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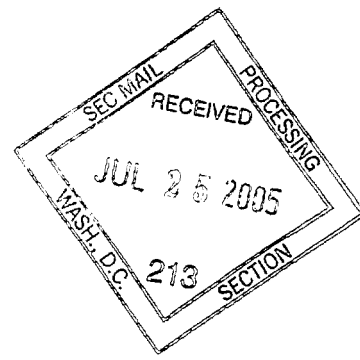
Park Place Securities, Inc.
Exact Name of Registrant as Specified in Charter

0001291394
Registrant CIK Number

Form 8-K, July 22, 2005, Series 2005-WCW3

333-121784

Name of Person Filing the Document
(If Other than the Registrant)



PROCESSED
JUL 28 2005

THOMSON
FINANCIAL

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SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

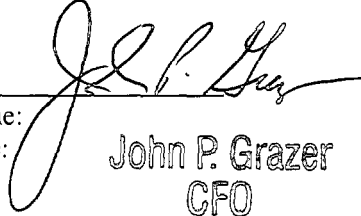
Dated: *July 22, 2005*

PARK PLACE SECURITIES, INC.

By:

Name:

Title:


John P. Grazer
CFO

**IN ACCORDANCE WITH RULE 202 OF REGULATION S-T, THIS EXHIBIT IS BEING FILED
IN PAPER PURSUANT TO A CONTINUING HARDSHIP EXEMPTION.**

EXHIBIT INDEX

<u>Exhibit No.</u>	<u>Description</u>	<u>Format</u>
99.3	Computational Materials	P*

* The Computational Materials have been filed on paper pursuant to a continuing hardship exemption from certain electronic requirements.


	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W
1	The information contained in the attached files or obtained from the model relating to the securities (the "Securities") to be issued by Park Place Securities, Inc. Series 2005-MCM3 (the "Issuer") is referred to as the information.																						
2																							
3	The information has been prepared by the Issuer. Barclays has not independently verified the information and makes no representation as to whether the information is accurate, complete, or up-to-date.																						
4	The information contained herein is preliminary and is to be prepared solely for informational purposes. Any such offer will only be made, and the information will be superseded in its entirety by, the applicable prospectus supplement and by any other information subsequently filed by the Issuer with the Securities and Exchange Commission ("SEC"), including, but not limited to, the description of the collateral pool contained in the prospectus supplement relating to the Securities.																						
5																							
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9	The information addresses only certain aspects of the applicable Security's characteristics and thus does not provide a complete assessment. As such, the information may not reflect the impact of all characteristics of the Securities, including cash flow priorities at all prepayment speeds and/or interest rates. The information is illustrative and is not intended to predict actual results which may differ substantially from those reflected in the information. Performance analysis is based on certain assumptions, including assumptions about market conditions, structure, collateral, and other matters, with respect to significant factors that may prove not to be as assumed. Other assumptions may have a material impact on the results reflected in the information. You should understand the assumptions and evaluate whether they are appropriate for your purposes. Performance results are often based on mathematical models that use inputs to calculate results. As with all models, results may vary significantly depending upon the assumptions made and the value of the input given. Models used in any analysis may be proprietary making their results difficult for any third party to reproduce. Inputs of these models may include (but are not limited to): prepayment expectations (economic prepayment models, single lifetime prepayments or vector of periodic prepayments), interest rate assumptions (parallel and nonparallel changes for different maturity segments), collateral assumptions (actual pool level data, aggregated pool level data, reported factors or imputed factors, default frequency and loss severity), volatility assumptions (historically observed or implied current) and reported information (pay down factors, rate resets, and trustee statements. Such models may differ from models used for books and records and other purposes. The information and the assumptions underlying the information, including structure and collateral, are subject to change without notice.																						
10	No assurance is given that any indicated values, returns, performance or results will be achieved.																						
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23	Barclays and its affiliates and its and their respective officers, directors, partners and employees may from time to time or seek to act as manager, co-manager or underwriter of a public offering or otherwise deal in, hold or act or seek to act as market-makers or perform as advisors, brokers or commercial and/or investment bankers in relation to the Securities, related securities or related derivatives of the Issuer.																						
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26	Neither Barclays nor any affiliate or any of its or their respective officers, directors, partners, or employees accepts any liability whatsoever for any direct or consequential loss arising from any use of the information.																						
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31																							
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34																							
35	Offering Document(s) and the then current version of the information, Offering Documents contain data that are current as of their publication dates and after publication may no longer be complete or current. A final prospectus and prospectus supplement may be obtained by contacting the Barclays Trading Desk at (212) 412-2653.																						
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1								
2	PPSI-2005 WCW							
3								
4	** Assume Falling Triggers							
5	** Yield Break solved for yield 0%							
6								
7	NO PREPAY STRESS	M1			M4			
8	Fwd LIBOR/Swap Shift	Forward LIBOR	+200bp		Forward LIBOR	+200bp		
9	Prepay Assumptions	1.00x Base Case	1.00x Base Case		1.00x Base Case	1.00x Base Case		
10								
11	Loss Severity: 40%							
12	Recovery Delay: 12 months							
13	% Cum Loss Yield Break	21.93	22.39		16.28	16.17		
14	CDR - Yield Break	28.748	29.755		48.077	17.892		
15	% Cum Loss 1st \$ Principal Loss	20.61	20.51		15.57	15.2		
16	CDR - 1st \$ Principal Loss	25.937	25.703		16.96	16.386		
17								
18	Loss Severity: 60%							
19	Recovery Delay: 12 months							
20	% Cum Loss Yield Break	23.41	23.66		17.21	16.87		
21	CDR - Yield Break	17.021	17.26		11.246	10.952		
22	% Cum Loss 1st \$ Principal Loss	21.66	21.22		16.35	15.73		
23	CDR - 1st \$ Principal Loss	15.266	14.829		10.535	10.027		
24								
25	Loss Severity: 40%							
26	Recovery Delay: 12 months. NO ADVANCE							
27	% Cum Loss Yield Break							
28	CDR - Yield Break							
29	% Cum Loss 1st \$ Principal Loss							
30	CDR - 1st \$ Principal Loss							
31								
32	Loss Severity: 60%							
33	Recovery Delay: 12 months. NO ADVANCE							
34	% Cum Loss Yield Break							
35	CDR - Yield Break							
36	% Cum Loss 1st \$ Principal Loss							
37	CDR - 1st \$ Principal Loss							
38								
39	Loss Severity: 40%							
40	Recovery Delay: 12 months							
41	% Cum Loss Yield Break							
42	CDR - Yield Break							
43	% Cum Loss 1st \$ Principal Loss							
44	CDR - 1st \$ Principal Loss							
45								
46	Fwd LIBOR/Swap Shift	M1			M4			
47	Prepay Assumptions	Forward LIBOR	+200bp		Forward LIBOR	+200bp		
48		1.00x Base Case	0.50x Base Case		1.00x Base Case	0.50x Base Case		
49	Loss Severity: 50%							
50	Recovery Delay: 12 months							
51	% Cum Loss Yield Break	22.8	27.77	23.55	16.82	21.69	16.77	
52								

Dynamic Credit Stress Runs.xls

	A	B	C	D	E	F	G	H
50	CDR - Yield Break	21,395	16,823	20,303		13,869	10,874	12,153
51	% Cum Loss 1st \$ Principal Loss	21.23	25.06	20.96		16.03	20.48	15.47
52	CDR - 1st \$ Principal Loss	19,229	13,894	16,868		13,001	9,932	10,866
53								
54								
55	Loss Severity: 50%							
56	Recovery Delay: 12 months. NO ADVANCE							
57	% Cum Loss Yield Break							
58	CDR - Yield Break							
59	% Cum Loss 1st \$ Principal Loss							
60	CDR - 1st \$ Principal Loss							
61								
62								
63								

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<tr><td>10</td><td>25-May-06</td><td>1,323,026.18038</td><td>2,700,342.51</td><td>2.45</td></tr> <tr><td>11</td><td>25-Jun-06</td><td>1,291,994.20110</td><td>2,586,819.29</td><td>2.40</td></tr> <tr><td>12</td><td>25-Jul-06</td><td>1,259,484.20937</td><td>2,521,545.05</td><td>2.40</td></tr> <tr><td>13</td><td>25-Aug-06</td><td>1,227,766.16953</td><td>2,403,154.95</td><td>2.35</td></tr> <tr><td>14</td><td>25-Sep-06</td><td>1,196,909.18707</td><td>2,316,261.85</td><td>2.32</td></tr> <tr><td>15</td><td>25-Oct-06</td><td>1,166,802.90348</td><td>2,266,584.63</td><td>2.33</td></tr> <tr><td>16</td><td>25-Nov-06</td><td>1,137,457.47956</td><td>2,151,619.61</td><td>2.27</td></tr> <tr><td>17</td><td>25-Dec-06</td><td>1,108,853.58270</td><td>2,111,112.46</td><td>2.28</td></tr> <tr><td>18</td><td>25-Jan-07</td><td>1,080,972.37389</td><td>1,993,302.31</td><td>2.21</td></tr> <tr><td>19</td><td>25-Feb-07</td><td>1,053,795.49506</td><td>1,926,059.59</td><td>2.19</td></tr> <tr><td>20</td><td>25-Mar-07</td><td>1,027,293.58425</td><td>1,979,035.83</td><td>2.31</td></tr> <tr><td>21</td><td>25-Apr-07</td><td>1,001,461.83997</td><td>1,787,318.26</td><td>2.14</td></tr> <tr><td>22</td><td>25-May-07</td><td>976,280.42987</td><td>1,764,586.14</td><td>2.17</td></tr> <tr><td>23</td><td>25-Jun-07</td><td>950,932.24433</td><td>1,677,577.42</td><td>2.12</td></tr> <tr><td>24</td><td>25-Jul-07</td><td>891,747.15366</td><td>2,345,348.95</td><td>3.16</td></tr> <tr><td>25</td><td>25-Aug-07</td><td>836,849.37361</td><td>2,087,253.01</td><td>2.99</td></tr> <tr><td>26</td><td>25-Sep-07</td><td>785,800.24086</td><td>1,899,567.24</td><td>2.90</td></tr> <tr><td>27</td><td>25-Oct-07</td><td>738,865.53955</td><td>1,784,874.26</td><td>2.90</td></tr> <tr><td>28</td><td>25-Nov-07</td><td>718,754.57574</td><td>1,667,936.96</td><td>2.78</td></tr> <tr><td>29</td><td>25-Dec-07</td><td>699,202.32572</td><td>1,667,243.87</td><td>2.86</td></tr> <tr><td>30</td><td>25-Jan-08</td><td>680,193.91148</td><td>1,841,894.84</td><td>3.25</td></tr> <tr><td>31</td><td>25-Feb-08</td><td>661,746.95369</td><td>1,776,669.08</td><td>3.22</td></tr> <tr><td>32</td><td>25-Mar-08</td><td>643,814.66589</td><td>1,817,905.21</td><td>3.39</td></tr> <tr><td>33</td><td>25-Apr-08</td><td>626,376.69285</td><td>1,653,296.61</td><td>3.17</td></tr> <tr><td>34</td><td>25-May-08</td><td>609,421,014.92</td><td>1,646,275.06</td><td>3.24</td></tr> <tr><td>35</td><td>25-Jun-08</td><td>592,934,083.30</td><td>1,547,828.47</td><td>3.13</td></tr> <tr><td>36</td><td>25-Jul-08</td><td>576,903,713.10</td><td>1,950,968.71</td><td>4.06</td></tr> <tr><td>37</td><td>25-Aug-08</td><td>561,372,617.73</td><td>1,805,704.18</td><td>3.86</td></tr> </tbody> </table> </div> </div>														Period	Date	COLLAT Balance	Excess (\$)	Excess (%)	LIBOR_1MO	0	28-Jul-05					1	25-Aug-05	1,500,000.61361	3,716,068.12	2.97	4.8374	2	25-Sep-05	1,490,534.18011	3,135,545.04	2.52	4.8527	3	25-Oct-05	1,478,455.71077	3,122,010.25	2.53	5.0426	4	25-Nov-05	1,463,771.62422	3,074,356.65	2.52	5.1160	5	25-Dec-05	1,446,501.53953	3,045,210.61	2.53	5.1589	6	25-Jan-06	1,426,678.66829	2,978,253.74	2.51	5.1831	7	25-Feb-06	1,404,349.98761	2,919,607.24	2.49	5.1955	8	25-Mar-06	1,378,577.09360	2,911,232.20	2.53	5.2118	9	25-Apr-06	1,352,436.08811	2,780,935.69	2.47	5.2281	10	25-May-06	1,323,026.18038	2,724,816.71	2.47	5.2346	11	25-Jun-06	1,291,994.20110	2,618,635.38	2.43	5.2398	12	25-Jul-06	1,259,484.20937	2,558,821.79	2.44	5.2435	13	25-Aug-06	1,227,766.16953	2,447,863.52	2.39	5.2543	14	25-Sep-06	1,196,909.18707	2,366,731.85	2.37	5.2577	15	25-Oct-06	1,166,802.90348	2,320,554.09	2.39	5.2610	16	25-Nov-06	1,137,457.47956	2,212,267.21	2.33	5.2684	17	25-Dec-06	1,108,853.58270	2,174,141.51	2.35	5.2718	18	25-Jan-07	1,080,972.37389	2,062,539.48	2.29	5.2786	19	25-Feb-07	1,053,795.49506	1,999,049.12	2.28	5.2798	20	25-Mar-07	1,027,293.58425	2,048,051.16	2.39	5.2855	21	25-Apr-07	1,001,461.83997	1,866,830.54	2.24	5.2963	22	25-May-07	976,280.42987	1,844,246.31	2.27	5.3047	23	25-Jun-07	950,932.24433	1,762,586.84	2.22	5.3146	24	25-Jul-07	891,747.15366	1,438,988.06	3.28	5.3260	25	25-Aug-07	836,849.37123	2,192,397.57	3.14	5.3373	26	25-Sep-07	785,800.24086	2,009,304.61	3.07	5.2792	27	25-Oct-07	738,865.53341	1,895,236.18	3.08	5.2917	28	25-Nov-07	718,754.57574	1,781,535.01	2.97	5.3040	29	25-Dec-07	699,202.32572	1,776,590.07	3.05	5.3169	30	25-Jan-08	680,193.91148	1,946,831.75	3.43	5.3286	31	25-Feb-08	661,746.95369	1,881,047.09	3.41	5.3390	32	25-Mar-08	643,814.66589	1,914,476.69	3.57	5.4601	33	25-Apr-08	626,376.69285	1,756,252.24	3.36	5.3591	34	25-May-08	609,421,014.92	1,744,864.70	3.44	5.3671	35	25-Jun-08	592,934,083.30	1,646,449.50	3.33	5.3760	36	25-Jul-08	576,903,713.10	2,002,681.83	4.17	5.5153	37	25-Aug-08	561,372,617.73	1,861,123.08	3.98	5.5469	Period	Date	Balance	Excess (\$)	Excess (%)	0	28-Jul-05				1	25-Aug-05	1,500,000.61361	3,727,151.46	2.98	2	25-Sep-05	1,490,534.18011	3,145,954.88	2.53	3	25-Oct-05	1,478,455.71077	3,129,698.31	2.54	4	25-Nov-05	1,463,771.62422	3,079,230.65	2.52	5	25-Dec-05	1,446,501.53953	3,046,377.66	2.53	6	25-Jan-06	1,426,678.66829	2,975,208.71	2.50	7	25-Feb-06	1,404,349.98761	2,911,751.12	2.49	8	25-Mar-06	1,379,577.09360	2,899,313.07	2.52	9	25-Apr-06	1,352,436.08811	2,761,910.05	2.45	10	25-May-06	1,323,026.18038	2,700,342.51	2.45	11	25-Jun-06	1,291,994.20110	2,586,819.29	2.40	12	25-Jul-06	1,259,484.20937	2,521,545.05	2.40	13	25-Aug-06	1,227,766.16953	2,403,154.95	2.35	14	25-Sep-06	1,196,909.18707	2,316,261.85	2.32	15	25-Oct-06	1,166,802.90348	2,266,584.63	2.33	16	25-Nov-06	1,137,457.47956	2,151,619.61	2.27	17	25-Dec-06	1,108,853.58270	2,111,112.46	2.28	18	25-Jan-07	1,080,972.37389	1,993,302.31	2.21	19	25-Feb-07	1,053,795.49506	1,926,059.59	2.19	20	25-Mar-07	1,027,293.58425	1,979,035.83	2.31	21	25-Apr-07	1,001,461.83997	1,787,318.26	2.14	22	25-May-07	976,280.42987	1,764,586.14	2.17	23	25-Jun-07	950,932.24433	1,677,577.42	2.12	24	25-Jul-07	891,747.15366	2,345,348.95	3.16	25	25-Aug-07	836,849.37361	2,087,253.01	2.99	26	25-Sep-07	785,800.24086	1,899,567.24	2.90	27	25-Oct-07	738,865.53955	1,784,874.26	2.90	28	25-Nov-07	718,754.57574	1,667,936.96	2.78	29	25-Dec-07	699,202.32572	1,667,243.87	2.86	30	25-Jan-08	680,193.91148	1,841,894.84	3.25	31	25-Feb-08	661,746.95369	1,776,669.08	3.22	32	25-Mar-08	643,814.66589	1,817,905.21	3.39	33	25-Apr-08	626,376.69285	1,653,296.61	3.17	34	25-May-08	609,421,014.92	1,646,275.06	3.24	35	25-Jun-08	592,934,083.30	1,547,828.47	3.13	36	25-Jul-08	576,903,713.10	1,950,968.71	4.06	37	25-Aug-08	561,372,617.73	1,805,704.18	3.86
Period	Date	COLLAT Balance	Excess (\$)	Excess (%)	LIBOR_1MO																																																																																																																																																																																																																																																																																																																																																																																																																																																						
0	28-Jul-05																																																																																																																																																																																																																																																																																																																																																																																																																																																										
1	25-Aug-05	1,500,000.61361	3,716,068.12	2.97	4.8374																																																																																																																																																																																																																																																																																																																																																																																																																																																						
2	25-Sep-05	1,490,534.18011	3,135,545.04	2.52	4.8527																																																																																																																																																																																																																																																																																																																																																																																																																																																						
3	25-Oct-05	1,478,455.71077	3,122,010.25	2.53	5.0426																																																																																																																																																																																																																																																																																																																																																																																																																																																						
4	25-Nov-05	1,463,771.62422	3,074,356.65	2.52	5.1160																																																																																																																																																																																																																																																																																																																																																																																																																																																						
5	25-Dec-05	1,446,501.53953	3,045,210.61	2.53	5.1589																																																																																																																																																																																																																																																																																																																																																																																																																																																						
6	25-Jan-06	1,426,678.66829	2,978,253.74	2.51	5.1831																																																																																																																																																																																																																																																																																																																																																																																																																																																						
7	25-Feb-06	1,404,349.98761	2,919,607.24	2.49	5.1955																																																																																																																																																																																																																																																																																																																																																																																																																																																						
8	25-Mar-06	1,378,577.09360	2,911,232.20	2.53	5.2118																																																																																																																																																																																																																																																																																																																																																																																																																																																						
9	25-Apr-06	1,352,436.08811	2,780,935.69	2.47	5.2281																																																																																																																																																																																																																																																																																																																																																																																																																																																						
10	25-May-06	1,323,026.18038	2,724,816.71	2.47	5.2346																																																																																																																																																																																																																																																																																																																																																																																																																																																						
11	25-Jun-06	1,291,994.20110	2,618,635.38	2.43	5.2398																																																																																																																																																																																																																																																																																																																																																																																																																																																						
12	25-Jul-06	1,259,484.20937	2,558,821.79	2.44	5.2435																																																																																																																																																																																																																																																																																																																																																																																																																																																						
13	25-Aug-06	1,227,766.16953	2,447,863.52	2.39	5.2543																																																																																																																																																																																																																																																																																																																																																																																																																																																						
14	25-Sep-06	1,196,909.18707	2,366,731.85	2.37	5.2577																																																																																																																																																																																																																																																																																																																																																																																																																																																						
15	25-Oct-06	1,166,802.90348	2,320,554.09	2.39	5.2610																																																																																																																																																																																																																																																																																																																																																																																																																																																						
16	25-Nov-06	1,137,457.47956	2,212,267.21	2.33	5.2684																																																																																																																																																																																																																																																																																																																																																																																																																																																						
17	25-Dec-06	1,108,853.58270	2,174,141.51	2.35	5.2718																																																																																																																																																																																																																																																																																																																																																																																																																																																						
18	25-Jan-07	1,080,972.37389	2,062,539.48	2.29	5.2786																																																																																																																																																																																																																																																																																																																																																																																																																																																						
19	25-Feb-07	1,053,795.49506	1,999,049.12	2.28	5.2798																																																																																																																																																																																																																																																																																																																																																																																																																																																						
20	25-Mar-07	1,027,293.58425	2,048,051.16	2.39	5.2855																																																																																																																																																																																																																																																																																																																																																																																																																																																						
21	25-Apr-07	1,001,461.83997	1,866,830.54	2.24	5.2963																																																																																																																																																																																																																																																																																																																																																																																																																																																						
22	25-May-07	976,280.42987	1,844,246.31	2.27	5.3047																																																																																																																																																																																																																																																																																																																																																																																																																																																						
23	25-Jun-07	950,932.24433	1,762,586.84	2.22	5.3146																																																																																																																																																																																																																																																																																																																																																																																																																																																						
24	25-Jul-07	891,747.15366	1,438,988.06	3.28	5.3260																																																																																																																																																																																																																																																																																																																																																																																																																																																						
25	25-Aug-07	836,849.37123	2,192,397.57	3.14	5.3373																																																																																																																																																																																																																																																																																																																																																																																																																																																						
26	25-Sep-07	785,800.24086	2,009,304.61	3.07	5.2792																																																																																																																																																																																																																																																																																																																																																																																																																																																						
27	25-Oct-07	738,865.53341	1,895,236.18	3.08	5.2917																																																																																																																																																																																																																																																																																																																																																																																																																																																						
28	25-Nov-07	718,754.57574	1,781,535.01	2.97	5.3040																																																																																																																																																																																																																																																																																																																																																																																																																																																						
29	25-Dec-07	699,202.32572	1,776,590.07	3.05	5.3169																																																																																																																																																																																																																																																																																																																																																																																																																																																						
30	25-Jan-08	680,193.91148	1,946,831.75	3.43	5.3286																																																																																																																																																																																																																																																																																																																																																																																																																																																						
31	25-Feb-08	661,746.95369	1,881,047.09	3.41	5.3390																																																																																																																																																																																																																																																																																																																																																																																																																																																						
32	25-Mar-08	643,814.66589	1,914,476.69	3.57	5.4601																																																																																																																																																																																																																																																																																																																																																																																																																																																						
33	25-Apr-08	626,376.69285	1,756,252.24	3.36	5.3591																																																																																																																																																																																																																																																																																																																																																																																																																																																						
34	25-May-08	609,421,014.92	1,744,864.70	3.44	5.3671																																																																																																																																																																																																																																																																																																																																																																																																																																																						
35	25-Jun-08	592,934,083.30	1,646,449.50	3.33	5.3760																																																																																																																																																																																																																																																																																																																																																																																																																																																						
36	25-Jul-08	576,903,713.10	2,002,681.83	4.17	5.5153																																																																																																																																																																																																																																																																																																																																																																																																																																																						
37	25-Aug-08	561,372,617.73	1,861,123.08	3.98	5.5469																																																																																																																																																																																																																																																																																																																																																																																																																																																						
Period	Date	Balance	Excess (\$)	Excess (%)																																																																																																																																																																																																																																																																																																																																																																																																																																																							
0	28-Jul-05																																																																																																																																																																																																																																																																																																																																																																																																																																																										
1	25-Aug-05	1,500,000.61361	3,727,151.46	2.98																																																																																																																																																																																																																																																																																																																																																																																																																																																							
2	25-Sep-05	1,490,534.18011	3,145,954.88	2.53																																																																																																																																																																																																																																																																																																																																																																																																																																																							
3	25-Oct-05	1,478,455.71077	3,129,698.31	2.54																																																																																																																																																																																																																																																																																																																																																																																																																																																							
4	25-Nov-05	1,463,771.62422	3,079,230.65	2.52																																																																																																																																																																																																																																																																																																																																																																																																																																																							
5	25-Dec-05	1,446,501.53953	3,046,377.66	2.53																																																																																																																																																																																																																																																																																																																																																																																																																																																							
6	25-Jan-06	1,426,678.66829	2,975,208.71	2.50																																																																																																																																																																																																																																																																																																																																																																																																																																																							
7	25-Feb-06	1,404,349.98761	2,911,751.12	2.49																																																																																																																																																																																																																																																																																																																																																																																																																																																							
8	25-Mar-06	1,379,577.09360	2,899,313.07	2.52																																																																																																																																																																																																																																																																																																																																																																																																																																																							
9	25-Apr-06	1,352,436.08811	2,761,910.05	2.45																																																																																																																																																																																																																																																																																																																																																																																																																																																							
10	25-May-06	1,323,026.18038	2,700,342.51	2.45																																																																																																																																																																																																																																																																																																																																																																																																																																																							
11	25-Jun-06	1,291,994.20110	2,586,819.29	2.40																																																																																																																																																																																																																																																																																																																																																																																																																																																							
12	25-Jul-06	1,259,484.20937	2,521,545.05	2.40																																																																																																																																																																																																																																																																																																																																																																																																																																																							
13	25-Aug-06	1,227,766.16953	2,403,154.95	2.35																																																																																																																																																																																																																																																																																																																																																																																																																																																							
14	25-Sep-06	1,196,909.18707	2,316,261.85	2.32																																																																																																																																																																																																																																																																																																																																																																																																																																																							
15	25-Oct-06	1,166,802.90348	2,266,584.63	2.33																																																																																																																																																																																																																																																																																																																																																																																																																																																							
16	25-Nov-06	1,137,457.47956	2,151,619.61	2.27																																																																																																																																																																																																																																																																																																																																																																																																																																																							
17	25-Dec-06	1,108,853.58270	2,111,112.46	2.28																																																																																																																																																																																																																																																																																																																																																																																																																																																							
18	25-Jan-07	1,080,972.37389	1,993,302.31	2.21																																																																																																																																																																																																																																																																																																																																																																																																																																																							
19	25-Feb-07	1,053,795.49506	1,926,059.59	2.19																																																																																																																																																																																																																																																																																																																																																																																																																																																							
20	25-Mar-07	1,027,293.58425	1,979,035.83	2.31																																																																																																																																																																																																																																																																																																																																																																																																																																																							
21	25-Apr-07	1,001,461.83997	1,787,318.26	2.14																																																																																																																																																																																																																																																																																																																																																																																																																																																							
22	25-May-07	976,280.42987	1,764,586.14	2.17																																																																																																																																																																																																																																																																																																																																																																																																																																																							
23	25-Jun-07	950,932.24433	1,677,577.42	2.12																																																																																																																																																																																																																																																																																																																																																																																																																																																							
24	25-Jul-07	891,747.15366	2,345,348.95	3.16																																																																																																																																																																																																																																																																																																																																																																																																																																																							
25	25-Aug-07	836,849.37361	2,087,253.01	2.99																																																																																																																																																																																																																																																																																																																																																																																																																																																							
26	25-Sep-07	785,800.24086	1,899,567.24	2.90																																																																																																																																																																																																																																																																																																																																																																																																																																																							
27	25-Oct-07	738,865.53955	1,784,874.26	2.90																																																																																																																																																																																																																																																																																																																																																																																																																																																							
28	25-Nov-07	718,754.57574	1,667,936.96	2.78																																																																																																																																																																																																																																																																																																																																																																																																																																																							
29	25-Dec-07	699,202.32572	1,667,243.87	2.86																																																																																																																																																																																																																																																																																																																																																																																																																																																							
30	25-Jan-08	680,193.91148	1,841,894.84	3.25																																																																																																																																																																																																																																																																																																																																																																																																																																																							
31	25-Feb-08	661,746.95369	1,776,669.08	3.22																																																																																																																																																																																																																																																																																																																																																																																																																																																							
32	25-Mar-08	643,814.66589	1,817,905.21	3.39																																																																																																																																																																																																																																																																																																																																																																																																																																																							
33	25-Apr-08	626,376.69285	1,653,296.61	3.17																																																																																																																																																																																																																																																																																																																																																																																																																																																							
34	25-May-08	609,421,014.92	1,646,275.06	3.24																																																																																																																																																																																																																																																																																																																																																																																																																																																							
35	25-Jun-08	592,934,083.30	1,547,828.47	3.13																																																																																																																																																																																																																																																																																																																																																																																																																																																							
36	25-Jul-08	576,903,713.10	1,950,968.71	4.06																																																																																																																																																																																																																																																																																																																																																																																																																																																							
37	25-Aug-08	561,372,617.73	1,805,704.18	3.86																																																																																																																																																																																																																																																																																																																																																																																																																																																							

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47	38	25-Sep-08	546,244,068.36	1,775,109.71	3.90	5,5435	5,5633	5,5633	38	25-Sep-08	546,268,387.69	1,716,179.09	3.77
48	39	25-Oct-08	531,560,532.98	1,807,910.40	4.08	5,4033	5,4850	5,4850	39	25-Oct-08	531,579,669.93	1,752,068.08	3.96
49	40	25-Nov-08	517,270,729.05	1,681,563.76	3.90	5,5486	5,4162	5,4162	40	25-Nov-08	517,294,276.14	1,622,108.36	3.76
50	41	25-Dec-08	503,373,351.31	1,703,334.96	4.06	5,4165	5,4879	5,4879	41	25-Dec-08	503,400,951.56	1,647,628.80	3.93
51	42	25-Jan-09	489,857,550.68	1,675,317.97	4.10	5,5700	5,5285	5,5285	42	25-Jan-09	489,893,098.69	1,675,437.37	4.10
52	43	25-Feb-09	476,176,443.41	1,624,221.39	4.09	5,5679	5,5093	5,5093	43	25-Feb-09	476,166,695.53	1,622,593.50	4.08
53	44	25-Mar-09	463,953,022.09	1,780,589.72	4.61	5,1385	5,5155	5,5155	44	25-Mar-09	464,003,438.15	1,787,067.29	4.62
54	45	25-Apr-09	451,530,248.78	1,521,940.35	4.04	5,5884	5,5965	5,5965	45	25-Apr-09	451,589,311.01	1,517,186.01	4.03
55	46	25-May-09	439,447,355.08	1,543,702.25	4.22	5,4456	5,5769	5,5769	46	25-May-09	439,514,565.49	1,540,700.57	4.21
56	47	25-Jun-09	427,694,357.24	1,428,726.30	4.01	5,5999	5,6078	5,6078	47	25-Jun-09	427,769,738.19	1,421,663.33	3.99
57	48	25-Jul-09	416,263,649.74	1,491,850.87	4.30	5,4567	5,5883	5,5883	48	25-Jul-09	416,345,763.19	1,512,729.41	4.36
58	49	25-Aug-09	405,149,690.16	1,380,102.42	4.09	5,6025	5,6195	5,6195	49	25-Aug-09	405,241,622.50	1,395,011.26	4.13
59	50	25-Sep-09	394,338,978.63	1,334,102.30	4.06	5,6172	5,6259	5,6259	50	25-Sep-09	394,440,125.93	1,348,242.82	4.10
60	51	25-Oct-09	383,823,073.11	1,355,810.56	4.24	5,4731	5,5549	5,5549	51	25-Oct-09	383,932,877.68	1,371,210.62	4.29
61	52	25-Nov-09	373,593,768.76	1,250,519.68	4.02	5,6239	5,5864	5,5864	52	25-Nov-09	373,711,693.86	1,261,387.50	4.05
62	53	25-Dec-09	363,644,093.63	1,115,891.23	3.68	5,4846	5,5674	5,5674	53	25-Dec-09	363,768,624.92	1,067,019.76	3.52
63	54	25-Jan-10	353,963,279.89	986,638.29	3.34	5,6402	5,5987	5,5987	54	25-Jan-10	354,095,932.89	940,824.08	3.19
64	55	25-Feb-10	344,547,544.88	957,016.57	3.33	5,6419	5,5794	5,5794	55	25-Feb-10	344,687,568.37	912,139.57	3.16
65	56	25-Mar-10	335,307,812.13	1,205,903.00	4.31	5,2015	5,5860	5,5860	56	25-Mar-10	335,534,711.13	1,175,514.70	4.20
66	57	25-Apr-10	328,476,974.47	886,845.26	3.30	5,6584	5,6691	5,6691	57	25-Apr-10	328,630,289.97	853,783.99	3.14
67	58	25-May-10	317,808,125.89	959,700.70	3.62	5,5148	5,6500	5,6500	58	25-May-10	317,967,402.04	921,812.91	3.49
68	59	25-Jun-10	309,374,555.26	841,652.01	3.26	5,6716	5,6828	5,6828	59	25-Jun-10	309,539,361.47	800,332.44	3.10
69	60	25-Jul-10	301,169,792.83	912,439.14	3.64	5,5266	5,6632	5,6632	60	25-Jul-10	301,339,073.38	876,076.41	3.49
70	61	25-Aug-10	293,188,733.83	800,799.53	3.28	5,6799	5,6853	5,6853	61	25-Aug-10	293,363,274.99	761,188.09	3.11
71	62	25-Sep-10	285,423,941.47	774,376.66	3.26	5,6914	5,7028	5,7028	62	25-Sep-10	285,602,652.24	735,573.27	3.09
72	63	25-Oct-10	277,868,163.46	830,238.37	3.59	5,5460	5,6314	5,6314	63	25-Oct-10	278,051,879.22	795,994.93	3.44
73	64	25-Nov-10	270,518,874.70	726,234.15	3.22	5,7045	5,6640	5,6640	64	25-Nov-10	270,705,166.68	688,998.84	3.05
74	65	25-Dec-10	263,367,324.48	779,411.61	3.55	5,5589	5,6450	5,6450	65	25-Dec-10	263,556,849.16	746,512.35	3.40
75	66	25-Jan-11	256,405,065.36	686,469.01	3.21	5,7062	5,6774	5,6774	66	25-Jan-11	256,601,465.91	649,742.21	3.04
76	67	25-Feb-11	249,638,940.21	660,976.09	3.18	5,7253	5,6587	5,6587	67	25-Feb-11	249,833,922.32	625,976.51	3.01
77	68	25-Mar-11	243,051,384.29	846,198.51	4.18	5,2725	5,6648	5,6648	68	25-Mar-11	243,248,808.78	821,830.34	4.05
78	69	25-Apr-11	236,641,597.64	619,863.64	3.14	5,7376	5,7496	5,7496	69	25-Apr-11	236,841,097.34	586,297.92	2.97
79	70	25-May-11	230,404,581.27	667,255.77	3.48	5,5914	5,7303	5,7303	70	25-May-11	230,605,901.55	637,495.03	3.32
80	71	25-Jun-11	224,335,573.72	581,339.37	3.11	5,7513	5,7635	5,7635	71	25-Jun-11	224,538,471.99	549,110.80	2.93
81	72	25-Jul-11	218,429,986.70	634,234.63	3.48	5,6041	5,7439	5,7439	72	25-Jul-11	218,634,228.24	605,655.50	3.32
82	73	25-Aug-11	212,684,251.47	552,236.01	3.12	5,7646	5,7767	5,7767	73	25-Aug-11	212,889,550.18	521,320.16	2.94
83	74	25-Sep-11	207,092,972.10	534,604.82	3.10	5,7715	5,7840	5,7840	74	25-Sep-11	207,299,122.72	504,319.84	2.92
84	75	25-Oct-11	201,651,902.96	576,554.50	3.43	5,6247	5,7382	5,7382	75	25-Oct-11	201,858,710.45	549,644.99	3.27
85	76	25-Nov-11	196,356,915.27	501,183.92	3.06	5,7856	5,7719	5,7719	76	25-Nov-11	196,564,194.64	472,079.29	2.88
86	77	25-Dec-11	191,203,996.75	542,748.51	3.41	5,6371	5,7519	5,7519	77	25-Dec-11	191,411,572.36	516,939.26	3.24
87	78	25-Jan-12	186,180,244.04	477,697.36	3.08	5,7900	5,7853	5,7853	78	25-Jan-12	186,396,948.49	449,941.64	2.90
88	79	25-Feb-12	181,309,387.41	462,402.45	3.06	5,8063	5,7653	5,7653	79	25-Feb-12	181,517,029.46	435,293.96	2.88
89	80	25-Mar-12	176,560,196.47	551,300.54	3.75	5,5016	5,7729	5,7729	80	25-Mar-12	176,767,627.54	529,655.31	3.60
90	81	25-Apr-12	171,938,090.61	436,741.59	3.05	5,8149	5,8327	5,8327	81	25-Apr-12	172,145,170.98	410,891.14	2.85
91	82	25-May-12	167,439,389.38	472,598.74	3.39	5,6707	5,8137	5,8137	82	25-May-12	167,646,186.93	449,739.08	3.22
92	83	25-Jun-12	163,061,389.58	411,667.03	3.03	5,8335	5,8471	5,8471	83	25-Jun-12	163,267,299.40	387,015.55	2.84
93	84	25-Jul-12	158,799,985.82	449,837.37	3.40	5,6845	5,8275	5,8275	84	25-Jul-12	159,005,246.50	427,944.34	3.23

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84		85	25-Aug-12	154,652,608.99	391,836,222	3.04	5,8478	5,8614		85	25-Aug-12	154,857,243.60	368,346.35	2.85
85		86	25-Sep-12	150,616,344.28	381,888.45	3.04	5,8468	5,8603		86	25-Sep-12	150,019,737.91	358,959.30	2.86

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Period Date Balance

100 PPC, Over Fwd Libor + 200 Excess (\$)

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Excess (%)

0	28-Jul-05	1,500,000,613.61	3,738,234.79	2.99	5.4062	5.8374
1	25-Aug-05	1,490,534,160.11	3,196,364.72	2.94	5.5667	5.9627
2	25-Sep-05	1,478,455,710.77	3,137,366.37	2.55	5.7552	6.0426
3	25-Oct-05	1,463,771,624.22	3,084,104.66	2.53	5.9287	6.1160
4	25-Nov-05	1,446,501,539.53	3,047,544.71	2.53	6.0331	6.1559
5	25-Dec-05	1,426,678,668.29	2,972,163.69	2.50	6.1277	6.1831
6	25-Jan-06	1,404,349,987.61	2,903,895.01	2.48	6.1018	6.1955
7	25-Feb-06	1,379,577,093.60	2,887,393.95	2.51	6.1256	6.2118
8	25-Mar-06	1,352,436,088.11	2,742,884.42	2.43	6.1566	6.2251
9	25-Apr-06	1,323,026,180.38	2,675,868.31	2.43	6.1795	6.2346
10	25-May-06	1,291,994,201.10	2,555,003.20	2.37	6.1915	6.2398
11	25-Jun-06	1,259,484,209.97	2,484,268.31	2.37	6.1971	6.2435
12	25-Jul-06	1,227,796,169.53	2,388,426.38	2.31	6.2007	6.2543
13	25-Aug-06	1,196,909,187.07	2,265,791.85	2.27	6.2043	6.2577
14	25-Sep-06	1,166,802,903.48	2,212,615.16	2.28	6.2082	6.2610
15	25-Oct-06	1,137,457,479.56	2,090,972.01	2.21	6.2117	6.2664
16	25-Nov-06	1,108,653,582.70	2,048,063.42	2.22	6.2143	6.2716
17	25-Dec-06	1,080,972,373.89	1,924,065.15	2.14	6.2564	6.2786
18	25-Jan-07	1,053,795,495.06	1,853,070.07	2.11	6.2220	6.2788
19	25-Feb-07	1,027,293,584.25	1,910,020.50	2.23	6.2276	6.2865
20	25-Mar-07	1,001,461,839.97	1,707,805.87	2.05	6.2373	6.2963
21	25-Apr-07	976,280,429.87	1,684,923.96	2.07	6.2459	6.3047
22	25-May-07	950,932,244.33	1,592,567.99	2.01	6.2529	6.3146
23	25-Jun-07	891,747,153.66	2,251,683.85	3.03	6.2596	6.3260
24	25-Jul-07	836,849,373.61	1,982,084.36	2.84	6.2678	6.3373
25	25-Aug-07	785,800,240.66	1,787,807.56	2.73	6.2792	6.3491
26	25-Sep-07	738,865,539.55	1,674,491.67	2.72	6.2917	6.3612
27	25-Oct-07	718,754,575.74	1,554,318.84	2.60	6.3040	6.3722
28	25-Nov-07	699,202,325.22	1,557,841.97	2.67	6.3169	6.3827
29	25-Dec-07	680,193,911.48	1,729,648.58	3.05	6.3286	6.3937
30	25-Jan-08	661,748,964.24	1,665,196.04	3.02	6.3390	6.4511
31	25-Feb-08	643,814,686.43	1,714,446.26	3.20	6.3494	6.4601
32	25-Mar-08	626,376,722.85	1,543,656.00	2.96	6.3591	6.5183
33	25-Apr-08	609,421,053.85	1,541,183.95	3.03	6.3671	6.5007
34	25-May-08	592,934,100.68	1,440,720.70	2.92	6.3760	6.5327
35	25-Jun-08	576,903,803.71	1,876,407.98	3.90	6.3831	6.5153
36	25-Jul-08	561,375,472.07	1,728,106.95	3.69	6.5364	6.5469

	O	P	Q	R	S	T	U	V	W	X
47	6.0435	6.0533	38	25-Sep-08	546,274,058.72	1,635,720.89	3.59	6.5435	6.5435	6.5533
48	5.9033	5.9850	39	25-Oct-08	531,587,616.43	1,675,365.11	3.78	6.4033	6.4033	6.4850
49	6.0486	6.0162	40	25-Nov-08	517,304,512.52	1,542,355.85	3.58	6.5486	6.5486	6.5162
50	5.9185	5.9979	41	25-Dec-08	503,413,458.74	1,574,021.98	3.75	6.4185	6.4185	6.4979
51	6.0700	6.0285	42	25-Jan-09	489,903,904.61	1,661,726.21	4.07	6.5700	6.5700	6.5285
52	6.0679	6.0093	43	25-Feb-09	476,789,564.53	1,607,537.16	4.05	6.5679	6.5679	6.5093
53	5.6385	6.0155	44	25-Mar-09	464,033,931.96	1,780,478.77	4.60	6.1385	6.1385	6.5155
54	6.0884	6.0966	45	25-Apr-09	451,627,009.82	1,499,759.43	3.98	6.5884	6.5884	6.5966
55	5.9456	6.0769	46	25-May-09	439,559,065.92	1,525,500.17	4.16	6.4456	6.4456	6.5769
56	6.0999	6.1078	47	25-Jun-09	427,820,653.08	1,402,409.68	3.93	6.5999	6.5999	6.6078
57	5.9567	6.0883	48	25-Jul-09	416,402,753.81	1,518,357.87	4.38	6.4567	6.4567	6.5883
58	6.1025	6.1195	49	25-Aug-09	405,306,564.87	1,397,120.00	4.14	6.6025	6.6025	6.6195
59	6.1172	6.1259	50	25-Sep-09	394,512,557.34	1,348,027.09	4.10	6.6172	6.6172	6.6259
60	5.9731	6.0549	51	25-Oct-09	384,012,367.48	1,372,666.71	4.29	6.4731	6.4731	6.5549
61	6.1239	6.0864	52	25-Nov-09	373,797,816.18	1,298,724.37	4.04	6.6239	6.6239	6.5864
62	5.9846	6.0674	53	25-Dec-09	363,860,971.42	1,005,248.43	3.32	6.4846	6.4846	6.5674
63	6.1402	6.0987	54	25-Jan-10	354,194,145.62	890,711.01	3.02	6.6402	6.6402	6.5987
64	6.1419	6.0794	55	25-Feb-10	344,792,896.03	863,086.59	3.00	6.6419	6.6419	6.5794
65	5.7015	6.0860	56	25-Mar-10	335,646,709.73	1,141,049.94	4.08	6.2015	6.2015	6.5860
66	6.1584	6.1691	57	25-Apr-10	326,748,519.19	806,781.73	2.96	6.6584	6.6584	6.6691
67	6.0148	6.1500	58	25-May-10	318,091,456.55	880,091.01	3.32	6.5148	6.5148	6.6500
68	6.1716	6.1828	59	25-Jun-10	309,668,847.28	755,295.05	2.93	6.6716	6.6716	6.6828
69	6.0266	6.1632	60	25-Jul-10	301,474,249.60	839,559.68	3.34	6.5266	6.5266	6.6632
70	6.1799	6.1953	61	25-Aug-10	293,502,772.39	721,430.88	2.95	6.6799	6.6799	6.6953
71	6.1914	6.2028	62	25-Sep-10	285,746,751.50	696,626.05	2.93	6.6914	6.6914	6.7028
72	6.0460	6.1314	63	25-Oct-10	278,200,236.43	761,603.56	3.29	6.5460	6.5460	6.6314
73	6.2045	6.1640	64	25-Nov-10	270,857,442.93	651,623.40	2.89	6.7045	6.7045	6.6640
74	6.0589	6.1450	65	25-Dec-10	263,712,749.89	713,469.33	3.25	6.5589	6.5589	6.6450
75	6.2052	6.1774	66	25-Jan-11	256,760,681.40	613,877.38	2.87	6.7052	6.7052	6.6774
76	5.2253	6.1587	67	25-Feb-11	249,996,148.41	590,840.83	2.84	6.7253	6.7253	6.6587
77	5.7725	6.1648	68	25-Mar-11	243,413,771.86	797,314.18	3.93	6.2725	6.2725	6.6648
78	6.2376	6.2496	69	25-Apr-11	237,006,536.13	552,580.44	2.80	6.7376	6.7376	6.7496
79	6.0914	6.2303	70	25-May-11	230,775,566.64	607,599.86	3.16	6.5914	6.5914	6.7303
80	6.2513	6.2635	71	25-Jun-11	224,710,125.37	516,754.37	2.76	6.7513	6.7513	6.7635
81	6.1041	6.2439	72	25-Jul-11	218,807,641.31	576,940.58	3.16	6.6041	6.6041	6.7439
82	6.2646	6.2767	73	25-Aug-11	213,064,439.29	490,275.04	2.76	6.7646	6.7646	6.7767
83	6.2715	6.2840	74	25-Sep-11	207,475,286.67	473,907.75	2.74	6.7715	6.7715	6.7840
84	6.1247	6.2382	75	25-Oct-11	202,035,956.62	522,606.82	3.10	6.6247	6.6247	6.7382
85	6.2856	6.2719	76	25-Nov-11	196,742,339.70	442,853.93	2.70	6.7856	6.7856	6.7719
86	6.1371	6.2519	77	25-Dec-11	191,590,441.89	491,003.44	3.08	6.6371	6.6371	6.7519
87	6.2900	6.2853	78	25-Jan-12	186,576,377.83	422,066.01	2.71	6.7900	6.7900	6.7853
88	6.3063	6.2863	79	25-Feb-12	181,696,825.08	408,067.85	2.70	6.8063	6.8063	6.7663
89	6.0016	6.2729	80	25-Mar-12	176,947,642.74	507,887.85	3.44	6.5016	6.5016	6.7729
90	6.3149	6.3327	81	25-Apr-12	172,325,265.59	384,927.07	2.68	6.8149	6.8149	6.8327
91	6.1707	6.3137	82	25-May-12	167,826,227.97	426,665.42	3.05	6.6707	6.6707	6.8137
92	6.3335	6.3471	83	25-Jun-12	163,447,160.88	362,255.25	2.66	6.8335	6.8335	6.8471
93	6.1845	6.3275	84	25-Jul-12	159,184,809.63	405,938.91	3.06	6.6845	6.6845	6.8275

	O	P	Q	R	S	T	U	V	W	X
94	6,3478	6,3614		85	25-Aug-12	155,036,362.77	344,749.13	2.67	6,8478	6,8614
95	6,3458	6,3683		86	25-Sep-12	150,998,310.17	335,924.64	2.67	6,8458	6,8683