

WINJAMMER FILING

INITIAL  
End Date:5/2/2023  
Firm Name:PICTET OVERSEAS INC  
Form:Daily Seg - FOCUS II

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**Daily Segregation - Cover Page**

|   |                                      |
|---|--------------------------------------|
| Name of Company   | <b><u>PICTET OVERSEAS INC</u></b>    |
| Contact Name  | <b><u>Marie-Chantal Jean</u></b>     |
| Contact Phone Number  | <b><u>514-350-6270</u></b>           |
| Contact Email Address   | <b><u>mjean@pictet.com</u></b>       |
| FCM's Customer Segregated Funds Residual Interest Target (choose one):            |                                      |
| a. Minimum dollar amount: ; or  | <b><u>1,500,000</u></b>              |
| b. Minimum percentage of customer segregated funds required:% ; or                | <b><u>0</u></b>                      |
| c. Dollar amount range between:and; or  | <b><u>0 0</u></b>                    |
| d. Percentage range of customer segregated funds required between:% and%.         | <b><u>0 0</u></b>                    |
| FCM's Customer Secured Amount Funds Residual Interest Target (choose one):        |                                      |
| a. Minimum dollar amount: ; or  | <b><u>900,000</u></b>                |
| b. Minimum percentage of customer secured funds required:% ; or                   | <b><u>0</u></b>                      |
| c. Dollar amount range between:and; or  | <b><u>0 0</u></b>                    |
| d. Percentage range of customer secured funds required between:% and%.            | <b><u>0 0</u></b>                    |
| FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):    |                                      |
| a. Minimum dollar amount: ; or  | <b><u>0</u></b>                      |
| b. Minimum percentage of cleared swaps customer collateral required:% ; or        | <b><u>0</u></b>                      |
| c. Dollar amount range between:and; or  | <b><u>0 0</u></b>                    |
| d. Percentage range of cleared swaps customer collateral required between:% and%. | <b><u>0 0</u></b>                    |
| Current ANC: on   | <b><u>49,564,624 31-MAR-2023</u></b> |
| Broker Dealer Minimum   | <b><u>138,837</u></b>                |
| Debit/Deficit - Customers Current Amount Gross Amount                             |                                      |
| Domestic Debit/Deficit  | <b><u>0</u></b>                      |
| Foreign Debit/Deficit   | <b><u>0 0</u></b>                    |
| Debit/Deficit - Non Customers Current Amount Gross Amount                         |                                      |
| Domestic Debit/Deficit  | <b><u>0 0</u></b>                    |
| Foreign Debit/Deficit   | <b><u>0 0</u></b>                    |
| Proprietary Profit/Loss   |                                      |
| Domestic Profit/Loss  | <b><u>0</u></b>                      |
| Foreign Profit/Loss   | <b><u>0</u></b>                      |
| Proprietary Open Trade Equity   |                                      |
| Domestic OTE  | <b><u>0</u></b>                      |
| Foreign OTE   | <b><u>0</u></b>                      |
| SPAN  |                                      |
| Customer SPAN Calculation   | <b><u>159,155,091</u></b>            |
| Non-Customer SPAN Calculation   | <b><u>0</u></b>                      |
| Proprietary Capital Charges   | <b><u>0</u></b>                      |
| Minimum Dollar Amount Requirement   | <b><u>1,000,000</u> [7465]</b>       |
| Other NFA Dollar Amount Requirement   | <b><u>0</u> [7475]</b>               |

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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 | 0 [7305]                                   |
| 1.  | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers   |  |
|     | A. Cash   | <b>38,751,262</b> [7315]                   |
|     | B. Securities (at market)   | <b>49,024,124</b> [7317]                   |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade   | <b>-26,477,820</b> [7325]                  |
| 3.  | Exchange traded options   |  |
|     | a. Market value of open option contracts purchased on a foreign board of trade  | <b>241</b> [7335]                          |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade  | <b>-66</b> [7337]                          |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <b>61,297,741</b> [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)   | <b>61,297,741</b> [7355]                   |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.  | <b>61,297,741</b> [7360]                   |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |  |
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <b>1,467,661</b> [7500]                    |
|     | B. Other banks qualified under Regulation 30.7  | 0 [7520] <b>1,467,661</b> [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   | <b>7,858,545</b> [7580]                    |
|     | B. Securities   | <b>14,309,659</b> [7590]                   |
|     | C. Unrealized gain (loss) on open futures contracts   | <b>-1,220,972</b> [7600]                   |
|     | D. Value of long option contracts   | <b>146</b> [7610]                          |
|     | E. Value of short option contracts  | 0 [7615] <b>20,947,378</b> [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   | <b>32,859,434</b> [7700]                   |
|     | B. Securities   | <b>34,714,465</b> [7710]                   |
|     | C. Unrealized gain (loss) on open futures contracts   | <b>-25,419,288</b> [7720]                  |
|     | D. Value of long option contracts   | <b>95</b> [7730]                           |
|     | E. Value of short option contracts  | <b>-66</b> [7735] <b>42,154,640</b> [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   | <b>64,569,679</b> [7770]                   |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <b>3,271,938</b> [7380]                    |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts   | <b>900,000</b> [7780]                      |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target  | <b>2,371,938</b> [7785]                    |

**INITIAL****End Date:5/2/2023****Firm Name:PICTET OVERSEAS INC****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>9,996,771</u></b> [7010]                |
|     | B. Securities (at market)   | <b><u>149,519,876</u></b> [7020]              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-912,451</u></b> [7030]                 |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>9,972,519</u></b> [7032]                |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-7,158,703</u></b> [7033]               |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>161,418,012</u></b> [7040]              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>0</u></b> [7045]                        |
|     | Less: amount offset by customer securities  | <b><u>0</u></b> [7047] <b><u>0</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>161,418,012</u></b> [7060]              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>4,827,033</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>12,455,163</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>149,519,876</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>166,802,072</u></b> [7180]              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>5,384,060</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 Excess       | <b><u>3,884,060</u></b> [7198]                |

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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 20230502.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: **6** [MC10]
- Total open customer/noncustomer short micro positions: **447** [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 segregation accounts over (under) Management <u>0</u> [8770] |