ABSTRACT. If $S$ is a subset of a Banach space $X$, then a nonzero functional $f$ is a support functional for $S$ and a point $x$ in $S$ is a support point of $S$ if $f$ attains maximum of absolute value at the point $x$. In 1958 Victor Klee asked if each closed bounded convex subset of a Banach space must have a support point. In 1961 E.Bishop and R.R.Phelps in their fundamental paper proved that the set of support functionals for a closed bounded convex subset $S$ in a real Banach space $X$ is norm dense in the dual space. We are going to present a construction of a complex Banach space $X$ with a closed bounded convex subset $S$ such that the set of the support points of $S$ is empty. We show also that if the Bishop-Phelps Theorem is correct for a uniform dual algebra $R$ of operators in a Hilbert space, then the algebra $R$ is selfadjoint.