

**WINJAMMER FILING**

**INITIAL**

**End Date:10/25/2022**

**Firm Name:PICTET OVERSEAS INC**

**Form:Daily Seg - FOCUS II**

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**Form:Daily Seg - FOCUS II**

**Daily Segregation - Cover Page**

Name of Company **PICTET OVERSEAS INC**

Contact Name **Marie-Chantal Jean**

Contact Phone Number **514-350-6270**

Contact Email Address **mjean@pictet.com**

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

a. Minimum dollar amount: ; or **1,500,000**

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 **900,000**

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 **50,939,336 31-AUG-2022**

Broker Dealer Minimum **75,779**

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 **153,163,387**

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 | <u>0</u> [7305]                                |
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers   |  |
|     | A. Cash   | <u>4,510,142</u> [7315]                        |
|     | B. Securities (at market)   | <u>54,488,670</u> [7317]                       |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade   | <u>-8,460,827</u> [7325]                       |
| 3.  | Exchange traded options   |  |
|     | a. Market value of open option contracts purchased on a foreign board of trade  | <u>115,411</u> [7335]                          |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade  | <u>-10,516</u> [7337]                          |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>50,642,880</u> [7345]                       |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount   | <u>6,553,674</u> [7351]                        |
|     | Less: amount offset by customer owned securities  | <u>-6,553,674</u> [7352] <u>0</u> [7354]       |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)   | <u>50,642,880</u> [7355]                       |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <u>50,642,880</u> [7360]                       |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |  |
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>1,467,661</u> [7500]                        |
|     | B. Other banks qualified under Regulation 30.7  | <u>0</u> [7520] <u>1,467,661</u> [7530]        |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>0</u> [7540]                                |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>0</u> [7570]                |
| 3.  | Equities with registered futures commission merchants   |  |
|     | A. Cash   | <u>6,831,287</u> [7580]                        |
|     | B. Securities   | <u>14,802,181</u> [7590]                       |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-1,292,565</u> [7600]                       |
|     | D. Value of long option contracts   | <u>95,158</u> [7610]                           |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>20,436,061</u> [7620]       |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |  |
|     | A. Cash   | <u>0</u> [7640]                                |
|     | B. Securities   | <u>0</u> [7650]                                |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                                |
|     | D. Value of long option contracts   | <u>0</u> [7670]                                |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]                |
| 5.  | Amounts held by members of foreign boards of trade  |  |
|     | A. Cash   | <u>-824,103</u> [7700]                         |
|     | B. Securities   | <u>39,686,489</u> [7710]                       |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-7,124,160</u> [7720]                       |
|     | D. Value of long option contracts   | <u>20,254</u> [7730]                           |
|     | E. Value of short option contracts  | <u>-10,517</u> [7735] <u>31,747,963</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade  | <u>0</u> [7760]                                |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                                |
| 8.  | Total funds in separate section 30.7 accounts   | <u>53,651,685</u> [7770]                       |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>3,008,805</u> [7380]                        |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts   | <u>900,000</u> [7780]                          |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target  | <u>2,108,805</u> [7785]                        |

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Form:Daily Seg - FOCUS II

**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>19,998,278</u></b> [7010]                         |
|     | B. Securities (at market)   | <b><u>141,179,567</u></b> [7020]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-17,619,916</u></b> [7030]                        |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>16,556,402</u></b> [7032]                         |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-23,196,615</u></b> [7033]                        |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>136,917,716</u></b> [7040]                        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>10,613,821</u></b> [7045]                         |
|     | Less: amount offset by customer securities  | <b><u>-10,613,821</u></b> [7047] <b><u>0</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>136,917,716</u></b> [7060]                        |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>4,825,286</u></b> [7070]                          |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]                                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7090]                                  |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>0</u></b> [7100]                                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7110]                                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7120]                                  |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>0</u></b> [7130]                                  |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>0</u></b> [7132]                                  |
|     | B. Value of open short option contracts   | <b><u>0</u></b> [7133]                                  |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>-4,054,166</u></b> [7140]                         |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]                                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>141,179,567</u></b> [7170]                        |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]                                  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>141,950,687</u></b> [7180]                        |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>5,032,971</u></b> [7190]                          |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>1,500,000</u></b> [7194]                          |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>3,532,971</u></b> [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 20221025.PDF

**Virtual Currency**

Identify the virtual currency products traded by customers and noncustomers:

Bitcoin futures

**No** [VC05]

Bitcoin options

**No** [VC06]

Ether futures

**No** [VC07]

Micro bitcoin futures

**No** [VC08]

Other:

**No** [VC09] **0** [VC10]

Identify the number of customers with open virtual currency futures/options?

**0** [VC11]

Identify the number of noncustomers with open virtual currency futures/options?

**0** [VC12]

Total open long customer/noncustomer virtual currency derivatives positions:

**0** [VC03]

Total open short customer/noncustomer virtual currency derivatives positions:

**0** [VC04]

Identify the virtual currency products traded for proprietary purposes:

Bitcoin futures

**No** [VC13]

Bitcoin options

**No** [VC14]

Ether futures

**No** [VC15]

Micro bitcoin futures

**No** [VC16]

Other:

**No** [VC17] **0** [VC18]

Total open long proprietary virtual currency derivatives positions:

**0** [VC19]

Total open short proprietary virtual currency derivatives positions:

**0** [VC20]

**Micro**

Identify the micro contracts traded by customers and noncustomers:

Equity

**Yes** [MC01]

Interest Rate

**No** [MC02]

Metals

**No** [MC03]

Energy

**No** [MC04]

FX Futures

**Yes** [MC05]

Other

**No** [MC06] **0** [MC07]

Identify the number of customers with open micro contracts?

**1** [MC08]

Identify the number of noncustomers with open micro contracts?

**0** [MC09]

Total open customer/noncustomer long micro positions:

**18** [MC10]

Total open customer/noncustomer short micro positions:

**384** [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]

**INITIAL****End Date:10/25/2022****Firm Name:PICTET OVERSEAS INC****Form:Daily Seg - FOCUS II****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)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>0</u> [8590]                 |
| 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> <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]                 |