

BROKER OR DEALER: PICTET OVERSEAS INC. as of: 05/31/2021

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

A. Cach Securities (thanket) 172,444,258 700,	1.	Net ledger balance		
Net surrealized profit (loss) in open futures contracts traded on a contract market 10,033,200 7030		A. Cash	\$(4,206,833)	7010
Exchange traded options		B. Securities (at market)	172,444,258	7020
A. Add market value of open option contracts purchased on a contract market 70,709,444 7032 7033 7035	2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	10,033,203	7030
B. Deduct market value of open option contracts granted (sold) on a contract market 144,767,421 7030 7045	3.	Exchange traded options		
144,767,421 7040		A. Add market value of open option contracts purchased on a contract market	70,709,444	7032
S. Accounts liquidating to a deficit and accounts with debit balances -gross amount Less: amount offset by customer securities 6. Amount required to be segregated (add lines 4 and 5) FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 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' 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) 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) 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) 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) 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) 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) 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) 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) C. Securities held for particular customers or option customers in lieu of cas		B. Deduct market value of open option contracts granted (sold) on a contract market	(104,212,651)	7033
Gross amount Gross to by customer securities Gross Gro	4.	Net equity (deficit) (add lines 1, 2 and 3)	144,767,421	7040
Less: amount offset by customer securities (32,116,787) 7047 0 7050	5.	Accounts liquidating to a deficit and accounts with debit balances		
		- gross amount 32,116,787 7045		
Punds N SEGREGATED ACCOUNTS N SEGREGATED ACCOUNTS		Less: amount offset by customer securities (32,116,787)	0	7050
7. Deposited in segregated funds bank accounts 4,825,437 7070 A. Cash 4,825,437 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 7100 8. Margins on deposit with derivatives clearing organizations of contract markets 0 7100 A. Cash 0 7110 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 7110 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 7132 B. Value of open short option contracts 0 7133 11. Net equitles with other FCMs (28,007,042) 7140 A. Net liquidating equity (28,007,042) 7140 B. Securities representing investments of customers' funds (at market) 0 7150 12. Segregated funds on hand (describe:) 0 7150	6.	Amount required to be segregated (add lines 4 and 5)	\$ 144,767,421	7060
7. Deposited in segregated funds bank accounts 4,825,437 7070 A. Cash 4,825,437 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 7100 8. Margins on deposit with derivatives clearing organizations of contract markets 0 7100 A. Cash 0 7110 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 7110 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 7132 B. Value of open short option contracts 0 7133 11. Net equitles with other FCMs (28,007,042) 7140 A. Net liquidating equity (28,007,042) 7140 B. Securities representing investments of customers' funds (at market) 0 7150 12. Segregated funds on hand (describe:) 0 7150				
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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 A. Cash 0 7110 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 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 7132 B. Value of open short option contracts 0 7132 11. Net equities with other FCMs (28,007,042) 7140 A. Net liquidating equity (28,007,042) 7140 B. Securities held for particular customers or option customers in lieu of cash (at market) 0 7160 C. Securities held for particular customers or option customers in lieu of cash (at market) 0 7160 12. Segregated funds on hand (describe:) 0	7.		4 005 405	
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 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 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 7132 B. Value of open short option contracts 0 7132 11. Net equities with other FCMs 2 7140 A. Net liquidating equity (28,007,042) 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) 172,444,258 7170 12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add lines 7 through 12) 149,262,653 7180				
8. Margins on deposit with derivatives clearing organizations of contract markets 0 7100 A. Cash 0 7110 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 7132 B. Value of open short option contracts 0 7132 11. Net equities with other FCMs (28,007,042) 7140 A. Net liquidating equity (28,007,042) 7160 C. Securities representing investments of customers' funds (at market) 172,444,258 7170 12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add lines 7 through 12) 149,262,653 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$4,495,232 7190 15. Management Target Amount for Excess funds in segregation 2,750,000 7194				
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 0 7132 A. Value of open long option contracts 0 7132 B. Value of open short option contracts 0 7133 11. Net equities with other FCMs (28,007,042) 7140 A. Net liquidating equity (28,007,042) 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) 172,444,258 7170 12. Segregated funds on hand (describe:) 0 7150 149,262,653 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$4,495,232 7190 15. Management Target Amount for Excess funds in segregation 2,750,000 7194				7090
B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts B. Value of open short option contracts C. Securities 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 (describe:) 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation	8.		0	7100
C. Securities held for particular customers or option customers in lieu of cash (at market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 10. Exchange traded options A. Value of open long option contracts B. Value of open short option contracts 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) 12. Segregated funds on hand (describe:) 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation				-
10. Exchange traded options 0 7132 A. Value of open long option contracts 0 7132 B. Value of open short option contracts 0 7133 11. Net equities with other FCMs (28,007,042) 7140 A. Net liquidating equity 0 7160 B. Securities representing investments of customers' funds (at market) 172,444,258 7170 12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add lines 7 through 12) 149,262,653 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$4,495,232 7190 15. Management Target Amount for Excess funds in segregation 2,750,000 7194		, , ,	0	-
A. Value of open long option contracts 0 7132 B. Value of open short option contracts 0 7133 11. Net equities with other FCMs (28,007,042) 7140 A. Net liquidating equity 0 7160 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) 172,444,258 7170 12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add lines 7 through 12) 149,262,653 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$4,495,232 7190 15. Management Target Amount for Excess funds in segregation 2,750,000 7194	9.	Net settlement from (to) derivatives clearing organizations of contract markets	0	7130
A. Value of open long option contracts 0 7132 B. Value of open short option contracts 0 7133 11. Net equities with other FCMs (28,007,042) 7140 A. Net liquidating equity 0 7160 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) 172,444,258 7170 12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add lines 7 through 12) 149,262,653 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$4,495,232 7190 15. Management Target Amount for Excess funds in segregation 2,750,000 7194	10	Evolunga traded entitions		
B. Value of open short option contracts O 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) 172,444,258 7170 12. Segregated funds on hand (describe:) 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation	10.		0	7132
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) 172,444,258 7170 12. Segregated funds on hand (describe:) 17 Total amount in segregation (add lines 7 through 12) 18. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 19. Management Target Amount for Excess funds in segregation 19. Management Target Amount for Excess funds in segregation			0	-
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) 172,444,258 7170 12. Segregated funds on hand (describe:) 172,444,258 7170 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation 16. Net liquidating equity 17.140 17.150 17.160 17.150 17.1	11	Net equities with other FCMs		
B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 172,444,258 7170 12. Segregated funds on hand (describe:) 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation 17160 7160 7170 7180 7180 7180 7180 7180 7180			(28,007,042)	7140
12. Segregated funds on hand (describe:) 13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation 17. Total amount in segregation (subtract line 6 from line 13) 18. Total amount in segregation (subtract line 6 from line 13) 19. Total amount in segregation (subtract line 6 from line 13) 10. Total amount in segregation (subtract line 6 from line 13) 11. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 12. Total amount in segregation (subtract line 6 from line 13) 13. Total amount in segregation (subtract line 6 from line 13) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			0	-
13. Total amount in segregation (add lines 7 through 12) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation 16. Management Target Amount for Excess funds in segregation		C. Securities held for particular customers or option customers in lieu of cash (at market)	172,444,258	7170
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation 17.15. Page 17.15. See 17.	12.	Segregated funds on hand (describe:)	0	7150
15. Management Target Amount for Excess funds in segregation 2,750,000 7194	13.	Total amount in segregation (add lines 7 through 12)	149,262,653	7180
4.745.000 Linux	14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 4,495,232	7190
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess 1,745,232 7198	15.	Management Target Amount for Excess funds in segregation	2,750,000	7194
	16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	1,745,232	7198

BROKER OR DEALER: PICTET OVERSEAS INC. as of: 05/31/2021

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

	FOR COSTOMERS DEALER OFTIONS ACCOUNTS	
1.	Amount required to be segregated in accordance with Commission regulation 32.6	\$ 0 7200
2.	Funds in segregated accounts	
	A. Cash\$0 7210	
	B. Securities (at market) 0 7220	
	C. Total	0 7230
3.	Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.)	\$ 0 7240

BROKER OR DEALER: PICTET OVERSEAS INC. as of: 05/31/2021

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS PURSUANT TO COMMISSION REGULATION 30.7

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	9 0	7005
	authorized thereunder	\$ 0	7305
1.	Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers		
	A. Cash	\$ 24,963,851	7315
	B. Securities (at market)	\$ 30,356,991	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$(13,795,765)	7325
3.	Exchange traded options		
	A. Market value of open option contracts purchased on a foreign board of trade	\$ 274,857	7335
	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)	\$ 41,799,934	7345
5.	Accounts liquidating to a deficit and accounts with		
	debit balances - gross amount \$0 7351		
	Less: amount offset by customer owned securities \$0 7352	\$ 0	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 41,799,934	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 41,799,934	7360

BROKER OR DEALER: PICTET OVERSEAS INC. as of: 05/31/2021

STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks				
A. Banks located in the United States	\$ 12,587,530	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): <u>See Attached</u> 7510	0	7520	\$ 12,587,530	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				
Name(s):	0	7560	0	7570
3. Equities with registered futures commission merchants				
A. Cash	\$ 15,178,186	7580		
B. Securities	30,356,991	7590		
C. Unrealized gain (loss) on open futures contracts	(13,963,664)	7600		
D. Value of long option contracts	274,857	7610		
E. Value of short option contracts	0	7615	31,846,370	7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s):				
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				
Name(s): See Attached 7690				
A. Cash	\$ 85,759	7700		
B. Securities	0	7710		
C. Unrealized gain (loss) on open futures contracts	179,523	7720		
D. Value of long option contracts	0	7730		
E. Value of short option contracts	0	7735	265,282	7740
C. Amounta with other depositories designated by a faraign board of trade				
6. Amounts with other depositories designated by a foreign board of trade Name(s):			0	7760
7. Segregated funds on hand (describe):			0	7765
				=
8. Total funds in separate section 30.7 accounts			\$ 44,699,182	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Regard 1 from Line 9) Statement Regard 1 from Line 9)			2,899,248	7380
Statement Page 1 from Line 8)				=
10. Management Target Amount for Excess funds in separate section 30.7 accounts			1,250,000	7780
 Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount 			1,649,248	7785

BROKER OR DEALER: PICTET OVERSEAS INC. as of: 05/31/2021

STATEMENT OF CLEARED SWAPS 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	\$ 0	8500
	B. Securities (at market)	0	8510
2.	Net unrealized profit (loss) in open cleared swaps	0	8520
3.	Cleared swaps options		
	A. Market value of open cleared swaps option contracts purchased	0	8530
	B. Market value of open cleared swaps granted (sold)	0	8540
4.	Net equity (deficit) (add lines 1, 2 and 3)	0	8550
5.	Accounts liquidating to a deficit and accounts with debit balances		
	- gross amount \$0 8560		
	Less: amount offset by customer securities08570	0	8580
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	0	8590
Fund	ds in Cleared Swaps Customer Segregated Accounts		
7.	Deposited in cleared swaps customer segregated accounts at banks	Φ.0	
	A. Cash	\$0	8600 8610
	B. Securities representing investments of cleared swaps customers' funds (at market)C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8620
	C. Securities field for particular cleared swaps customers in field of cash (at market)		0020
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segreated accounts	0	0000
	A. Cash R. Sequiting representing investments of cleared aware quetemore! funds (at market)	0	8630 8640
	B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market)		8650
_		0	=
9.	Net settlement from (to) derivatives clearing organizations		8660
10.	Cleared swaps options		
	A. Value of open cleared swaps long option contracts	0	8670
	B. Value of open cleared swaps short option contracts	0	8680
11.	Net equities with other FCMs		
	A. Net liquidating equity	0	8690
	B. Securities representing investments of cleared swaps customers' funds (at market)	0	8700
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0	8710
12.	Cleared swaps customer funds on hand (describe:)	0	8715
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	0	8720
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 0	8730
15.	Management target Amount for Excess funds in cleared swaps segregated accounts	\$ 0	8760
16.	Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess	\$ 0	8770