

**From:** Forster, Andrew  
**Sent:** 11/05/2007 08:43:22 AM  
**To:** Cassano, Joseph  
**CC:** Bridgwater, James; Robinson, Peter; Micottis, Pierre  
**Subject:** Update on Collateral Calls  
**Attachments:** collateral calls (3).xls

I have now added the detail on the 6 bonds from UBS that they have requested collateral on. As you will see they are at the other end of the spectrum to GS with their lowest price being 97.34.