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```
//Calculate Valuation Types
Set<ValuationType> valuationTypes = leg.getAllQuoteConventions().stream()
    .flatMap(quoteConvention -> levelTypes.stream().map(levelType ->
        ImmutablePair.of(quoteConvention, levelType)))
    .map(quoteConventionAndLevelType ->
        ValuationType.from(quoteConventionAndLevelType.getKey(),
            quoteConventionAndLevelType.getValue(), direction))
    .filter(Optional::isPresent)
    .map(Optional::get)
    .collect(toSet());
```

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