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**From:** Vahe Stepanian [REDACTED]  
**Sent:** 2/22/2018 5:33:05 PM  
**To:** Andrew King [REDACTED]; Stewart Oldfield [REDACTED]  
**CC:** Martin Zeman [REDACTED]  
**Subject:** RE: DB - Harvest Collateral Yield Enhancement Strategy [C] [I]

Classification: **For internal use only**

Great, thanks

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**From:** Andrew King  
**Sent:** Thursday, February 22, 2018 5:13 PM  
**To:** Vahe Stepanian <[REDACTED]>; Stewart Oldfield <[REDACTED]>  
**Cc:** Martin Zeman <[REDACTED]>  
**Subject:** RE: DB - Harvest Collateral Yield Enhancement Strategy [I] [C]

Yep – I'll send it over once available.

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**From:** Vahe Stepanian  
**Sent:** Thursday, February 22, 2018 4:41 PM  
**To:** Andrew King <[REDACTED]>; Stewart Oldfield <[REDACTED]>  
**Cc:** Martin Zeman <[martin.zeman@db.com](mailto:martin.zeman@db.com)>  
**Subject:** RE: DB - Harvest Collateral Yield Enhancement Strategy [I] [C]

Classification: **Confidential**

Ok, can you send that over to me once available? I have another client that is looking into it and it would be helpful to have handy.

Thank you,  
Vahe

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**From:** Andrew King  
**Sent:** Thursday, February 22, 2018 4:15 PM  
**To:** Vahe Stepanian <[REDACTED]>; Stewart Oldfield <[REDACTED]>  
**Cc:** Martin Zeman <[REDACTED]>  
**Subject:** RE: DB - Harvest Collateral Yield Enhancement Strategy [I]

Vahe – we're tracking down some commentary on how the strategy did the past few weeks with elevated vol. before following up with Paul. I'll keep you updated.

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**From:** Vahe Stepanian  
**Sent:** Thursday, February 22, 2018 4:09 PM  
**To:** Stewart Oldfield <[REDACTED]>; Andrew King <[REDACTED]>  
**Cc:** Martin Zeman <[REDACTED]>  
**Subject:** RE: DB - Harvest Collateral Yield Enhancement Strategy [I]

Classification: **For internal use only**

Stew/Andrew – was there any follow up on this?

Best,  
Vahe