



# **API Manual** **End-of-Day Trading (Daily Report)**

**The Thai Bond Market Association**

February 27, 2025

## Revision History

Revision No.	Revision Date	Revised By	Details of Revision
V1.0	06/10/2023	Phantira Suksomnirundon	Initial Document
V1.1	27/02/2025	Phantira Suksomnirundon	Adjust parameter of par

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## End of day trading: Outright Trading Transactions

**POST** /api/v1/eod-trading/outright/transaction

**Description:** Outright trading transactions, summarized by symbol

**Frequency:** Daily

**Release schedule:** When published End of day trading on the iBond website.

### Request body (Method: POST)

Parameter name	Data type	Description	Format
start_period	String	Start date	“yyyy-mm-dd”
end_period	String	End date	“yyyy-mm-dd”

### Example value:

```
{
  "asof": "2023-12-01T02:40:09.558Z"
}
```

### Responses:

Code	Description
200	Success
400	Bad request
401	Unauthorized
500	Internal server error

### Details:

Parameter name	Data type	Length	Description	Example
asof	datetime	19	Data as of yyyy-mm-dd	2022-01-06T00:00:00
symbol	string	15	ThaiBMA bond symbol	TB22202A
bond_main_type	string	100	Bond type by issuer (Government Debt Securities, Corporate Bond, Foreign Bonds)	1 Government Debt Securities
bond_sub_type	string	100	Bond type by issuer divided by sub group (Government Bonds : Treasury Bill, Government Bond, State Agency Bond, State Own Enterprise Bond และ Government Related Entity or Corporate Bond : Long-term Corporate Bond, Commercial Paper)	1.1 Treasury Bill
type	string	50	Secured type (SEC)	

Parameter name	Data type	Length	Description	Example
rating	string	50	Bond issue rating	
maturity	datetime	19	Bond maturity date	2022-02-02T00:00:00
attribute	string	100	Bond attribute (A: Amortizing bond, C: Callable bond, Puttable Bond, T: Trade by Price bond)	
ttm	number	(18,16)	Time to maturity: as of time until expiration (years)	0.0739726027
coupon	number	(6,6)	Coupon rate (%)	0
par	number	(30,6)	Par as of issue date (Baht)	1000
pe_last_date	datetime	19	Previous executed date	2022-01-05T00:00:00
pe_last_yield	number	(18,6)	Last trading yield of the previous executed transaction	0.3575
pe_last_price	number	(18,6)	Last trading price of the previous executed transaction	99.974541
pe_last_flag	string	20	Last flags of the previous executed transaction	
pe_wa_yield	number	(18,6)	Weighted average executed yield of all previous executed transactions	0.36941
pe_wa_price	number	(18,6)	Weighted average executed clean price of all previous executed transactions	99.972808
best_bid_yield	number	(18,6)	Lowest bid yield from the primary dealer quote	
best_bid_price	number	(18,6)	Lowest bid price from the primary dealer quote	
wa_bid_yield	number	(18,6)	Weighted average bid yield from the primary dealer quote	
wa_bid_price	number	(18,6)	Weighted average bid price from the primary dealer quote	
best_offer_yield	number	(18,6)	Highest offer yield from the primary dealer quote	
best_offer_price	number	(18,6)	Highest offer price from the primary dealer quote	
wa_offer_yield	number	(18,6)	Weighted average offer yield from the primary dealer quote	
wa_offer_price	number	(18,6)	Weighted average offer price from the primary dealer quote	
last_exec_yield	number	(18,6)	Yield from last executed trading transaction used as market yield	0.365
last_exec_dm	number	(18,6)	Discount Margin from last executed trading transaction used as closing price (Floating rate bonds)	
last_exec_ytc_ytp	number	(18,6)	Yield to Put and Yield to Call for puttable and callable bonds from last executed trading transactions used as closing prices	

Parameter name	Data type	Length	Description	Example
<b>last_exec_price</b>	number	(18,6)	Last executed price	99.978005
<b>last_exec_total_gross</b>	number	(18,6)	Last executed Gross Value (Baht) = Gross Price * Volume from the last transaction used as the closing price	99978005
<b>last_exec_flag</b>	string	20	Flags of the last trading transaction used as the closing price (SL, NL)	
<b>wae_yield</b>	number	(18,6)	Weighted average yield of the last transaction used as executed yield	0.37125
<b>wae_price</b>	number	(18,6)	Weighted average clean price of the last transaction used as the executed price	99.976861
<b>total_gross_value</b>	number	(18,6)	Total value of all trading transactions used as closing price (Baht)	399907445

## End of day trading: Outright Trading Spread & Duration

**POST** /api/v1/eod-trading/spread/duration

**Description:** The spread and duration of each symbol traded daily

**Frequency:** Daily

**Release schedule:** When published End of day trading on the iBond website.

### Request body (Method: POST)

Parameter name	Data type	Description	Format
start_period	String	Start date	"yyyy-mm-dd"
end_period	String	End date	"yyyy-mm-dd"

### Example value:

```
{
  "asof": "2023-12-01T03:00:48.855Z"
}
```

### Responses:

Code	Description
200	Success
400	Bad request
401	Unauthorized
500	Internal server error

### Details:

Parameter name	Data type	Length	Description	Example
asof	datetime	19	Data as of yyyy-mm-dd	2023-10-24T00:00:00
symbol	string	15	ThaiBMA bond symbol	TB23D20A
bond_main_type	string	100	Bond type by issuer (Government Debt Securities, Corporate Bond, Foreign Bonds)	1 Government Debt Securities
bond_sub_type	string	100	Bond type by issuer divided by sub group (Government Bonds : Treasury Bill, Government Bond, State Agency Bond, State Own Enterprise Bond และ Government Related Entity or Corporate Bond : Long-term Corporate Bond, Commercial Paper)	1.1 Treasury Bill
tris	string	50	Local issue rating by TRIS Rating	

Parameter name	Data type	Length	Description	Example
<b>fitch</b>	string	50	Local issue rating by FITCH (Thailand)	
<b>ttm</b>	number	(6,6)	Time to maturity: as of time until expiration (years)	0.156164
<b>last_executed_yield</b>	number	(18,6)	Yield from last executed trading transaction used as market yield	2.23
<b>wghavg_yield</b>	number	(18,6)	Weighted average yield of the last transaction used as executed yield	2.23
<b>spread</b>	number	(18,6)	Spread	0
<b>mod_duration</b>	number	(18,6)	The approximate percentage change in price for a given change in yield. Modified Duration is calculated from the yields of the traded date. Prices in the calculation are base on the yield conversion.	0.155622
<b>mac_duration</b>	number	(18,6)	Macaulay Duration is calculated from the yields of the traded date. Prices in the calculation are base on the yield conversion.	0.156164
<b>convexity</b>	number	(18,6)	A measure of the sensitivity of a bond's price to changing interest rates. Convexity is calculated from the yields of the traded date. Prices in the calculation are base on the yield conversion.	0.048437



## End of day trading: Trading Summary

**POST** /api/v1/eod-trading/summary

**Description:** Total trading value for daily trading, including in all trading transactions are also separated down by type Outright trading, financing, and others.

**Frequency:** Daily

**Release schedule:** When published End of day trading on the iBond website.

### Request body (Method: POST)

Parameter name	Data type	Description	Format
start_period	String	Start date	“yyyy-mm-dd”
end_period	String	End date	“yyyy-mm-dd”

### Example value:

```
{
  "start_period": "2023-12-01T03:13:07.767Z",
  "end_period": "2023-12-01T03:13:07.767Z"
}
```

### Responses:

Code	Description
200	Success
400	Bad request
401	Unauthorized
500	Internal server error

### Details:

Parameter name	Data type	Length	Description	Example
period_from	datetime	19	Data period from	2023-11-01T00:00:00
period_to	datetime	19	Data period until	2023-11-10T00:00:00
total_trading_value	number	(30,6)	Total trading value (THB)	10326373312801.3
outright_trading_value	number	(30,6)	Outright trading value (THB)	547636859295.89
financing_value	number	(30,6)	Financing value (THB)	9768230033341.11
other_value	number	(30,6)	Other value (THB)	10506420164.26

## End of day trading: Trading Summary Classify by bond type

**POST** /api/v1/eod-trading/summary/by/bondtype

**Description:** Summary of the total gross value of trading transactions divided by type, classified by type of issuer and transactions: Outright Trading, Financing, and Others.

**Frequency:** Daily

**Release schedule:** When published End of day trading on the iBond website.

### Request body (Method: POST)

Parameter name	Data type	Description	Format
start_period	String	Start date	"yyyy-mm-dd"
end_period	String	End date	"yyyy-mm-dd"

### Example value:

```
{
  "start_period": "2023-12-01T03:17:28.060Z",
  "end_period": "2023-12-01T03:17:28.060Z"
}
```

### Responses:

Code	Description
200	Success
400	Bad request
401	Unauthorized
500	Internal server error

### Details:

Parameter name	Data type	Length	Description	Example
period_from	datetime	19	Data period from	2023-10-18T00:00:00
period_to	datetime	19	Data period until	2023-11-13T00:00:00
bond_main_type	string	100	Bond type by issuer (Government Debt Securities, Corporate Bond, Foreign Bonds)	1 Government Debt Securities
bond_sub_type	string	100	Bond type by issuer divided by sub group (Government Bonds : Treasury Bill, Government Bond, State Agency Bond, State Own Enterprise Bond และ Government Related Entity or Corporate Bond : Long-term Corporate Bond, Commercial Paper)	1.1 Treasury Bill

Parameter name	Data type	Length	Description	Example
total_trading_value	number	(30,6)	Total trading value (THB)	57997.5349594
outright_trading_value	number	(30,6)	Outright trading value (THB)	57997.5349594
financing_value	number	(30,6)	Financing value (THB)	
other_value	number	(30,6)	Other value (THB)	

## End of day trading: Outright Trading Summary by symbols

**POST** /api/v1/eod-trading/summary/by/symbol

**Description:** Summary of the Total amount of Outright Trading transactions classify by symbols

**Frequency:** Daily

**Release schedule:** When published End of day trading on the iBond website.

### Request body (Method: POST)

Parameter name	Data type	Description	Format
start_period	String	Start date	“yyyy-mm-dd”
end_period	String	End date	“yyyy-mm-dd”

### Example value:

```
{
  "start_period": "2023-12-01T03:45:21.627Z",
  "end_period": "2023-12-01T03:45:21.627Z"
}
```

### Responses:

Code	Description
200	Success
400	Bad request
401	Unauthorized
500	Internal server error

### Details:

Parameter name	Data type	Length	Description	Example
period_from	datetime	19	Data period from	2023-11-01T00:00:00
period_to	datetime	19	Data period until	2023-11-11T00:00:00
bond_main_type	string	100	Bond type by issuer (Government Debt Securities, Corporate Bond, Foreign Bonds)	1 Government Debt Securities
bond_sub_type	string	100	Bond type by issuer divided by sub group (Government Bonds : Treasury Bill, Government Bond, State Agency Bond, State Own Enterprise Bond และ Government Related Entity or Corporate Bond : Long-term Corporate Bond, Commercial Paper)	1.1 Treasury Bill

Parameter name	Data type	Length	Description	Example
<b>symbol</b>	string	15	ThaiBMA bond symbol	TB23D06A
<b>high_yield</b>	number	(18,6)	Highest yield according to the selected period	1.945
<b>low_yield</b>	number	(18,6)	Lowest yield according to the selected period	1.875
<b>outright_trading_value</b>	number	(30,6)	Outright trading value according to the selected period (THB)	25967338.54
<b>avg_daily_value</b>	number	(30,6)	Average daily outright trading value according to the selected period (THB)	12983669.27