Data Needed to be retrieved from Wind terminal

1. The Bond Information: Currently the bond info is retrieved from the Wind Excel Add-in, including:

* Bond Code
* Wind Code
* Option Type
* Issuance Date
* Maturity Date
* Redemption/Repurchase Date
* Redemption/Repurchase Price (Strike Price)
* Face Value
* Coupon Type
* Coupon Rate
* Coupon Frequency
* Last Coupon Date (which is currently calculated by ourselves in the python code)
* Rating
* Yield Curve Type (which yield curve the bond belongs to)
* If it’s Municipal bond
* Actual benchmark (day convention)

1. Daily Market Price of bond

* Currently we only consider the daily close price
* We need to update the market price daily in the future

1. China bond Yield-to-maturity Curve

* We want to have yield curve in the Bond-Data Centre-Yield Curve with curve number:

1232,1322,2142,1262,2242,1442,1252,2252,1852,1902,2172,1912,

2022,1102,1502,1082,1072,1092,1052,1042,1062

1842,1832,1872,1482,1822,1312,1292,1282,1302,1452,1492,1272,1942

* For each trading day, the yield curve we want is a series with 130 points.

Maturity from 0 to 1 year(included) with interval of 0.01 and from 2 to 30 years(included) with interval of 1(Except for government bond).

* For government bond, there will be 20 more points from 31 to 50 years(included) with interval of 1.
* The sample data formatter can be found in the MongoDB.