.143 [7610]         E. Value of short option contracts       0 [7640]         A. Cash       0 [7640]         B. Securities       0 [7660]         C. Amounts held by clearing organizations of foreign boards of trade       0 [7660]         A. Cash       0 [7670]         B. Securities       0 [7670]         C. Amount due to (from) clearing organization - daily variation       0 [7670]         D. Value of long option contracts       0 [7670]         E. Value of short option contracts       0 [7670]         A. Cash       6.815.761 [7700]         B. Securities       17.978.343 [7710]         C. Unrealized gain (loss) on open futures contracts       9 [7735]         D. Value of long option contracts       9 [7730]         D. Value of short option contracts       9 [7730]         E. Value of short option contracts       9 [7730]         E. Value of short option con	2.		
<ul> <li>Equities with registered futures commission merchants</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>Q. [7615] 21,156,535 [7620]</li> <li>4. Amounts held by clearing organizations of foreign boards of trade</li> <li>A. Cash</li> <li>G. Unrealized gain (loss) on open futures contracts</li> <li>Q. [7640]</li> <li>Q. [7650]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>Q. [7650]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>Q. [7676]</li> <li>Q. [7677]</li> <li>Q. [7676]</li> <li>Q. [7676]</li> <li>Q. [7676]</li> <li>Q. [7676]</li> <li>Q. [7676]</li> <li>Q. [7670]</li> <li>E. Value of short option contracts</li> <li>Q. [7677]</li> <li>Q. [7675]</li> <li>Q. [7670]</li> <li>Q. [7675]</li> <li>Q. [7670]</li> <li>Q. [7675]</li> <li>Q. [7670]</li> <li>Q. [7675]</li> <li>Q. [7670]</li> <li>Q. [7675]</li> <li>Q. [7730]</li> <li>Q. Value of long option contracts</li> <li>Q. [7733]</li> <li>Q. [7735]</li> <li>Q. [9,133,271</li> <li>Q. Value of long option contracts</li> <li>Q. [7735]</li> <li>Q. [7740]</li> <li>Q. Value of long option contracts</li> <li>Q. [7735]</li> <li>Q. [7735]</li> <li>Q. Hause of long option contracts</li> <li>Q. [7760]</li> <li>Q. Value of short option contracts</li> <li>Q. [7735]</li> <li>Q. Hause of long option contracts</li> <li>Q. [7735]</li> <li>Q. Hause of long option contracts</li> <li>Q. [7765]</li> <li>Q. Total funds in separate section 30.7 accounts</li> <li>Q. Hause of polyce optices designated by</li></ul>		A. In safekeeping with banks located in the United States	<u>0</u> [7540]
A. Cash9.505.294 [7580]B. Securities11.806.626 [7590]C. Unrealized gain (loss) on open futures contracts511.528 [7600]D. Value of long option contracts9 [7615] 21.156.535 [7620]4. Amounts held by clearing organizations of foreign boards of trade9 [7615] 21.156.535 [7620]4. Amounts held by clearing organizations of foreign boards of trade9 [7640]B. Securities9 [7660]C. Amount due to (from) clearing organization - daily variation9 [7660]D. Value of short option contracts9 [7670]E. Value of short option contracts9 [7670]E. Value of short option contracts9 [7670]B. Securities9 [7670]C. Unrealized gain (loss) on open futures contracts9 [7767] 9 [7700]B. Securities9 [7730]C. Unrealized gain (loss) on open futures contracts9 [7730]D. Value of long option contracts9 [7730]E. Value of short option contracts9 [7730]E. Value of short option contracts9 [7760]D. Value of long option contracts9 [7730]E. Value of short option contracts9 [7730]E. Value of short option contracts9 [7760]G. Amounts with other depositories designated by a foreign board of trade9 [7760]7. Segregated funds on hand9 [7765]8. Total funds in separate section 30.7 accounts41.808.067 [7770]9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement2.893.541 [7380]Page 1 from Line 8)1.250.000 [7780]		B. In safekeeping with other banks qualified under Regulation 30.7	<b>0</b> [7560] <b>0</b> [7570]
B. Securities       11.806.626 [7590]         C. Unrealized gain (loss) on open futures contracts       511,528 [7600]         D. Value of long option contracts       0 [7615] 21,156,535 [7620]         4. Amounts held by clearing organizations of foreign boards of trade       0 [7640]         A. Cash       0 [7660]         B. Securities       0 [7660]         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 [7670]         B. Securities       11.978.343 [7710]         C. Unrealized gain (loss) on open futures contracts       9 [7730]         B. Securities       17.978.343 [7710]         C. Unrealized gain (loss) on open futures contracts       0 [7730]         E. Value of short option contracts       0 [7730]         E. Value of short option contracts       0 [7730]         E. Value of short option contracts       0 [7735] 19.183.871 [7740]         6. Amounts with other depositories designated by a foreign board of trade	3.	Equities with registered futures commission merchants	
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<ul> <li>D. Value of long option contracts</li> <li>Securities</li> <li>Amounts held by clearing organizations of foreign boards of trade</li> <li>A. Cash</li> <li>Securities</li> <li>C. Amount ue to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>C. Amount ue to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of long option contracts<td></td><td>B. Securities</td><td><u>11,806,626</u> [7590]</td></li></ul>		B. Securities	<u>11,806,626</u> [7590]
<ul> <li>E. Value of short option contracts</li> <li>Q [7615] 21.156.535 [7620]</li> <li>Amounts held by clearing organizations of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>Q [7640]</li> <li>B. Securities</li> <li>Q [7650]</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D [7660]</li> <li>D. Value of long option contracts</li> <li>Q [7670]</li> <li>E. Value of short option contracts</li> <li>Q [7675] Q [7680]</li> </ul> </li> <li>5. Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amounts held by members of foreign boards of trade</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of short option contracts</li> <li>D. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of short option contract</li></ul></li></ul>		C. Unrealized gain (loss) on open futures contracts	<u>-<b>511,528</b></u> [7600]
<ul> <li>Amounts held by clearing organizations of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. (7650)</li> <li>C. Amount due to (from) clearing organization - daily variation</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of short option contracts</li> <li>D. (7670)</li> <li>E. Value of short option contracts</li> <li>D. (7675)</li> <li>D. (76775)</li> <li>D. (7770)</li> <li>D. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of long option contracts</li> <li>D. Value of short option contracts</li> <li>D. Value of long option contracts</li> <li>D. (7735)</li> <li>D. Value of long option contracts</li> <li>D. (7760)</li> <li>E. Value of short option contracts</li> <li>D. (7760)</li> <li>D. Segregated funds on hand</li> <li>D. (7765)</li> <li>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 2.893.541 [7380]</li> <li>Page 1 from Line 8)</li> </ul> </li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>1.250.000 [7780]</li> </ul>		D. Value of long option contracts	<u>356,143</u> [7610]
A. Cash0 [7640]B. Securities0 [7650]C. Amount due to (from) clearing organization - daily variation0 [7660]D. Value of long option contracts0 [7670]E. Value of short option contracts0 [7675] 0 [7680]5.Amounts held by members of foreign boards of trade6.815.761 [7700]A. Cash6.815.761 [7700]B. Securities17.978.343 [7710]C. Unrealized gain (loss) on open futures contracts9 [7730]D. Value of long option contracts0 [7730]E. Value of short option contracts9 [7730]B. Securities10.7730]C. Unrealized gain (loss) on open futures contracts9 [7730]D. Value of long option contracts9 [7730]E. Value of short option contracts9 [7760]B. Segregated funds on hand9 [7765]8. Total funds in separate section 30.7 accounts41.808.067 [7770]9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)2.893.541 [7380]10. Management Target Amount for Excess funds in separate section 30.7 accounts1.250.000 [7780]		E. Value of short option contracts	<u>0</u> [7615] <u>21,156,535</u> [7620]
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       6.815.761 [7700]         A. Cash       6.815.761 [7700]         B. Securities       17.978.343 [7710]         C. Unrealized gain (loss) on open futures contracts       -5.610.233 [7720]         D. Value of long option contracts       0 [7730]         E. Value of short option contracts       0 [7735] 19.183.871 [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       41.808.067 [7770]         9.       Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)       2.893.541 [7380]         10.       Management Target Amount for Excess funds in separate section 30.7 accounts       1.250.000 [7780]	4.	Amounts held by clearing organizations of foreign boards of trade	
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<ul> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>Q [7670]</li> <li>Q [7675] Q [7680]</li> <li>Amounts held by members of foreign boards of trade         <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>Q [7730]</li> <li>Q [7730]</li> <li>Q [7760]</li> </ul> </li> <li>Amounts with other depositories designated by a foreign board of trade</li> <li>Q [7760]</li> <li>Q [7761]</li> <li>Q [7762]</li> <li>Q [7763]</li> <li>Q [7760]</li> <li>Q [7763]</li> <li>Q [7761]</li> <li>Q [7762]</li> <li>Q [7763]</li> <li>Q [7763]</li> <li>Q [7770]</li> <li>Q [7765]</li> <li>Q [7770]</li> <li>Q [7770]</li> <li>Q [2,893,541]</li> <li>Q [7780]</li> <li>Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>Q [2,9000]</li> <li>Q [7780]</li> </ul>		B. Securities	<u>0</u> [7650]
<ul> <li>E. Value of short option contracts</li> <li>Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>E. Value of short option contracts</li> <li>G. Amounts with other depositories designated by a foreign board of trade</li> <li>G. [7735] 19.183.871 [7740]</li> </ul> </li> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>G. [7765]</li> <li>G. Total funds in separate section 30.7 accounts</li> <li>Facess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> </ul>		C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
<ul> <li>5. Amounts held by members of foreign boards of trade <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> <li>G. Amounts with other depositories designated by a foreign board of trade</li> <li>O [7735] 19,183,871 [7740]</li> </ul> </li> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>O [7765]</li> <li>8. Total funds in separate section 30.7 accounts</li> <li>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>1.250,000 [7780]</li> </ul>			<u>0</u> [7670]
A. Cash6,815,761 [7700]B. Securities17,978,343 [7710]C. Unrealized gain (loss) on open futures contracts-5,610,233 [7720]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7735] 19,183,871 [7740]6.Amounts with other depositories designated by a foreign board of trade0 [7760]7.Segregated funds on hand0 [7765]8.Total funds in separate section 30.7 accounts41,808,067 [7770]9.Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)2,893,541 [7380]10.Management Target Amount for Excess funds in separate section 30.7 accounts1,250,000 [7780]		•	<u>0</u> [7675] <u>0</u> [7680]
B. Securities17,978,343 [7710]C. Unrealized gain (loss) on open futures contracts-5,610,233 [7720]D. Value of long option contracts0 [7730]E. Value of short option contracts0 [7735] 19,183,871 [7740]6.Amounts with other depositories designated by a foreign board of trade0 [7760]7.Segregated funds on hand0 [7765]8.Total funds in separate section 30.7 accounts41,808,067 [7770]9.Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)2,893,541 [7380]10.Management Target Amount for Excess funds in separate section 30.7 accounts1,250,000 [7780]	5.		
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D. Value of long option contractsQ [7730]E. Value of short option contracts0 [7735] 19,183,871 [7740]6. Amounts with other depositories designated by a foreign board of trade0 [7760]7. Segregated funds on hand0 [7765]8. Total funds in separate section 30.7 accounts41,808,067 [7770]9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)2,893,541 [7380]10. Management Target Amount for Excess funds in separate section 30.7 accounts1,250,000 [7780]		B. Securities	<b>17,978,343</b> [7710]
<ul> <li>E. Value of short option contracts</li> <li>Amounts with other depositories designated by a foreign board of trade</li> <li>Segregated funds on hand</li> <li>Total funds in separate section 30.7 accounts</li> <li>Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>10.</li> </ul>			<u>-5,610,233</u> [7720]
<ul> <li>6. Amounts with other depositories designated by a foreign board of trade</li> <li>7. Segregated funds on hand</li> <li>9. Total funds in separate section 30.7 accounts</li> <li>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement</li> <li>Page 1 from Line 8)</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>9. 1,250,000 [7780]</li> </ul>			
<ul> <li>7. Segregated funds on hand</li> <li>8. Total funds in separate section 30.7 accounts</li> <li>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement</li> <li>Page 1 from Line 8)</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> <li>1.250,000 [7780]</li> </ul>			
<ul> <li>8. Total funds in separate section 30.7 accounts</li> <li>9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)</li> <li>10. Management Target Amount for Excess funds in separate section 30.7 accounts</li> </ul>			
9.       Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)       2,893,541 [7380]         10.       Management Target Amount for Excess funds in separate section 30.7 accounts       1,250,000 [7780]			<u>0</u> [7765]
Page 1 from Line 8)         10.       Management Target Amount for Excess funds in separate section 30.7 accounts         1.250,000         [7780]		•	<u>41,808,067</u> [7770]
10.       Management Target Amount for Excess funds in separate section 30.7 accounts       1,250,000 [7780]	9.	· · · · · · · · · · · · · · · · · · ·	<u><b>2,893,541</b></u> [7380]
	10.	- ,	<b>1.250.000</b> [7780]

Daily Segregation - Segregation Statement

1.	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) Net ledger balance	
1.	A. Cash	<b>29,847,612</b> [7010]
	B. Securities (at market)	<u>182,673,826</u> [7010]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-22,786,281</u> [7030]
2. 3.	Exchange traded options	<u>-22,786,281</u> [7030]
5.	A. Add market value of open option contracts purchased on a contract market	<b>50 444 307</b> [7030]
		<u>59,444,397</u> [7032]
4	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-87,925,681</u> [7033]
4. 5	Net equity (deficit) (add lines 1, 2 and 3)	<u>161,253,873</u> [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>25,603,375</u> [7045]
•	Less: amount offset by customer securities	<u>-25,603,375</u> [7047] <u>0</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>161,253,873</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	<u>0</u> [7090]
	market)	
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	<u>0</u> [7120]
	market)	
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>-21,708,668</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	<u>182,673,826</u> [7170]
	market)	
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>165,790,595</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	4,536,722 [7190]
15.	Management Target Amount for Excess funds in segregation	<u>2,750,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>1,786,722</u> [7198]
	Excess	

#### **Daily Segregation - Supplemental**

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101]
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Margin calls - Client 20210727.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 [VC09] 0 [VC10] 0 [VC11] 0 [VC12] 0 [VC03] 0 [VC04]
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: <b>Micro</b>	<u>No</u> [VC13] <u>No</u> [VC14] <u>No</u> [VC15] <u>No</u> [VC16] <u>No</u> [VC17] <u>0</u> [VC18] <u>0</u> [VC19] <u>0</u> [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 [MC07] 1 [MC08] 0 [MC09] 31 [MC10] 539 [MC11]

Identify the micro contracts traded for proprietary purposes:

### INITIAL End Date:7/27/2021 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	• [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	0 [9600]
	A. Cash B. Seguriting representing investments of cleared swape systemate' funds (at market)	<u>0</u> [8600]
	<ul> <li>B. Securities representing investments of cleared swaps customers' funds (at market)</li> <li>C. Securities held for particular cleared swaps customers in lieu of cash (at market)</li> </ul>	<u>0</u> [8610] <u>0</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer	<u>u</u> [8820]
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>o</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>o</u> [8660]
10.	Cleared swaps options	<u>•</u> [0000]
	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> 0 [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><b>0</b></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	