

WINJAMMER FILING

INITIAL

End Date:8/19/2021

Firm Name:PICTET OVERSEAS INC

Form:Daily Seg - FOCUS II

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Firm Name:PICTET OVERSEAS INC

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Daily Segregation - Cover Page

| | |
|-----------------------|------------------------------------|
| Name of Company | <u>PICTET OVERSEAS INC</u> |
| Contact Name | <u>Edite Das Neves</u> |
| Contact Phone Number | <u>514-350-6234</u> |
| Contact Email Address | <u>edasneves@pictet.com</u> |

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

- a. Minimum dollar amount: ; or **2,750,000**
- b. Minimum percentage of customer segregated funds required:% ; or **0**
- c. Dollar amount range between:and; or **0 0**
- d. Percentage range of customer segregated funds required between:% and%. **0 0**

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

- a. Minimum dollar amount: ; or **1,250,000**
- b. Minimum percentage of customer secured funds required:% ; or **0**
- c. Dollar amount range between:and; or **0 0**
- d. Percentage range of customer secured funds required between:% and%. **0 0**

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

- a. Minimum dollar amount: ; or **0**
- b. Minimum percentage of cleared swaps customer collateral required:% ; or **0**
- c. Dollar amount range between:and; or **0 0**
- d. Percentage range of cleared swaps customer collateral required between:% and%. **0 0**

Current ANC: on **49,205,224 30-JUN-2021**

Broker Dealer Minimum **54,165**

Debit/Deficit - Customers Current Amount Gross Amount

Domestic Debit/Deficit **0**

Foreign Debit/Deficit **0 0**

Debit/Deficit - Non Customers Current Amount Gross Amount

Domestic Debit/Deficit **0 0**

Foreign Debit/Deficit **0 0**

Proprietary Profit/Loss

Domestic Profit/Loss **0**

Foreign Profit/Loss **0**

Proprietary Open Trade Equity

Domestic OTE **0**

Foreign OTE **0**

SPAN

Customer SPAN Calculation **166,482,467**

Non-Customer SPAN Calculation **0**

Proprietary Capital Charges **0**

Minimum Dollar Amount Requirement **1,000,000** [7465]

Other NFA Dollar Amount Requirement **0** [7475]

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Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

| | | |
|----|-----------------------------------------------------------------------------------------------------------|---------------------------------|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | 0 [7305] |
| | A. Cash | 18,132,968 [7315] |
| | B. Securities (at market) | 36,196,727 [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | -9,561,091 [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | 556,036 [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.) | 45,324,640 [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) | 45,324,640 [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 45,324,640 [7360] |

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 | 0 [7520] 1,467,661 [7530] |
| 2. | Securities | |
| | 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 | |
| | A. Cash | 4,294,520 [7580] |
| | B. Securities | 11,658,488 [7590] |
| | C. Unrealized gain (loss) on open futures contracts | 162,816 [7600] |
| | D. Value of long option contracts | 556,036 [7610] |
| | E. Value of short option contracts | 0 [7615] 16,671,860 [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 | 15,253,351 [7700] |
| | B. Securities | 24,538,239 [7710] |
| | C. Unrealized gain (loss) on open futures contracts | -9,729,016 [7720] |
| | D. Value of long option contracts | 0 [7730] |
| | E. Value of short option contracts | 0 [7735] 30,062,574 [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 | 48,202,095 [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 2,877,455 [7380] |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts | 1,250,000 [7780] |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target | 1,627,455 [7785] |

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Daily Segregation - Segregation Statement

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

| | | |
|-----|---------------------------------------------------------------------------------------------|--------------------------------------------------|
| 1. | Net ledger balance | |
| | A. Cash | <u>29,740,955</u> [7010] |
| | B. Securities (at market) | <u>185,887,893</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-26,354,345</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>58,747,824</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-87,707,072</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>160,315,255</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>29,545,317</u> [7045] |
| | Less: amount offset by customer securities | <u>-29,545,317</u> [7047] 0 [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>160,315,255</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) | 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 | |
| | A. Cash | 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] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | 0 [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | 0 [7132] |
| | B. Value of open short option contracts | 0 [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>-25,857,129</u> [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) | <u>185,887,893</u> [7170] |
| 12. | Segregated funds on hand | 0 [7150] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>164,856,201</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>4,540,946</u> [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>1,790,946</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 20210819.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

Yes [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:

60 [MC10]

Total open customer/noncustomer short micro positions:

547 [MC11]

Identify the micro contracts traded for proprietary purposes:

Equity

No [MC12]

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Interest Rate

Metals

Energy

FX Futures

Other

Total open long proprietary micro positions:

Total open short proprietary micro positions:

No [MC13]

No [MC14]

No [MC15]

No [MC16]

No [MC17] **0** [MC18]

0 [MC19]

0 [MC20]

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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] |