
From: Stewart Oldfield [REDACTED]
Sent: 11/29/2017 2:30:22 PM
To: Andrew King [REDACTED]
Subject: RE: DB - Harvest Collateral Yield Enhancement Strategy [I]

Classification: **For internal use only**

Cool, thanks

From: Andrew King
Sent: Wednesday, November 29, 2017 2:30 PM
To: Stewart Oldfield [REDACTED]
Subject: RE: DB - Harvest Collateral Yield Enhancement Strategy [I]

This is who we've sent it to already:

Harvest conversations

- Paul Barrett – sent – have engaged with him in follow-up conversation
- Third Lake - sent
- Tisch - sent

I'm sending the rest out this afternoon.

From: Stewart Oldfield
Sent: Wednesday, November 29, 2017 2:22 PM
To: Andrew King [REDACTED]
Subject: RE: DB - Harvest Collateral Yield Enhancement Strategy [I]

Classification: **For internal use only**

Thanks. I totally forgot we sent a couple of these out.

From: Andrew King
Sent: Wednesday, November 29, 2017 2:21 PM
To: Stewart Oldfield [REDACTED]
Subject: FW: DB - Harvest Collateral Yield Enhancement Strategy

FYI – we sent back in October. I'll follow up to see if they'd like to discuss further.

From: Andrew King
Sent: Thursday, October 19, 2017 5:28 PM
To: 'Paul Watson' [REDACTED]
Cc: Stewart Oldfield [REDACTED]
Subject: DB - Harvest Collateral Yield Enhancement Strategy

Paul,

I hope all is well. I'm reaching out as we've recently added a managed option strategy to our platform and I thought you might have interest; the Harvest Collateral Yield Enhancement Strategy (CYES).

As background, CYES is an overlay that seeks to exploit the volatility risk premium and time decay properties of options by actively managing a portfolio of short-dated index option spreads on the S&P 500 index. The strategy sells options to