API Manual
RP Reference Yield

The Thai Bond Market Association

March 27, 2026

Revision History

Revision No.	Revision Date	Revised By	Details of Revision
V1.0	28/02/2020	Phantira Suksomnirundon	Initial Document
V1.1	31/07/2023	Phantira Suksomnirundon	Configure the system to filter data for the past 30 days
V1.2	01/12/2023	Phantira Suksomnirundon	Add DM and ISIN Code

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RP Reference yield (T+1)

POST /api/v1/rpreferenceyield/t1

Description: Quotation price from a primary dealer used for referring repo transactions with BOT. The prices are calculated based upon the reference yields provided on the settlement date, today plus one business day (T+1).

Frequency: Daily.

Release schedule: when published RP Reference yield (T+1) data on the iBond website.

Remark:

1. Traded yield is based on 30/360 basis (on coupon payment) which might be different from yield calculated on actual payment.
2. This page is designed to provide REFERENCE YIELD of State Owned Enterprise Bonds with MOF guarantee, which came from Market Yield on Plain Vanilla MTM pages.
3. The Government interpolated yield is calculated from the interpolation method on the ThaiBMA Government Bond Yield Curve with the same maturity. However,the SOE Bonds with short-ended and long-ended issues (under and over the curve) are not included in this page.
4. T-Bill Reference Yield is calculated from Simple yields of Government Loan bond, 1-m Treasury bill, and 3-m Treasury bill with comparative ttm by interpolation method.Simple yield of LB is converted from average bidding yield to maturity.
5. The above prices are calculated based upon the provided reference yields on the settlement date,today plus one official day (T+1).
6. Duration and Convexity of Floating Rate Note Issues are Effective Duration and Effective Convexity.
7. For Inflation-Linked Bond, Avg. Bid Yield shown is Avg. Bid Real YTM and the Clean price (%), Accrued Interest (%), and Gross Price (%) are all in Unadjusted terms. The corresponding Adjusted terms can be obtained by multiplying the Unadjusted price or accrued interest by the Index Ratio shown in the last column. The modified duration and convexity are calculated based on Avg. Bid Real YTM.
8. Bonds in State Owned Enterprise Bonds with non-MOF guarantee, SOE(NG), in RP Reference Yield pages are only rating AAA and Reference Yield of SOE(NG) came from Market Yield on Plain Vanilla MTM pages.

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": "2026-03-26T02:28:44.286Z",
  "end_period": "2026-03-26T02:28:44.286Z"
}
```

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	2026-03-26T00:00:00
bond_type	string	100	Bond type by issuer (Government Bonds, Treasury Bills, State Agency Bonds, State Own Enterprise Bonds (Guaranteed), State Own Enterprise Bonds (Non-Guaranteed) or Foreign Bonds)	State Own Enterprise (Guaranteed)
symbol	string	15	ThaiBMA bond symbol	GGLB317A
maturity_date	datetime	19	Maturity date (yyyy-mm-dd)	2031-07-27T00:00:00
avg_bidding	number	(6,15)	Average bidding yield	1.94259
govt_interpolated_yield	number	(6,15)	Government interpolation yield by tenor	
ttm	number	(6,15)	Time to maturity: Settlement time until expiration (years)	5.33698630136986
spread	number	(6,15)	Nominal spread	19.9402105454545
reference_yield	number	(6,15)	Reference yield	1.94259
dm	number	(6,15)	Discount margin	
settlement_date	datetime	19	Settlement date (yyyy-mm-dd)	2026-03-27T00:00:00
ai	number	(6,15)	Accrued interest (%)	0.423507
gross_price	number	(6,15)	The price of a bond including accrued interest (%)	103.849704
clean_price	number	(6,15)	The price of a bond without accrued interest (%)	103.426197
modified_duration	number	(6,15)	The approximate percentage change in price for a given change in yield	4.951252
convexity	number	(6,15)	A measure of the sensitivity of a bond's price to changing interest rates	28.015872
index_ratio	number	(6,15)	Index ratio	
isin_th	string	15	ISIN Code (Thailand)	TH065103B707
isin_en	string	15	ISIN Code (International)	

RP Reference yield (T+2)

POST /api/v1/rpreferenceyield/t2

Description: Quotation price from a primary dealer used for referring repo transactions with BOT. The prices are calculated based upon the reference yields provided on the settlement date, today plus one business day (T+2).

Frequency: Daily

Release schedule: when published RP Reference yield (T+2) data on the iBond website.

Remark:

1. Traded yield is based on 30/360 basis (on coupon payment) which might be different from yield calculated on actual payment.
2. This page is designed to provide REFERENCE YIELD of State Owned Enterprise Bonds with MOF guarantee, which came from Market Yield on Plain Vanilla MTM pages.
3. The Government interpolated yield is calculated from the interpolation method on the ThaiBMA Government Bond Yield Curve with the same maturity. However,the SOE Bonds with short-ended and long-ended issues (under and over the curve) are not included in this page.
4. T-Bill Reference Yield is calculated from Simple yields of Government Loan bond, 1-m Treasury bill, and 3-m Treasury bill with comparative ttm by interpolation method.Simple yield of LB is converted from average bidding yield to maturity.
5. The above prices are calculated based upon the provided reference yields on the settlement date,today plus two official day (T+2).
6. Duration and Convexity of Floating Rate Note Issues are Effective Duration and Effective Convexity.
7. For Inflation-Linked Bond, Avg. Bid Yield shown is Avg. Bid Real YTM and the Clean price (%), Accrued Interest (%), and Gross Price (%) are all in Unadjusted terms. The corresponding Adjusted terms can be obtained by multiplying the Unadjusted price or accrued interest by the Index Ratio shown in the last column. The modified duration and convexity are calculated based on Avg. Bid Real YTM.
8. Bonds in State Owned Enterprise Bonds with non-MOF guarantee, SOE(NG), in RP Reference Yield pages are only rating AAA and Reference Yield of SOE(NG) came from Market Yield on Plain Vanilla MTM pages.

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": "2026-03-26T02:50:44.608Z",
  "end_period": "2026-03-26T02:50:44.608Z"
}
```

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	2026-03-26T00:00:00
bond_type	string	100	Bond type by issuer (Government Bonds, Treasury Bills, State Agency Bonds, State Own Enterprise Bonds (Guaranteed), State Own Enterprise Bonds (Non-Guaranteed) or Foreign Bonds)	Government Bonds
symbol	string	15	ThaiBMA bond symbol	ILB283A
maturity_date	datetime	19	Maturity date (yyyy-mm-dd)	2028-03-12T00:00:00
avg_bidding	number	(6,15)	Average bidding yield	1.1125
govt_interpolated_yield	number	(6,15)	Government interpolation yield by tenor	
ttm	number	(6,15)	Time to maturity: Settlement time until expiration (years)	1.95342465753425
spread	number	(6,15)	Nominal spread	
reference_yield	number	(6,15)	Reference yield	1.1125
dm	number	(6,15)	Discount margin	
settlement_date	datetime	19	Settlement date (yyyy-mm-dd)	2026-03-30T00:00:00
ai	number	(6,15)	Accrued interest (%)	0.061644
gross_price	number	(6,15)	The price of a bond including accrued interest (%)	100.321518
clean_price	number	(6,15)	The price of a bond without accrued interest (%)	100.259874
modified_duration	number	(6,15)	The approximate percentage change in price for a given change in yield	1.925556
convexity	number	(6,15)	A measure of the sensitivity of a bond's price to changing interest rates	4.686285
index_ratio	number	(6,15)	Index ratio	1.12637
isin_th	string	15	ISIN Code (Thailand)	TH0623A38308
isin_en	string	15	ISIN Code (International)	TH0623A38308

RP Reference yield (T+3)

POST /api/v1/rpreferenceyield/t3

Description: Quotation price from a primary dealer used for referring repo transactions with BOT. The prices are calculated based upon the reference yields provided on the settlement date, today plus one business day (T+3).

Frequency: Daily.

Release schedule: When published RP Reference Yield (T+3) data on the iBond website.

Remark:

1. Traded yield is based on 30/360 basis (on coupon payment) which might be different from yield calculated on actual payment.

2. This page is designed to provide REFERENCE YIELD of State Owned Enterprise Bonds with MOF guarantee, which came from Market Yield on Plain Vanilla MTM pages.

3. The Government interpolated yield is calculated from the interpolation method on the ThaiBMA Government Bond Yield Curve with the same maturity. However,the SOE Bonds with short-ended and long-ended issues (under and over the curve) are not included in this page.

4. T-Bill Reference Yield is calculated from Simple yields of Government Loan bond, 1-m Treasury bill, and 3-m Treasury bill with comparative ttm by interpolation method.Simple yield of LB is converted from average bidding yield to maturity.

5. The above prices are calculated based upon the provided reference yields on the settlement date,today plus three official day (T+3).

6. Duration and Convexity of Floating Rate Note Issues are Effective Duration and Effective Convexity.

7. For Inflation-Linked Bond, Avg. Bid Yield shown is Avg. Bid Real YTM and the Clean price (%), Accrued Interest (%), and Gross Price (%) are all in Unadjusted terms. The corresponding Adjusted terms can be obtained by multiplying the Unadjusted price or accrued interest by the Index Ratio shown in the last column. The modified duration and convexity are calculated based on Avg. Bid Real YTM.

8. Bonds in State Owned Enterprise Bonds with non-MOF guarantee, SOE(NG), in RP Reference Yield pages are only rating AAA and Reference Yield of SOE(NG) came from Market Yield on Plain Vanilla MTM pages.

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": "2026-03-26T02:52:40.334Z",
  "end_period": "2026-03-26T02:52:40.334Z"
}
```

Responses:

Code	Description
200	Success
400	Bad Request
401	Unauthorized
500	Internal Server Error
200	Success

Details:

Parameter name	Data type	Length	Description	Example
asof	datetime	19	Data as of yyyy-mm-dd	2026-03-26T00:00:00
bond_type	string	100	Bond type by issuer (Government Bonds, Treasury Bills, State Agency Bonds, State Own Enterprise Bonds (Guaranteed), State Own Enterprise Bonds (Non-Guaranteed) or Foreign Bonds)	State Own Enterprise (Non-Guaranteed)
symbol	string	15	ThaiBMA bond symbol	MEA269A
maturity_date	datetime	19	Maturity date (yyyy-mm-dd)	2026-09-22T00:00:00
avg_bidding	number	(6,15)	Average bidding yield	
govt_interpolated_yield	number	(6,15)	Government interpolation yield by tenor	1.314781
ttm	number	(6,15)	Time to maturity: Settlement time until expiration (years)	0.479452054794521
spread	number	(6,15)	Nominal spread	27.0332351648352
reference_yield	number	(6,15)	Reference yield	1.314781
dm	number	(6,15)	Discount margin	
settlement_date	datetime	19	Settlement date (yyyy-mm-dd)	2026-03-31T00:00:00
ai	number	(6,15)	Accrued interest (%)	0.100356
gross_price	number	(6,15)	The price of a bond including accrued interest (%)	101.395912
clean_price	number	(6,15)	The price of a bond without accrued interest (%)	101.295556
modified_duration	number	(6,15)	The approximate percentage change in price for a given change in yield	0.476321
convexity	number	(6,15)	A measure of the sensitivity of a bond's price to changing interest rates	0.463486
index_ratio	number	(6,15)	Index ratio	
isin_th	string	15	ISIN Code (Thailand)	TH0647036902
isin_en	string	15	ISIN Code (International)	TH0647036902