

----- Original Message -----

From: Cassano, Joseph

To: Forster, Andrew; Micottis, Pierre; Bridgwater, James; Robinson, Peter

Sent: Mon Oct 08 07:10:33 2007

Subject: Fw: SS CDS Valuation

More love notes from elias.

Please go through the same drill of drafting answers and having bruce finalise the draft for my review.

How are we coming with the presentation of the results from the bet model using the morgan spreads? We should incorporate the presentation into the resposnes.

Since we are going to be in the general vicinity I am going to suggest we have another session next week we all interested on thursday or friday. Jimmy b and peter you can attend by telephone.

I am not going to be in today but am reachable by blackberry I will be at my home around 4 pm

thanks

Sent from

Joe Cassano

Banque AIG London Branch