

Date	Period	C15Spread	P90Spread
02-Jul-02	1	33.77	34.78
02-Jul-02	2	0.60	3.46
02-Jul-02	3	-0.06	3.32
02-Jul-02	4	2.39	4.95
02-Jul-02	5	2.05	4.35
02-Jul-02	6	1.89	4.09
02-Jul-02	7	1.63	3.70
02-Jul-02	8	-1.28	2.71
02-Jul-02	9	0.86	3.34
02-Jul-02	10	2.50	4.10
02-Jul-02	11	1.92	3.60
02-Jul-02	12	2.85	4.82
02-Jul-02	13	3.64	3.97
02-Jul-02	14	4.38	4.39
02-Jul-02	15	11.77	9.97
02-Jul-02	16	68.24	42.37
02-Jul-02	17	69.13	42.64
02-Jul-02	18	5.25	4.30
02-Jul-02	19	5.21	4.12
02-Jul-02	20	9.03	7.37
02-Jul-02	21	9.08	7.14
02-Jul-02	22	21.93	20.15
02-Jul-02	23	8.36	7.49
02-Jul-02	24	8.40	7.39
02-Jul-02	25	7.40	6.31
02-Jul-02	26	7.65	6.57
02-Jul-02	27	0.00	41.88
02-Jul-02	28	0.00	41.89
02-Jul-02	29	8.87	7.92
02-Jul-02	30	9.34	8.09
02-Jul-02	31	0.00	42.22
02-Jul-02	32	9.33	8.28
02-Jul-02	33	7.51	6.34
02-Jul-02	34	7.51	5.77
02-Jul-02	35	9.35	7.80
02-Jul-02	36	9.24	7.85
02-Jul-02	37	5.65	-4.41
02-Jul-02	38	4.21	0.72
02-Jul-02	39	4.77	0.90
02-Jul-02	40	3.16	-1.55
02-Jul-02	41	6.85	5.15
02-Jul-02	42	5.96	4.00
02-Jul-02	43	13.20	-2.71
02-Jul-02	44	26.86	15.21
02-Jul-02	45	8.60	7.62
02-Jul-02	46	0.00	39.06
02-Jul-02	47	-0.15	-0.43
02-Jul-02	48	-1.64	0.65
03-Jul-02	1	3.87	0.77
03-Jul-02	2	5.96	-0.07
03-Jul-02	3	2.44	-2.82
03-Jul-02	4	0.30	-3.42
03-Jul-02	5	-3.21	-1.28
03-Jul-02	6	-1.67	0.04
03-Jul-02	7	0.66	-1.05

Date	C15Spread	P90Spread
02-Jul-02	8.90	10.28
03-Jul-02	4.20	9.72
04-Jul-02	4.68	7.04
05-Jul-02	12.48	9.14
06-Jul-02	7.17	5.12
07-Jul-02	7.94	6.21
08-Jul-02	13.21	10.63
09-Jul-02	17.86	17.10
10-Jul-02	9.35	11.99
11-Jul-02	7.91	11.78
12-Jul-02	11.80	11.29
13-Jul-02	5.06	5.36
14-Jul-02	8.37	7.27

03-Jul-02	8	0.85	-1.58
03-Jul-02	9	-0.79	0.25
03-Jul-02	10	-2.66	1.35
03-Jul-02	11	-0.98	-0.26
03-Jul-02	12	0.59	-0.35
03-Jul-02	13	4.79	-1.41
03-Jul-02	14	2.92	-2.38
03-Jul-02	15	8.15	1.95
03-Jul-02	16	7.48	3.45
03-Jul-02	17	24.47	20.29
03-Jul-02	18	0.00	22.72
03-Jul-02	19	3.97	1.68
03-Jul-02	20	3.11	1.07
03-Jul-02	21	0.00	31.56
03-Jul-02	22	0.00	32.44
03-Jul-02	23	0.00	33.58
03-Jul-02	24	0.00	33.57
03-Jul-02	25	0.00	34.09
03-Jul-02	26	0.00	33.98
03-Jul-02	27	0.00	34.06
03-Jul-02	28	6.21	5.34
03-Jul-02	29	6.58	0.45
03-Jul-02	30	7.19	4.33
03-Jul-02	31	0.00	31.50
03-Jul-02	32	9.35	8.34
03-Jul-02	33	8.16	7.25
03-Jul-02	34	0.00	34.58
03-Jul-02	35	8.39	7.85
03-Jul-02	36	0.00	34.24
03-Jul-02	37	5.56	4.36
03-Jul-02	38	4.44	3.48
03-Jul-02	39	6.08	-1.80
03-Jul-02	40	7.71	0.58
03-Jul-02	41	12.73	4.29
03-Jul-02	42	4.83	4.64
03-Jul-02	43	5.41	5.02
03-Jul-02	44	5.25	4.96
03-Jul-02	45	5.22	4.90
03-Jul-02	46	2.62	1.96
03-Jul-02	47	22.58	22.71
03-Jul-02	48	13.03	5.21
04-Jul-02	1	3.26	3.46
04-Jul-02	2	1.38	-1.12
04-Jul-02	3	-3.60	-0.15
04-Jul-02	4	-1.23	0.90
04-Jul-02	5	-0.71	1.61
04-Jul-02	6	-2.23	2.55
04-Jul-02	7	-2.40	2.52
04-Jul-02	8	-2.34	2.70
04-Jul-02	9	-2.34	2.46
04-Jul-02	10	0.50	3.14
04-Jul-02	11	2.80	3.79
04-Jul-02	12	2.87	3.78
04-Jul-02	13	-2.08	2.07
04-Jul-02	14	4.55	5.03
04-Jul-02	15	7.65	7.47

04-Jul-02	16	2.79	-0.19
04-Jul-02	17	7.60	5.80
04-Jul-02	18	0.00	34.21
04-Jul-02	19	0.00	34.34
04-Jul-02	20	0.00	0.01
04-Jul-02	21	0.00	0.01
04-Jul-02	22	7.36	7.35
04-Jul-02	23	8.64	8.64
04-Jul-02	24	0.00	0.01
04-Jul-02	25	0.00	0.27
04-Jul-02	26	0.00	0.91
04-Jul-02	27	6.87	7.59
04-Jul-02	28	10.99	12.41
04-Jul-02	29	0.00	1.57
04-Jul-02	30	0.00	1.38
04-Jul-02	31	11.44	12.39
04-Jul-02	32	11.23	12.26
04-Jul-02	33	8.28	9.24
04-Jul-02	34	6.92	8.93
04-Jul-02	35	9.83	11.38
04-Jul-02	36	7.58	8.94
04-Jul-02	37	6.94	8.62
04-Jul-02	38	2.82	4.53
04-Jul-02	39	3.35	4.44
04-Jul-02	40	25.59	24.88
04-Jul-02	41	8.65	6.96
04-Jul-02	42	22.73	22.70
04-Jul-02	43	6.19	5.71
04-Jul-02	44	4.93	4.75
04-Jul-02	45	11.91	11.92
04-Jul-02	46	8.54	8.55
04-Jul-02	47	6.20	6.22
04-Jul-02	48	11.00	11.00
05-Jul-02	1	1.34	1.34
05-Jul-02	2	1.27	1.64
05-Jul-02	3	3.19	3.50
05-Jul-02	4	2.05	2.26
05-Jul-02	5	2.19	2.36
05-Jul-02	6	4.13	4.29
05-Jul-02	7	5.36	5.56
05-Jul-02	8	5.27	5.63
05-Jul-02	9	5.61	5.76
05-Jul-02	10	7.56	7.76
05-Jul-02	11	7.36	7.56
05-Jul-02	12	6.27	6.47
05-Jul-02	13	8.16	8.19
05-Jul-02	14	4.02	2.80
05-Jul-02	15	-0.31	-0.77
05-Jul-02	16	6.52	2.62
05-Jul-02	17	12.06	9.85
05-Jul-02	18	0.00	34.75
05-Jul-02	19	5.06	3.04
05-Jul-02	20	0.00	33.99
05-Jul-02	21	75.79	34.05
05-Jul-02	22	9.24	8.16
05-Jul-02	23	19.31	8.63

05-Jul-02	24	32.51	14.24
05-Jul-02	25	35.16	13.47
05-Jul-02	26	36.84	7.19
05-Jul-02	27	28.89	4.96
05-Jul-02	28	23.56	2.60
05-Jul-02	29	8.74	2.51
05-Jul-02	30	8.22	2.73
05-Jul-02	31	3.86	1.06
05-Jul-02	32	5.24	2.06
05-Jul-02	33	4.52	1.27
05-Jul-02	34	4.16	1.05
05-Jul-02	35	5.09	1.27
05-Jul-02	36	5.05	1.43
05-Jul-02	37	-0.10	-2.23
05-Jul-02	38	0.36	-2.07
05-Jul-02	39	6.97	6.97
05-Jul-02	40	7.70	7.63
05-Jul-02	41	14.52	14.48
05-Jul-02	42	98.63	97.36
05-Jul-02	43	0.29	0.29
05-Jul-02	44	12.36	12.36
05-Jul-02	45	11.47	3.23
05-Jul-02	46	6.54	0.41
05-Jul-02	47	18.33	14.81
05-Jul-02	48	28.72	30.09
06-Jul-02	1	4.01	6.29
06-Jul-02	2	15.76	9.83
06-Jul-02	3	0.00	5.41
06-Jul-02	4	12.33	4.03
06-Jul-02	5	12.37	3.40
06-Jul-02	6	11.45	3.68
06-Jul-02	7	9.85	3.93
06-Jul-02	8	9.14	5.60
06-Jul-02	9	10.22	5.97
06-Jul-02	10	9.99	5.27
06-Jul-02	11	8.72	4.46
06-Jul-02	12	15.39	8.12
06-Jul-02	13	16.43	5.72
06-Jul-02	14	0.00	6.86
06-Jul-02	15	4.49	5.97
06-Jul-02	16	3.97	4.27
06-Jul-02	17	5.73	-0.69
06-Jul-02	18	5.46	-0.68
06-Jul-02	19	4.23	-0.50
06-Jul-02	20	0.67	-0.29
06-Jul-02	21	0.28	0.29
06-Jul-02	22	9.75	0.33
06-Jul-02	23	3.99	0.03
06-Jul-02	24	8.16	0.46
06-Jul-02	25	2.02	2.02
06-Jul-02	26	1.35	1.36
06-Jul-02	27	2.62	2.63
06-Jul-02	28	14.70	14.71
06-Jul-02	29	12.95	12.95
06-Jul-02	30	0.00	0.07
06-Jul-02	31	0.00	0.00

06-Jul-02	32	0.00	0.00
06-Jul-02	33	7.28	7.28
06-Jul-02	34	0.00	0.01
06-Jul-02	35	7.61	7.62
06-Jul-02	36	0.00	0.00
06-Jul-02	37	0.00	0.00
06-Jul-02	38	0.00	0.00
06-Jul-02	39	2.00	1.37
06-Jul-02	40	2.43	1.29
06-Jul-02	41	5.89	4.80
06-Jul-02	42	6.45	5.57
06-Jul-02	43	5.44	4.31
06-Jul-02	44	6.69	4.29
06-Jul-02	45	6.07	5.63
06-Jul-02	46	2.93	2.66
06-Jul-02	47	37.94	38.06
06-Jul-02	48	37.43	41.19
07-Jul-02	1	40.75	41.17
07-Jul-02	2	6.26	5.32
07-Jul-02	3	8.75	2.63
07-Jul-02	4	11.87	2.63
07-Jul-02	5	10.05	4.63
07-Jul-02	6	11.42	6.04
07-Jul-02	7	12.87	-0.84
07-Jul-02	8	12.28	-0.50
07-Jul-02	9	11.03	-0.23
07-Jul-02	10	11.36	-0.17
07-Jul-02	11	13.08	8.15
07-Jul-02	12	12.39	8.43
07-Jul-02	13	11.88	9.16
07-Jul-02	14	9.30	10.45
07-Jul-02	15	2.25	9.59
07-Jul-02	16	0.65	8.92
07-Jul-02	17	1.91	7.34
07-Jul-02	18	0.59	8.15
07-Jul-02	19	-0.09	2.63
07-Jul-02	20	8.57	0.58
07-Jul-02	21	11.74	8.87
07-Jul-02	22	11.82	9.92
07-Jul-02	23	9.65	8.71
07-Jul-02	24	4.98	3.88
07-Jul-02	25	6.26	4.62
07-Jul-02	26	6.91	6.00
07-Jul-02	27	1.18	-0.58
07-Jul-02	28	2.72	-0.96
07-Jul-02	29	6.79	-1.40
07-Jul-02	30	2.81	2.81
07-Jul-02	31	7.41	7.41
07-Jul-02	32	0.00	0.00
07-Jul-02	33	16.89	16.89
07-Jul-02	34	17.20	17.20
07-Jul-02	35	3.97	3.97
07-Jul-02	36	4.70	4.70
07-Jul-02	37	0.00	19.63
07-Jul-02	38	0.00	0.00
07-Jul-02	39	4.39	3.32

07-Jul-02	40	3.47	1.43
07-Jul-02	41	9.28	6.77
07-Jul-02	42	7.89	4.24
07-Jul-02	43	5.39	2.20
07-Jul-02	44	5.77	4.36
07-Jul-02	45	2.54	1.44
07-Jul-02	46	3.53	1.49
07-Jul-02	47	12.32	12.32
07-Jul-02	48	14.13	14.96
08-Jul-02	1	11.78	13.72
08-Jul-02	2	8.93	11.98
08-Jul-02	3	6.40	8.73
08-Jul-02	4	7.89	8.26
08-Jul-02	5	12.18	8.15
08-Jul-02	6	15.58	8.23
08-Jul-02	7	14.34	8.05
08-Jul-02	8	17.34	8.40
08-Jul-02	9	21.94	8.46
08-Jul-02	10	19.66	8.48
08-Jul-02	11	23.75	7.66
08-Jul-02	12	21.22	7.94
08-Jul-02	13	3.55	5.09
08-Jul-02	14	3.43	3.55
08-Jul-02	15	9.72	7.76
08-Jul-02	16	10.53	6.40
08-Jul-02	17	39.01	13.21
08-Jul-02	18	7.79	7.33
08-Jul-02	19	11.05	16.38
08-Jul-02	20	11.41	15.31
08-Jul-02	21	12.67	13.66
08-Jul-02	22	11.13	13.20
08-Jul-02	23	9.77	13.12
08-Jul-02	24	12.18	13.10
08-Jul-02	25	13.31	14.15
08-Jul-02	26	14.53	14.09
08-Jul-02	27	17.78	16.01
08-Jul-02	28	16.53	8.14
08-Jul-02	29	6.90	6.74
08-Jul-02	30	14.10	6.52
08-Jul-02	31	16.51	16.52
08-Jul-02	32	7.72	7.76
08-Jul-02	33	5.88	4.83
08-Jul-02	34	23.75	23.75
08-Jul-02	35	28.96	24.88
08-Jul-02	36	12.20	10.66
08-Jul-02	37	8.70	8.26
08-Jul-02	38	8.14	6.47
08-Jul-02	39	9.22	7.85
08-Jul-02	40	7.02	6.23
08-Jul-02	41	9.95	9.05
08-Jul-02	42	8.52	4.68
08-Jul-02	43	10.12	9.49
08-Jul-02	44	14.55	11.31
08-Jul-02	45	0.00	0.01
08-Jul-02	46	15.58	15.59
08-Jul-02	47	15.90	15.91

08-Jul-02	48	24.94	24.97
09-Jul-02	1	7.75	7.75
09-Jul-02	2	4.75	4.62
09-Jul-02	3	7.17	7.17
09-Jul-02	4	13.91	13.91
09-Jul-02	5	7.79	8.33
09-Jul-02	6	10.86	8.49
09-Jul-02	7	8.46	7.00
09-Jul-02	8	4.92	6.47
09-Jul-02	9	3.75	6.72
09-Jul-02	10	9.55	8.68
09-Jul-02	11	9.68	8.50
09-Jul-02	12	9.55	8.50
09-Jul-02	13	10.27	8.50
09-Jul-02	14	20.88	15.23
09-Jul-02	15	9.72	-72.51
09-Jul-02	16	9.78	11.68
09-Jul-02	17	53.72	19.84
09-Jul-02	18	23.28	17.50
09-Jul-02	19	22.72	17.80
09-Jul-02	20	6.35	9.04
09-Jul-02	21	6.58	6.42
09-Jul-02	22	8.29	13.55
09-Jul-02	23	5.68	10.82
09-Jul-02	24	14.09	16.89
09-Jul-02	25	179.26	34.27
09-Jul-02	26	163.03	32.08
09-Jul-02	27	43.21	18.75
09-Jul-02	28	7.20	8.94
09-Jul-02	29	5.85	6.91
09-Jul-02	30	7.72	13.26
09-Jul-02	31	7.80	5.94
09-Jul-02	32	8.39	5.95
09-Jul-02	33	7.86	5.97
09-Jul-02	34	10.22	7.73
09-Jul-02	35	0.00	289.77
09-Jul-02	36	8.22	5.88
09-Jul-02	37	6.92	2.69
09-Jul-02	38	2.85	2.85
09-Jul-02	39	9.33	8.48
09-Jul-02	40	16.29	16.29
09-Jul-02	41	19.96	13.74
09-Jul-02	42	0.00	0.00
09-Jul-02	43	0.00	107.96
09-Jul-02	44	27.01	27.01
09-Jul-02	45	9.12	7.70
09-Jul-02	46	8.12	8.11
09-Jul-02	47	9.42	9.43
09-Jul-02	48	9.98	9.98
10-Jul-02	1	11.85	11.84
10-Jul-02	2	25.07	25.06
10-Jul-02	3	13.03	13.03
10-Jul-02	4	10.16	10.16
10-Jul-02	5	6.43	6.43
10-Jul-02	6	7.20	7.15
10-Jul-02	7	10.16	10.15

10-Jul-02	8	9.80	9.80
10-Jul-02	9	10.93	10.93
10-Jul-02	10	12.53	13.42
10-Jul-02	11	5.57	6.22
10-Jul-02	12	4.22	4.14
10-Jul-02	13	3.04	2.99
10-Jul-02	14	9.97	9.97
10-Jul-02	15	9.71	9.61
10-Jul-02	16	9.80	9.81
10-Jul-02	17	9.32	9.11
10-Jul-02	18	14.31	14.32
10-Jul-02	19	10.11	10.11
10-Jul-02	20	9.21	9.58
10-Jul-02	21	9.49	10.14
10-Jul-02	22	12.49	15.03
10-Jul-02	23	20.08	23.25
10-Jul-02	24	20.52	23.69
10-Jul-02	25	24.17	24.17
10-Jul-02	26	19.94	19.94
10-Jul-02	27	18.31	15.80
10-Jul-02	28	0.00	0.00
10-Jul-02	29	0.00	0.00
10-Jul-02	30	0.00	0.00
10-Jul-02	31	0.00	0.00
10-Jul-02	32	0.00	0.29
10-Jul-02	33	0.00	0.08
10-Jul-02	34	0.00	0.08
10-Jul-02	35	0.00	0.01
10-Jul-02	36	0.00	0.01
10-Jul-02	37	0.00	12.14
10-Jul-02	38	13.52	13.65
10-Jul-02	39	1.69	-8.52
10-Jul-02	40	10.90	10.76
10-Jul-02	41	0.00	115.69
10-Jul-02	42	0.00	0.00
10-Jul-02	43	0.09	0.09
10-Jul-02	44	8.59	8.56
10-Jul-02	45	9.28	9.25
10-Jul-02	46	12.49	12.49
10-Jul-02	47	37.72	37.72
10-Jul-02	48	27.13	27.13
11-Jul-02	1	9.71	9.71
11-Jul-02	2	9.19	9.19
11-Jul-02	3	8.38	8.38
11-Jul-02	4	7.77	7.77
11-Jul-02	5	6.40	6.40
11-Jul-02	6	6.53	6.53
11-Jul-02	7	9.78	9.78
11-Jul-02	8	9.67	9.67
11-Jul-02	9	9.67	9.67
11-Jul-02	10	9.71	9.70
11-Jul-02	11	8.48	8.48
11-Jul-02	12	8.20	8.20
11-Jul-02	13	7.91	7.91
11-Jul-02	14	6.82	6.82
11-Jul-02	15	8.71	8.00



11-Jul-02	16	6.51	6.50
11-Jul-02	17	17.30	17.08
11-Jul-02	18	0.03	30.02
11-Jul-02	19	15.03	12.25
11-Jul-02	20	10.30	9.31
11-Jul-02	21	0.00	27.09
11-Jul-02	22	10.03	24.30
11-Jul-02	23	8.50	6.24
11-Jul-02	24	9.47	16.49
11-Jul-02	25	0.00	29.24
11-Jul-02	26	0.00	28.95
11-Jul-02	27	14.28	12.46
11-Jul-02	28	0.00	0.00
11-Jul-02	29	0.00	0.00
11-Jul-02	30	0.00	0.00
11-Jul-02	31	10.53	10.53
11-Jul-02	32	10.77	10.76
11-Jul-02	33	8.76	8.77
11-Jul-02	34	7.54	7.63
11-Jul-02	35	0.00	0.04
11-Jul-02	36	16.82	14.33
11-Jul-02	37	7.72	7.80
11-Jul-02	38	19.53	19.53
11-Jul-02	39	7.67	7.45
11-Jul-02	40	16.59	16.61
11-Jul-02	41	18.85	69.42
11-Jul-02	42	0.00	0.00
11-Jul-02	43	0.20	0.20
11-Jul-02	44	0.24	0.24
11-Jul-02	45	0.00	10.56
11-Jul-02	46	15.97	15.69
11-Jul-02	47	8.46	8.32
11-Jul-02	48	11.62	11.28
12-Jul-02	1	13.65	13.64
12-Jul-02	2	7.11	7.10
12-Jul-02	3	9.51	9.50
12-Jul-02	4	10.15	10.15
12-Jul-02	5	9.72	9.72
12-Jul-02	6	9.66	9.66
12-Jul-02	7	9.67	9.68
12-Jul-02	8	10.05	10.05
12-Jul-02	9	10.28	10.28
12-Jul-02	10	11.06	11.06
12-Jul-02	11	11.96	11.96
12-Jul-02	12	11.20	11.20
12-Jul-02	13	9.41	9.43
12-Jul-02	14	6.89	7.11
12-Jul-02	15	6.81	4.40
12-Jul-02	16	9.20	6.82
12-Jul-02	17	18.28	9.11
12-Jul-02	18	17.43	5.75
12-Jul-02	19	10.63	10.64
12-Jul-02	20	26.71	26.71
12-Jul-02	21	27.34	27.35
12-Jul-02	22	27.50	27.50
12-Jul-02	23	28.15	28.16

12-Jul-02	24	29.00	29.00
12-Jul-02	25	28.96	28.97
12-Jul-02	26	11.13	11.14
12-Jul-02	27	15.97	15.98
12-Jul-02	28	16.67	16.68
12-Jul-02	29	0.00	0.01
12-Jul-02	30	0.00	0.01
12-Jul-02	31	0.28	0.28
12-Jul-02	32	0.00	0.00
12-Jul-02	33	0.00	0.00
12-Jul-02	34	10.20	10.20
12-Jul-02	35	10.05	10.05
12-Jul-02	36	13.01	13.01
12-Jul-02	37	0.00	0.00
12-Jul-02	38	0.00	2.35
12-Jul-02	39	11.82	11.83
12-Jul-02	40	6.58	6.17
12-Jul-02	41	14.46	14.36
12-Jul-02	42	11.13	9.88
12-Jul-02	43	9.76	9.74
12-Jul-02	44	9.28	9.22
12-Jul-02	45	25.04	24.99
12-Jul-02	46	3.57	3.56
12-Jul-02	47	5.48	5.48
12-Jul-02	48	21.85	22.04
13-Jul-02	1	11.02	12.40
13-Jul-02	2	4.27	5.40
13-Jul-02	3	12.20	13.43
13-Jul-02	4	15.07	16.05
13-Jul-02	5	5.60	6.60
13-Jul-02	6	5.12	6.13
13-Jul-02	7	4.77	6.27
13-Jul-02	8	4.95	6.32
13-Jul-02	9	5.45	6.56
13-Jul-02	10	6.04	7.17
13-Jul-02	11	5.93	6.97
13-Jul-02	12	6.08	7.07
13-Jul-02	13	1.91	5.93
13-Jul-02	14	3.82	5.57
13-Jul-02	15	13.04	6.22
13-Jul-02	16	0.00	0.25
13-Jul-02	17	3.80	3.78
13-Jul-02	18	0.00	0.01
13-Jul-02	19	0.00	0.01
13-Jul-02	20	0.00	0.01
13-Jul-02	21	0.00	0.01
13-Jul-02	22	0.00	0.01
13-Jul-02	23	0.00	0.01
13-Jul-02	24	0.00	0.01
13-Jul-02	25	0.00	0.01
13-Jul-02	26	0.00	0.01
13-Jul-02	27	10.45	10.42
13-Jul-02	28	0.00	0.01
13-Jul-02	29	17.41	17.42
13-Jul-02	30	0.00	0.01
13-Jul-02	31	0.36	0.36

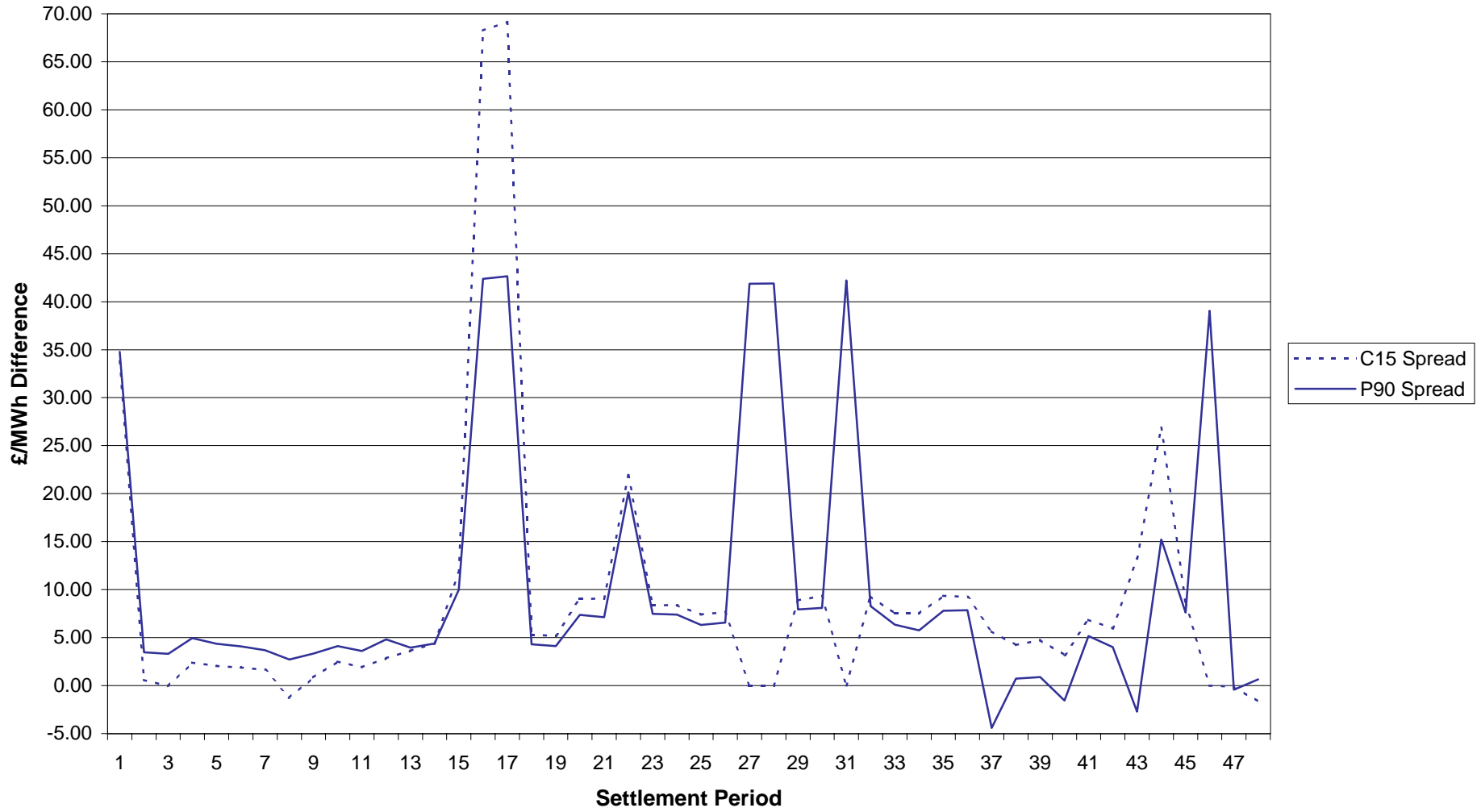
13-Jul-02	32	0.49	0.49
13-Jul-02	33	0.41	0.41
13-Jul-02	34	0.43	0.43
13-Jul-02	35	0.34	0.34
13-Jul-02	36	0.29	0.29
13-Jul-02	37	0.49	0.49
13-Jul-02	38	0.23	0.23
13-Jul-02	39	10.90	10.90
13-Jul-02	40	11.01	11.01
13-Jul-02	41	14.54	14.55
13-Jul-02	42	14.77	14.77
13-Jul-02	43	13.86	13.86
13-Jul-02	44	6.69	6.66
13-Jul-02	45	6.85	6.83
13-Jul-02	46	10.73	10.97
13-Jul-02	47	5.42	5.63
13-Jul-02	48	7.98	8.79
14-Jul-02	1	9.98	9.97
14-Jul-02	2	9.75	9.65
14-Jul-02	3	10.58	10.56
14-Jul-02	4	9.51	9.48
14-Jul-02	5	6.66	6.66
14-Jul-02	6	8.70	8.70
14-Jul-02	7	9.71	9.70
14-Jul-02	8	9.32	9.32
14-Jul-02	9	10.44	10.45
14-Jul-02	10	8.50	-4.13
14-Jul-02	11	6.73	-1.73
14-Jul-02	12	4.90	4.90
14-Jul-02	13	8.86	10.28
14-Jul-02	14	5.20	-1.70
14-Jul-02	15	0.39	-1.64
14-Jul-02	16	1.44	-0.24
14-Jul-02	17	2.29	1.02
14-Jul-02	18	1.36	0.66
14-Jul-02	19	2.15	2.16
14-Jul-02	20	1.58	1.07
14-Jul-02	21	6.50	4.83
14-Jul-02	22	2.98	2.96
14-Jul-02	23	3.33	0.19
14-Jul-02	24	8.74	8.91
14-Jul-02	25	25.67	25.67
14-Jul-02	26	26.54	26.55
14-Jul-02	27	0.83	0.84
14-Jul-02	28	0.00	0.25
14-Jul-02	29	3.48	3.49
14-Jul-02	30	0.00	0.01
14-Jul-02	31	0.00	0.01
14-Jul-02	32	6.40	6.41
14-Jul-02	33	6.41	6.42
14-Jul-02	34	0.00	0.10
14-Jul-02	35	8.87	6.93
14-Jul-02	36	4.91	1.80
14-Jul-02	37	0.00	0.01
14-Jul-02	38	28.40	28.41
14-Jul-02	39	18.91	18.91



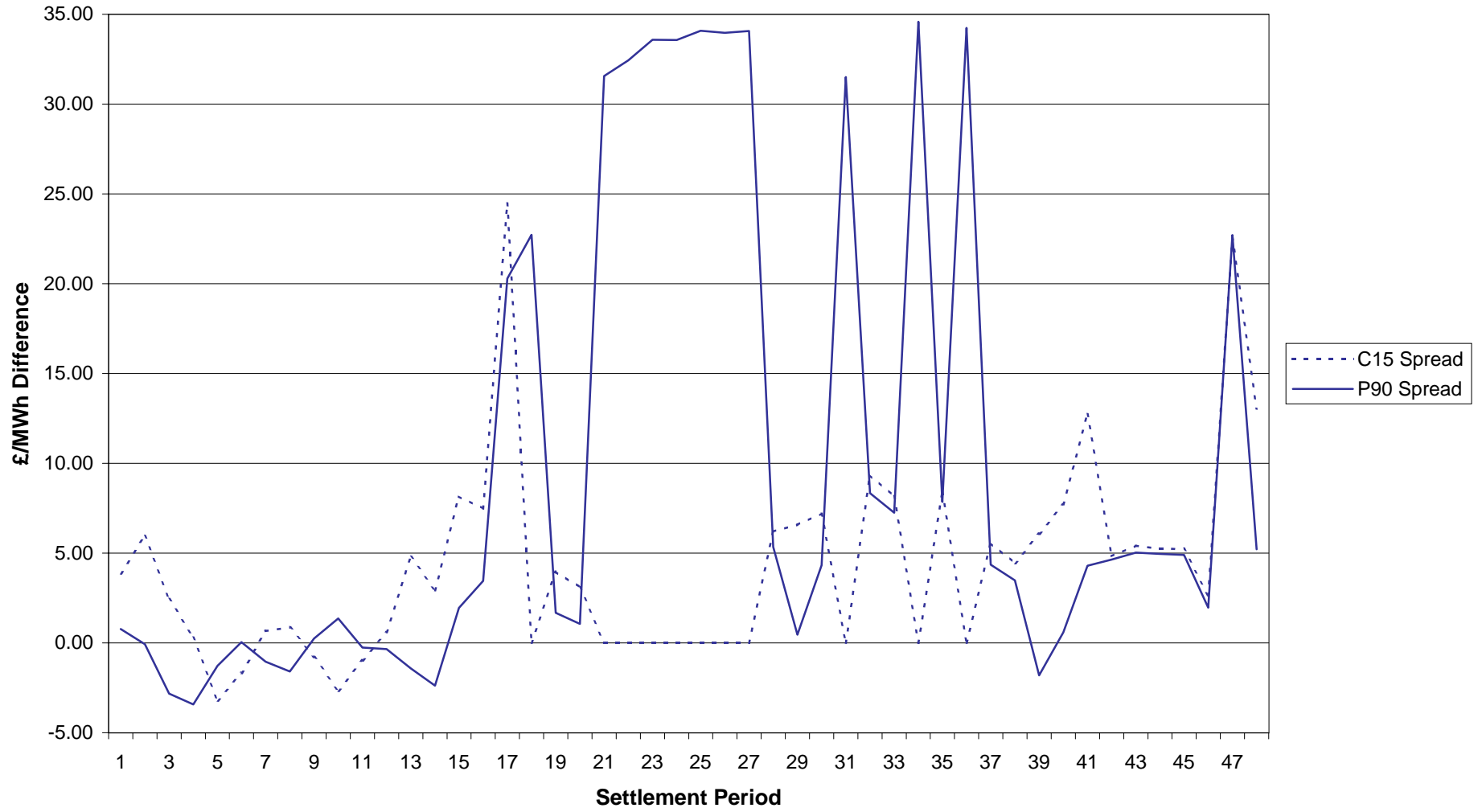


### 2 July 2002 - SBP SSP Spread Comparison

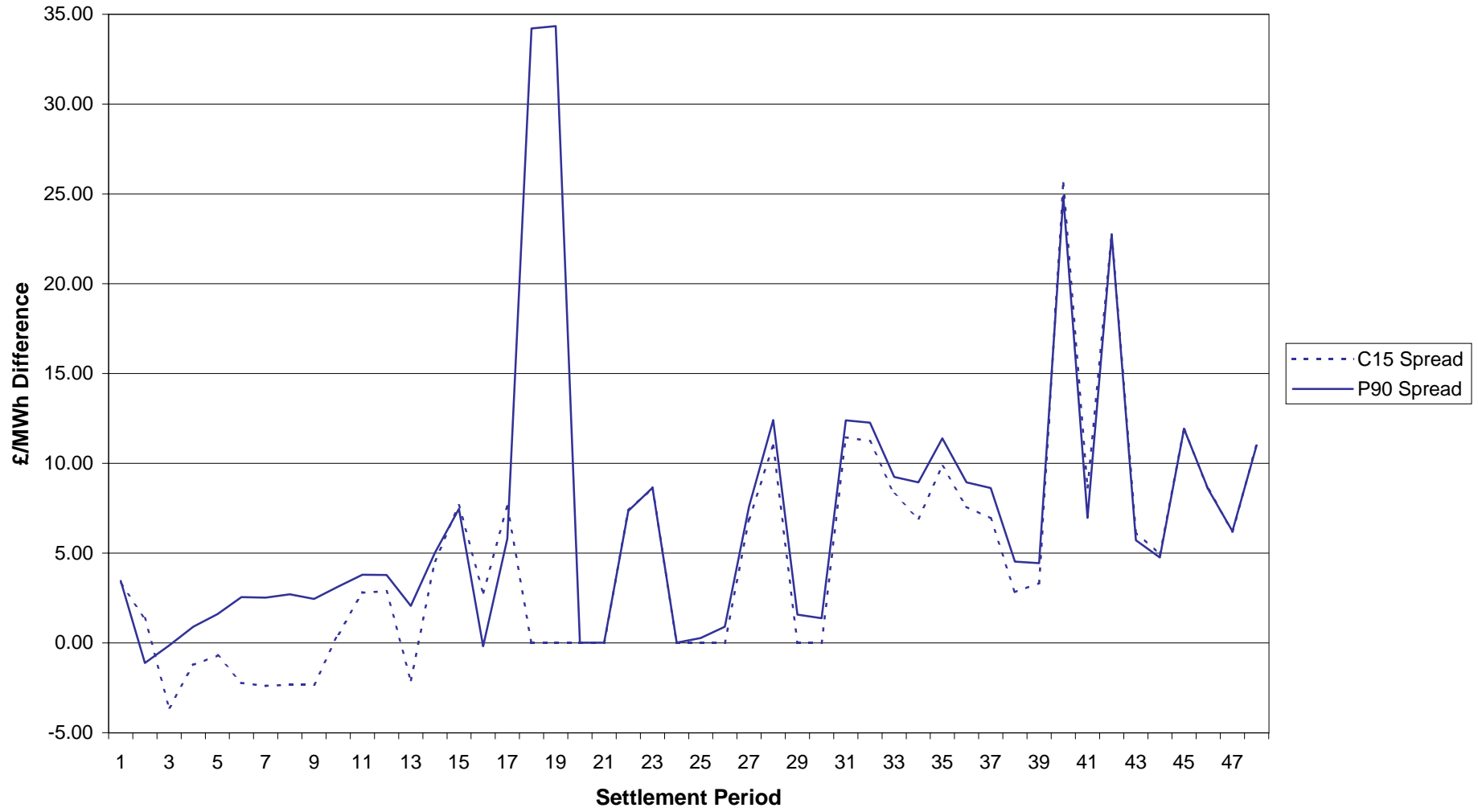
C15: SPs 16 and 17 @ £78.20



3 July 2002 - SBP SSP Spread Comparison



4 July 2002 - SBP SSP Spread Comparison



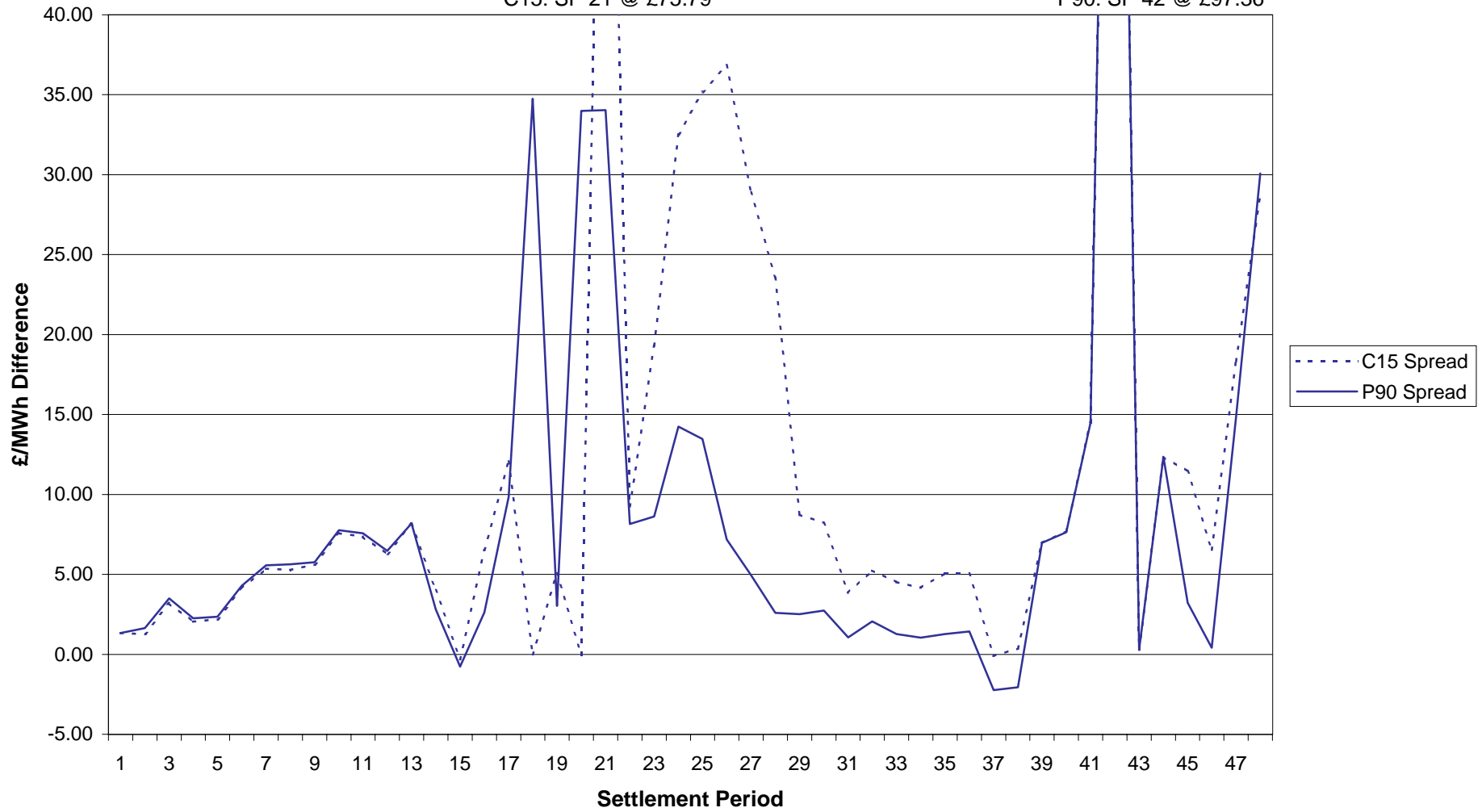


### 5 July 2002 - SBP SSP Spread Comparison

C15: SP 21 @ £75.79

C15: SP 42 @ £98.63

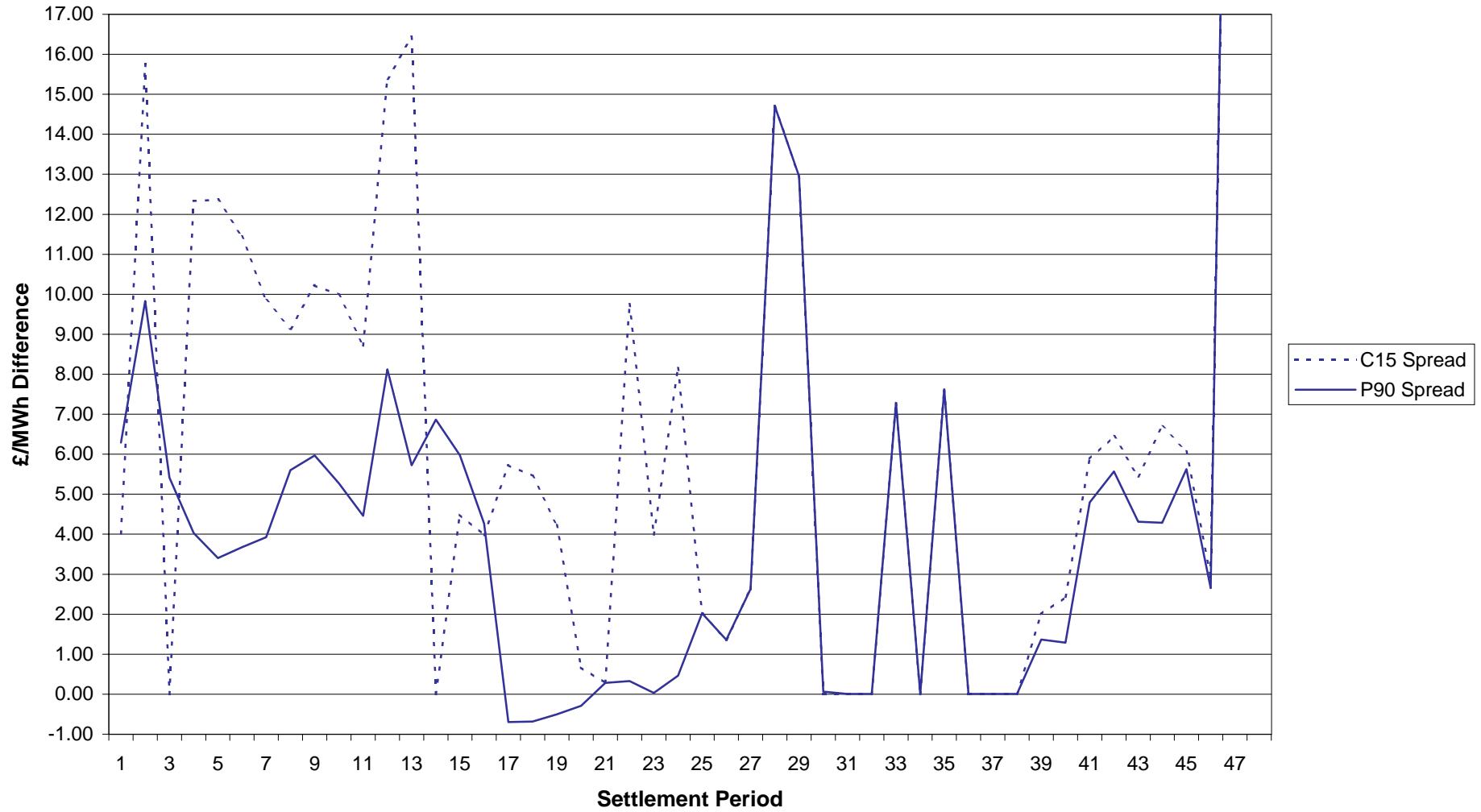
P90: SP 42 @ £97.36



### 6 July 2002 - SBP SSP Spread Comparison

C15: SPs 47 and 48 @ £37.94 and £37.43

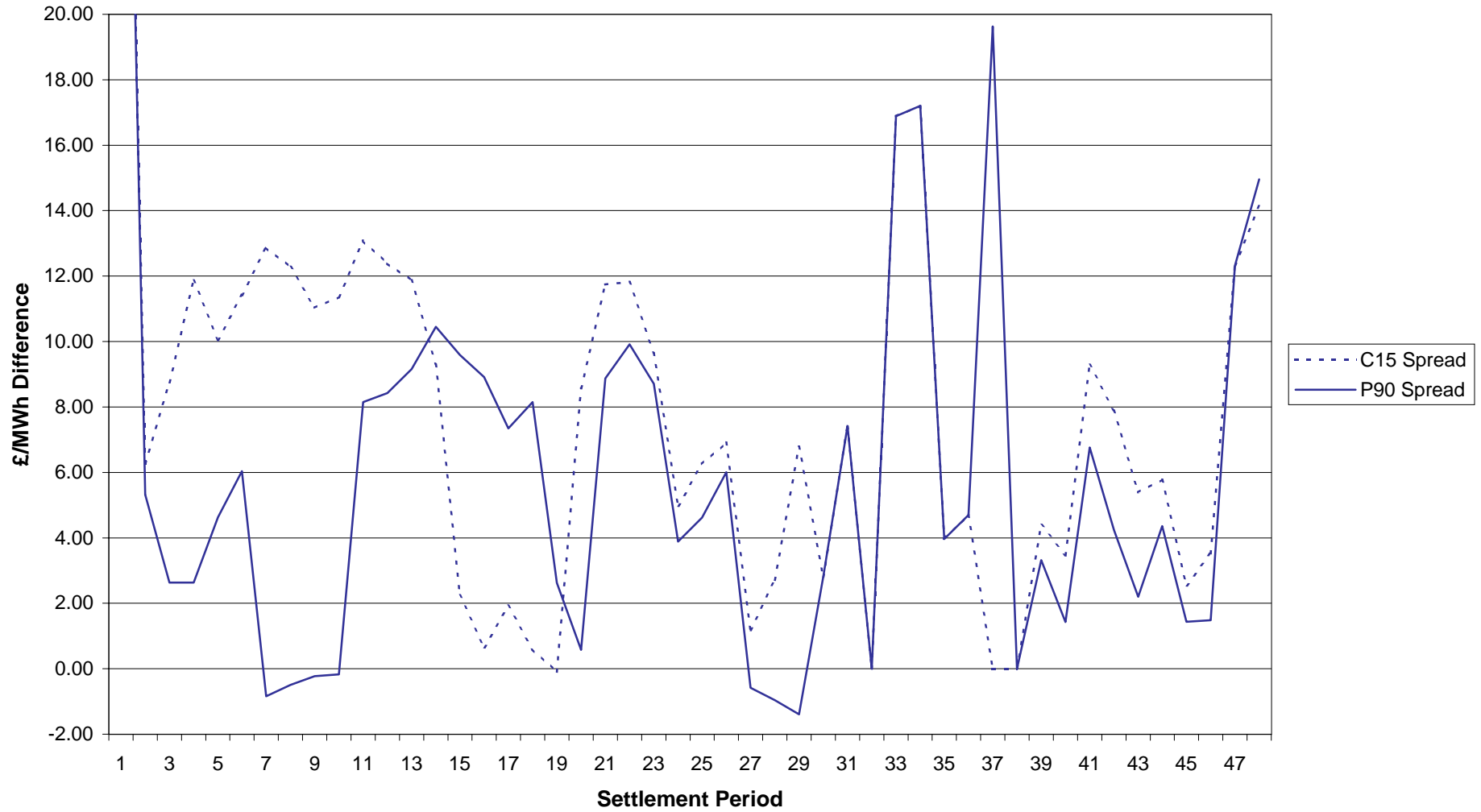
P90: SPs 47 and 48 @ £38.06 and £41.19



### 7 July 2002 - SBP SSP Spread Comparison

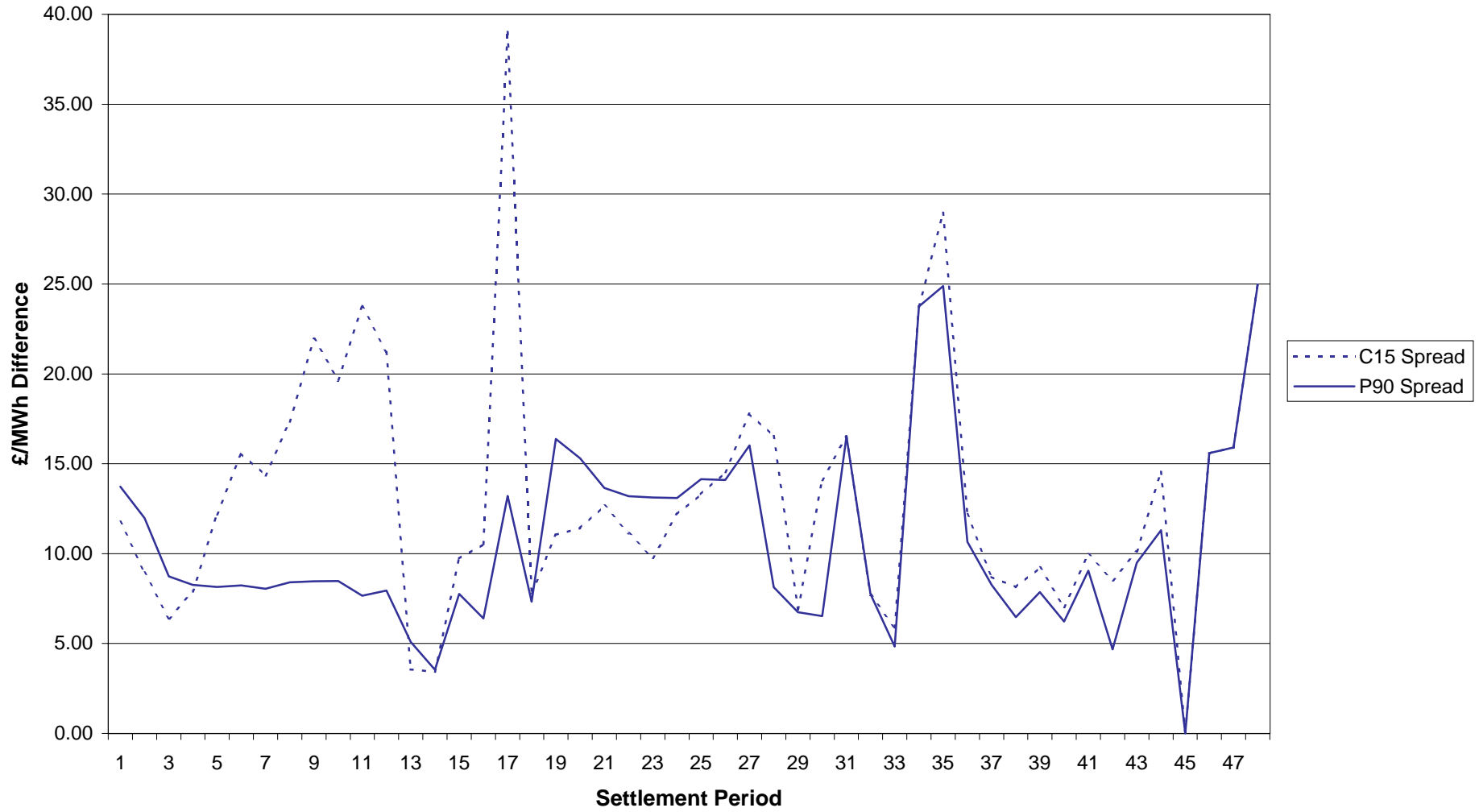
C15: SP 1 @ £40.75

P90: SP 1 @ £41.17



### 8 July 2002 - SBP SSP Spread Comparison

C15: Settlement Period 17 @ £53.31



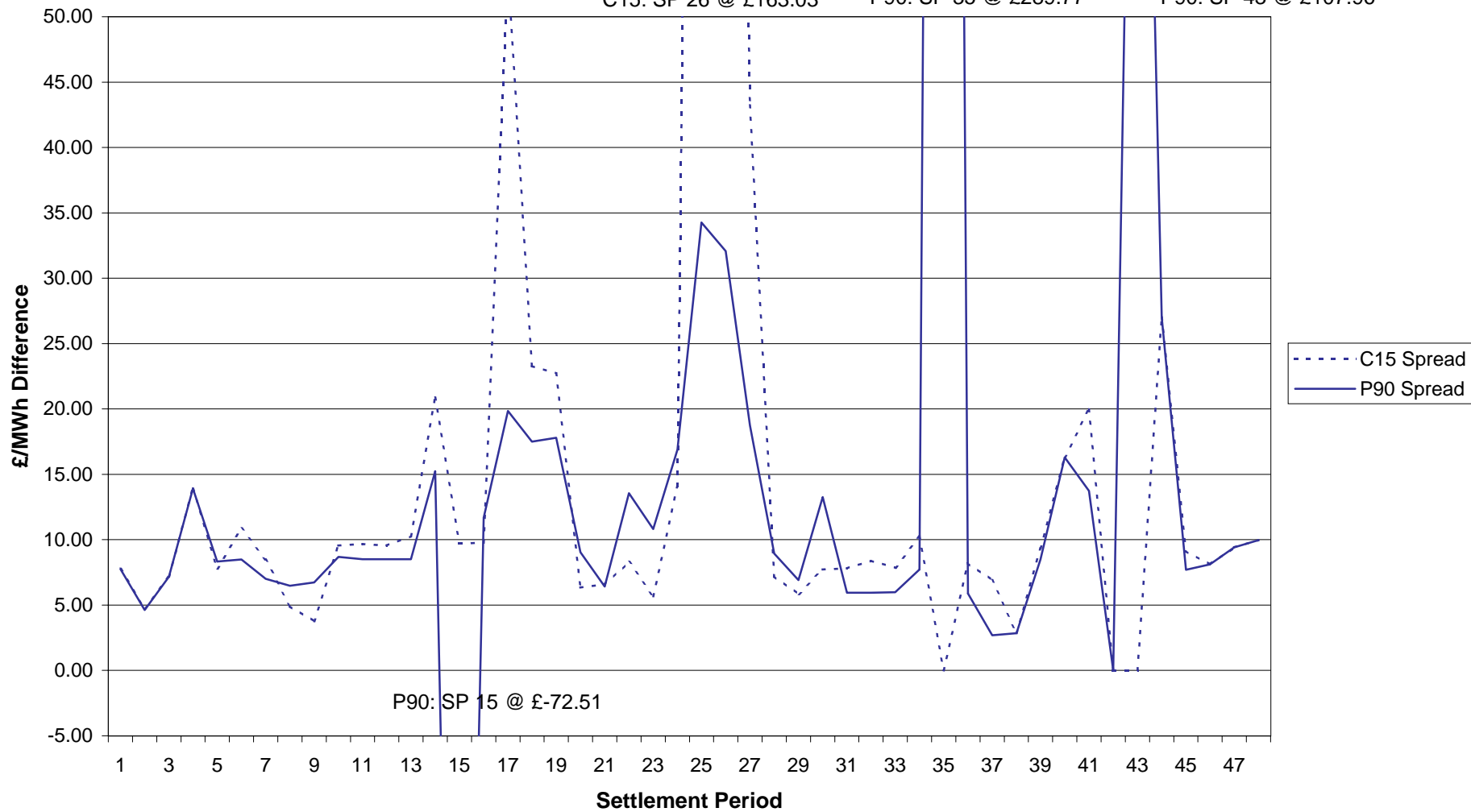
### 9 July 2002 - SBP SSP Spread Comparison

C15: SP 25 @ £179.26

C15: SP 26 @ £163.03

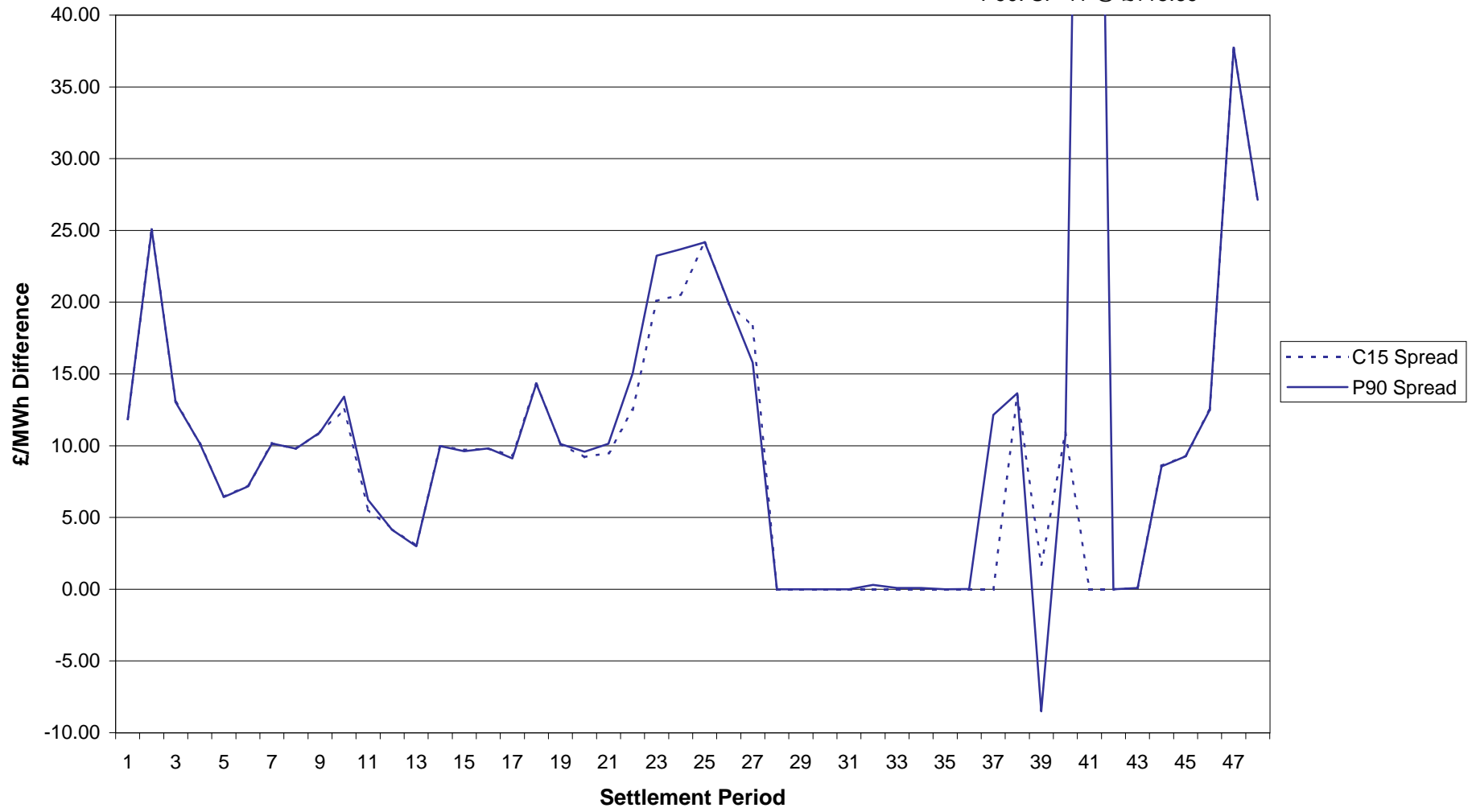
P90: SP 35 @ £289.77

P90: SP 43 @ £107.96



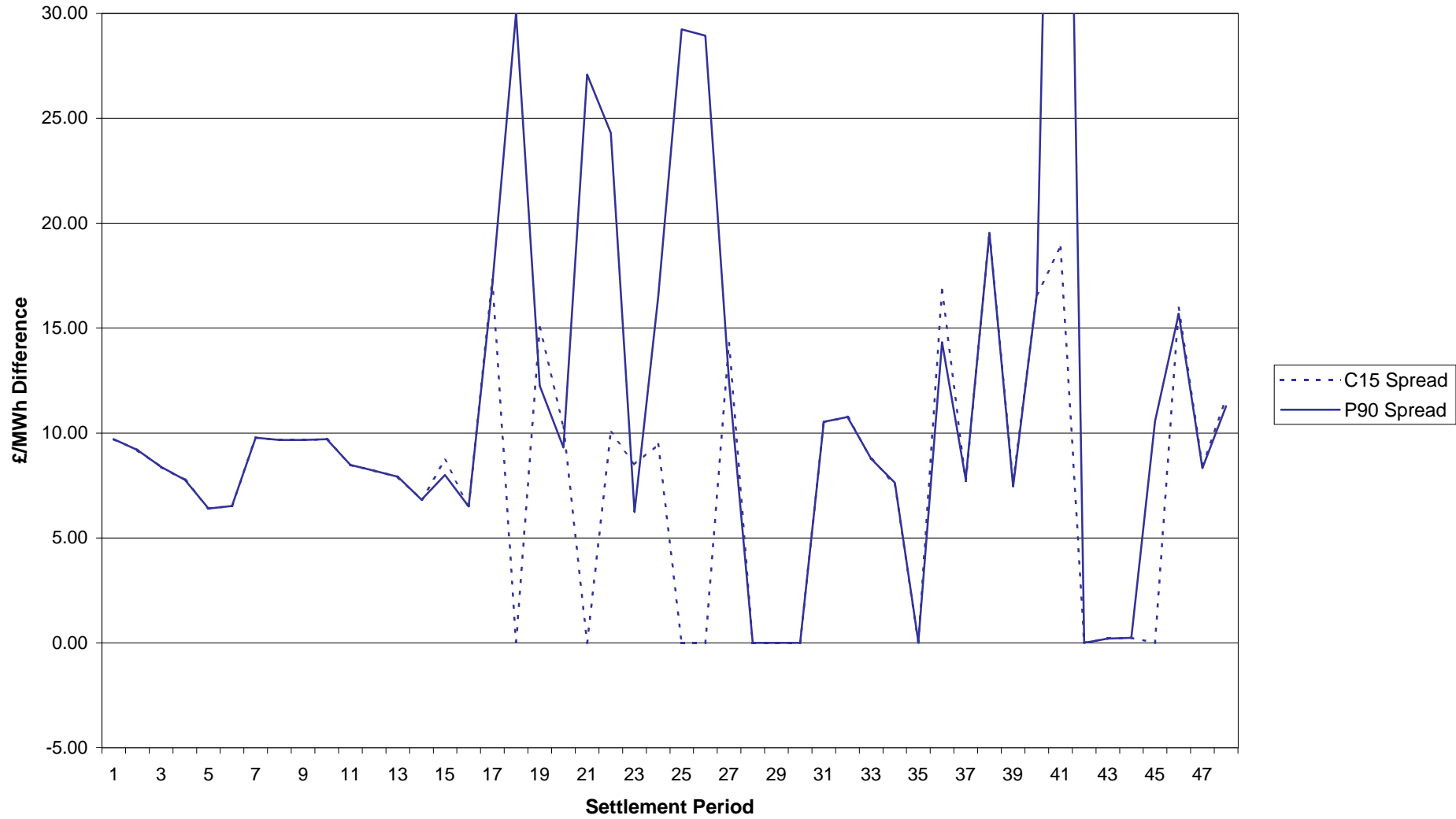
### 10 July 2002 - SBP SSP Spread Comparison

P90: SP 41 @ £115.69

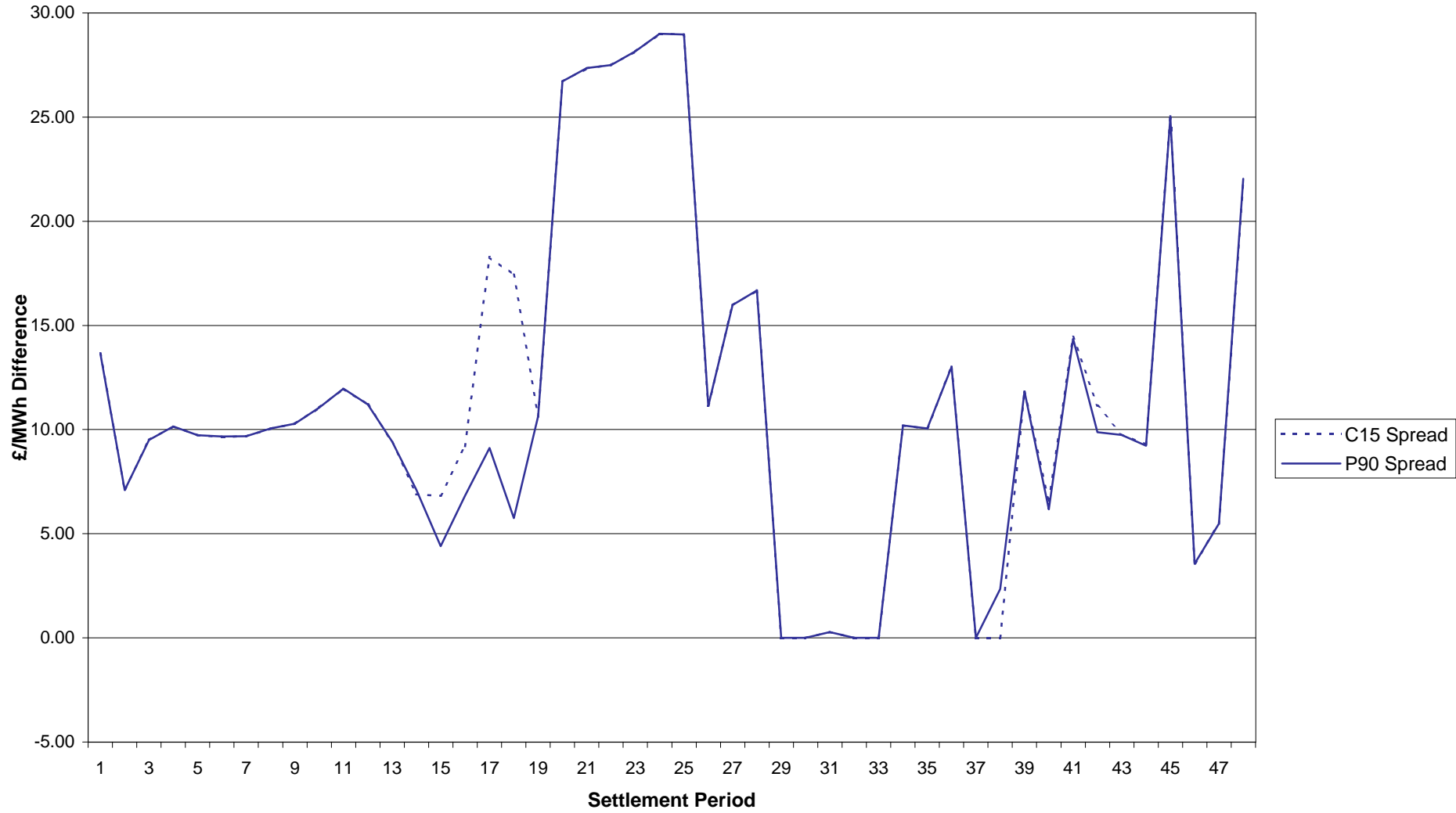


### 11 July 2002 - SBP SSP Spread Comparison

P90: SP 41 @ £69.42

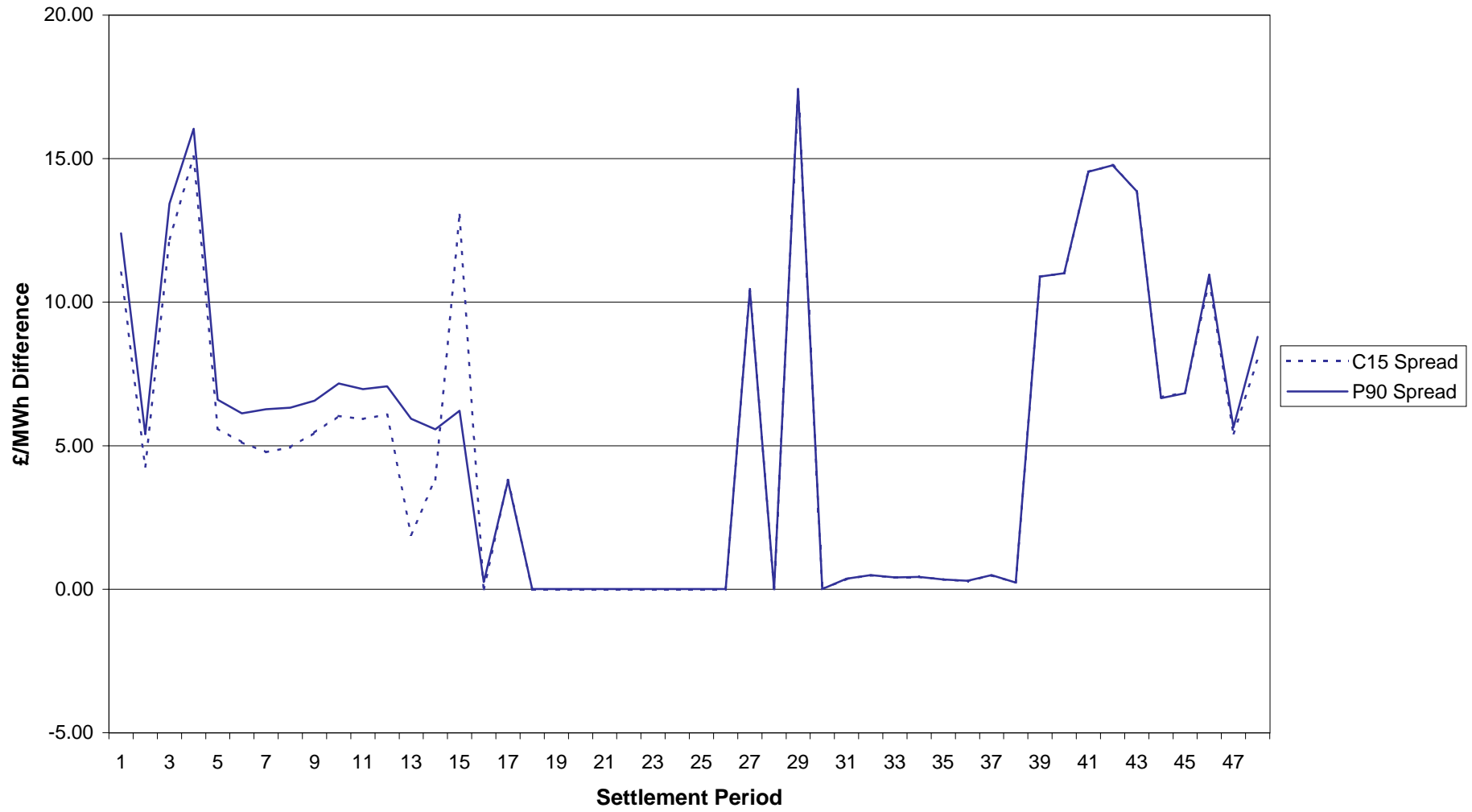


12 July 2002 - SBP SSP Spread Comparison

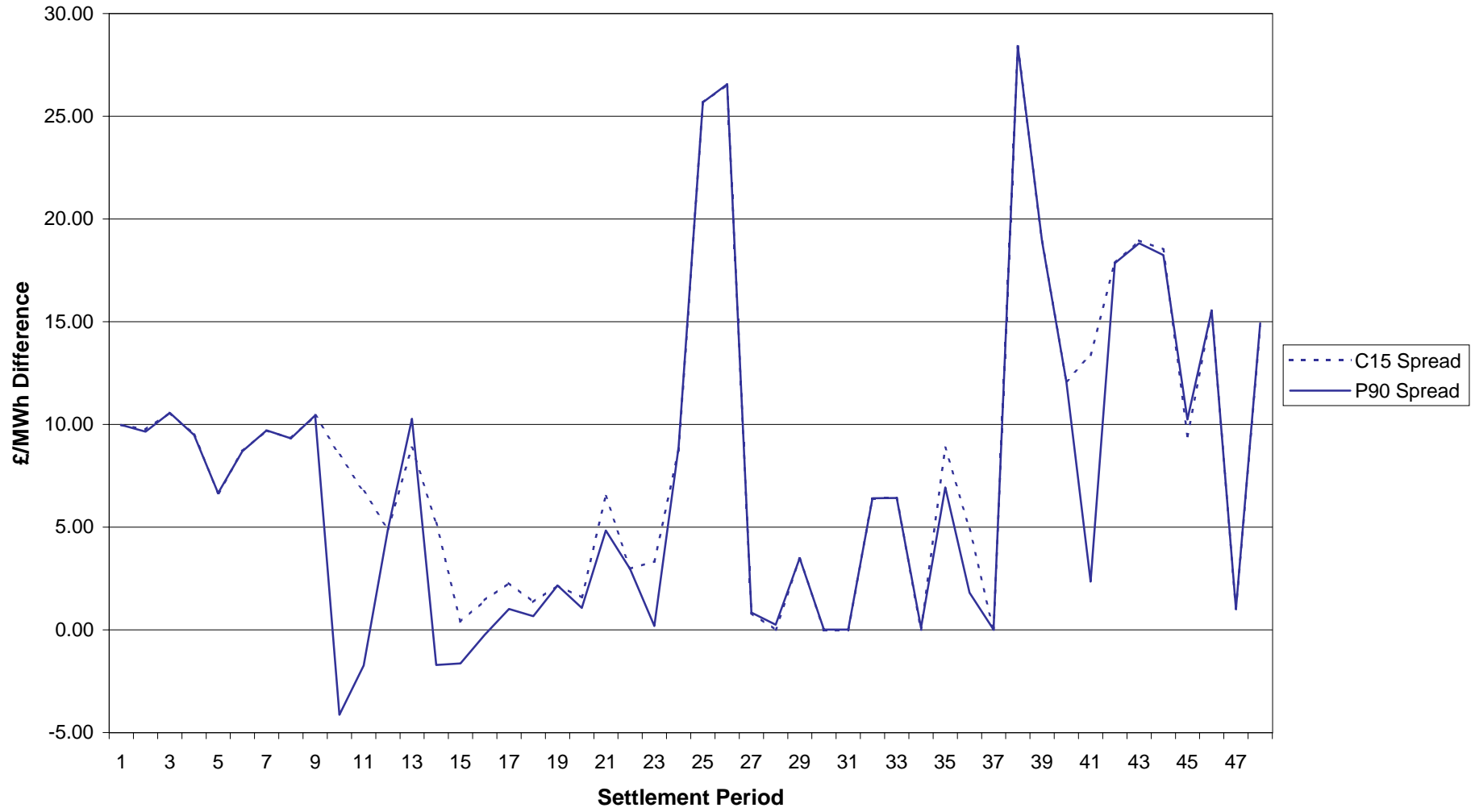




13 July 2002 - SBP SSP Spread Comparison



14 July 2002 - SBP SSP Spread Comparison



2 to 14 July 2002 - SBP SSP Average Daily Spread Comparison

