

FpML 4.5 Last Call Working Draft 2008-11-26

Validation Rules changes compared to FpML 4.5 Second Working Draft 2008-10-10

Information extracted from Subversion.

The following changes have been made:

fpml-validation-architecture.xml

Revision [5155](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Mon Nov 24 21:14:48 2008 UTC* (36 minutes, 54 seconds ago) by *llynhiavu*

File length: 35038 byte(s)

Diff to [previous 4947](#)

updated the validation architecture to reflect changes agreed by the Validation WG 11/18/2008 (and Coord Committee 11/03/2008, Std Committee 11/17/2008)

- added image to illustrate new English/Formal Description layout
 - updated CD-3b example to the new layout
 - updated Mathematical Notation section to use XPath value comparison operators (eq, ne, lt, le, gt, ge) instead of mathematical symbols (=, !=, <=, <, >, >=)
-

rules-english-bp.xml

Revision [5180](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 20:14:48 2008 UTC* (10 minutes, 57 seconds ago) by *llynhiavu*

File length: 35923 byte(s)

Diff to [previous 5013](#)

validation rules updated updated to use English and Formal Description sections (work in progress), and XPath value comparison operators as agreed by the Validation WG 11/18/2008

- English Description is tagged using new <englishDescription> tag (WIP)
 - Formal Description is tagged using <description> (existing tag) (WIP)
 - change to XPath value comparison operator (eq, neq, lt, gt, le, ge)
-

rules-english-cd.xml

Revision [5180](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 20:14:48 2008 UTC* (10 minutes, 57 seconds ago) by *llynhiavu*

File length: 35923 byte(s)

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validation rules updated updated to use English and Formal Description sections (work in progress), and XPath value comparison operators as agreed by the Validation WG 11/18/2008

- English Description is tagged using new <englishDescription> tag (WIP)
 - Formal Description is tagged using <description> (existing tag) (WIP)
 - change to XPath value comparison operator (eq, neq, lt, gt, le, ge)
-

rules-english-eqd.xml

Revision [5180](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 20:14:48 2008 UTC* (10 minutes, 57 seconds ago) by *llynhiavu*

File length: 35923 byte(s)

Diff to [previous 5013](#)

validation rules updated updated to use English and Formal Description sections (work in progress), and XPath value comparison operators as agreed by the Validation WG 11/18/2008

- English Description is tagged using new <englishDescription> tag (WIP)
 - Formal Description is tagged using <description> (existing tag) (WIP)
 - change to XPath value comparison operator (eq, neq, lt, gt, le, ge)
-

Revision [5057](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Fri Oct 31 16:35:04 2008 UTC* (3 weeks, 3 days ago) by *iyermakova*

File length: 24600 byte(s)

Diff to [previous 5013](#)

eqd-26 was split into two rules, eqd-26 - covers equityAmericanExercise and eqd-26b - covers equityBermudaExercise. The reason: The "numberOfOptions" in the original eqd-26 was outside of Context: EquityMultipleExercise (for details see also - <http://www.fpml.org/issues/view.php?id=858>)

rules-english-fx.xml

Revision [5182](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 20:23:57 2008 UTC* (3 minutes, 15 seconds ago) by *llynhiavu*

File length: 26333 byte(s)

Diff to [previous 5180](#)

FX rules updated updated to use English and Formal Description sections

Revision [5180](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 20:14:48 2008 UTC* (12 minutes, 24 seconds ago) by *llynhiavu*

File length: 26157 byte(s)

Diff to [previous 5056](#)

validation rules updated updated to use English and Formal Description sections (work in progress), and XPath value comparison operators as agreed by the Validation WG 11/18/2008

- English Description is tagged using new <englishDescription> tag (WIP)
- Formal Description is tagged using <description> (existing tag) (WIP)
- change to XPath value comparison operator (eq, neq, lt, gt, le, ge)

Revision [5056](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Oct 28 18:41:49 2008 UTC* (3 weeks, 6 days ago) by *llynhiavu*

File length: 26242 byte(s)

Diff to [previous 5054](#)

fx-36, fx-36b, fx-37, fx-37b, fx-38, fx-38b, fx-39, fx-39b: added guards - see <http://www.fpml.org/issues/view.php?id=855>

Revision [5054](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Oct 28 18:26:26 2008 UTC* (3 weeks, 6 days ago) by *llynhiavu*

File length: 25850 byte(s)

Diff to [previous 5051](#)

fx-31: added precedence operators - see <http://www.fpml.org/issues/view.php?id=859>

Revision [5051](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Oct 28 17:51:15 2008 UTC* (3 weeks, 6 days ago) by *llynhiavu*

File length: 25840 byte(s)

Diff to [previous 5013](#)

fx-45: corrected context to FxDigitalOption - see <http://www.fpml.org/issues/view.php?id=857>

rules-english-ird.xml

Revision [5180](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 20:14:48 2008 UTC* (13 minutes, 19 seconds ago) by *llynhiavu*

File length: 42539 byte(s)

Diff to [previous 5177](#)

validation rules updated updated to use English and Formal Description sections (work in progress), and XPath value comparison operators as agreed by the Validation WG 11/18/2008

- English Description is tagged using new <englishDescription> tag (WIP)

- Formal Description is tagged using <description> (existing tag) (WIP)

- change to XPath value comparison operator (eq, neq, lt, gt, le, ge)

Revision [5177](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 17:32:54 2008 UTC* (2 hours, 55 minutes ago) by *llynhiavu*

File length: 42419 byte(s)

Diff to [previous 5175](#)

ird-15: added firstPeriodStartDate guard - see <http://www.fpml.org/issues/view.php?id=852>

Revision [5175](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 17:24:09 2008 UTC* (3 hours, 3 minutes ago) by *llynhiavu*

File length: 42358 byte(s)

Diff to [previous 5171](#)

IRD rules updated to include English and Formal Description sections

- 80% existing rule definitions rebranded as Formal Description (existing <description> tag)
- for now, not all Formal Descriptions have a corresponding English Description (work pending)
- 20% rules rebranded as English Description (using new <englishDescription> tag)

Revision [5171](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 16:35:02 2008 UTC* (3 hours, 53 minutes ago) by *llynhiavu*

File length: 42007 byte(s)

Diff to [previous 5165](#)

ird-16: implemented as agreed by the valwg 2008-11-25 - see <http://www.fpml.org/issues/view.php?id=851>

Revision [5165](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Mon Nov 24 22:11:19 2008 UTC* (22 seconds ago) by *llynhiavu*

File length: 41891 byte(s)

Diff to [previous 5161](#)

ird-56: added missing condition - see <http://www.fpml.org/issues/view.php?id=837>

Revision [5161](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Mon Nov 24 21:49:37 2008 UTC* (4 minutes, 47 seconds ago) by *llynhiavu*

File length: 41763 byte(s)

Diff to [previous 5159](#)

ird-57, ird-58: updated & ird-60: added as agreed by valwg 2008-11-18 - see <http://www.fpml.org/issues/view.php?id=838>

Revision [5159](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Mon Nov 24 21:34:03 2008 UTC* (20 minutes, 21 seconds ago) by *llynhiavu*

File length: 41190 byte(s)

Diff to [previous 5052](#)

removed is-parametric condition/function as agreed by valwg 2008-11-18 - see <http://www.fpml.org/issues/view.php?id=863>

Revision [5052](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Oct 28 17:52:21 2008 UTC* (3 weeks, 6 days ago) by *llynhiavu*

File length: 43059 byte(s)

Diff to [previous 5015](#)

ird-55: Deprecated as agreed at ValWG 2008-10-21 - see <http://www.fpml.org/issues/view.php?id=840>

ird-56: Deprecated as agreed at ValWG 2008-10-21 - see <http://www.fpml.org/issues/view.php?id=839>

ird-56 added guard [exists(resetDates)] - see <http://www.fpml.org/issues/view.php?id=837>

rules-english-loan.xml

Revision [5180](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 20:14:48 2008 UTC* (14 minutes, 11 seconds ago) by *llynhiavu*

File length: 20893 byte(s)

Diff to [previous 5013](#)

validation rules updated updated to use English and Formal Description sections (work in progress), and XPath value comparison operators as agreed by the Validation WG 11/18/2008

- English Description is tagged using new <englishDescription> tag (WIP)
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 - change to XPath value comparison operator (eq, neq, lt, gt, le, ge)
-

rules-english-pr.xml

Revision [5180](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 20:14:48 2008 UTC* (14 minutes, 44 seconds ago) by *llynhiavu*

File length: 2954 byte(s)

Diff to [previous 4963](#)

validation rules updated updated to use English and Formal Description sections (work in progress), and XPath value comparison operators as agreed by the Validation WG 11/18/2008

- English Description is tagged using new <englishDescription> tag (WIP)
 - Formal Description is tagged using <description> (existing tag) (WIP)
 - change to XPath value comparison operator (eq, neq, lt, gt, le, ge)
-

rules-english-ref.xml

Revision [5180](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 20:14:48 2008 UTC* (15 minutes ago) by *llynhiavu*

File length: 13779 byte(s)

Diff to [previous 5169](#)

validation rules updated updated to use English and Formal Description sections (work in progress), and XPath value comparison operators as agreed by the Validation WG 11/18/2008

- English Description is tagged using new <englishDescription> tag (WIP)
 - Formal Description is tagged using <description> (existing tag) (WIP)
 - change to XPath value comparison operator (eq, neq, lt, gt, le, ge)
-

rules-english-repo.xml

Revision [5180](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 20:14:48 2008 UTC* (15 minutes ago) by *llynhiavu*

File length: 13779 byte(s)

Diff to [previous 5169](#)

validation rules updated updated to use English and Formal Description sections (work in progress), and XPath value comparison operators as agreed by the Validation WG 11/18/2008

- English Description is tagged using new <englishDescription> tag (WIP)
 - Formal Description is tagged using <description> (existing tag) (WIP)
 - change to XPath value comparison operator (eq, neq, lt, gt, le, ge)
-

rules-english-shared.xml

Revision [5180](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Tue Nov 25 20:14:48 2008 UTC* (15 minutes ago) by *llynhiavu*

File length: 13779 byte(s)

Diff to [previous 5169](#)

validation rules updated updated to use English and Formal Description sections (work in progress), and XPath value comparison operators as agreed by the Validation WG 11/18/2008

- English Description is tagged using new <englishDescription> tag (WIP)
 - Formal Description is tagged using <description> (existing tag) (WIP)
 - change to XPath value comparison operator (eq, neq, lt, gt, le, ge)
-

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

Modified *Wed Oct 8 14:15:47 2008 UTC* (6 weeks, 5 days ago) by *llynhiavu*

File length: 23471 byte(s)

Diff to [previous 4963](#)

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

rules-functions.xml

Revision [5159](#) - ([view](#)) ([download](#)) ([as text](#)) - ([select for diffs](#))

Modified *Mon Nov 24 21:34:03 2008 UTC* (22 minutes, 54 seconds ago) by *llynhiavu*

File length: 4247 byte(s)

Diff to [previous 5011](#)

removed is-parametric condition/function as agreed by valwg 2008-11-18
- see <http://www.fpml.org/issues/view.php?id=863>
