



API Manual **Index Level**

The Thai Bond Market Association

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Government Bond Index Level

POST /api/v1/bond-index/gov

Description: Government Bond Index Levels are calculated from the Government Loan Bonds (LB) only.

Frequency: Daily

Release schedule: When publishing Government Bond Index Level data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. Government Bond Indices are only calculated from government Loan Bond (LB).
2. The base date of sub-group 4's index is 12 March 1999. The base date of other indices is 4 January 1999.
3. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
4. The base date of the net total return indices is 20 August 2019.
5. The ThaiBMA Bond Index represents the Government Bond Index, SOE (G) Bond Index, and SOE (NG) Bond Index.

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": "2023-11-30T07:57:53.313Z",
  "end_period": "2023-11-30T07:57:53.313Z"
}
```

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	Index as of yyyy-mm-dd	2023-07-10T00:00:00
index_group_code	string	10	TTM group code All : All TTM G1 : $1 < \text{TTM} \leq 3$ G2 : $3 < \text{TTM} \leq 7$ G3 : $7 < \text{TTM} \leq 10$ G4 : > 10 G5 : ≤ 10 G6 : ≤ 1 G7 : $10 < \text{TTM} \leq 30$	All
clean_price_index	number	(6,6)	Clean price index	103.341698
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	-0.073398
gross_price_index	number	(6,6)	Gross price index	103.536803
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.065692
total_return_index	number	(6,6)	Total return index	313.141976
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.19868
net_total_return_index	number	(6,6)	Net total return index	96.132477
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.062084
average_ytm_index	number	(6,6)	Average yield to maturity	2.936969
average_duration_index	number	(6,6)	Average duration	8.302671
average_convexity_index	number	(6,6)	Average convexity	139.944421

SOE (G) Bond Index Level

POST /api/v1/bond-index/soeg

Description: State-owned Enterprise Guaranteed Bond Index Level.

Frequency: Daily.

Release schedule: When publishing SOE (G) Bond Index Level Index data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date of sub-group 4's index is 12 March 1999. The base date of other indices is 4 January 1999.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
3. The base date of the net total return indices is 20 August 2019.
4. ThaiBMA Bond Index represents the Government Bond Index, SOE (G) Bond Index, and SOE (NG) Bond Index.

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": "2023-11-30T08:01:36.876Z",
  "end_period": "2023-11-30T08:01:36.876Z"
}
```

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	Index as of	2023-07-10T00:00:00
index_group_code	string	10	TTM group code All : All TTM G1: $1 < TTM \leq 3$ G2: $3 < TTM \leq 7$ G3: $7 < TTM \leq 10$ G4: > 10 G5: ≤ 10	All
clean_price_index	number	(6,6)	Clean price index	99.884978
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	-0.030301
gross_price_index	number	(6,6)	Gross price index	100.410754
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.024259
total_return_index	number	(6,6)	Total return index	182.657071
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.044131
net_total_return_index	number	(6,6)	Net total return index	102.772996
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.025778
average_ytm_index	number	(6,6)	Average yield to maturity	2.56335
average_duration_index	number	(6,6)	Average duration	4.307709
average_convexity_index	number	(6,6)	Average convexity	32.337663

SOE (NG) Bond Index Level

POST /api/v1/bond-index/soeng

Description: State-owned Enterprise Non-Guaranteed Bond Index Level.

Frequency: Daily.

Release schedule: When publishing SOE (NG) Bond Index Level Index data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date of sub-group 4's index is 12 March 1999. The base date of other indices is 4 January 1999.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
3. The base date of the net total return indices is 20 August 2019.
4. ThaiBMA Bond Index represents the Government Bond Index, SOE (G) Bond Index, and SOE (NG) Bond Index.

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": "2023-11-30T08:07:13.666Z",
  "end_period": "2023-11-30T08:07:13.666Z"
}
```

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	Index as of yyyy-mm-dd	2023-07-10T00:00:00
index_group_code	string	10	TTM group code All : All TTM G1: $1 < TTM \leq 3$ G2: $3 < TTM \leq 7s$ G3: $7 < TTM \leq 10$ G4: > 10 G5: ≤ 10	All
clean_price_index	number	(6,6)	Clean price index	104.957556
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	-0.059701
gross_price_index	number	(6,6)	Gross price index	105.670362
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.055935
total_return_index	number	(6,6)	Total return index	202.065158
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.097848
net_total_return_index	number	(6,6)	Net total return index	101.618494
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.050489
average_ytm_index	number	(6,6)	Average yield to maturity	3.320686
average_duration_index	number	(6,6)	Average duration	6.261998
average_convexity_index	number	(6,6)	Average convexity	62.665401

Commercial Paper Index (AA- up)

POST /api/v1/bond-index/cp-aa-minus

Description: Commercial Paper Index (AA- up).

Frequency: Daily.

Release schedule: When publishing commercial paper index level (AA- up) data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. Commercial Paper Indices are categorized into 3 types based on different securities composition in their calculation baskets. For instance, the calculation basket of the Commercial Paper Index (AA- up) is composed of selected commercial papers of the issuers with a rating AA- and above.

2. The base dates of Commercial Paper Indices are 1 September 2006.

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": "2023-11-30T08:15:17.525Z",
  "end_period": "2023-11-30T08:15:17.525Z"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00
clean_price_index	number	(6,6)	Clean price index	124.31124
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.005874

Parameter name	Data type	Length	Description	Example
gross_price_index	number	(6,6)	Gross price index	124.368587
gross_price_change	number	(6,6)	Change of gross price index from the previous day	0.007288
total_return_index	number	(6,6)	Total return index	145.491589
total_return_change	number	(6,6)	Change of total return index from the previous day	0.008501
average_ytm_index	number	(6,6)	Average yield to maturity	2.199497
average_simple_ytm_index	number	(6,6)	Average simple yield	2.139865
average_duration_index	number	(6,6)	Average duration	0.189478
average_convexity_index	number	(6,6)	Average convexity	0.124809
average_ttm_index	number	(6,6)	Average TTM	0.191013

Commercial Paper Index (A- up)

POST /api/v1/bond-index/cp-a-minus

Description: Commercial Paper Index (A- up)

Frequency: Daily.

Release schedule: When publishing commercial paper index level (A- up) data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. Commercial Paper Indices are categorized into 3 types based on different securities composition in their calculation baskets. For instance, the calculation basket of the Commercial Paper Index (AA- up) is composed of selected commercial papers of the issuers with a rating AA- and above.

2. The base dates of Commercial Paper Indices are 1 September 2006.

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": "2023-11-30T08:18:31.553Z",
  "end_period": "2023-11-30T08:18:31.553Z"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00
clean_price_index	number	(6,6)	Clean price index	124.31124
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.005874

Parameter name	Data type	Length	Description	Example
gross_price_index	number	(6,6)	Gross price index	124.368587
gross_price_change	number	(6,6)	Change of gross price index from the previous day	0.007288
total_return_index	number	(6,6)	Total return index	145.491589
total_return_change	number	(6,6)	Change of total return index from the previous day	0.008501
average_ytm_index	number	(6,6)	Average yield to maturity	2.199497
average_simple_ytm_index	number	(6,6)	Average simple yield	2.139865
average_duration_index	number	(6,6)	Average duration	0.189478
average_convexity_index	number	(6,6)	Average convexity	0.124809
average_ttm_index	number	(6,6)	Average TTM	0.191013

Commercial Paper Index (BBB- up)

POST /api/v1/bond-index/cp-bbb-minus

Description: Commercial Paper Index (BBB- up).

Frequency: Daily

Release schedule: When publishing commercial paper index level (BBB- up) data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. Commercial Paper Indices are categorized into 3 types based on different securities composition in their calculation baskets. For instance, the calculation basket of the Commercial Paper Index (AA- up) is composed of selected commercial papers of the issuers a with rating AA- and above.

2. The base dates of Commercial Paper Indices are 1 September 2006.

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": "2023-11-30T08:27:33.185Z",
  "end_period": "2023-11-30T08:27:33.185Z"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00
clean_price_index	number	(6,6)	Clean price index	132.201527
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.008158

Parameter name	Data type	Length	Description	Example
gross_price_index	number	(6,6)	Gross price index	132.233286
gross_price_change	number	(6,6)	Change of gross price index from the previous day	0.008702
total_return_index	number	(6,6)	Total return index	152.178074
total_return_change	number	(6,6)	Change of total return index from the previous day	0.010012
average_ytm_index	number	(6,6)	Average yield to maturity	2.518158
average_simple_ytm_index	number	(6,6)	Average simple yield	2.410619
average_duration_index	number	(6,6)	Average duration	0.199748
average_convexity_index	number	(6,6)	Average convexity	0.134494
average_ttm_index	number	(6,6)	Average TTM	0.202127

Short-term Government Bond Index Level

POST /api/v1/bond-index/shortterm

Description: Short-term Government Bond Index Level.

Frequency: Daily

Release schedule: When publishing Short-term Government Bond Index Level data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. Short-term Government Bond Indices are calculated from short-term debt securities issued by The Ministry of Finance and The Bank of Thailand.

2. The base date of Short-term Government Bond Indices is 1st September 2006.

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": "2023-11-30T08:33:17.885Z",
  "end_period": "2023-11-30T08:33:17.885Z"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00
clean_price_index	number	(6,6)	Clean price index	132.201527
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.008158
gross_price_index	number	(6,6)	Gross price index	132.233286

Parameter name	Data type	Length	Description	Example
gross_price_change	number	(6,6)	Change of gross price index from the previous day	0.008702
total_return_index	number	(6,6)	Total return index	152.178074
total_return_change	number	(6,6)	Change of total return index from the previous day	0.010012
average_ytm_index	number	(6,6)	Average yield to maturity	2.518158
average_simple_ytm_index	number	(6,6)	Average simple yield	2.410619
average_duration_index	number	(6,6)	Average duration	0.199748
average_convexity_index	number	(6,6)	Average convexity	0.134494
average_ttm_index	number	(6,6)	Average TTM	0.202127

MTM Government Bond Index Level

POST /api/v1/bond-index/mtm-gov

Description: MTM Government Bond Index Level.

Frequency: Daily.

Release schedule: When publishing MTM Government Bond Index Level data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. MTM Government Bond Indices are calculated from government Loan Bond (LB) only.
2. The base dates of MTM Government Bond Indices are 1 September 2006.
3. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
4. The base date of the net total return indices is 20 August 2019.

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": "2023-11-30T08:36:14.344Z",
  "end_period": "2023-11-30T08:36:14.344Z"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code All: All TTM G1: $1 < \text{TTM} \leq 3$ G2: $3 < \text{TTM} \leq 7$ G3: $7 < \text{TTM} \leq 10$ G4: > 10 G5: ≤ 10 G6: ≤ 1 G7: $10 < \text{TTM} \leq 30$	All
clean_price_index	number	(6,6)	Clean price index	106.162318
clean_price_change	number	(6,6)	Change of clean price index from the previous day	-0.000327
gross_price_index	number	(6,6)	Gross price index	106.358616
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	0.007465
total_return_index	number	(6,6)	Total return index	204.218247
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.014333
net_total_return_index	number	(6,6)	Net total return index	95.81604
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.005674
average_ytm_index	number	(6,6)	Average yield to maturity	2.940671
average_duration_index	number	(6,6)	Average duration	8.149257
average_convexity_index	number	(6,6)	Average convexity	138.263416
average_ttm_index	number	(6,6)	Average TTM	11.464912

MTM Corporate Bond Index Level (A- up)

POST /api/v1/bond-index/mtm-corporate-a-minus

Description: MTM Corporate Bond Index Level (A- up).

Frequency: Daily.

Release schedule: When publishing MTM Corporate Bond Index Level data (A- up) on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 1 September 2006.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
3. The base date of the net total return indices is 20 August 2019.

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": "2023-11-30T08:42:04.974Z",
  "end_period": "2023-11-30T08:42:04.974Z"
}
```

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	index as of yyyy-mm-dd	2023-07-10T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code All All TTM G1: $1 < \text{TTM} \leq 3$ G2: $3 < \text{TTM} \leq 7$ G3: $7 < \text{TTM} \leq 10$ G4: ≤ 10 G5: ≤ 1	All
clean_price_index	number	(6,6)	Clean price index	105.344006
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	-0.019523
gross_price_index	number	(6,6)	Gross price index	105.98705
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.032587
total_return_index	number	(6,6)	Total return index	206.77783
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.019289
net_total_return_index	number	(6,6)	Net total return index	106.688687
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.011418
average_ytm_index	number	(6,6)	Average yield to maturity	3.553055
average_duration_index	number	(6,6)	Average duration	3.294387
average_convexity_index	number	(6,6)	Average convexity	19.847965
average_ttm_index	number	(6,6)	Average TTM	3.764458

MTM Corporate Bond Index Level (BBB+ up)

POST /api/v1/bond-index/fixed-term-corporate-bbb-plus

Description: MTM Corporate Bond Index Level (BBB+ up).

Frequency: Daily.

Release schedule: When publishing MTM Corporate Bond Index Level data (BBB+ up) on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 1 September 2006.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
3. The base date of the net total return indices is 20 August 2019.

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": "2023-11-30T08:53:31.293Z",
  "end_period": "2023-11-30T08:53:31.293Z"
}
```

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	index as of yyyy-mm-dd	2023-07-11T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code All: All TTM G1: $1 < \text{TTM} \leq 3$ G2: $3 < \text{TTM} \leq 7$ G3: $7 < \text{TTM} \leq 10$ G4: ≤ 10 G5: ≤ 1	All
clean_price_index	number	(6,6)	Clean price index	105.651787
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.003823
gross_price_index	number	(6,6)	Gross price index	106.292561
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	0.006548
total_return_index	number	(6,6)	Total return index	209.235657
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.026471
net_total_return_index	number	(6,6)	Net total return index	107.471802
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.012148
average_ytm_index	number	(6,6)	Average yield to maturity	3.588627
average_duration_index	number	(6,6)	Average duration	3.179187
average_convexity_index	number	(6,6)	Average convexity	18.700503
average_ttm_index	number	(6,6)	Average TTM	3.622243

MTM Corporate Bond Index Level (BBB up)

POST /api/v1/bond-index/fixed-term-corporate-bbb

Description: MTM Corporate Bond Index Level (BBB up).

Frequency: Daily.

Release schedule: When publishing MTM Corporate Bond Index Level data (BBB up) on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 1 September 2006.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
3. The base date of the net total return indices is 20 August 2019.

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": "2023-11-30T08:58:15.785Z",
  "end_period": "2023-11-30T08:58:15.785Z"
}
```

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	index as of yyyy-mm-dd	2023-07-11T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code All: All TTM G1: $1 < \text{TTM} \leq 3$ G2: $3 < \text{TTM} \leq 7$ G3: $7 < \text{TTM} \leq 10$ G4: ≤ 10 G5: ≤ 1	All
clean_price_index	number	(6,6)	Clean price index	105.356008
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.003721
gross_price_index	number	(6,6)	Gross price index	105.9932
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	0.006612
total_return_index	number	(6,6)	Total return index	209.356126
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.026429
net_total_return_index	number	(6,6)	Net total return index	107.387633
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.012099
average_ytm_index	number	(6,6)	Average yield to maturity	3.599238
average_duration_index	number	(6,6)	Average duration	3.152759
average_convexity_index	number	(6,6)	Average convexity	18.453757
average_ttm_index	number	(6,6)	Average TTM	3.590082

MTM Corporate Bond Index Level (BBB- up)

POST /api/v1/bond-index/fixed-term-corporate-bbb-minus

Description: MTM Corporate Bond Index Level (BBB- up).

Frequency: Daily.

Release schedule: When publishing MTM Corporate Bonds Index Level data (BBB- up) on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 1 September 2006.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
3. The base date of the net total return indices is 20 August 2019.

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": "2023-11-30T09:01:49.678Z",
  "end_period": "2023-11-30T09:01:49.678Z"
}
```

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	index as of yyyy-mm-dd	2023-07-11T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code All : ALL TTM G1: $1 < \text{TTM} \leq 3$ G2: $3 < \text{TTM} \leq 7$ G3: $7 < \text{TTM} \leq 10$ G4: ≤ 10 G5: ≤ 1	G1
clean_price_index	number	(6,6)	Clean price index	99.855836
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.001723
gross_price_index	number	(6,6)	Gross price index	100.366509
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	0.00598
total_return_index	number	(6,6)	Total return index	193.418395
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.020534
net_total_return_index	number	(6,6)	Net total return index	108.261239
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.010056
average_ytm_index	number	(6,6)	Average yield to maturity	3.34295
average_duration_index	number	(6,6)	Average duration	1.905255
average_convexity_index	number	(6,6)	Average convexity	4.787554
average_ttm_index	number	(6,6)	Average TTM	1.999863

Inflation-Linked Bond Index Level

POST /api/v1/bond-index/ilb

Description: Inflation-Linked Bond Index.

Frequency: Daily.

Release schedule: When publishing Inflation-Linked bond index level data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base dates of Inflation-Linked Bond Indices are 12 March 2013.

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": "2023-11-30T09:08:29.050Z",
  "end_period": "2023-11-30T09:08:29.050Z"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00
index_type	string	10	Index group code Unadj : Unadjusted inflation-linked bond index Adj : Adjusted inflation-linked bond index	Unadj
clean_price_index	number	(6,6)	Clean price index	94.658969

Parameter name	Data type	Length	Description	Example
clean_price_change	number	(6,6)	Change of clean price index from the previous day	0.002702
gross_price_index	number	(6,6)	Gross price index	95.067986
gross_price_change	number	(6,6)	Change of gross price index from the previous day	0.006111
total_return_index	number	(6,6)	Total return index	109.083845
total_return_change	number	(6,6)	Change of total return index from the previous day	0.007012
average_yield	number	(6,6)	Average yield to maturity	2.359814
average_duration	number	(6,6)	Average duration	4.480329
average_convexity	number	(6,6)	Average convexity	22.711308
average_ttm	number	(6,6)	Average TTM	4.676712

Composite Bond Index Level

POST /api/v1/composite-index

Description: Composite Bond Index Level is calculated from Government Bond Index, SOE(G) Bond Index, SOE(NG) Bond Index, and MTM Corporate Bond Index (BBB up).

Frequency: Daily.

Release schedule: When publishing composite bond index level data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. Composite Bond Index has been calculated from the Government Bond Index, SOE(G) Bond Index, SOE(NG) Bond Index, and Corporate Bond Index (BBB up).
2. The base date of the Composite Bond Index is 1 September 2006.
3. Since 1-Jan-2022, Composite Bond Index has been calculated from Government Bond Index, SOE(G) Bond Index, SOE(NG) Bond Index, and MTM Corporate Bond Index (BBB up).

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": "2023-11-30T09:11:07.672Z",
  "end_period": "2023-11-30T09:11:07.672Z"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00
clean_price_index	number	(6,6)	Clean price index	105.570835

Parameter name	Data type	Length	Description	Example
<code>clean_price_index_change</code>	number	(6,6)	Change of clean price index from the previous day	-0.000331
<code>gross_price_index</code>	number	(6,6)	Gross price index	105.936327
<code>gross_price_index_change</code>	number	(6,6)	Change of gross price index from the previous day	-0.003817
<code>total_return_index</code>	number	(6,6)	Total return index	203.32688
<code>total_return_index_change</code>	number	(6,6)	Change of total return index from the previous day	0.01555
<code>average_ytm_index</code>	number	(6,6)	Average yield to maturity	3.027161
<code>average_duration_index</code>	number	(6,6)	Average duration	6.51212
<code>average_convexity_index</code>	number	(6,6)	Average convexity	95.718438

Zero Rate Return Index Level

POST /api/v1/zrr-index

Description: Zero Rate Return Index Level.

Frequency: Daily.

Release schedule: When publishing zero rate return index level data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

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": "2023-11-30T09:13:19.001Z",
  "end_period": "2023-11-30T09:13:19.001Z"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00
ttm_group_code	string	10	TTM group code T1: 1 Month T2: 3 Months T3: 6 Months T4: 1 Year T5: 2 Years T6: 3 Years T7: 4 Years T8: 5 Years	T1

Parameter name	Data type	Length	Description	Example
zero_rate	number	(6,15)	Zero rate	1.75971320818692
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	0
zero_rate_return_index	number	(6,15)	Zero rate index	150.105569906757
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.007506966049448

SOE-Guaranteed Zero Rate Return Index Level

POST /api/v1/zrr-index/soeg

Description: SOE-Guaranteed Zero Rate Return Index Level.

Frequency: Daily.

Release schedule: When publishing SOE-guaranteed zero rate return index level data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

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": "2023-11-30T09:16:55.047Z",
  "end_period": "2023-11-30T09:16:55.047Z"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00
ttm_group_code	string	10	TTM group code T1: 1 Year T2: 2 Years T3: 3 Years T4: 4 Years T5: 5 Years	T2
zero_rate	number	(6,15)	Zero rate	2.14881801445686
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	0.010333951995412

Parameter name	Data type	Length	Description	Example
spread	number	(6,15)	Zero rate	11.3780529853249
spread_change	number	(6,15)	Change of zero rate index from the previous day	0
zero_rate_return_index	number	(6,15)	Zero rate index	155.771355314336
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.009589725540224

SOE-Non Guaranteed Zero Rate Return Index Level

POST /api/v1/zrr-index/soeng

Description: SOE-Non Guaranteed Zero Rate Return Index Level.

Frequency: Daily

Release schedule: When publishing SOE- Non guaranteed zero rate return index level data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

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": "2022-01-31",
  "end_period": "2022-01-31"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00
ttm_group_code	string	10	TTM group code T1: 1 Year T2: 2 Years T3: 3 Years T4: 4 Years T5: 5 Years	T1
zero_rate	number	(6,15)	Zero rate	2.05343205826681
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	-0.00007685446785

Parameter name	Data type	Length	Description	Example
spread	number	(6,15)	Zero rate	33.3731305175617
spread_change	number	(6,15)	Change of zero rate index from the previous day	0
zero_rate_return_index	number	(6,15)	Zero rate index	147.315338232653
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.010486160208046

Corporate Zero Rate Return Index Level (AAA)

POST /api/v1/zrr-index/corporate-aaa

Description: Corporate Zero Rate Return Index Level (AAA).

Frequency: Daily.

Release schedule: When publishing corporate zero rate return index level (AAA) data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

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": "2023-11-30T09:31:33.861Z",
  "end_period": "2023-11-30T09:31:33.861Z"
}
```

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	index as of yyyy-mm-dd	2022-01-31T00:00:00
ttm_group_code	string	10	TTM group code T1: 1 Year T2: 2 Years T3: 3 Years T4: 4 Years T5: 5 Years	T5
zero_rate	number	(6,15)	Zero rate	0.832095548447931

Parameter name	Data type	Length	Description	Example
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	-3.948179909995464
spread	number	(6,15)	Zero rate	120.1598357873842
spread_change	number	(6,15)	Change of zero rate index from the previous day	0.0
zero_rate_return_index	number	(6,15)	Zero rate index	191.114538815756
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.38408546617535

Corporate Zero Rate Return Index Level (AA)

POST /api/v1/bond-index/zrr-corporate-aa

Description:

Corporate Zero Rate Return Index Level (AA).

Frequency: Daily

Release schedule: When publishing corporate zero rate return index level (AA) data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

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": "2023-11-30T09:31:46.545Z",
  "end_period": "2023-11-30T09:31:46.545Z"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00
ttm_group_code	string	10	TTM group code T1: 1 Year T2: 2 Years T3: 3 Years T4: 4 Years T5 : 5 Years	T1
zero_rate	number	(6,15)	Zero rate	2.05343205826681

Parameter name	Data type	Length	Description	Example
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	-0.000076854467856
spread	number	(6,15)	Zero rate	50.4851763611188
spread_change	number	(6,15)	Change of zero rate index from the previous day	0
zero_rate_return_index	number	(6,15)	Zero rate index	158.032622558225
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.012410004570143

Corporate Zero Rate Return Index Level (A)

POST /api/v1/bond-index/zrr-corporate-a

Description: Corporate Zero Rate Return Index Level (A).

Frequency: Daily

Release schedule: When publishing corporate zero rate return index level (A) data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

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": "2023-11-30T09:33:42.674Z",
  "end_period": "2023-11-30T09:33:42.674Z"
}
```

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	index as of yyyy-mm-dd	2023-07-09T00:00:00
ttm_group_code	string	10	TTM group code T1: 1 Year T2: 2 Years T3: 3 Years T4: 4 Years T5: 5 Years	T4
zero_rate	number	(6,15)	Zero rate	2.05343205826681

Parameter name	Data type	Length	Description	Example
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	-0.000076854467856
spread	number	(6,15)	Zero rate	86.9919763611188
spread_change	number	(6,15)	Change of zero rate index from the previous day	0
zero_rate_return_index	number	(6,15)	Zero rate index	162.456012282187
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.014333379552653

Corporate Zero Rate Return Index Level (BBB)

POST /api/v1/bond-index/zrr-corporate-bbb

Description: Corporate Zero Rate Return Index Level (BBB).

Frequency: Daily.

Release schedule: When publishing corporate zero rate return index level (BBB) data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

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": "2023-11-30T09:35:26.677Z",
  "end_period": "2023-11-30T09:35:26.677Z"
}
```

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	index as of yyyy-mm-dd	2023-07-21T00:00:00
ttm_group_code	string	10	TTM group code T1: 1 Year T2: 2 Years T3: 3 Years T4: 4 Years T5: 5 Years	T1
zero_rate	number	(6,15)	Zero rate	2.05231594370007
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	-0.02164908961210

Parameter name	Data type	Length	Description	Example
spread	number	(6,15)	Zero rate	186.061845053829
spread_change	number	(6,15)	Change of zero rate index from the previous day	0
zero_rate_return_index	number	(6,15)	Zero rate index	192.873449427634
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.023412066245271

Fixed-Term Corporate Bond Index (A- up)

POST /api/v1/bond-index/fixed-term-corporate-a-minus

Description: Fixed-Term Corporate Bond Index (A- up)

Frequency: Daily

Release schedule: When publishing fixed-term corporate bond index (A- up) data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 4 January 2021.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
3. Group 1 [ttm= 1] covers $0.5 < ttm \leq 1.5$. Group 2 [ttm= 2] covers $1.5 < ttm \leq 2.5$. Group 3 [ttm= 3] covers $2.5 < ttm \leq 3.5$. Group 4 [ttm=4] covers $3.5 < ttm \leq 4.5$. Group 5 [ttm=5] covers $4.5 < ttm \leq 5.5$.

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": "2023-11-30T09:39:05.766Z",
  "end_period": "2023-11-30T09:39:05.766Z"
}
```

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	index as of yyyy-mm-dd	2022-01-31T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code G1: [ttm=1] G2: [ttm=2] G3: [ttm=3] G4: [ttm=4] G5: [ttm=5]	G1
clean_price_index	number	(6,6)	Clean price index	98.546071
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.005203
gross_price_index	number	(6,6)	Gross price index	99.065697
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.012728
total_return_index	number	(6,6)	Total return index	101.578022
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.012396
net_total_return_index	number	(6,6)	Net total return index	101.119532
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.011295
average_ytm_index	number	(6,6)	Average yield to maturity	1.149535
average_duration_index	number	(6,6)	Average duration	1.023085
average_convexity_index	number	(6,6)	Average convexity	1.611306
average_ttm_index	number	(6,6)	Average TTM	1.042255

Fixed-Term Corporate Bond Index (BBB+ up)

POST /api/v1/bond-index/fixed-term-corporate-bbb-plus

Description: Fixed-Term Corporate Bond Index (BBB+ up)

Frequency: Daily

Release schedule: When publishing fixed-term corporate bond index (BBB+ up) data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 4 January 2021.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
3. Group 1 [ttm= 1] covers $0.5 < ttm \leq 1.5$. Group 2 [ttm= 2] covers $1.5 < ttm \leq 2.5$. Group 3 [ttm= 3] covers $2.5 < ttm \leq 3.5$. Group 4 [ttm=4] covers $3.5 < ttm \leq 4.5$. Group 5 [ttm=5] covers $4.5 < ttm \leq 5.5$.

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": "2023-11-30T09:41:22.678Z",
  "end_period": "2023-11-30T09:41:22.678Z"
}
```

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	index as of yyyy-mm-dd	2022-01-31T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code G1: [ttm=1] G2: [ttm=2] G3: [ttm=3] G4: [ttm=4] G5: [ttm=5]	G2
clean_price_index	number	(6,6)	Clean price index	99.69577
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.008873
gross_price_index	number	(6,6)	Gross price index	100.269032
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	0.025327
total_return_index	number	(6,6)	Total return index	102.94519
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.017659
net_total_return_index	number	(6,6)	Net total return index	102.453173
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.016312
average_ytm_index	number	(6,6)	Average yield to maturity	1.892924
average_duration_index	number	(6,6)	Average duration	1.966009
average_convexity_index	number	(6,6)	Average convexity	4.853729
average_ttm_index	number	(6,6)	Average TTM	2.045121

Fixed-Term Corporate Bond Index (BBB up)

POST /api/v1/bond-index/fixed-term-corporate-bbb

Description: Fixed-Term Corporate Bond Index (BBB up)

Frequency: Daily

Release schedule: When publishing fixed-term corporate bond index (BBB up) data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 4 January 2021.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
3. Group 1 [ttm= 1] covers $0.5 < ttm \leq 1.5$. Group 2 [ttm= 2] covers $1.5 < ttm \leq 2.5$. Group 3 [ttm= 3] covers $2.5 < ttm \leq 3.5$. Group 4 [ttm=4] covers $3.5 < ttm \leq 4.5$. Group 5 [ttm=5] covers $4.5 < ttm \leq 5.5$.

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": "2023-11-30T09:43:04.716Z",
  "end_period": "2023-11-30T09:43:04.716Z"
}
```

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	index as of yyyy-mm-dd	2022-01-31T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code G1: [ttm=1] G2: [ttm=2] G3: [ttm=3] G4: [ttm=4] G5: [ttm=5]	G2
clean_price_index	number	(6,6)	Clean price index	99.693649
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.009287
gross_price_index	number	(6,6)	Gross price index	100.262148
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	0.025547
total_return_index	number	(6,6)	Total return index	103.000658
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.018221
net_total_return_index	number	(6,6)	Net total return index	102.499792
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.016851
average_ytm_index	number	(6,6)	Average yield to maturity	1.962996
average_duration_index	number	(6,6)	Average duration	1.964153
average_convexity_index	number	(6,6)	Average convexity	4.836083
average_ttm_index	number	(6,6)	Average TTM	2.044159

Fixed-Term Corporate Bond Index (BBB- up)

POST /api/v1/bond-index/fixed-term-corporate-bbb-minus

Description: Fixed-Term Corporate Bond Index (BBB- up).

Frequency: Daily.

Release schedule: When publishing fixed-term corporate bond index (BBB- up) data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 4 January 2021.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.
3. Group 1 [ttm= 1] covers $0.5 < ttm \leq 1.5$. Group 2 [ttm= 2] covers $1.5 < ttm \leq 2.5$. Group 3 [ttm= 3] covers $2.5 < ttm \leq 3.5$. Group 4 [ttm=4] covers $3.5 < ttm \leq 4.5$. Group 5 [ttm=5] covers $4.5 < ttm \leq 5.5$.

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": "2023-11-30T09:44:15.804Z",
  "end_period": "2023-11-30T09:44:15.804Z"
}
```

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	index as of yyyy-mm-dd	2022-01-31T00:00:00

Parameter name	Data type	Length	Description	Example
asof	datetime	19	index as of yyyy-mm-dd	2022-01-31T00:00:00
ttm_group_code	string	10	TTM group code G1: [ttm=1] G2: [ttm=2] G3: [ttm=3] G4: [ttm=4] G5: [ttm=5]	G5
clean_price_index	number	(6,6)	Clean price index	99.739385
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.071785
gross_price_index	number	(6,6)	Gross price index	100.321413
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	0.080341
total_return_index	number	(6,6)	Total return index	103.266944
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.0827
net_total_return_index	number	(6,6)	Net total return index	102.732578
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.081028
average_ytm_index	number	(6,6)	Average yield to maturity	2.626073
average_duration_index	number	(6,6)	Average duration	4.506566
average_convexity_index	number	(6,6)	Average convexity	23.475047
average_ttm_index	number	(6,6)	Average TTM	4.919019

ESG Bond Index

POST /api/v1/bond-index/esg

Description: ESG Bond Index.

Frequency: Daily

Release schedule: When publishing ESG bond index data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 4 January 2021.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.

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": "2023-11-30T09:49:23.609Z",
  "end_period": "2023-11-30T09:49:23.609Z"
}
```

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	index as of yyyy-mm-dd	2022-01-31T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code All: All TTM G1: $1 < \text{TTM} \leq 3$ G2: $3 < \text{TTM} \leq 7$ G3: $7 < \text{TTM} \leq 10$ G4: $\text{TTM} > 10$	G4
clean_price_index	number	(6,6)	Clean price index	87.639405
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.364574
gross_price_index	number	(6,6)	Gross price index	87.873053
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	0.36907
total_return_index	number	(6,6)	Total return index	89.392059
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.37545
net_total_return_index	number	(6,6)	Net total return index	89.12782
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.373805
average_ytm_index	number	(6,6)	Average yield to maturity	2.549689
average_duration_index	number	(6,6)	Average duration	12.103899
average_convexity_index	number	(6,6)	Average convexity	164.501795
average_ttm_index	number	(6,6)	Average TTM	13.82396

Government Bond ESG Index

POST /api/v1/bond-index/esg-gov

Description: Government ESG Bond Index.

Frequency: Daily.

Release schedule: When publishing government bond ESG index data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 4 January 2021.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.

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": "2023-11-30T09:50:03.366Z",
  "end_period": "2023-11-30T09:50:03.366Z"
}
```

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	index as of yyyy-mm-dd	2022-01-31T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code All: All TTM	All
clean_price_index	number	(6,6)	Clean price index	87.074375
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.374326
gross_price_index	number	(6,6)	Gross price index	87.269082
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	0.378558
total_return_index	number	(6,6)	Total return index	88.704446
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.384785
net_total_return_index	number	(6,6)	Net total return index	88.458758
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.383204
average_ytm_index	number	(6,6)	Average yield to maturity	2.5
average_duration_index	number	(6,6)	Average duration	12.22665
average_convexity_index	number	(6,6)	Average convexity	167.075289
average_ttm_index	number	(6,6)	Average TTM	13.882192

SOE Bond ESG Index

POST /api/v1/bond-index/esg-soe

Description: SOE ESG Bond Index

Frequency: Daily

Release schedule: When publishing SOE ESG bond index data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 4 January 2021.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.

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": "2023-11-30T09:50:23.827Z",
  "end_period": "2023-11-30T09:50:23.827Z"
}
```

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	index as of yyyy-mm-dd	2022-01-31T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code All: All TTM	All
clean_price_index	number	(6,6)	Clean price index	94.030351
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.148089
gross_price_index	number	(6,6)	Gross price index	94.678047
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	0.152497
total_return_index	number	(6,6)	Total return index	95.826028
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.154347
net_total_return_index	number	(6,6)	Net total return index	95.555405
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.153401
average_ytm_index	number	(6,6)	Average yield to maturity	2.088653
average_duration_index	number	(6,6)	Average duration	6.423082
average_convexity_index	number	(6,6)	Average convexity	55.726585
average_ttm_index	number	(6,6)	Average TTM	7.137798

Corporate Bond ESG Index

POST /api/v1/bond-index/esg-soe

Description: Corporate Bond ESG Bond Index.

Frequency: Daily.

Release schedule: When publishing corporate bond ESG index data on the iBond website. In case of Index falls on a holiday, it has been published on the next business day.

Remark:

1. The base date is 4 January 2021.
2. The net total return indices are calculated by applying the withholding tax rates to accrued interest and coupon payments on all coupon bonds. The tax rates may change from time to time due to changes to the withholding tax rate applicable in Thailand. The current and historical withholding tax rate is 15%.

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": "2023-11-30T09:50:50.354Z",
  "end_period": "2023-11-30T09:50:50.354Z"
}
```

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	index as of yyyy-mm-dd	2022-01-31T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code All: All TTM G1: $1 < \text{TTM} \leq 3$ G2: $3 < \text{TTM} \leq 7$ G3: $7 < \text{TTM} \leq 10$ G4: $\text{TTM} > 10$	G1
clean_price_index	number	(6,6)	Clean price index	99.940685
clean_price_index_change	number	(6,6)	Change of clean price index from the previous day	0.017311
gross_price_index	number	(6,6)	Gross price index	100.346119
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.087797
total_return_index	number	(6,6)	Total return index	102.257332
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.022501
net_total_return_index	number	(6,6)	Net total return index	101.907761
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	0.021711
average_ytm_index	number	(6,6)	Average yield to maturity	1.660358
average_duration_index	number	(6,6)	Average duration	2.045748
average_convexity_index	number	(6,6)	Average convexity	5.473835
average_ttm_index	number	(6,6)	Average TTM	2.113568