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Primary data collection specification for bond pricing indicator products

债券价格指标产品数据采集规范

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Foreword

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1 Scope

GB/T 42505-2023 governs the raw data behind bond pricing indicators. Bonds, unlike shares, trade infrequently and largely over the counter, so most of them have no continuous market price; the yield curves, valuations and indices that the entire fixed income market marks its positions against are compiled from quotes, trades and dealer submissions collected under rules that determine what the resulting number means. Those rules are usually the compiler's private business, which is a problem when the output is used to value portfolios and to settle contracts. This document specifies the bond concept data model used in compiling bond price indicator products, the timeliness requirements for collection, the representation format of the data elements involved, and the definitions of those data elements, and describes the associated verification methods. Fixing the data model and the collection timing is what makes two compilers' inputs comparable and what makes an indicator auditable after the fact. Under ICS 35.240.40 and CCS A11, it is written for the index and valuation providers who compile these products, for the trading venues and dealers who supply the data, and for the asset managers and regulators who rely on the result.

This document specifies the bond concept data model, collection timeliness requirements, and data elements involved in the compilation of bond price index products: Representation format, data elements define relevant content, and describe relevant empirical methods: This document is applicable to the compilation institutions of bond price index products and financial institutions that provide basic data services for the compilation of bond price index products: information service provider:

2 Normative references

The contents of the following documents constitute the essential provisions of this document through normative references in the text: Among them, dated references For documents, only the version corresponding to the date is applicable to this document; for undated reference documents, the latest version (including all amendments) is applicable to this document:

GB/T 2260-2007 Administrative division codes of the People's Republic of China

GB/T 2659-2000 codes for names of countries and regions in the world

GB/T 7408-2005 Data elements and exchange formats Information exchange date and time representation

GB/T 12406 Indicates the currency code

GB/T 18391:5-2009 Information Technology Metadata Registration System (MDR) Part 5: Naming and Identification Principles

3 Terms and Definitions

The following terms and definitions apply to this document: 3:

1 Conceptual data model conceptual data model Represent real-world data models with abstractions: [Source: GB/T 18391:1-2009, 3:2:5] 3:

2 Data element dataelement A data unit whose definition, identity, representation and allowed values are specified by a set of attributes: [Source: GB/T 18391:1-2009, 3:3:8] 3:3 data element set dataelementset A collection of data elements is a collection formed by categorizing data elements that describe the same meaning and the same thing: 3:4 A range of values specified by a list of all allowed values: [Source: GB/T 18391:1-2009, 3:3:14] 3:5 bond bond A certificate reflecting the relationship between creditor's rights and debts, which is used to prove that the issuer is obliged to repay by providing cash or financial instruments, etc:, and within a certain period of time