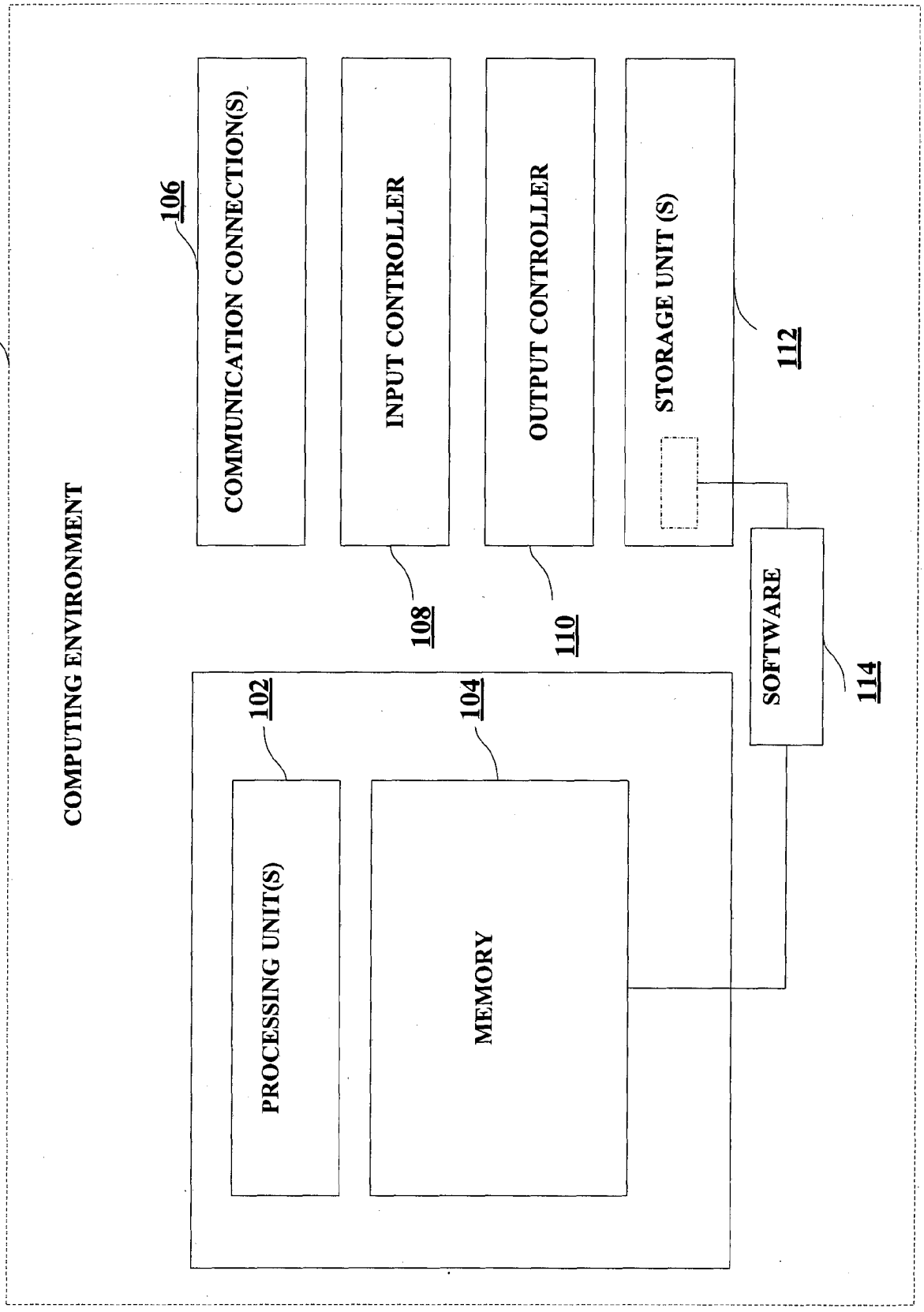

100
COMPUTING ENVIRONMENT
106
COMMUNICATION CONNECTION(S)
INPUT CONTROLLER
OUTPUT CONTROLLER
STORAGE UNIT (S)
112
108
110
SOFTWARE
114
102
104
PROCESSING UNIT(S)
MEMORY

FIGURE 1

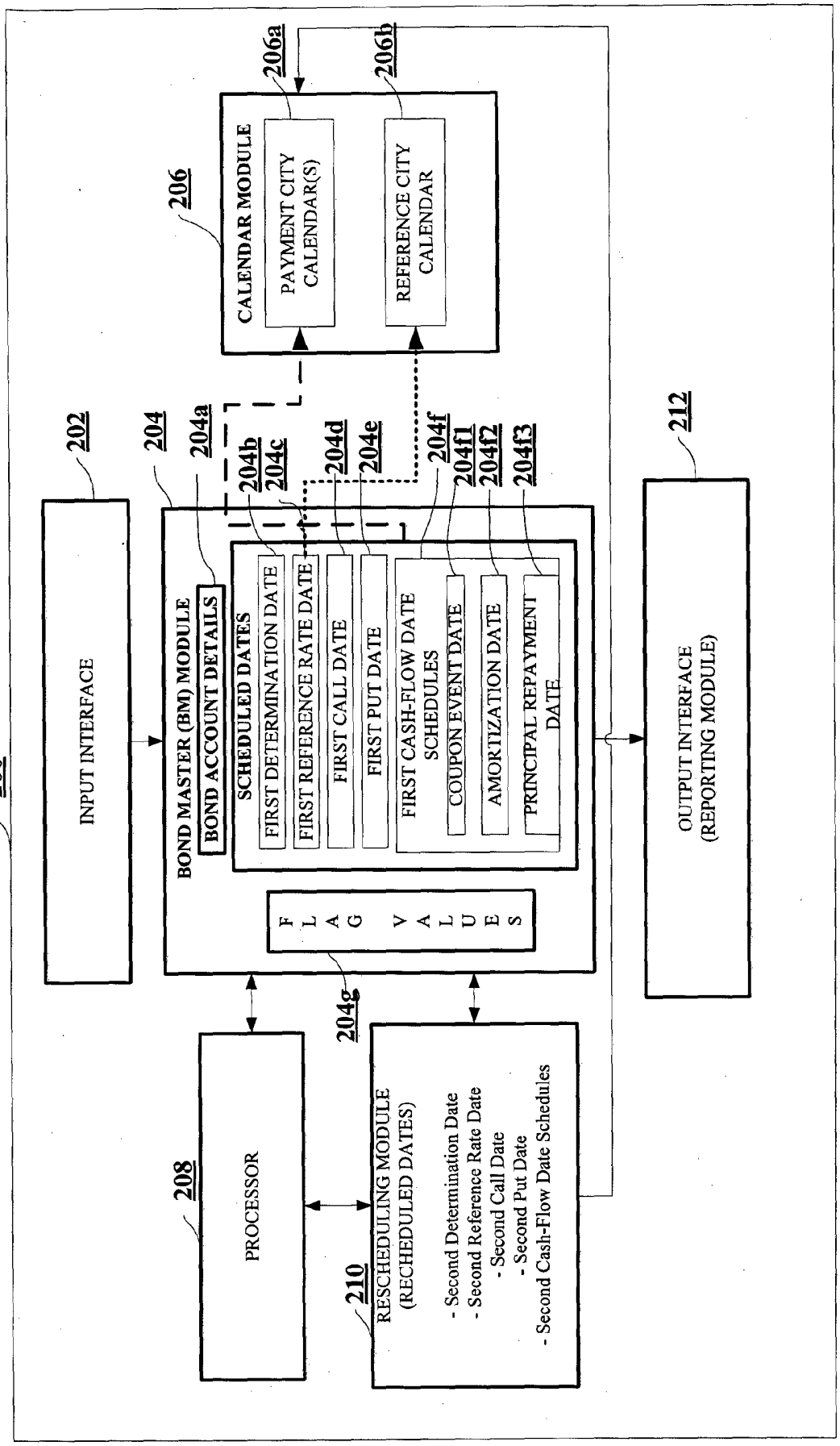

200
INPUT INTERFACE
202
BOND MASTER (BM) MODULE
204
BOND ACCOUNT DETAILS
204a
SCHEDULED DATES
FIRST DETERMINATION DATE
204b
FIRST REFERENCE RATE DATE
204c
FIRST CALL DATE
204d
FIRST PUT DATE
204e
FIRST CASH-FLOW DATE SCHEDULES
204f
COUPON EVENT DATE
204f1
AMORTIZATION DATE
204f2
PRINCIPAL REPAYMENT DATE
204f3
FLAG VALUES
204g
CALENDAR MODULE
206
PAYMENT CITY CALENDAR(S)
206a
REFERENCE CITY CALENDAR
206b
OUTPUT INTERFACE (REPORTING MODULE)
212
PROCESSOR
208
RESCHEDULING MODULE (RECHEDULED DATES)
210
- Second Determination Date
- Second Reference Rate Date
- Second Call Date
- Second Put Date
- Second Cash-Flow Date Schedules

FIGURE 2

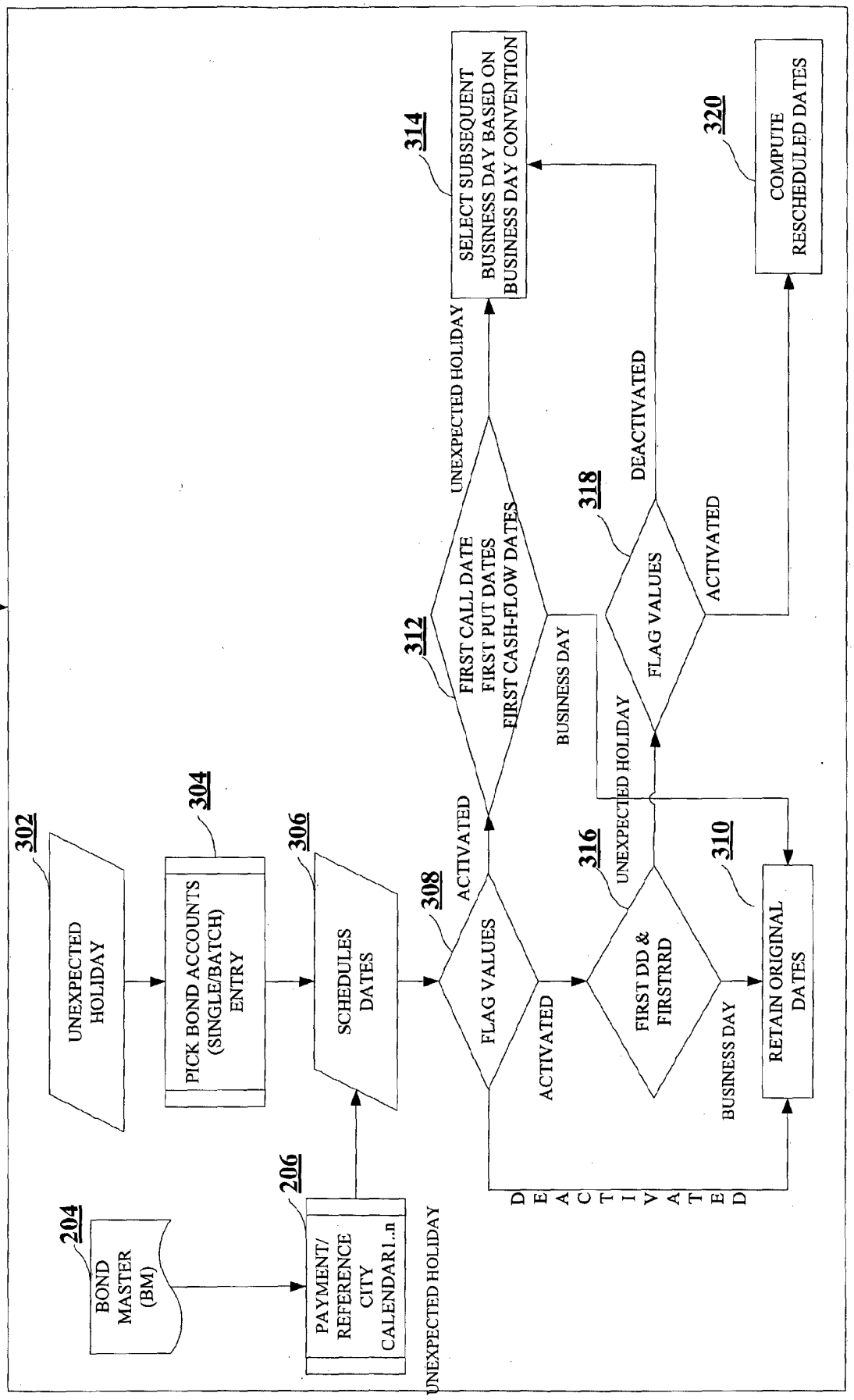

300
302
UNEXPECTED HOLIDAY
304
PICK BOND ACCOUNTS (SINGLE/BATCH) ENTRY
306
SCHEDULES DATES
308
FLAG VALUES
ACTIVATED
312
FIRST CALL DATE
FIRST PUT DATES
FIRST CASH-FLOW DATES
UNEXPECTED HOLIDAY
314
SELECT SUBSEQUENT BUSINESS DAY BASED ON BUSINESS DAY CONVENTION
316
FIRST DD & FIRSTRRD
BUSINESS DAY
318
FLAG VALUES
DEACTIVATED
ACTIVATED
320
COMPUTE RESCHEDULED DATES
310
RETAIN ORIGINAL DATES
BUSINESS DAY
UNEXPECTED HOLIDAY
204
BOND MASTER (BM)
206
PAYMENT/ REFERENCE CITY CALENDAR1..n
UNEXPECTED HOLIDAY
DEACTIVATED
ACTIVATED

FIGURE 3

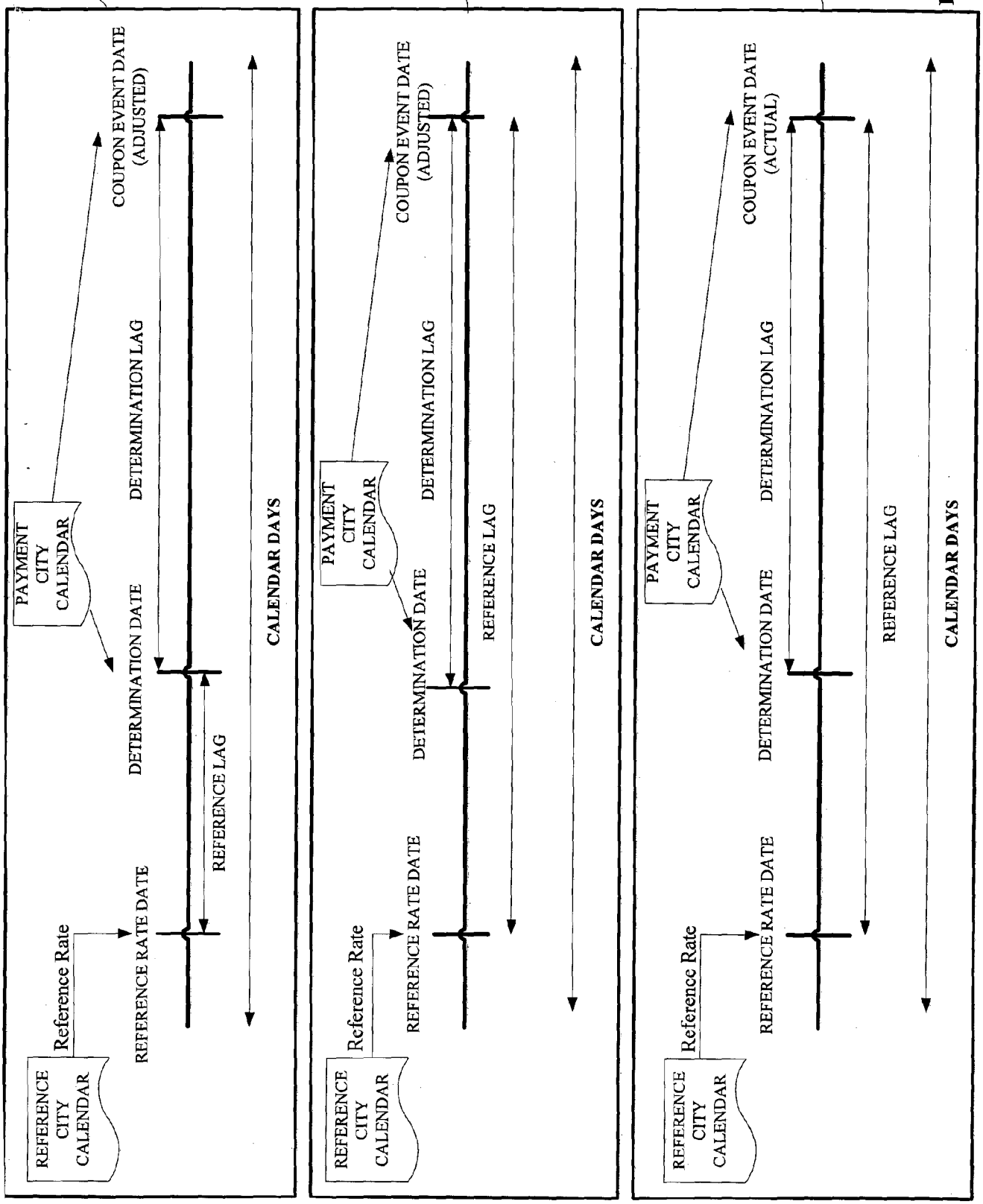

402
REFERENCE CITY CALENDAR
Reference Rate
REFERENCE RATE DATE
REFERENCE LAG
DETERMINATION DATE
PAYMENT CITY CALENDAR
DETERMINATION LAG
COUPON EVENT DATE (ADJUSTED)
CALENDAR DAYS
404
REFERENCE CITY CALENDAR
Reference Rate
REFERENCE RATE DATE
DETERMINATION DATE
REFERENCE LAG
PAYMENT CITY CALENDAR
DETERMINATION LAG
COUPON EVENT DATE (ADJUSTED)
CALENDAR DAYS
406
REFERENCE CITY CALENDAR
Reference Rate
REFERENCE RATE DATE
DETERMINATION DATE
REFERENCE LAG
PAYMENT CITY CALENDAR
DETERMINATION LAG
COUPON EVENT DATE (ACTUAL)
CALENDAR DAYS

FIGURE 4