

## FpML 4.5 Second Working Draft 2008-10-10

### Validation Rules changes compared to FpML 4.5 First Working Draft 2008-08-29

Information extracted from Subversion.

The following changes have been made:

#### **fpml-validation-architecture.xml**

Revision [4947](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Mon Oct 6 19:16:08 2008 UTC* (7 minutes, 26 seconds ago) by *llynhiavu*

File length: 34363 byte(s)

Diff to [previous 4939](#)

Added new section "4.6.4.1 How to use functions?" - see  
<http://www.fpml.org/issues/view.php?id=828>  
(implemented in revision 4939)

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Revision [4939](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Mon Oct 6 13:49:45 2008 UTC* (5 hours, 33 minutes ago) by *llynhiavu*

File length: 34784 byte(s)

Diff to [previous 4679](#)

added section to describe formatting convention - see  
<http://www.fpml.org/issues/view.php?id=822>

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Revision [4679](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Wed Sep 3 14:34:28 2008 UTC* (4 weeks, 5 days ago) by *llynhiavu*

File length: 32873 byte(s)

Diff to [previous 4676](#)

changed links to use @url attribute instead of @href to support  
@external attribute (only supported in combination with @url in XSL)  
(`<link href="..." external="true">` -> `<link url="..." external="true">`)

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#### **rules-english-bp.xml**

Revision [4963](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Oct 7 15:27:29 2008 UTC* (2 days, 23 hours ago) by *llynhiavu*

File length: 3364 byte(s)

Diff to [previous 4622](#)

added xs namespace - see <http://www.fpml.org/issues/view.php?id=780>

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#### **rules-english-cd.xml**

Revision [5013](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Thu Oct 9 16:19:14 2008 UTC* (22 hours, 32 minutes ago) by *llynhiavu*

File length: 35285 byte(s)

Diff to [previous 5003](#)

xpath implementation in rule definitions - see  
<http://www.fpml.org/issues/view.php?id=811>

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Revision [5003](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Wed Oct 8 14:15:47 2008 UTC* (2 days ago) by *llynhiavu*

File length: 30776 byte(s)

Diff to [previous 4963](#)

added quotes around string values - see  
<http://www.fpml.org/issues/view.php?id=822>

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Revision [4963](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Tue Oct 7 15:27:29 2008 UTC* (2 days, 23 hours ago) by *llynhiavu*

File length: 30482 byte(s)

Diff to [previous 4626](#)

added xs namespace - see <http://www.fpml.org/issues/view.php?id=780>

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## **rules-english-eqd.xml**

Revision [5013](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Thu Oct 9 16:19:14 2008 UTC* (22 hours, 34 minutes ago) by *llynhiavu*

File length: 23502 byte(s)

Diff to [previous 5003](#)

xpath implementation in rule definitions - see  
<http://www.fpml.org/issues/view.php?id=811>

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Revision [5003](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Wed Oct 8 14:15:47 2008 UTC* (2 days ago) by *llynhiavu*

File length: 23386 byte(s)

Diff to [previous 4963](#)

added quotes around string values - see  
<http://www.fpml.org/issues/view.php?id=822>

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Revision [4963](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Tue Oct 7 15:27:29 2008 UTC* (2 days, 23 hours ago) by *llynhiavu*

File length: 23358 byte(s)

Diff to [previous 4944](#)

added xs namespace - see <http://www.fpml.org/issues/view.php?id=780>

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Revision [4944](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Mon Oct 6 17:12:38 2008 UTC* (2 hours, 16 minutes ago) by *iyermakova*

File length: 23277 byte(s)

Diff to [previous 4630](#)

- Updated rule eqd-17, eqd-18, eqd-20, eqd-25 to include  
<condition><el>numberOfOptions</el> &gt; <value>0</value></condition>  
as per schema change at rev. 4927

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## **rules-english-fx.xml**

Revision [5013](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Thu Oct 9 16:19:14 2008 UTC* (22 hours, 37 minutes ago) by *llynhiavu*

File length: 25844 byte(s)

Diff to [previous 5007](#)

Xpath implementation in rule definitions - see

<http://www.fpml.org/issues/view.php?id=811>

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Revision [5007](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Wed Oct 8 16:42:57 2008 UTC* (46 hours, 13 minutes ago) by *llynhiavu*

File length: 25601 byte(s)

Diff to [previous 4995](#)

fx-46, fx-47: fixed use of either/or - see

<http://www.fpml.org/issues/view.php?id=861>

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Revision [4995](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Oct 7 21:08:09 2008 UTC* (2 days, 17 hours ago) by *llynhiavu*

File length: 25355 byte(s)

Diff to [previous 4963](#)

fx-46, fx-47: added quotes around string - see

<http://www.fpml.org/issues/view.php?id=822>

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Revision [4963](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Oct 7 15:27:29 2008 UTC* (2 days, 23 hours ago) by *llynhiavu*

File length: 25299 byte(s)

Diff to [previous 4942](#)

added xs namespace - see <http://www.fpml.org/issues/view.php?id=780>

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Revision [4942](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Mon Oct 6 13:54:52 2008 UTC* (5 hours, 35 minutes ago) by *llynhiavu*

File length: 25218 byte(s)

Diff to [previous 4629](#)

fx-24: context changed to FxStrikePrice - see

<http://www.fpml.org/issues/view.php?id=818>

fx-13: fixed as agreed - see <http://www.fpml.org/issues/view.php?id=816>

added fx-36b, fx-37b, fx-38b, fx-39b, fx-40b & invalid test cases - see

<http://www.fpml.org/issues/view.php?id=820>

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## **rules-english-ird.xml**

Revision [5013](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Thu Oct 9 16:19:14 2008 UTC* (22 hours, 39 minutes ago) by *llynhiavu*

File length: 42516 byte(s)

Diff to [previous 5011](#)

Xpath implementation in rule definitions - see

<http://www.fpml.org/issues/view.php?id=811>

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Revision [5011](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Thu Oct 9 13:59:32 2008 UTC* (24 hours, 59 minutes ago) by *llynhiavu*

File length: 42038 byte(s)

Diff to [previous 5008](#)

condition `isParametric` converted to function `is-parametric()` - see <http://www.fpml.org/issues/view.php?id=835>

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Revision [5008](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Wed Oct 8 16:43:19 2008 UTC* (46 hours, 15 minutes ago) by *llynhiavu*

File length: 41202 byte(s)

Diff to [previous 5003](#)

`ird-57: period=("M","Y")` - see <http://www.fpml.org/issues/view.php?id=836>

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Revision [5003](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Wed Oct 8 14:15:47 2008 UTC* (2 days ago) by *llynhiavu*

File length: 41107 byte(s)

Diff to [previous 4989](#)

added quotes around string values - see <http://www.fpml.org/issues/view.php?id=822>

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Revision [4989](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Tue Oct 7 20:34:09 2008 UTC* (2 days, 18 hours ago) by *llynhiavu*

File length: 40967 byte(s)

Diff to [previous 4987](#)

`ird-23`, `ird-24` fixed using `id()` - see <http://www.fpml.org/issues/view.php?id=853>

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Revision [4987](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Tue Oct 7 19:57:03 2008 UTC* (2 days, 19 hours ago) by *llynhiavu*

File length: 40924 byte(s)

Diff to [previous 4963](#)

term `regularPeriod` replaced by function `regular-period()` - see <http://www.fpml.org/issues/view.php?id=849>

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Revision [4963](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Tue Oct 7 15:27:29 2008 UTC* (2 days, 23 hours ago) by *llynhiavu*

File length: 41398 byte(s)

Diff to [previous 4940](#)

added `xs` namespace - see <http://www.fpml.org/issues/view.php?id=780>

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Revision [4940](#) - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Mon Oct 6 13:50:54 2008 UTC* (5 hours, 40 minutes ago) by *llynhiavu*

File length: 41317 byte(s)

Diff to [previous 4628](#)

`ird-58` & `ird-57` HTML formatting fixed - see <http://www.fpml.org/issues/view.php?id=834>

ird-30, ird-31 corrected - see  
<http://www.fpml.org/issues/view.php?id=844>

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## **rules-english-loan.xml**

Revision **5013** - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Thu Oct 9 16:19:14 2008 UTC* (22 hours, 41 minutes ago) by *llynhiavu*

File length: 20845 byte(s)

Diff to [previous 5003](#)

Xpath implementation in rule definitions - see

<http://www.fpml.org/issues/view.php?id=811>

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Revision **5003** - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Wed Oct 8 14:15:47 2008 UTC* (2 days ago) by *llynhiavu*

File length: 19783 byte(s)

Diff to [previous 4993](#)

added quotes around string values - see

<http://www.fpml.org/issues/view.php?id=822>

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Revision **4993** - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Tue Oct 7 21:04:20 2008 UTC* (2 days, 17 hours ago) by *llynhiavu*

File length: 19799 byte(s)

Diff to [previous 4991](#)

ln-19: added quotes around string - see

<http://www.fpml.org/issues/view.php?id=794>

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Revision **4991** - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Tue Oct 7 20:56:48 2008 UTC* (2 days, 18 hours ago) by *llynhiavu*

File length: 19795 byte(s)

Diff to [previous 4963](#)

ln-27: added quotes around string - see

<http://www.fpml.org/issues/view.php?id=829>

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Revision **4963** - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Tue Oct 7 15:27:29 2008 UTC* (2 days, 23 hours ago) by *llynhiavu*

File length: 19781 byte(s)

Diff to [previous 4842](#)

added xs namespace - see <http://www.fpml.org/issues/view.php?id=780>

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Revision **4842** - ([view](#)) ([download](#)) ([as text](#)) - [[select for diffs](#)]

Modified *Wed Sep 24 21:01:11 2008 UTC* (11 days, 22 hours ago) by *iyermakova*

File length: 19697 byte(s)

Diff to [previous 4797](#)

1.

- Rule ln-11 description is modified from "the sum of all ..." to use "sum(...)"

- Commented out "invalid-ln-11-01.xml"- a correct example is needed

(See issue - <http://www.fpml.org/issues/view.php?id=784>)

2.

- ln-11b rule was created:

Context:LoanContractNotice

Condition:

exists(<el>facilityCommitmentPosition/loanContractPosition</el>)

Condition: <function href="same-

currency"/>((<el>facilityCommitmentPosition/currentAmount/shareAmount/a  
mount</el>,//<el>facilityCommitmentPosition/loanContractPosition/curren  
tAmount/shareAmount/amount</el

Description:

<el>facilityCommitmentPosition/currentAmount/shareAmount/amount</el>

>=

sum(<el>facilityCommitmentPosition/loanContractPosition/currentAmount/s  
hareAmount/amount</el>).

- added "invalid-ln-11b-01.xml"

3.

- Rule ln-12 description is modified from "the sum of all ..." to use  
"sum(...)"

- Commented out "invalid-ln-12-01.xml"- a correct example is needed  
(see issue - <http://www.fpml.org/issues/view.php?id=785>)

4.

- Removed rule ln-13 as incorrect rule. Rational: Drawdown "Notice  
Date" can be at any point, before or after "Payment Date".

<http://www.fpml.org/issues/view.php?id=787>

<http://www.fpml.org/issues/view.php?id=788>

<http://www.fpml.org/issues/view.php?id=789>

<http://www.fpml.org/issues/view.php?id=790>

<http://www.fpml.org/issues/view.php?id=793>

5.

- ln-13 rule was created:

context:LoanContractNotice

precondition: "SameCurrency"

description:If facilityCommitmentPosition/loanContractPosition exists,  
then facilityCommitmentPosition/priorAmount/shareAmount/amount >= the  
sum of all

facilityCommitmentPosition/loanContractPosition/priorAmount/shareAmount  
/amount

- Added testcases:"invalid-ln-13-01.xml"

6.

- Corrected rule ln-15 description to remove previus ambiguity.

(loanContract/effectiveDate >= dealIdentifier/creditAgreementDate) and  
(drawdownPayment/paymentDate >= dealIdentifier/creditAgreementDate)

(see issue - <http://www.fpml.org/issues/view.php?id=786>)

7.

- Commented out "invalid-ln-18-01.xml"- a correct example is needed

8.

- Rule ln-25 description is modified from "the sum of all ..." to use  
"sum(...)"

9.

- Rule ln-26 description is modified from "the sum of all ..." to use  
"sum(...)"

- Commented out "invalid-ln-26-01.xml"- a correct example is needed

10.

- Commented out "invalid-ln-29-01.xml"- a correct example is needed

11.

- Rule ln-30 description is modified from "the sum of all ..." to use "sum(...)"
  - Commented out "invalid-ln-30-01.xml"- a correct example is needed 12.
  - Rule ln-31 description is modified from "the sum of all ..." to use "sum(...)"
  - Commented out "invalid-ln-31-01.xml"- a correct example is needed
- 

Revision [4797](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Wed Sep 17 13:13:55 2008 UTC* (2 weeks, 5 days ago) by *iyermakova*

File length: 18551 byte(s)

Diff to [previous 4627](#)

Corrected ln-10 rule:

- Renamed "facilityIdentifier" to "facilitySummary" (Issue - [http://www.fpml.org/issues/bug\\_change\\_status\\_page.php](http://www.fpml.org/issues/bug_change_status_page.php))
- 

## **rules-english-pr.xml**

Revision [4963](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Oct 7 15:27:29 2008 UTC* (3 days ago) by *llynhiavu*

File length: 2955 byte(s)

Diff to [previous 4514](#)

added xs namespace - see <http://www.fpml.org/issues/view.php?id=780>

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Revision [4514](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Mon Aug 18 21:19:17 2008 UTC* (10 days, 19 hours ago) by *llynhiavu*

File length: 2871 byte(s)

Diff to [previous 3988](#)

Added "meaningful title to HTML rules pages" by introducing a new attribute @shortname="EQD rules" to <rules> which is then processed in src/validation/XSL/rule\_grouped.xsl to create the desired title - see <http://www.fpml.org/issues/view.php?id=776>

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## **rules-english-ref.xml**

Revision [4943](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Mon Oct 6 13:55:11 2008 UTC* (5 hours, 38 minutes ago) by *llynhiavu*

File length: 13193 byte(s)

Diff to [previous 4778](#)

deprecated ref-39 (duplicate of ref-26) - see <http://www.fpml.org/issues/view.php?id=807>

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Revision [4778](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Sep 16 19:32:23 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*

File length: 13071 byte(s)

Diff to [previous 4776](#)

Corrected typo in the description of rule ref-36.

<description> The <el>@href</el> attribute = the <el>@id</el> attribute of an element of type <el>SensitivitySetDefinition</el>. </description>

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Revision [4776](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Sep 16 19:28:33 2008 UTC* (2 weeks, 6 days ago) by *iyermakova*

File length: 13080 byte(s)

Diff to [previous 4625](#)

- Updated rule ref-36 to reflect in the schema updated (for details see issue <http://www.fpml.org/issues/view.php?id=809>)

```
<rule id="ref-36" version-min="1" version-max="&fpml.version.number;" severity="Mandatory">
  <contextdatatype="yes">SensitivitySetDefinitionReference</context>
  <description> The <el>@href</el> attribute = the <el>@id</el> attribute of an element of type <el>SensitivitySetDefinitionReference</el>.
</description>
</rule>
```

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## **rules-english-repo.xml**

Revision [4963](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Oct 7 15:27:29 2008 UTC* (3 days ago) by *llynhiavu*

File length: 2599 byte(s)

Diff to [previous 4623](#)

added xs namespace - see <http://www.fpml.org/issues/view.php?id=780>

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## **rules-english-shared.xml**

Revision [4963](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Oct 7 15:27:29 2008 UTC* (3 days ago) by *llynhiavu*

File length: 23273 byte(s)

Diff to [previous 4624](#)

added xs namespace - see <http://www.fpml.org/issues/view.php?id=780>

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