
From: Tazia Smith [REDACTED]
Sent: 8/11/2014 6:34:20 PM
To: Uzair Aqeel [REDACTED]
CC: Apurva Gupta [REDACTED]; Nav Gupta [REDACTED]; Paul Morris [REDACTED]; Vinit Sahni [REDACTED]; Vahe Stepanian [REDACTED]
Subject: Re: [C]

Classification: Confidential

Yep, that's what I figured. Thx for confirming.

DB Pricer has got USDpCNHC 8/10/15 ATMS at 25.3bps/38.6bps on 50mm USD notional, right in line with Jeffrey's 40bps.

You mind sending through indic levels from the traders, 4 solutions Nav identified, and we'll aim to trade early AM EST. Right now, I'll pin down which time zone JE is currently in...

thanks!
TDS

From: Uzair Aqeel/db/dbcom@DBEMEA
To: Tazia Smith/db/dbcom@dbamericas,
Cc: Nav Gupta/db/dbcom@dbemea, Apurva Gupta/db/dbcom@dbapac, Paul Morris/db/dbcom@dbamericas, Vinit Sahni/db/dbcom@dbemea
Date: 08/11/2014 06:19 PM
Subject: Re: [C]

Hi,

CNH trades about 6bn a day and a large proportion of the flow is global macro guys so liquidity in London hours is rarely an issue - I've traded clips of 50mn in London afternoon without any issues.

Rgds,

Uzair

Sent from my iPad

On 11 Aug 2014, at 22:48, "Tazia Smith" <[REDACTED]> wrote:

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Perfect Nav - thanks guys! and i'll use Pricer too.

Most liquid time to trade? thinking we do want to go through London, or is liquidity that much better asia hrs? let me know, thx!

TDS