



Financial products Markup Language

FpML 4.2 - Reporting Component Definitions

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1 Global Complex Types

1.1 PortfolioValuationItem

1.1.1 Description:

A type used in valuation enquiry messages which relates a portfolio to its trades and current value.

1.1.2 Contents:

portfolio (exactly one occurrence; of the type Portfolio) Global portfolio element used as a basis for a substitution group.

tradeValuationItem (zero or more occurrences; of the type TradeValuationItem) Zero or more trade valuation items.

valuationSet (zero or one occurrence; of the type ValuationSet)

1.1.3 Used by:

- Complex type: RequestValuationReport
- Complex type: ValuationReport

1.1.4 Derived Types:

1.1.5 Figure:

1.1.6 Schema Fragment:

```
<xsd:complexType name="PortfolioValuationItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used in valuation enquiry messages which relates a
      portfolio to its trades and current value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element ref="portfolio">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Portfolio identifier
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Zero or more trade valuation items.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="valuationSet" minOccurs="0">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The portfolio valuation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.2 PositionReport

1.2.1 Description:

A type defining the content model for a message allowing one party to send a report consisting of positions.

1.2.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type NotificationMessage)

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

asOfDate (zero or one occurrence; of the type IdentifiedDate) The date for which this document reports positions and valuations.

dataSetName (zero or one occurrence; of the type xsd:string) The name of the data set (portfolio, product type, etc.) that this report corresponds to. Used to help document the contents of the report.

quotationCharacteristics (zero or one occurrence; of the type QuotationCharacteristics) The default quotation characteristics for this document (e.g. currency, location). Currency must be specified; other fields may be specified.

position (one or more occurrences; of the type Position) The positions included in the position report.

party (one or more occurrences; of the type Party) The parties whose trades are included included in this position report.

1.2.3 Used by:

1.2.4 Derived Types:

1.2.5 Figure:

1.2.6 Schema Fragment:

```
<xsd:complexType name="PositionReport">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message allowing one
      party to send a report consisting of positions.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="asOfDate" type="IdentifiedDate" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The date for which this document reports positions and
              valuations.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="dataSetName" type="xsd:string" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The name of the data set (portfolio, product type, etc.)
              that this report corresponds to. Used to help document
              the contents of the report.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="quotationCharacteristics" type="QuotationCharacteristics" minOccurs="0">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              The default quotation characteristics for this document
              (e.g. currency, location). Currency must be specified;
              other fields may be specified.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="position" type="Position" maxOccurs="unbounded">
          <xsd:annotation>
```

```
        <xsd:documentation xml:lang="en">
            The positions included in the position report.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
<xsd:element name="party" type="Party" maxOccurs="unbounded">
    <xsd:annotation>
        <xsd:documentation xml:lang="en">
            The parties whose trades are included included in this
            position report.
        </xsd:documentation>
    </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
```


1.3 RequestValuationReport

1.3.1 Description:

A type defining the content model for a message allowing one party a report containing valuations of one or many existing trades.

1.3.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type RequestMessage)

- A type defining the basic content of a message that requests the receiver to perform some business operation determined by the message type and its content.

party (one or more occurrences; of the type Party)

market (zero or one occurrence; of the type Market) This is a global element used for creating global types. It holds Market information, e.g. curves, surfaces, quotes, etc.

portfolioValuationItem (zero or more occurrences; of the type PortfolioValuationItem) An instance of a unique portfolio valuation.

tradeValuationItem (zero or more occurrences; of the type TradeValuationItem) An instance of a unique trade valuation.

1.3.3 Used by:

1.3.4 Derived Types:

1.3.5 Figure:

1.3.6 Schema Fragment:

```
<xsd:complexType name="RequestValuationReport">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message allowing one
      party a report containing valuations of one or many existing
      trades.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
        <xsd:element ref="market" minOccurs="0"/>
        <xsd:element name="portfolioValuationItem" type="PortfolioValuationItem" minOccurs="0"
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique portfolio valuation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="unbounded"
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade valuation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

1.4 TradeValuationItem

1.4.1 Description:

A type used in trade valuation enquiry messages which relates a trade identifier to its current value.

1.4.2 Contents:

partyTradeIdentifier (zero or more occurrences; of the type PartyTradeIdentifier) One or more trade identifiers needed to uniquely identify a trade.

trade (zero or more occurrences; of the type Trade) Fully-described trades whose values are reported.

valuationSet (exactly one occurrence; of the type ValuationSet)

1.4.3 Used by:

- Complex type: PortfolioValuationItem
- Complex type: RequestValuationReport
- Complex type: ValuationReport

1.4.4 Derived Types:

1.4.5 Figure:

1.4.6 Schema Fragment:

```
<xsd:complexType name="TradeValuationItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used in trade valuation enquiry messages which relates a
      trade identifier to its current value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          One or more trade identifiers needed to uniquely identify a
          trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="trade" type="Trade" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Fully-described trades whose values are reported.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element ref="valuationSet">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          The trade valuation.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
</xsd:complexType>
```

1.5 ValuationReport

1.5.1 Description:

A type defining the content model for a message normally generated in response to a RequestValuationReport request.

1.5.2 Contents:

Inherited element(s): (This definition inherits the content defined by the type NotificationMessage)

- A type defining the basic content for a message sent to inform another system that some 'business event' has occurred. Notifications are not expected to be replied to.

party (one or more occurrences; of the type Party)

market (zero or one occurrence; of the type Market) This is a global element used for creating global types. It holds Market information, e.g. curves, surfaces, quotes, etc.

portfolioValuationItem (zero or more occurrences; of the type PortfolioValuationItem) An instance of a unique portfolio valuation.

tradeValuationItem (zero or more occurrences; of the type TradeValuationItem) A collection of data values describing the state of the given trade.

1.5.3 Used by:

1.5.4 Derived Types:

1.5.5 Figure:

1.5.6 Schema Fragment:

```
<xsd:complexType name="ValuationReport">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message normally
      generated in response to a RequestValuationReport request.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>
        <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
        <xsd:element ref="market" minOccurs="0"/>
        <xsd:element name="portfolioValuationItem" type="PortfolioValuationItem" minOccurs="0"
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique portfolio valuation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="unbounded"
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              A collection of data values describing the state of the
              given trade.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
```

2 Global Elements

2.1 portfolio

2.1.1 Description:

Global portfolio element used as a basis for a substitution group.

2.1.2 Contents:

Element portfolio is defined by the complex type Portfolio

2.1.3 Used by:

- Complex type: PortfolioValuationItem

2.1.4 Substituted by:

- Element: queryPortfolio

2.1.5 Figure:

2.1.6 Schema Fragment:

```
<xsd:element name="portfolio" type="Portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Global portfolio element used as a basis for a substitution
      group.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

2.2 queryPortfolio

2.2.1 Description:

Global element used to substitute for "portfolio".

2.2.2 Contents:

Element queryPortfolio is defined by the complex type QueryPortfolio

2.2.3 Used by:

2.2.4 Substituted by:

2.2.5 Figure:

2.2.6 Schema Fragment:

```
<xsd:element name="queryPortfolio" type="QueryPortfolio" substitutionGroup="portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Global element used to substitute for "portfolio".
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
```

3 Schema listing

```
<xsd:schema targetNamespace="http://www.fpml.org/2005/FpML-4-2" elementFormDefault="qualified"
  <xsd:include schemaLocation="fpml-msg-4-2.xsd"/>
  <xsd:include schemaLocation="fpml-valuation-4-2.xsd"/>
  <xsd:complexType name="PositionReport">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type defining the content model for a message allowing one
        party to send a report consisting of positions.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:complexContent>
      <xsd:extension base="NotificationMessage">
        <xsd:sequence>
          <xsd:element name="asOfDate" type="IdentifiedDate" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The date for which this document reports positions and
                valuations.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="dataSetName" type="xsd:string" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The name of the data set (portfolio, product type,
                etc.) that this report corresponds to. Used to help
                document the contents of the report.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="quotationCharacteristics" type="QuotationCharacteristics" minOccurs="0">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The default quotation characteristics for this document
                (e.g. currency, location). Currency must be specified;
                other fields may be specified.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="position" type="Position" maxOccurs="unbounded">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The positions included in the position report.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
          <xsd:element name="party" type="Party" maxOccurs="unbounded">
            <xsd:annotation>
              <xsd:documentation xml:lang="en">
                The parties whose trades are included included in this
                position report.
              </xsd:documentation>
            </xsd:annotation>
          </xsd:element>
        </xsd:sequence>
      </xsd:extension>
    </xsd:complexContent>
  </xsd:complexType>
  <xsd:complexType name="PortfolioValuationItem">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        A type used in valuation enquiry messages which relates a
        portfolio to its trades and current value.
      </xsd:documentation>
    </xsd:annotation>
    <xsd:sequence>
      <xsd:element ref="portfolio">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Portfolio identifier
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
      <xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="unbounded">
        <xsd:annotation>
          <xsd:documentation xml:lang="en">
            Zero or more trade valuation items.
          </xsd:documentation>
        </xsd:annotation>
      </xsd:element>
    </xsd:sequence>
  </xsd:complexType>
```

```

</xsd:element>
<xsd:element ref="valuationSet" minOccurs="0">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      The portfolio valuation.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="RequestValuationReport">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message allowing one
      party a report containing valuations of one or many existing
      trades.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="RequestMessage">
      <xsd:sequence>
        <xsd:element name="party" type="Party" maxOccurs="unbounded"/>
        <xsd:element ref="market" minOccurs="0"/>
        <xsd:element name="portfolioValuationItem" type="PortfolioValuationItem" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique portfolio valuation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
        <xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="unbounded">
          <xsd:annotation>
            <xsd:documentation xml:lang="en">
              An instance of a unique trade valuation.
            </xsd:documentation>
          </xsd:annotation>
        </xsd:element>
      </xsd:sequence>
    </xsd:extension>
  </xsd:complexContent>
</xsd:complexType>
<xsd:complexType name="TradeValuationItem">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type used in trade valuation enquiry messages which relates a
      trade identifier to its current value.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:sequence>
    <xsd:element name="partyTradeIdentifier" type="PartyTradeIdentifier" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          One or more trade identifiers needed to uniquely identify a
          trade.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
    <xsd:element name="trade" type="Trade" minOccurs="0" maxOccurs="unbounded">
      <xsd:annotation>
        <xsd:documentation xml:lang="en">
          Fully-described trades whose values are reported.
        </xsd:documentation>
      </xsd:annotation>
    </xsd:element>
  </xsd:sequence>
  <xsd:element ref="valuationSet">
    <xsd:annotation>
      <xsd:documentation xml:lang="en">
        The trade valuation.
      </xsd:documentation>
    </xsd:annotation>
  </xsd:element>
</xsd:sequence>
</xsd:complexType>
<xsd:complexType name="ValuationReport">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A type defining the content model for a message normally
      generated in response to a RequestValuationReport request.
    </xsd:documentation>
  </xsd:annotation>
  <xsd:complexContent>
    <xsd:extension base="NotificationMessage">
      <xsd:sequence>

```



```

<xsd:element name="party" type="Party" maxOccurs="unbounded"/>
<xsd:element ref="market" minOccurs="0"/>
<xsd:element name="portfolioValuationItem" type="PortfolioValuationItem" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      An instance of a unique portfolio valuation.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="tradeValuationItem" type="TradeValuationItem" minOccurs="0" maxOccurs="unbounded">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      A collection of data values describing the state of the
      given trade.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:sequence>
</xsd:extension>
</xsd:complexContent>
</xsd:complexType>
<xsd:element name="portfolio" type="Portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Global portfolio element used as a basis for a substitution
      group.
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
<xsd:element name="queryPortfolio" type="QueryPortfolio" substitutionGroup="portfolio">
  <xsd:annotation>
    <xsd:documentation xml:lang="en">
      Global element used to substitute for "portfolio".
    </xsd:documentation>
  </xsd:annotation>
</xsd:element>
</xsd:schema>

```