

Case 3 - Bid Price of -£99999 & post implementation o SBP £22.95
 SSP £13.73

DATES	PERIOD	BSC_ID	ACCFLAG	QAEI	QABC	QACE	QABS	SBP_EXPOSURE	SSP_EXPOSURE
19/05/2004		28 ACCORD	P	0.466	85.5	85.966	0	£0	£6
19/05/2004		28 AEP	P	-11.316	1074.523	1063.207	0	-£260	£0
19/05/2004		28 AESFFL	P	-0.302	0	-0.302	0	-£7	£0
19/05/2004		28 AESIQPL	P	-0.983	-0.125	-1.108	0	-£23	£0
19/05/2004		28 BAGLAN	P	-0.044	235	234.956	0	-£1	£0
19/05/2004		28 BARCAP	C	0.09	-0.09	0	0	£0	£1
19/05/2004		28 BARCAP	P	0.033	49.09	49.123	0	£0	£0
19/05/2004		28 BARKING	P	-9.867	452.063	442.196	0	-£226	£0
19/05/2004		28 BEPET001	C	-63.507	-2010.775	-2074.282	0	-£1,457	£0
19/05/2004		28 BEPET001	P	5.714	2970.589	2976.303	0	£0	£78
19/05/2004		28 BIZZ	C	12.891	-238.5	-225.609	0	£0	£177
19/05/2004		28 BPGAS	P	0.299	-0.5	-0.201	0	£0	£4
19/05/2004		28 BRITGAS	C	151.921	-2019.407	-1867.486	0	£0	£2,087
19/05/2004		28 BRITGAS	P	1.526	480.7	482.226	0	£0	£21
19/05/2004		28 CECL	P	4.547	326.5	331.229	0.182	£0	£62
19/05/2004		28 CUKL	P	4.31	-10	-5.69	0	£0	£59
19/05/2004		28 DAMHEAD	P	-61.13	363	21.07	280.8	-£1,403	£0
19/05/2004		28 DPDCOLTD	P	1.348	226.5	227.848	0	£0	£19
19/05/2004		28 DRAX	P	6.052	1242.125	1227.811	-20.366	£0	£83
19/05/2004		28 EAGLE2	P	1.497	-51.972	-50.475	0	£0	£21
19/05/2004		28 ECON1	C	21.484	-146.793	-125.309	0	£0	£295
19/05/2004		28 EECL	P	0.712	172.5	173.212	0	£0	£10
19/05/2004		28 ELECBEL	P	0.053	25	25.053	0	£0	£1
19/05/2004		28 ELEDOR	C	-0.061	-1.251	-1.312	0	-£1	£0
19/05/2004		28 FSTHYDRO	P	5.519	264.32	269.839	0	£0	£76
19/05/2004		28 HUMPOWER	P	0.002	0	-14.399	-14.401	£0	£0
19/05/2004		28 ICICP	P	2.813	-150	-147.187	0	£0	£39
19/05/2004		28 INNOGY01	C	-0.023	0	-0.023	0	-£1	£0
19/05/2004		28 INNOGY01	P	-0.651	2498.156	2491.314	-6.191	-£15	£0
19/05/2004		28 KGL	P	0.001	0	0.421	0.421	£0	£0
19/05/2004		28 KILNS01	P	-0.158	305	304.842	0	-£4	£0
19/05/2004		28 LONDELEC	C	-173.26	-3321.875	-3495.135	0	-£3,976	£0
19/05/2004		28 LONDELEC	P	4.875	1613.676	1618.551	0	£0	£67
19/05/2004		28 MAGNOX	C	0.995	-11.25	-10.255	0	£0	£14
19/05/2004		28 MAGNOX	P	4.691	574.67	579.361	0	£0	£64
19/05/2004		28 MAVERICK	C	-0.001	0	-0.001	0	£0	£0
19/05/2004		28 NGCIEA	C	-0.299	0	-0.299	0	-£7	£0
19/05/2004		28 NPOWER01	C	35.788	-3607.137	-3571.349	0	£0	£492
19/05/2004		28 OXFPOWER	C	2.543	-48.954	-46.411	0	£0	£35
19/05/2004		28 POWERGEN	C	78.244	-3587.485	-3509.241	0	£0	£1,075
19/05/2004		28 POWERGEN	P	-8.967	2560.485	2557.495	5.977	-£206	£0
19/05/2004		28 RENC	C	-3.366	-8	-11.366	0	-£77	£0
19/05/2004		28 RPCL	P	2.355	350.58	353.225	0.29	£0	£32
19/05/2004		28 RWETDL	C	102.323	-475.5	-373.177	0	£0	£1,405
19/05/2004		28 RWETDL	P	11.855	80	91.855	0	£0	£163
19/05/2004		28 SALTEND	P	5.104	500	505.104	0	£0	£70
19/05/2004		28 SEEL	P	0.29	11.5	11.79	0	£0	£4
19/05/2004		28 SESL	C	-5.145	-20	-25.145	0	-£118	£0
19/05/2004		28 SMARTEST	C	6.234	64.5	70.734	0	£0	£86
19/05/2004		28 SPOWER02	C	90.757	-772.889	-682.132	0	£0	£1,247
19/05/2004		28 SPOWER02	P	2.448	510.369	512.817	0	£0	£34
19/05/2004		28 SSE	C	26.466	-2623.137	-2596.671	0	£0	£364
19/05/2004		28 SSE	P	26.52	1211.491	1238.011	0	£0	£364
19/05/2004		28 TEESSIDE	P	2.057	488.518	490.575	0	£0	£28
19/05/2004		28 TFECP	C	1.383	-94	-92.617	0	£0	£19
19/05/2004		28 TFECP	P	2.861	255.5	258.361	0	£0	£39
19/05/2004		28 TXURUGE	P	1.884	237.5	239.384	0	£0	£26
19/05/2004		28 UKEP	C	0.621	-18	-17.379	0	£0	£9
19/05/2004		28 ULLINK	C	1.864	-11.715	-9.851	0	£0	£26
19/05/2004		28 ZEST4444	C	-0.014	0	-0.014	0	£0	£0
								-£7,782	£8,700
								Beerfund =	-£918

BOA Costs
OFFERS

SETTLEMENT	BM_UNIT	BID_OFF	OFFER_VC	OFFER_PR	Cost
19/05/2004	T_DRAXX-4	-1	0.048913	18	£1
19/05/2004	I_ISG-SPO\	-1	0.694	125	£87
19/05/2004	T_CNQPS-	1	2	40.1	£80
19/05/2004	T_DRAXX-4	-1	18.791666	18	£338
19/05/2004	I_ISG-SPO\	1	9.306	125	£1,163
19/05/2004	E_PETEM1	1	9	34	£306
					£1,975

BIDS

SETTLEMENT	BM_UNIT	BID_OFF	BID_VOL	BID_PRICE	Cost
19/05/2004	T_TILB-9	-2	-0.015308	14.53	£0
19/05/2004	T_TILB10	-1	-0.181818	14.64	-£3
19/05/2004	T_SHBA-1	-1	-22	10.01	-£220
19/05/2004	T_ABTH7	-1	-6.875	14.48	-£100
19/05/2004	E_DERW-1	-2	-4.266667	14.5	-£62
19/05/2004	T_TILB-9	-1	-5.782609	14.63	-£85
19/05/2004	T_DRAXX-4	-1	-38.333333	14.81	-£568
19/05/2004	T_DRAXX-4	-1	-5.507246	14.81	-£82
19/05/2004	E_DERW-1	-1	-8.8	15.2	-£134
19/05/2004	I_ISG-SPO\	-1	-3.6	16.05	-£58
					-£1,310