XML Schema Documentation

Table of Contents

- Schema Document Properties
- Global Declarations
  - Element: **valuationSet**
- Global Definitions
  - Complex Type: **AssetValuation**
  - Complex Type: **DerivedValuationScenario**
  - Complex Type: **Position**
  - Complex Type: **PositionConstituent**
  - Complex Type: **Quotation**
  - Complex Type: **ReportingRoles**
  - Complex Type: **ScheduledDate**
  - Complex Type: **ScheduledDateType**
  - Complex Type: **ScheduledDates**
  - Complex Type: **Sensitivity**
  - Complex Type: **SensitivitySet**
  - Complex Type: **SensitivitySetReference**
  - Complex Type: **ValuationSet**
  - Complex Type: **ValuationSetDetail**
  - Complex Type: **Valuations**
  - Model Group: **AdjustedAndOrUnadjustedDate.model**
  - Model Group: **AssetValuationOrReference.model**
  - Model Group: **AssociatedValue.model**
- Legend
- Glossary

top

Schema Document Properties

Target Namespace	**http://www.fpml.org/2007/FpML-4-4**
Version	$Revision: 2350 $
Element and Attribute Namespaces	• Global element and attribute declarations belong to this schema's target namespace. • By default, local element declarations belong to this schema's target namespace. • By default, local attribute declarations have no namespace.
Schema Composition	• This schema includes components from the following schema document(s): ○ fpml-riskdef-4-4.xsd

Declared Namespaces

Prefix	Namespace
Default namespace	**http://www.fpml.org/2007/FpML-4-4**
ecore	http://www.eclipse.org/emf/2002/Ecore
xml	http://www.w3.org/XML/1998/namespace
xsd	http://www.w3.org/2001/XMLSchema
fpml	**http://www.fpml.org/2007/FpML-4-4**

Schema Component Representation

```
<xsd:schema nsPrefix="fpml" package="org.fpml" documentRoot="FpML" targetNamespace="http://
www.fpml.org/2007/FpML-4-4" version="$Revision: 2350 $"
attributeFormDefault="unqualified" elementFormDefault="qualified">
   <xsd:include schemaLocation="fpml-riskdef-4-4.xsd"/>
   ...
</xsd:schema>
```

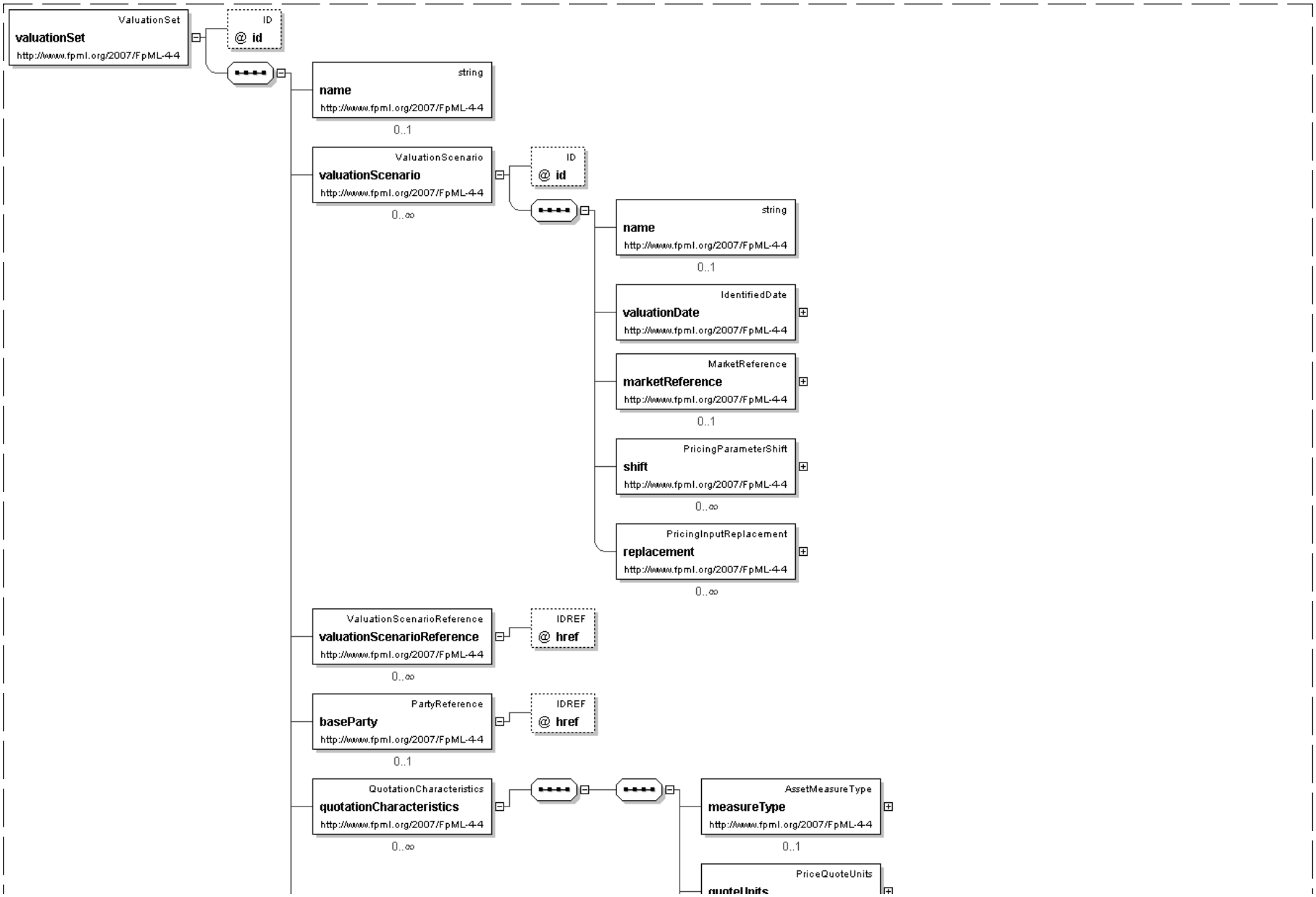
top

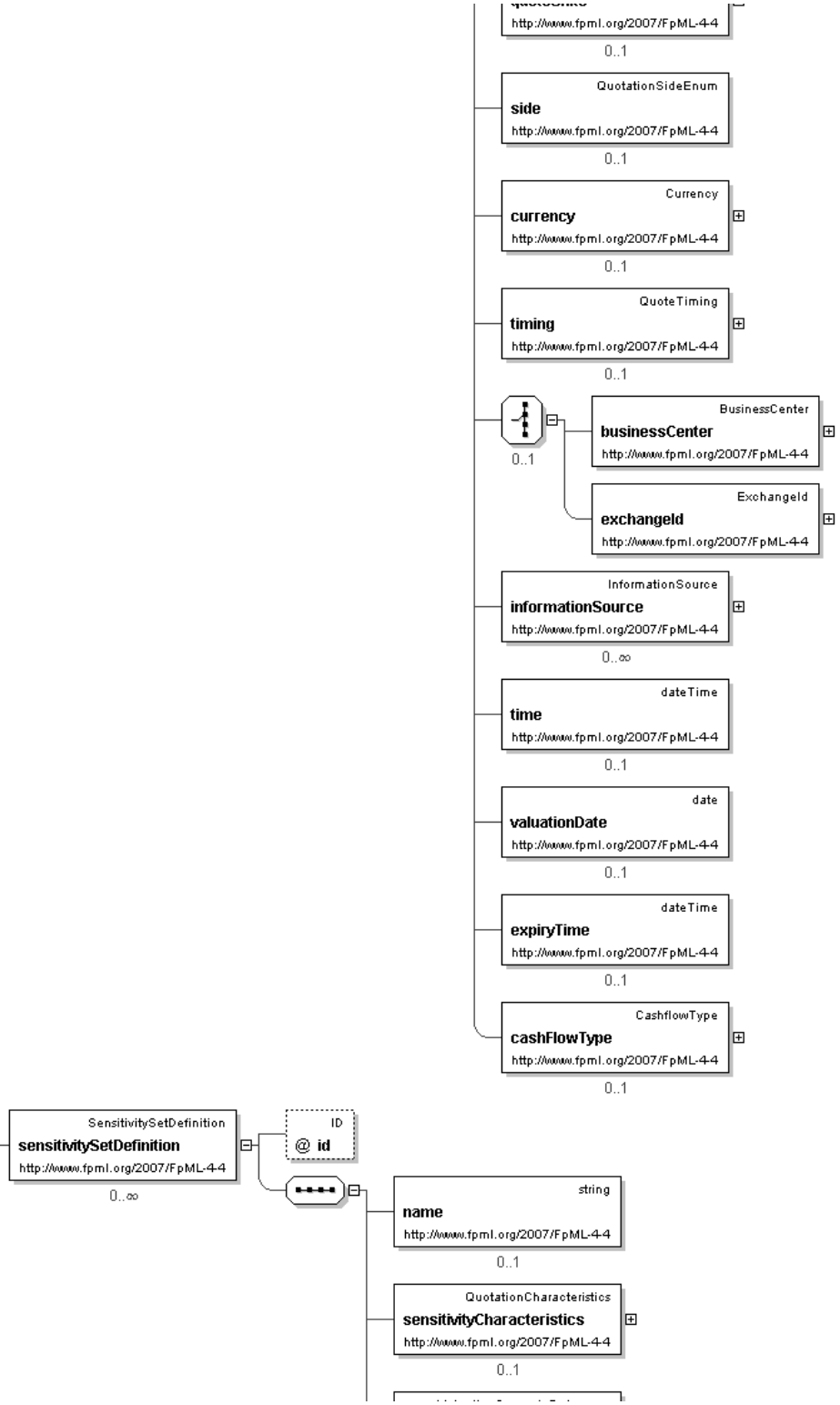
Global Declarations

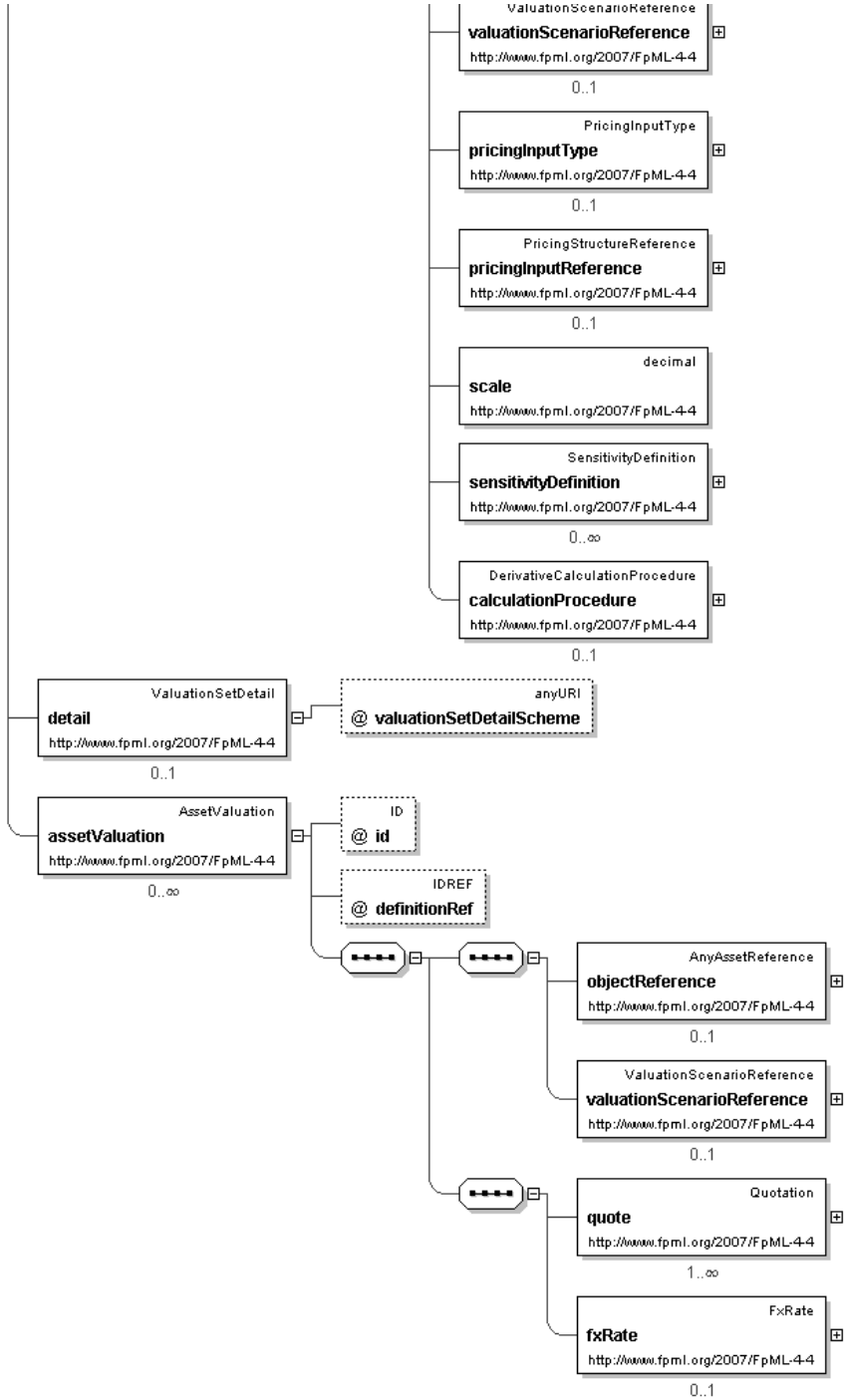
Element: valuationSet

Name	valuationSet
Type	ValuationSet
Nillable	no
Abstract	no

Logical Diagram




http://www.fpml.org/2007/FpML-4-4
0..1
QuotationSideEnum
side
http://www.fpml.org/2007/FpML-4-4
0..1
Currency
currency
http://www.fpml.org/2007/FpML-4-4
0..1
QuoteTiming
timing
http://www.fpml.org/2007/FpML-4-4
0..1
0..1
BusinessCenter
businessCenter
http://www.fpml.org/2007/FpML-4-4
ExchangeId
exchangeId
http://www.fpml.org/2007/FpML-4-4
InformationSource
informationSource
http://www.fpml.org/2007/FpML-4-4
0..∞
dateTime
time
http://www.fpml.org/2007/FpML-4-4
0..1
date
valuationDate
http://www.fpml.org/2007/FpML-4-4
0..1
dateTime
expiryTime
http://www.fpml.org/2007/FpML-4-4
0..1
CashflowType
cashFlowType
http://www.fpml.org/2007/FpML-4-4
0..1
SensitivitySetDefinition
sensitivitySetDefinition
http://www.fpml.org/2007/FpML-4-4
0..∞
ID
@ id
string
name
http://www.fpml.org/2007/FpML-4-4
0..1
QuotationCharacteristics
sensitivityCharacteristics
http://www.fpml.org/2007/FpML-4-4
0..1



XML Instance Representation

```
<valuationSet
 id=" xsd:ID [0..1]">
```

```
<name> xsd:string </name> [0..1]
```

'The name of the valuation set, used to understand what it means. E.g., \"EOD Values and Risks for Party A\".'

```
<valuationScenario> ValuationScenario </valuationScenario> [0..*]
```

'Valuation scenerios used (requested/reported) in this valuation set. E.g., the EOD valuation scenario for a particular value date. Used for the first occurrence of a valuation scenario in a document.'

```
<valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..*]
```

'References to valuation scenarios used (requested/reported) in this valuation set. E..g, a reference to the EOD valuation scenario for a particular value date. Used for subsequence occurrences of a valuation set in an FpML document.'

```
<baseParty> PartyReference </baseParty> [0..1]
```

'Reference to the party from whose point of view the assets are valued.'

```
<quotationCharacteristics> QuotationCharacteristics </quotationCharacteristics> [0..*]
```

'Charactistics (measure types, units, sides, etc.) of the quotes used (requested/reported) in the valuation set.'

```
<sensitivitySetDefinition> SensitivitySetDefinition </sensitivitySetDefinition> [0..*]
```

'Definition(s) of sensitivity sets used (requested or reported) in this valuation set.'

```
<detail> ValuationSetDetail </detail> [0..1]
```

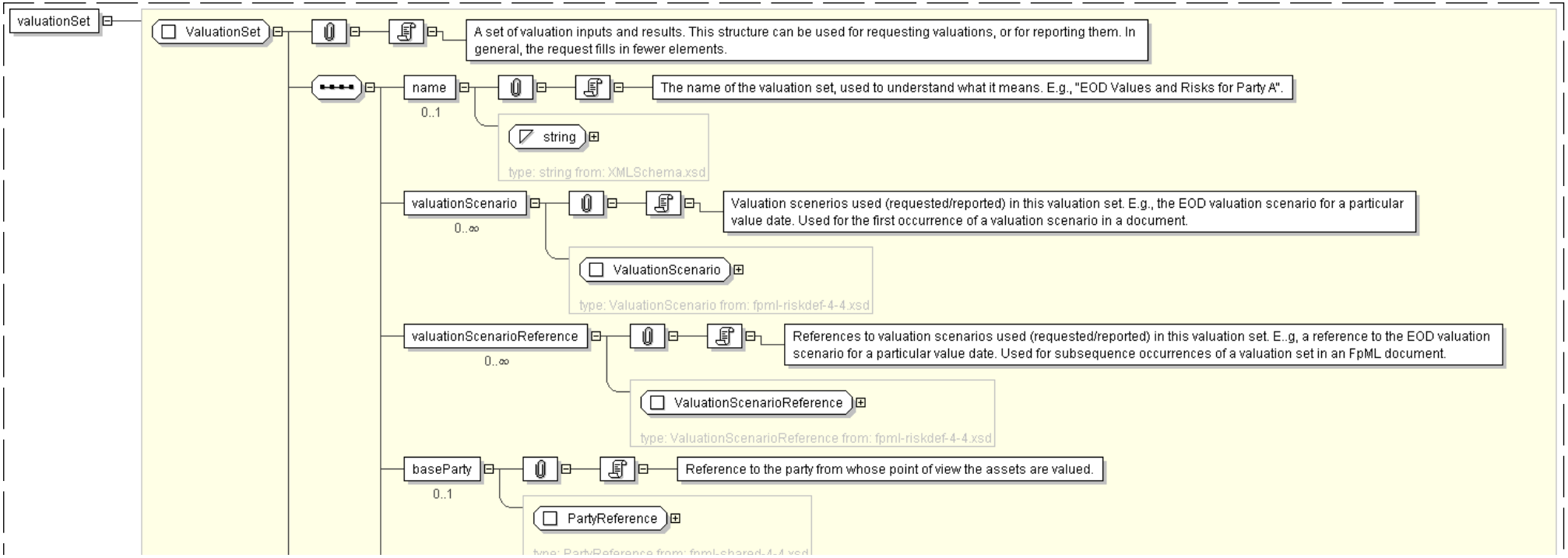
'Does this valuation set include a market environment?'

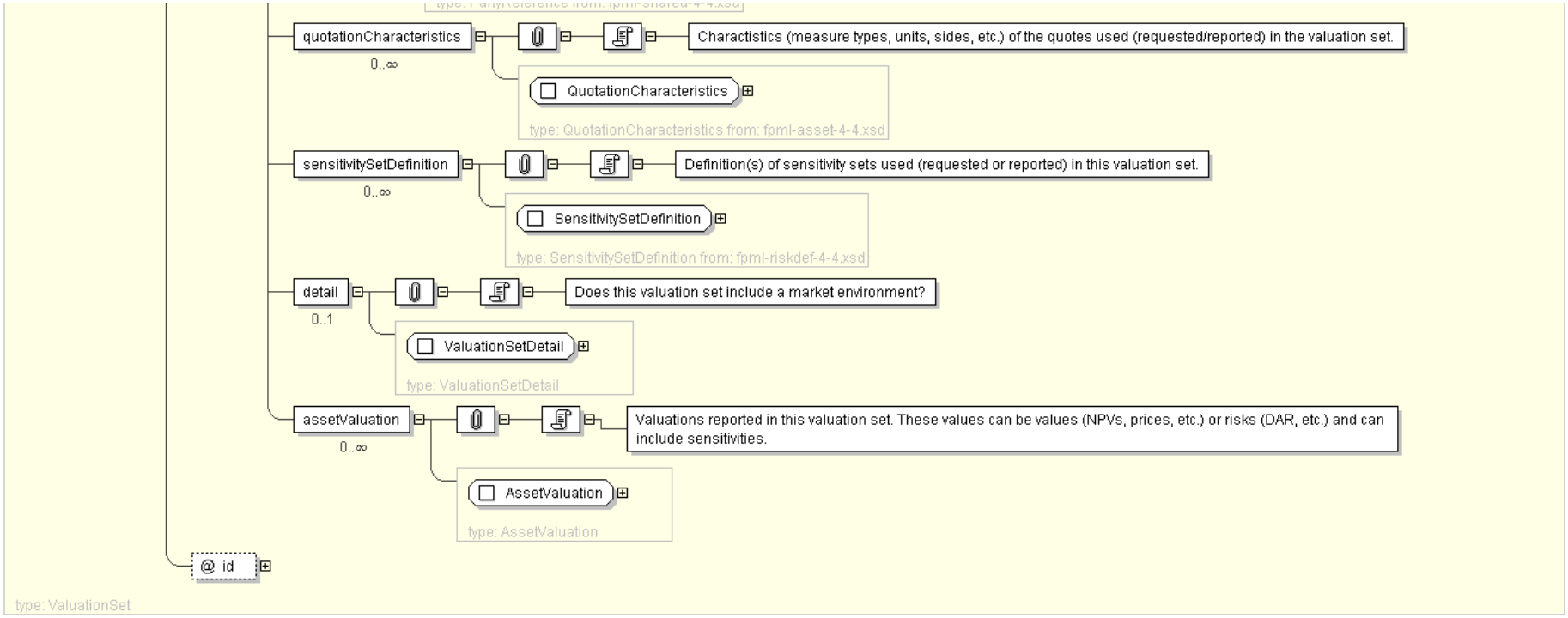
```
<assetValuation> AssetValuation </assetValuation> [0..*]
```

'Valuations reported in this valuation set. These values can be values (NPVs, prices, etc.) or risks (DAR, etc.) and can include sensitivities.'

```
</valuationSet>
```

Diagram





Schema Component Representation

```
<xsd:element name="valuationSet" type=" ValuationSet "/>
```

top

Global Definitions

Complex Type: AssetValuation

Super-types:	Valuation < **AssetValuation** (by extension)
Sub-types:	None

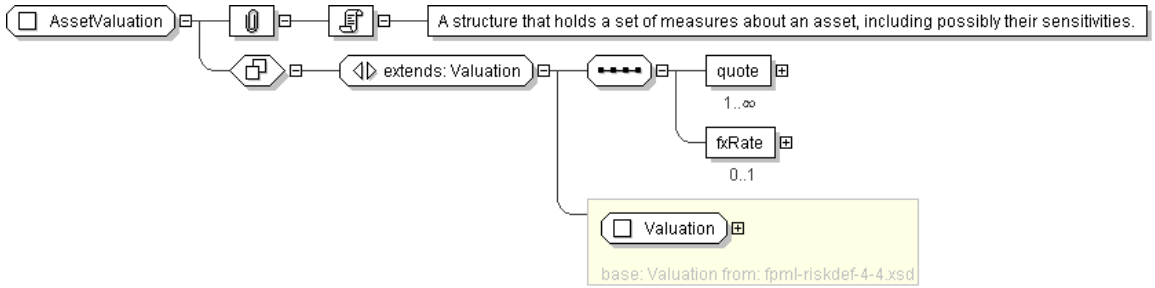
Name	AssetValuation
Used by (from the same schema document)	Complex Type **Position** , Complex Type **ValuationSet** , Model Group **AssetValuationOrReference.model** , Model Group **AssetiatedValue.model**
Abstract	no
Documentation	A structure that holds a set of measures about an asset, including possibly their sensitivities.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]"
definitionRef=" xsd:IDREF [0..1]
'An optional reference to the scenario that this valuation applies to.'

">
   <objectReference> AnyAssetReference </objectReference> [0..1]
   'A reference to the asset or pricing structure that this values.'

   <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..1]
```

```
    'A reference to the valuation scenario used to calculate this valuation. If the
    Valuation occurs within a ValuationSet, this value is optional and is defaulted from
    the ValuationSet. If this value occurs in both places, the lower level value (i.e. the
    one here) overrides that in the higher (i.e. ValuationSet).'

    <quote> Quotation </quote> [1..*]
    'One or more numerical measures relating to the asset, possibly together with sensitivities
    of that measure to pricing inputs.'

    <fxRate> FxRate </fxRate> [0..1]
    'Indicates the rate of a currency conversion that may have been used to compute valuations.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="AssetValuation">
   <xsd:complexContent>
      <xsd:extension base=" Valuation ">
         <xsd:sequence>
            <xsd:element name="quote" type=" Quotation " maxOccurs="unbounded"/>
            <xsd:element name="fxRate" type=" FxRate " minOccurs="0"/>
         </xsd:sequence>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: DerivedValuationScenario

Super-types:	None
Sub-types:	None

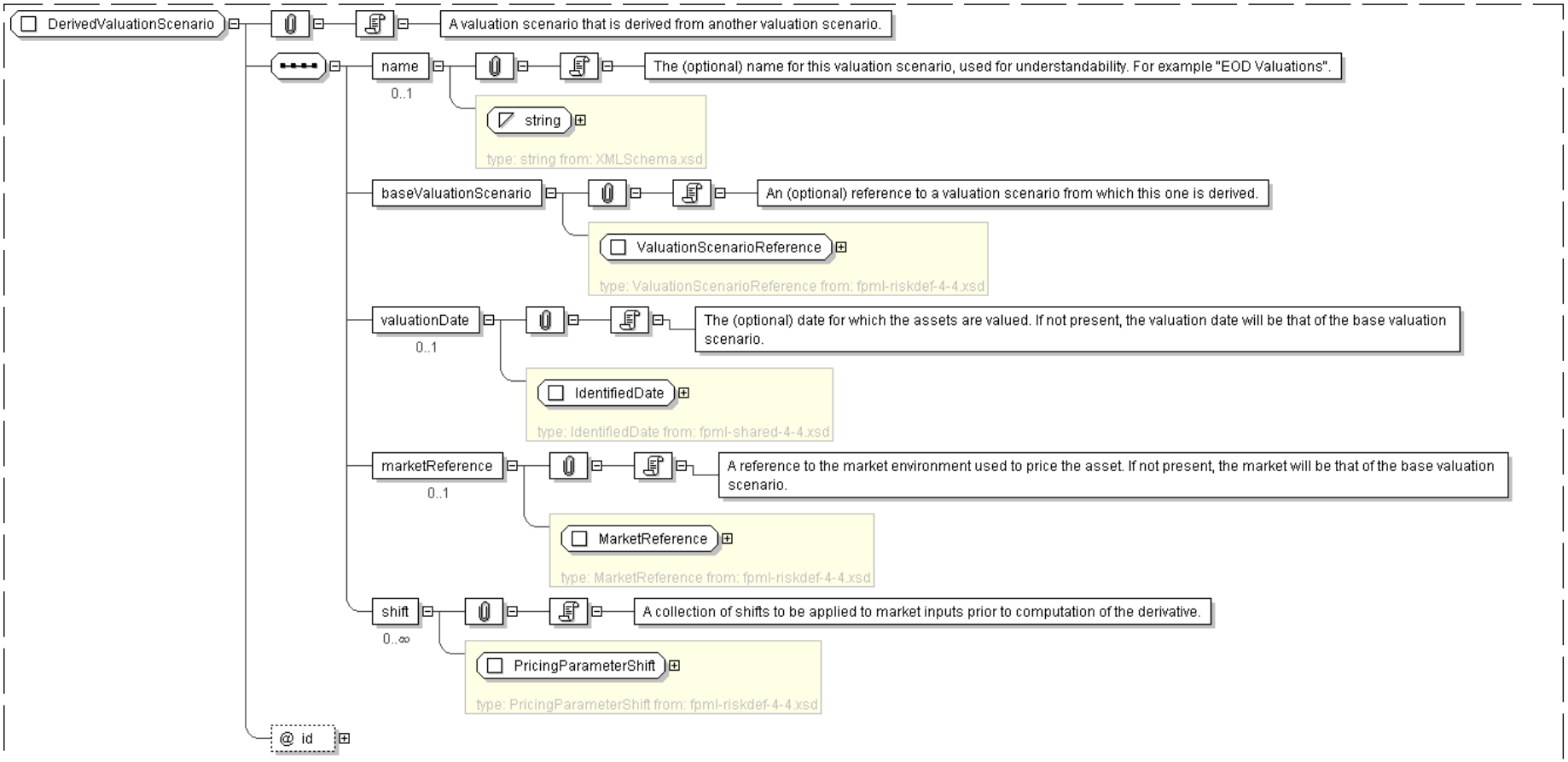
Name	DerivedValuationScenario
Abstract	no
Documentation	A valuation scenario that is derived from another valuation scenario.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
    <name> xsd:string </name> [0..1]
    'The (optional) name for this valuation scenario, used for understandability. For example
    \"EOD Valuations\".'

    <baseValuationScenario> ValuationScenarioReference </baseValuationScenario> [1]
    'An (optional) reference to a valuation scenario from which this one is derived.'
```

```
<valuationDate> IdentifiedDate </valuationDate> [0..1]
'The (optional) date for which the assets are valued. If not present, the valuation date
will be that of the base valuation scenario.'

<marketReference> MarketReference </marketReference> [0..1]
'A reference to the market environment used to price the asset. If not present, the market
will be that of the base valuation scenario.'

<shift> PricingParameterShift </shift> [0..*]
'A collection of shifts to be applied to market inputs prior to computation of the derivative.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="DerivedValuationScenario">
   <xsd:sequence>
      <xsd:element name="name" type=" xsd:string " minOccurs="0"/>
      <xsd:element name="baseValuationScenario" type=" ValuationScenarioReference "/>
      <xsd:element name="valuationDate" type=" IdentifiedDate " minOccurs="0"/>
      <xsd:element name="marketReference" type=" MarketReference " minOccurs="0"/>
      <xsd:element name="shift" type=" PricingParameterShift " minOccurs="0" maxOccurs="unbounded"/>
   </xsd:sequence>
   <xsd:attribute name="id" type=" xsd:ID "/>
</xsd:complexType>
```

top

Complex Type: Position

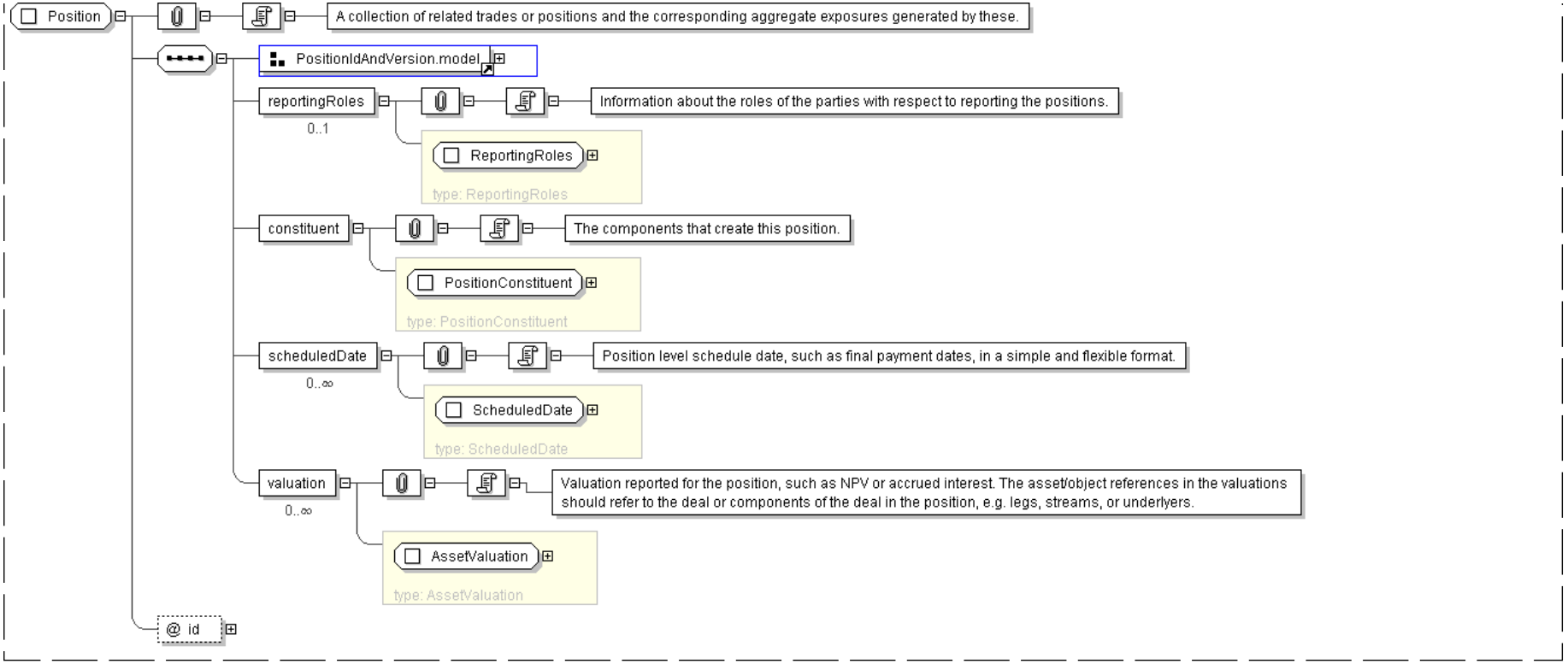
Super-types:	None
Sub-types:	None

Name	Position
Abstract	no
Documentation	A collection of related trades or positions and the corresponding aggregate exposures generated by these.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <positionId> PositionId </positionId> [1]
   'A version-independent identifier for the position, possibly based on trade identifier.'

   <version> xsd:positiveInteger </version> [0..1]
   'A version identifier. Version identifiers must be ascending, i.e. higher numbers imply
   newer versions. There is no requirement that version identifiers for a position be
   sequential or small, so for example timestamp-based version identifiers could be used.'

   <reportingRoles> ReportingRoles </reportingRoles> [0..1]
   'Information about the roles of the parties with respect to reporting the positions.'

   <constituent> PositionConstituent </constituent> [1]
   'The components that create this position.'

   <scheduledDate> ScheduledDate </scheduledDate> [0..*]
   'Position level schedule date, such as final payment dates, in a simple and flexible format.'

   <valuation> AssetValuation </valuation> [0..*]
   'Valuation reported for the position, such as NPV or accrued interest. The asset/
   object references in the valuations should refer to the deal or components of the deal in
   the position, e.g. legs, streams, or underlyers.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Position">
   <xsd:sequence>
      <xsd:group ref=" PositionIdAndVersion.model "/>
      <xsd:element name="reportingRoles" type=" ReportingRoles " minOccurs="0"/>
      <xsd:element name="constituent" type=" PositionConstituent "/>
      <xsd:element name="scheduledDate" type=" ScheduledDate " minOccurs="0" maxOccurs="unbounded"/>
      <xsd:element name="valuation" type=" AssetValuation " minOccurs="0" maxOccurs="unbounded"/>
   </xsd:sequence>
   <xsd:attribute name="id" type=" xsd:ID "/>
</xsd:complexType>
```

top

Complex Type: PositionConstituent

Super-types:	None
Sub-types:	None

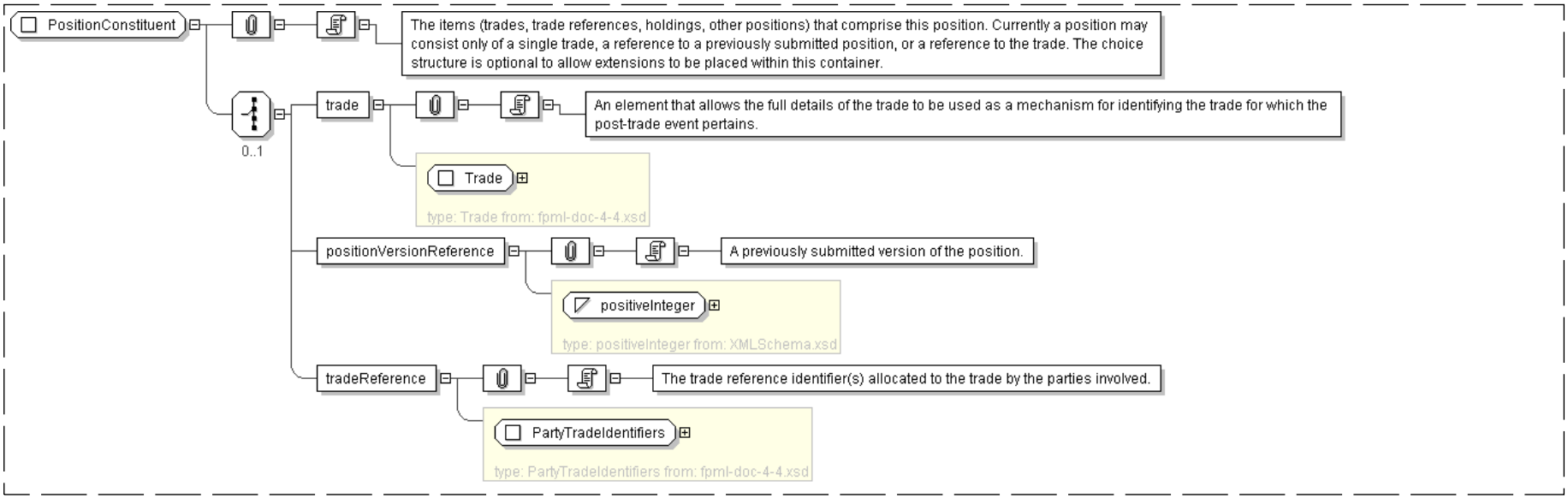
Name	PositionConstituent
Used by (from the same schema document)	Complex Type **Position**
Abstract	no
Documentation	The items (trades, trade references, holdings, other positions) that comprise this position. Currently a position may consist only of a single trade, a reference to a previously submitted position, or a reference to the trade. The choice structure is optional to allow extensions to be placed within this container.

XML Instance Representation

```
<...>
Start Choice [0..1]
      <trade> Trade </trade> [1]
```

```
        'An element that allows the full details of the trade to be used as a mechanism for
        identifying the trade for which the post-trade event pertains.'

        <positionVersionReference> xsd:positiveInteger </positionVersionReference> [1]
        'A previously submitted version of the position.'

        <tradeReference> PartyTradeIdentifiers </tradeReference> [1]
        'The trade reference identifier(s) allocated to the trade by the parties involved.'

End Choice
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="PositionConstituent">
   <xsd:choice minOccurs="0">
      <xsd:element name="trade" type=" Trade "/>
      <xsd:element name="positionVersionReference" type=" xsd:positiveInteger "/>
      <xsd:element name="tradeReference" type=" PartyTradeIdentifiers "/>
   </xsd:choice>
</xsd:complexType>
```

top

Complex Type: Quotation

Super-types:	None
Sub-types:	None

Name	Quotation
Used by (from the same schema document)	Complex Type **AssetValuation**
Abstract	no
Documentation	Some kind of numerical measure about an asset, eg. its NPV, together with characteristics of that measure, together with optional sensitivities.

XML Instance Representation

```
<...>
```

<value> xsd:decimal </value> [0..1]

'The value of the the quotation.'

<measureType> AssetMeasureType </measureType> [0..1]

'The type of the value that is measured. This could be an NPV, a cash flow, a clean price, etc.'

<quoteUnits> PriceQuoteUnits </quoteUnits> [0..1]

'The optional units that the measure is expressed in. If not supplied, this is assumed to be a price/value in currency units.'

<side> QuotationSideEnum </side> [0..1]

'The side (bid/mid/ask) of the measure.'

<currency> Currency </currency> [0..1]

'The optional currency that the measure is expressed in. If not supplied, this is defaulted from the reportingCurrency in the valuationScenarioDefinition.'

<timing> QuoteTiming </timing> [0..1]

'When during a day the quote is for. Typically, if this element is supplied, the QuoteLocation needs also to be supplied.'

Start Group: QuoteLocation.model [0..1]

'Where the quote is from.'

Start Choice [1]

<businessCenter> BusinessCenter </businessCenter> [1]

'A city or other business center.'

<exchangeId> ExchangeId </exchangeId> [1]

'The exchange (e.g. stock or futures exchange) from which the quote is obtained.'

End Choice

End Group: QuoteLocation.model

<informationSource> InformationSource </informationSource> [0..*]

'The information source where a published or displayed market rate will be obtained, e.g. Telerate Page 3750.'

<time> xsd:dateTime </time> [0..1]

'When the quote was observed or derived.'

<valuationDate> xsd:date </valuationDate> [0..1]

'When the quote was computed.'

<expiryTime> xsd:dateTime </expiryTime> [0..1]

'When does the quote cease to be valid.'

<cashFlowType> CashflowType </cashFlowType> [0..1]

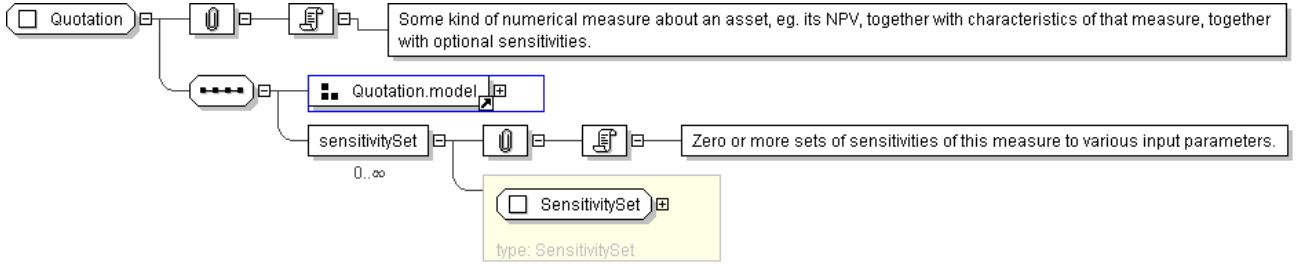
'For cash flows, the type of the cash flows. Examples include: Coupon payment, Premium Fee, Settlement Fee, Brokerage Fee, etc.'

<sensitivitySet> SensitivitySet </sensitivitySet> [0..*]

'Zero or more sets of sensitivities of this measure to various input parameters.'

</...>

Diagram



Schema Component Representation

```
<xsd:complexType name="Quotation">
   <xsd:sequence>
      <xsd:group ref=" Quotation.model "/>
      <xsd:element name="sensitivitySet" type=" SensitivitySet " minOccurs="0" maxOccurs="unbounded"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: ReportingRoles

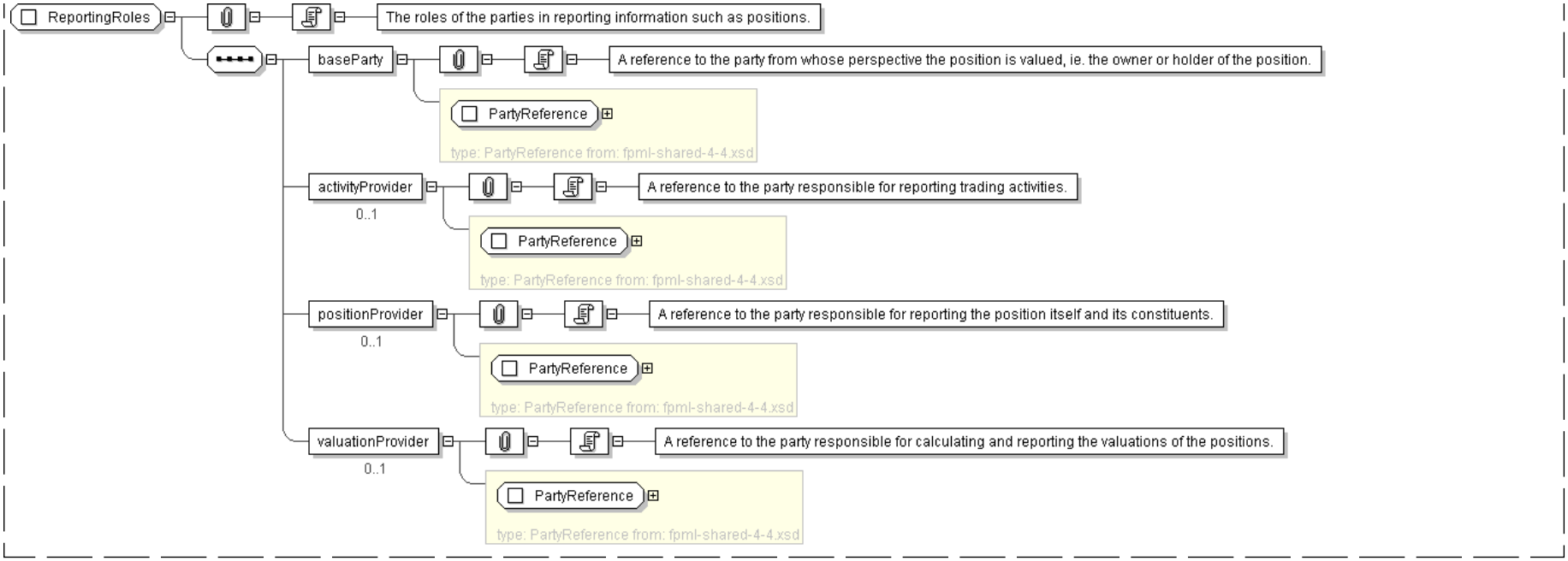
Super-types:	None
Sub-types:	None

Name	ReportingRoles
Used by (from the same schema document)	Complex Type **Position**
Abstract	no
Documentation	The roles of the parties in reporting information such as positions.

XML Instance Representation

```
<...>
   <baseParty> PartyReference </baseParty> [1]
   'A reference to the party from whose perspective the position is valued, ie. the owner
   or holder of the position.'

   <activityProvider> PartyReference </activityProvider> [0..1]
   'A reference to the party responsible for reporting trading activities.'

   <positionProvider> PartyReference </positionProvider> [0..1]
   'A reference to the party responsible for reporting the position itself and its constituents.'

   <valuationProvider> PartyReference </valuationProvider> [0..1]
   'A reference to the party responsible for calculating and reporting the valuations of
   the positions.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ReportingRoles">
   <xsd:sequence>
      <xsd:element name="baseParty" type=" PartyReference "/>
      <xsd:element name="activityProvider" type=" PartyReference " minOccurs="0"/>
      <xsd:element name="positionProvider" type=" PartyReference " minOccurs="0"/>
      <xsd:element name="valuationProvider" type=" PartyReference " minOccurs="0"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: ScheduledDate

Super-types:	None
Sub-types:	None

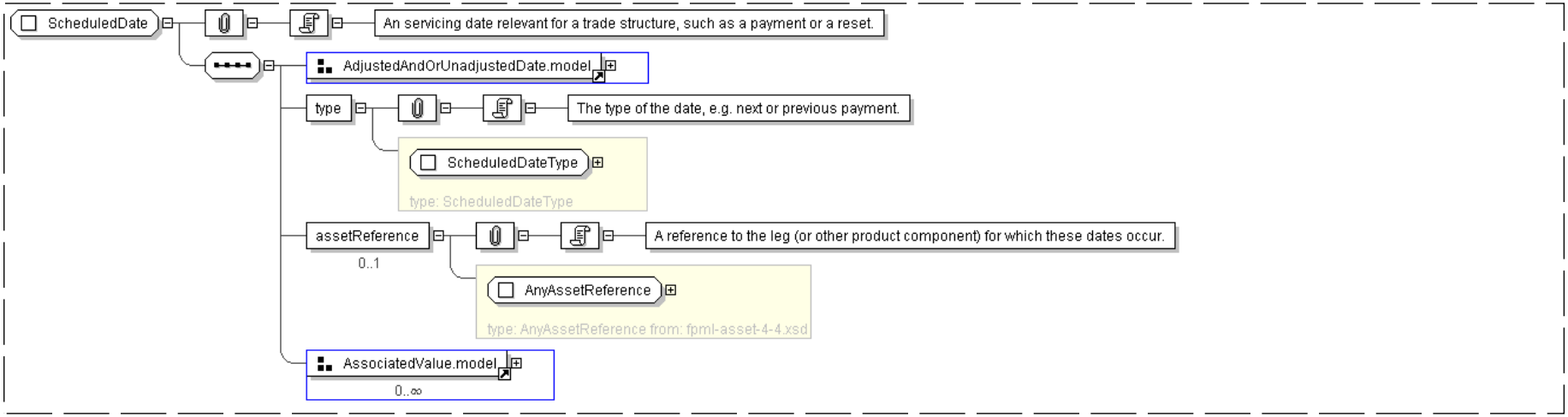
Name	ScheduledDate
Used by (from the same schema document)	Complex Type **Position** , Complex Type **ScheduledDates**
Abstract	no
Documentation	An servicing date relevant for a trade structure, such as a payment or a reset.

XML Instance Representation

```
<...>
Start Choice [1]
      <unadjustedDate> xsd:date </unadjustedDate> [1]
      <adjustedDate> xsd:date </adjustedDate> [0..1]
      <adjustedDate> xsd:date </adjustedDate> [1]
End Choice
   <type> ScheduledDateType </type> [1]
   'The type of the date, e.g. next or previous payment.'

   <assetReference> AnyAssetReference </assetReference> [0..1]
   'A reference to the leg (or other product component) for which these dates occur.'
```

```
Start Group: AssociatedValue.model [0..*]
Start Choice [1]
        <associatedValue> AssetValuation </associatedValue> [1]
        'The value that is associated with the scheduled date.'

        <associatedValueReference> ValuationReference </associatedValueReference> [1]
        'A reference to the value associated with this scheduled date.'

End Choice
End Group: AssociatedValue.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ScheduledDate">
   <xsd:sequence>
      <xsd:group ref=" AdjustedAndOrUnadjustedDate.model "/>
      <xsd:element name="type" type=" ScheduledDateType "/>
      <xsd:element name="assetReference" type=" AnyAssetReference " minOccurs="0"/>
      <xsd:group ref=" AssociatedValue.model " minOccurs="0" maxOccurs="unbounded"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: ScheduledDateType

Super-types:	xsd:normalizedString < **ScheduledDateType** (by extension)
Sub-types:	None

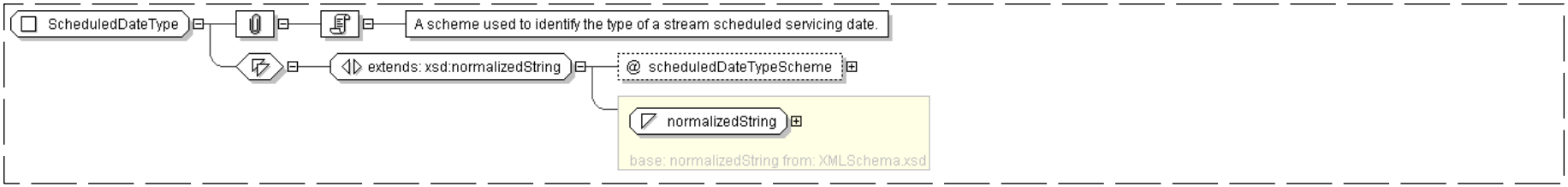
Name	ScheduledDateType
Used by (from the same schema document)	Complex Type **ScheduledDate**
Abstract	no
Documentation	A scheme used to identify the type of a stream scheduled servicing date.

XML Instance Representation

```
<...
scheduledDateTypeScheme=" xsd:anyURI [0..1]">
xsd:normalizedString
```

```
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ScheduledDateType">
   <xsd:simpleContent>
      <xsd:extension base=" xsd:normalizedString ">
         <xsd:attribute name="scheduledDateTypeScheme" type=" xsd:anyURI " default="http://www.fpml.
         org/coding-scheme/scheduled-date-type-1-0"/>
      </xsd:extension>
   </xsd:simpleContent>
</xsd:complexType>
```

top

Complex Type: ScheduledDates

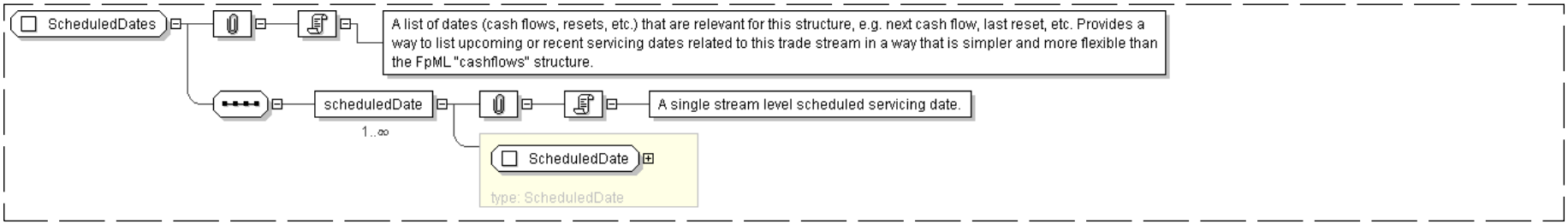
Super-types:	None
Sub-types:	None

Name	ScheduledDates
Abstract	no
Documentation	A list of dates (cash flows, resets, etc.) that are relevant for this structure, e.g. next cash flow, last reset, etc. Provides a way to list upcoming or recent servicing dates related to this trade stream in a way that is simpler and more flexible than the FpML "cashflows" structure.

XML Instance Representation

```
<...>
   <scheduledDate> ScheduledDate </scheduledDate> [1..*]
   'A single stream level scheduled servicing date.'
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ScheduledDates">
   <xsd:sequence>
      <xsd:element name="scheduledDate" type=" ScheduledDate " maxOccurs="unbounded"/>
   </xsd:sequence>
</xsd:complexType>
```

top

Complex Type: Sensitivity

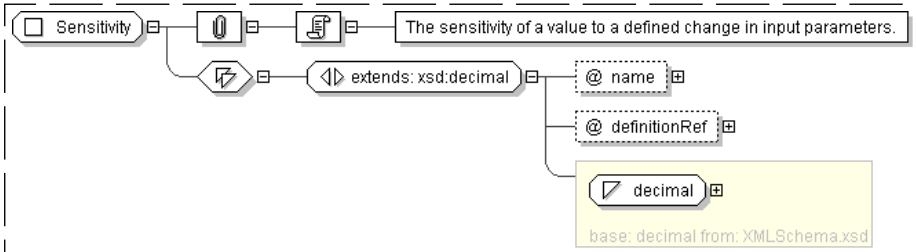
Super-types:	xsd:decimal < **Sensitivity** (by extension)
Sub-types:	None

Name	Sensitivity
Used by (from the same schema document)	Complex Type **SensitivitySet**
Abstract	no
Documentation	The sensitivity of a value to a defined change in input parameters.

XML Instance Representation

```
<...
name=" xsd:normalizedString [0..1]
 'A optional name for this sensitivity. This is primarily intended for display purposes.'

"
definitionRef=" xsd:IDREF [0..1]
 'A optional (but normally supplied) reference to the definition of this sensitivity.'

">
xsd:decimal
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Sensitivity">
   <xsd:simpleContent>
      <xsd:extension base=" xsd:decimal ">
         <xsd:attribute name="name" type=" xsd:normalizedString "/>
         <xsd:attribute name="definitionRef" type=" xsd:IDREF "/>
      </xsd:extension>
   </xsd:simpleContent>
</xsd:complexType>
```

top

Complex Type: SensitivitySet

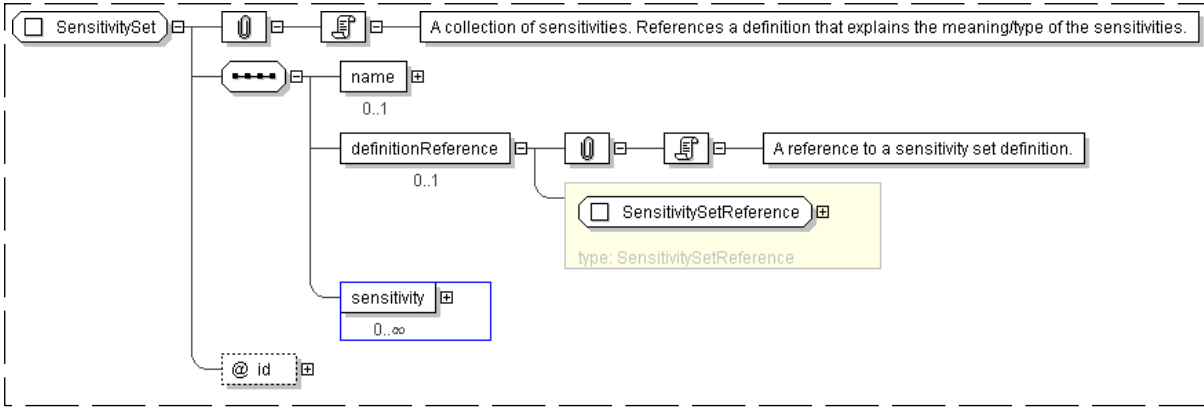
Super-types:	None
Sub-types:	None

Name	SensitivitySet
Used by (from the same schema document)	Complex Type **Quotation**
Abstract	no
Documentation	A collection of sensitivities. References a definition that explains the meaning/type of the sensitivities.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <name> xsd:string </name> [0..1]
   <definitionReference> SensitivitySetReference </definitionReference> [0..1]
   'A reference to a sensitivity set definition.'

   <sensitivity> Sensitivity </sensitivity> [0..*]
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SensitivitySet">
   <xsd:sequence>
      <xsd:element name="name" type=" xsd:string " minOccurs="0"/>
      <xsd:element name="definitionReference" type=" SensitivitySetReference " minOccurs="0"/>
      <xsd:element name="sensitivity" type=" Sensitivity " minOccurs="0" maxOccurs="unbounded"/>
   </xsd:sequence>
   <xsd:attribute name="id" type=" xsd:ID "/>
</xsd:complexType>
```

top

Complex Type: SensitivitySetReference

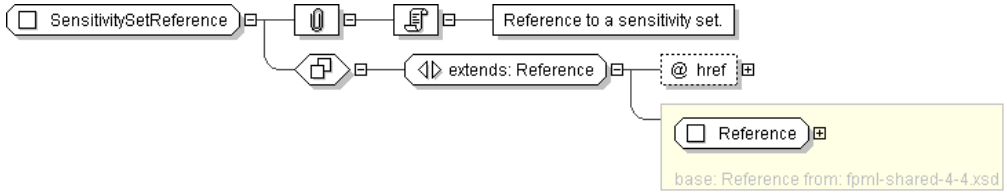
Super-types:	Reference < **SensitivitySetReference** (by extension)
Sub-types:	None

Name	SensitivitySetReference
Used by (from the same schema document)	Complex Type **SensitivitySet**
Abstract	no
Documentation	Reference to a sensitivity set.

XML Instance Representation

```
<...
href=" xsd:IDREF [1]"/>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="SensitivitySetReference">
   <xsd:complexContent>
      <xsd:extension base=" Reference ">
         <xsd:attribute name="href" type=" xsd:IDREF " use="required" reference="SensitivitySet"/>
      </xsd:extension>
   </xsd:complexContent>
</xsd:complexType>
```

top

Complex Type: ValuationSet

Super-types:	None
Sub-types:	None

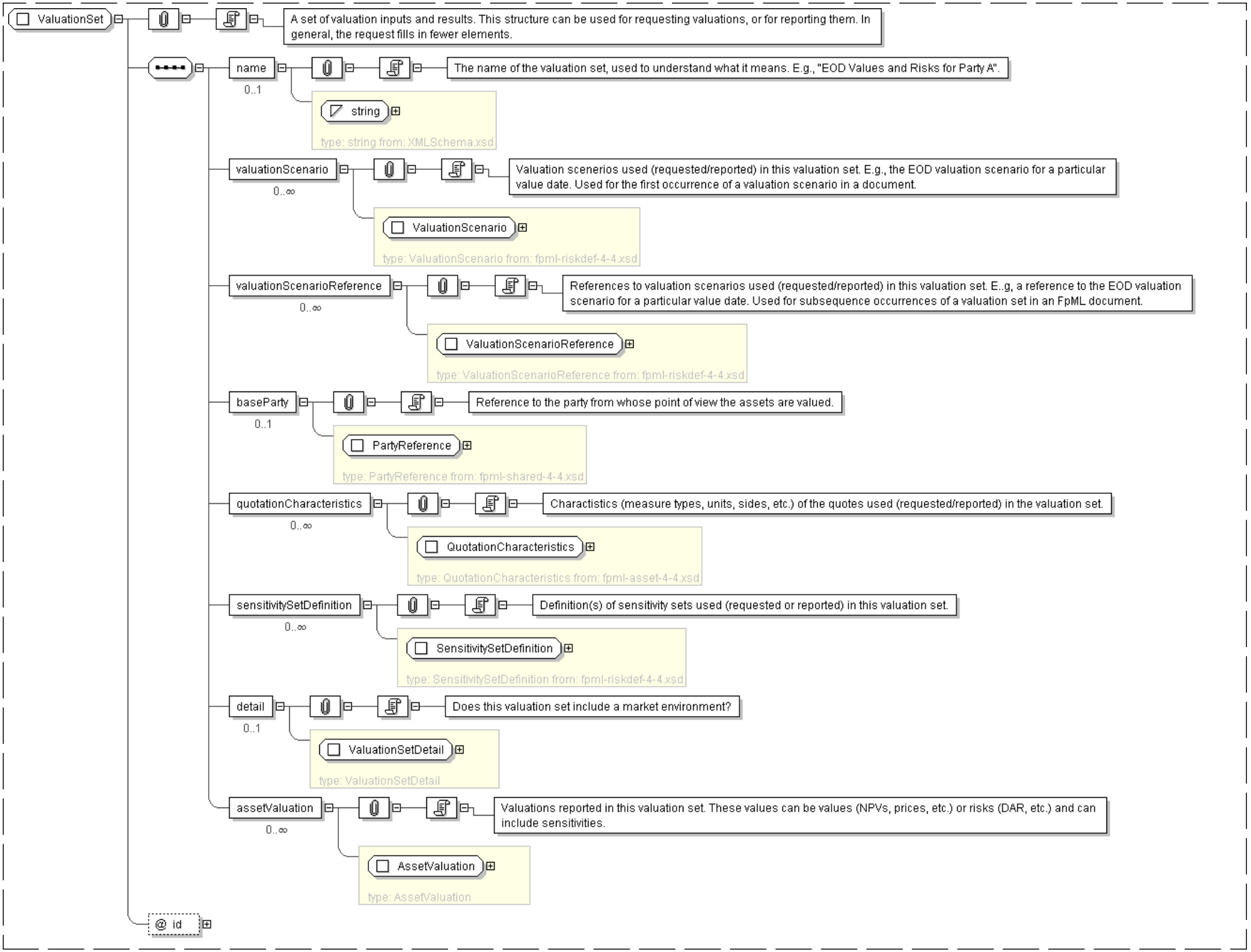
Name	ValuationSet
Used by (from the same schema document)	Element **valuationSet**
Abstract	no
Documentation	A set of valuation inputs and results. This structure can be used for requesting valuations, or for reporting them. In general, the request fills in fewer elements.

XML Instance Representation

```
<...
id=" xsd:ID [0..1]">
   <name> xsd:string </name> [0..1]
   'The name of the valuation set, used to understand what it means. E.g., \"EOD Values and
   Risks for Party A\".'

   <valuationScenario> ValuationScenario </valuationScenario> [0..*]
   'Valuation scenerios used (requested/reported) in this valuation set. E.g., the EOD
   valuation scenario for a particular value date. Used for the first occurrence of a
   valuation scenario in a document.'

   <valuationScenarioReference> ValuationScenarioReference </valuationScenarioReference> [0..*]
   'References to valuation scenarios used (requested/reported) in this valuation set. E..g,
   a reference to the EOD valuation scenario for a particular value date. Used for
   subsequence occurrences of a valuation set in an FpML document.'

   <baseParty> PartyReference </baseParty> [0..1]
   'Reference to the party from whose point of view the assets are valued.'

   <quotationCharacteristics> QuotationCharacteristics </quotationCharacteristics> [0..*]
   'Charactistics (measure types, units, sides, etc.) of the quotes used (requested/reported)
   in the valuation set.'

   <sensitivitySetDefinition> SensitivitySetDefinition </sensitivitySetDefinition> [0..*]
   'Definition(s) of sensitivity sets used (requested or reported) in this valuation set.'

   <detail> ValuationSetDetail </detail> [0..1]
   'Does this valuation set include a market environment?'

   <assetValuation> AssetValuation </assetValuation> [0..*]
```

```
'Valuations reported in this valuation set. These values can be values (NPVs, prices, etc.)
or risks (DAR, etc.) and can include sensitivities.'

</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ValuationSet">
   <xsd:sequence>
      <xsd:element name="name" type=" xsd:string " minOccurs="0"/>
      <xsd:element name="valuationScenario" type=" ValuationScenario "
      minOccurs="0" maxOccurs="unbounded"/>
      <xsd:element name="valuationScenarioReference" type=" ValuationScenarioReference
      " minOccurs="0" maxOccurs="unbounded"/>
      <xsd:element name="baseParty" type=" PartyReference " minOccurs="0"/>
      <xsd:element name="quotationCharacteristics" type=" QuotationCharacteristics "
      minOccurs="0" maxOccurs="unbounded"/>
      <xsd:element name="sensitivitySetDefinition" type=" SensitivitySetDefinition "
      minOccurs="0" maxOccurs="unbounded"/>
      <xsd:element name="detail" type=" ValuationSetDetail " minOccurs="0"/>
      <xsd:element name="assetValuation" type=" AssetValuation " minOccurs="0" maxOccurs="unbounded"/>
   </xsd:sequence>
   <xsd:attribute name="id" type=" xsd:ID "/>
</xsd:complexType>
```

top

Complex Type: ValuationSetDetail

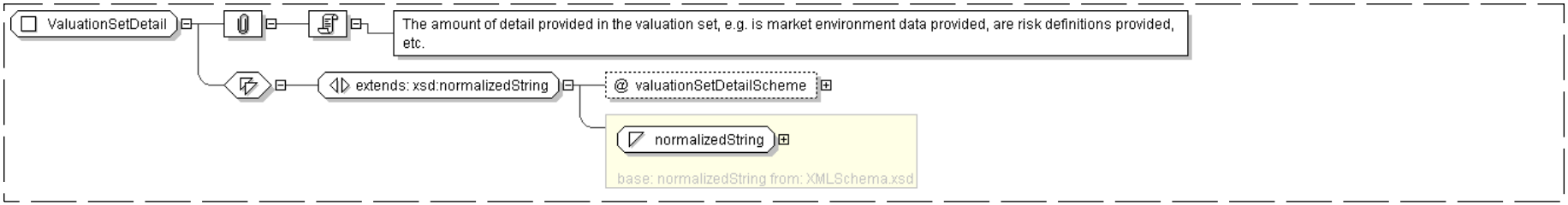
Super-types:	xsd:normalizedString < **ValuationSetDetail** (by extension)
Sub-types:	None

Name	ValuationSetDetail
Used by (from the same schema document)	Complex Type **ValuationSet**
Abstract	no
Documentation	The amount of detail provided in the valuation set, e.g. is market environment data provided, are risk definitions provided, etc.

XML Instance Representation

```
<...
valuationSetDetailScheme=" xsd:anyURI [0..1]">
xsd:normalizedString
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="ValuationSetDetail">
   <xsd:simpleContent>
      <xsd:extension base=" xsd:normalizedString ">
         <xsd:attribute name="valuationSetDetailScheme" type=" xsd:anyURI "/>
      </xsd:extension>
   </xsd:simpleContent>
</xsd:complexType>
```

top

Complex Type: Valuations

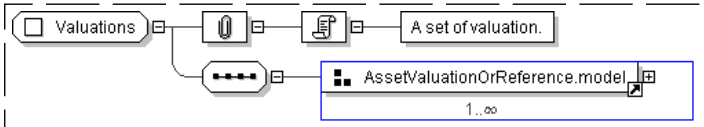
Super-types:	None
Sub-types:	None

Name	Valuations
Abstract	no
Documentation	A set of valuation.

XML Instance Representation

```
<...>
Start Group: AssetValuationOrReference.model [1..*]
Start Choice [1]
        <valuation> AssetValuation </valuation> [1]
        ''

        <valuationReference> ValuationReference </valuationReference> [1]
        'A reference to a quotation'

End Choice
End Group: AssetValuationOrReference.model
</...>
```

Diagram



Schema Component Representation

```
<xsd:complexType name="Valuations">
   <xsd:sequence>
      <xsd:group ref=" AssetValuationOrReference.model " maxOccurs="unbounded"/>
   </xsd:sequence>
</xsd:complexType>
```

top

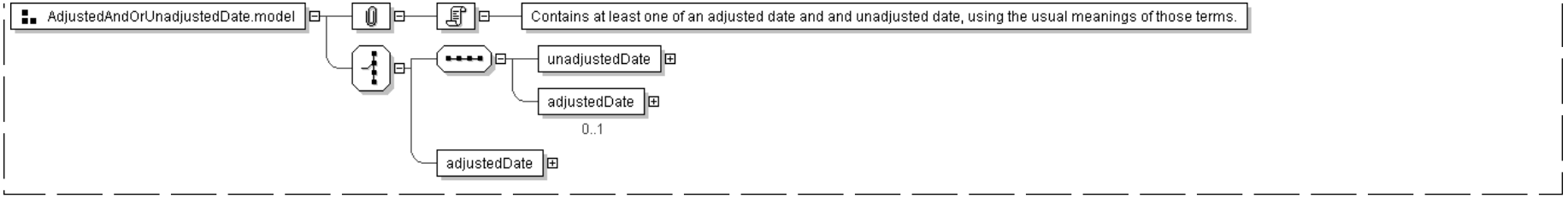
Model Group: AdjustedAndOrUnadjustedDate.model

Name	AdjustedAndOrUnadjustedDate.model
Used by (from the same schema document)	Complex Type **ScheduledDate**
Documentation	Contains at least one of an adjusted date and and unadjusted date, using the usual meanings of those terms.

XML Instance Representation

```
Start Choice [1]
   <unadjustedDate> xsd:date </unadjustedDate> [1]
   <adjustedDate> xsd:date </adjustedDate> [0..1]
   <adjustedDate> xsd:date </adjustedDate> [1]
End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="AdjustedAndOrUnadjustedDate.model">
   <xsd:choice>
      <xsd:sequence>
         <xsd:element name="unadjustedDate" type=" xsd:date "/>
         <xsd:element name="adjustedDate" type=" xsd:date " minOccurs="0"/>
      </xsd:sequence>
      <xsd:element name="adjustedDate" type=" xsd:date "/>
   </xsd:choice>
</xsd:group>
```

top

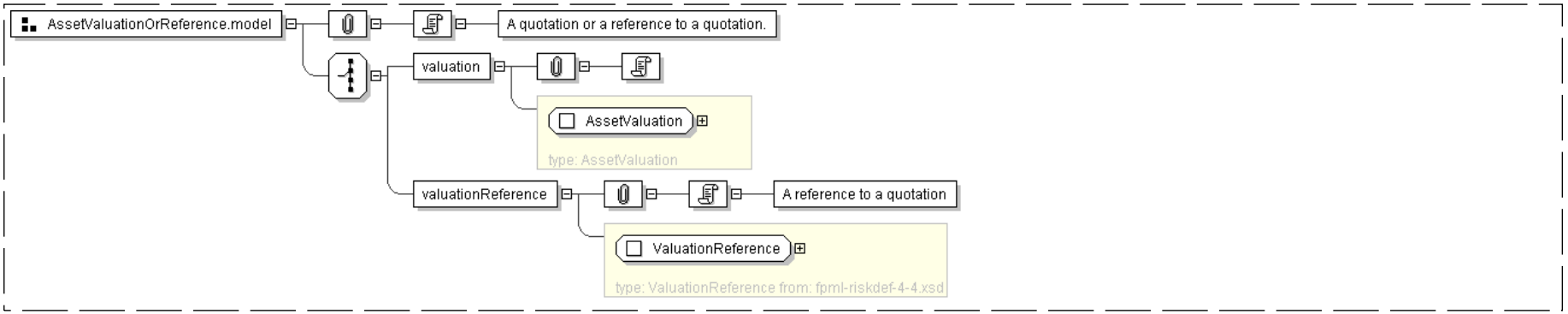
Model Group: AssetValuationOrReference.model

Name	AssetValuationOrReference.model
Used by (from the same schema document)	Complex Type **Valuations**
Documentation	A quotation or a reference to a quotation.

XML Instance Representation

```
Start Choice [1]
   <valuation> AssetValuation </valuation> [1]
   ''

   <valuationReference> ValuationReference </valuationReference> [1]
   'A reference to a quotation'

End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="AssetValuationOrReference.model">
   <xsd:choice>
      <xsd:element name="valuation" type=" AssetValuation "/>
      <xsd:element name="valuationReference" type=" ValuationReference "/>
```

```
    </xsd:choice>
</xsd:group>
```

top

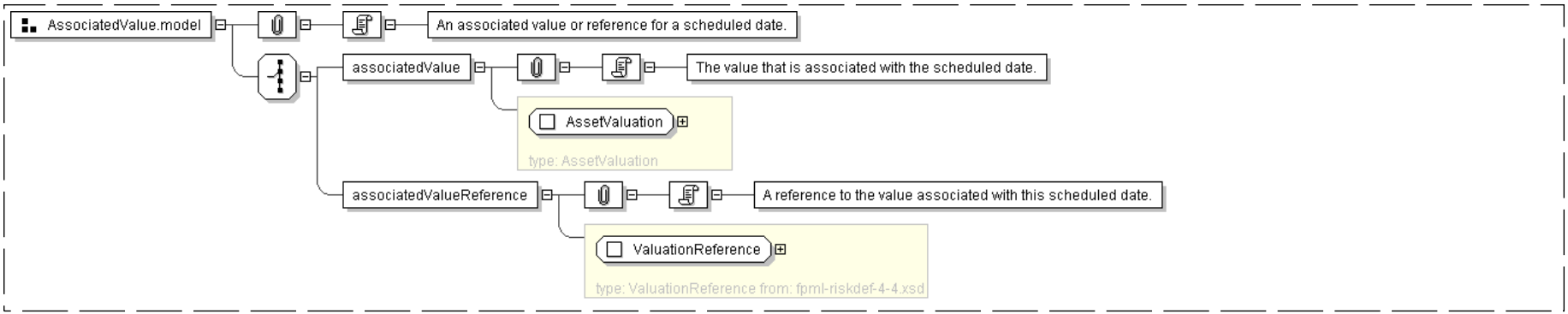
Model Group: AssociatedValue.model

Name	AssociatedValue.model
Used by (from the same schema document)	Complex Type **ScheduledDate**
Documentation	An associated value or reference for a scheduled date.

XML Instance Representation

```
Start Choice [1]
   <associatedValue> AssetValuation </associatedValue> [1]
   'The value that is associated with the scheduled date.'

   <associatedValueReference> ValuationReference </associatedValueReference> [1]
   'A reference to the value associated with this scheduled date.'

End Choice
```

Diagram



Schema Component Representation

```
<xsd:group name="AssociatedValue.model">
   <xsd:choice>
      <xsd:element name="associatedValue" type=" AssetValuation "/>
      <xsd:element name="associatedValueReference" type=" ValuationReference "/>
   </xsd:choice>
</xsd:group>
```

top

Legend

Complex Type: AusAddress
Schema Component Type — Schema Component Name

Super-types:	Address < AusAddress (by extension)
Sub-types:	• QLDAddress (by restriction)

If this schema component is a type definition, its type hierarchy is shown in a gray-bordered box.

Name	AusAddress
Abstract	no

The table above displays the properties of this schema component.

XML Instance Representation

```
<... country="Australia" >
<unitNo> string </unitNo> [0..1]
<houseNo> string </houseNo> [1]
<street> string </street> [1]
Start Choice [1]
<city> string </city> [1]
<town> string </town> [1]
End Choice
<state> AusStates </state> [1]
<postcode> string <<pattern = [1-9][0-9]{3}>> </postcode> [1]
</...>
```

The XML Instance Representation table above shows the schema component's content as an XML instance.

- The minimum and maximum occurrence of elements and attributes are provided in square brackets, e.g. [0..1].
- Model group information are shown in gray, e.g. Start Choice ... End Choice.
- For type derivations, the elements and attributes that have been added to or changed from the base type's content are shown in **bold**.
- If an element/attribute has a fixed value, the fixed value is shown in green, e.g. country="Australia".
- Otherwise, the type of the element/attribute is displayed.
  - If the element/attribute's type is in the schema, a link is provided to it.
  - For local simple type definitions, the constraints are displayed in angle brackets, e.g. <<*pattern* = [1-9][0-9]{3}>>.

Schema Component Representation

```
<complexType name="AusAddress">
<complexContent>
<extension base=" Address ">
<sequence>
<element name="state" type=" AusStates "/>
<element name="postcode">
<simpleType>
<restriction base=" string ">
<pattern value="[1-9][0-9]{3}"/>
</restriction>
</simpleType>
</element>
</sequence>
<attribute name="country" type=" string " fixed="Australia"/>
</extension>
</complexContent>
</complexType>
```

The Schema Component Representation table above displays the underlying XML representation of the schema component. (Annotations are not shown.)

top

Glossary

Abstract (Applies to complex type definitions and element declarations). An abstract element or complex type cannot used to validate an element instance. If there is a reference to an abstract element, only element declarations that can substitute the abstract element can be used to validate the instance. For references to abstract type definitions, only derived types can be used.

All Model Group Child elements can be provided *in any order* in instances. See: http://www.w3.org/TR/xmlschema-1/#element-all.

Choice Model Group *Only one* from the list of child elements and model groups can be provided in instances. See: http://www.w3.org/TR/xmlschema-1/#element-choice.

Collapse Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32). Then, collapse contiguous sequences of space characters into single space character, and remove leading and trailing space characters.

Disallowed Substitutions (Applies to element declarations). If *substitution* is specified, then substitution group members cannot be used in place of the given element declaration to validate element instances. If *derivation methods*, e.g. extension, restriction, are specified, then the given element declaration will not validate element instances that have types derived from the element declaration's type using the specified derivation methods. Normally, element instances can override their declaration's type by specifying an `xsi:type` attribute.

Key Constraint Like Uniqueness Constraint, but additionally requires that the specified value(s) must be provided. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Key Reference Constraint Ensures that the specified value(s) must match value(s) from a Key Constraint or Uniqueness Constraint. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

Model Group Groups together element content, specifying the order in which the element content can occur and the number of times the group of element content may be repeated. See: http://www.w3.org/TR/xmlschema-1/#Model_Groups.

Nillable (Applies to element declarations). If an element declaration is nillable, instances can use the `xsi:nil` attribute. The `xsi:nil` attribute is the boolean attribute, *nil*, from the *http://www.w3.org/2001/XMLSchema-instance* namespace. If an element instance has an `xsi:nil` attribute set to true, it can be left empty, even though its element declaration may have required content.

Notation A notation is used to identify the format of a piece of data. Values of elements and attributes that are of type, NOTATION, must come from the names of declared notations. See: http://www.w3.org/TR/xmlschema-1/#cNotation_Declarations.

Preserve Whitespace Policy Preserve whitespaces exactly as they appear in instances.

Prohibited Derivations (Applies to type definitions). Derivation methods that cannot be used to create sub-types from a given type definition.

Prohibited Substitutions (Applies to complex type definitions). Prevents sub-types that have been derived using the specified derivation methods from validating element instances in place of the given type definition.

Replace Whitespace Policy Replace tab, line feed, and carriage return characters with space character (Unicode character 32).

Sequence Model Group Child elements and model groups must be provided *in the specified order* in instances. See: http://www.w3.org/TR/xmlschema-1/#element-sequence.

Substitution Group Elements that are *members* of a substitution group can be used wherever the *head* element of the substitution group is referenced.

Substitution Group Exclusions (Applies to element declarations). Prohibits element declarations from nominating themselves as being able to substitute a given element declaration, if they have types that are derived from the original element's type using the specified derivation methods.

Target Namespace The target namespace identifies the namespace that components in this schema belongs to. If no target namespace is provided, then the schema components do not belong to any namespace.

Uniqueness Constraint Ensures uniqueness of an element/attribute value, or a combination of values, within a specified scope. See: http://www.w3.org/TR/xmlschema-1/#cIdentity-constraint_Definitions.

top

Generated by <oXygen/> XML Editor using a modified version of xs3p that adds schema diagrams and chunking support.