



API Manual **Index Level**

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
V1.2	18/06/2020	Phantira Suksomnirundon	Add new index level (Fixed-term Bond Index and ESG Bond Index)
V1.3	31/07/2023	Phantira Suksomnirundon	Configure the system to filter data for the past 30 days
V1.4	27/03/2026	Phantira Suksomnirundon	Update Remarks

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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 calculated from Government Bond (LB, LBA, SLB and ESGLB).
2. The base date of sub group 4 's index is 12 March 1999. The base date of sub groups 6 and 7 's index are 1 September 2006. 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. ThaiBMA Bond Index represent 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": "2026-03-26T07:57:53.313Z",
  "end_period": "2026-03-26T07:57:53.313Z"
}
```

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	2026-03-26T00:00:00
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	105.074724
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.271173
gross_price_index	number	(6,6)	Gross price index	105.810027
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.263177
total_return_index	number	(6,6)	Total return index	342.887544
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.85285
net_total_return_index	number	(6,6)	Net total return index	104.106926
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.260392
average_ytm_index	number	(6,6)	Average yield to maturity	2.739708
average_duration_index	number	(6,6)	Average duration	8.353746
average_convexity_index	number	(6,6)	Average convexity	145.468728

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 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%.
2. The base date of the net total return indices is 20 August 2019.
3. ThaiBMA Bond Index represent 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": "2026-03-26T08:01:36.876Z",
  "end_period": "2026-03-26T08:01:36.876Z"
}
```

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	2026-03-26T00:00:00

Parameter name	Data type	Length	Description	Example
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	All
clean_price_index	number	(6,6)	Clean price index	102.518445
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.20848
gross_price_index	number	(6,6)	Gross price index	103.073691
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.209764
total_return_index	number	(6,6)	Total return index	198.774608
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.39015
net_total_return_index	number	(6,6)	Net total return index	110.868357
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.218782
average_ytm_index	number	(6,6)	Average yield to maturity	2.064985
average_duration_index	number	(6,6)	Average duration	4.528349
average_convexity_index	number	(6,6)	Average convexity	34.340085

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 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%.
2. The base date of the net total return indices is 20 August 2019.
3. ThaiBMA Bond Index represent 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": "2026-03-26T08:07:13.666Z",
  "end_period": "2026-03-26T08:07:13.666Z"
}
```

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	2026-03-26T00:00:00

Parameter name	Data type	Length	Description	Example
index_group_code	string	10	TTM group code All: All TTM G1: $1 < \text{TTM} \leq 3$ G2: $3 < \text{TTM} \leq 7$ s G3: $7 < \text{TTM} \leq 10$ G4: > 10 G5: ≤ 10	All
clean_price_index	number	(6,6)	Clean price index	108.609441
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.263391
gross_price_index	number	(6,6)	Gross price index	109.326115
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.255006
total_return_index	number	(6,6)	Total return index	225.832224
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.52676
net_total_return_index	number	(6,6)	Net total return index	112.274622
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.263434
average_ytm_index	number	(6,6)	Average yield to maturity	2.745892
average_duration_index	number	(6,6)	Average duration	5.554089
average_convexity_index	number	(6,6)	Average convexity	49.053647

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": "2026-03-26T08:15:17.525Z",
  "end_period": "2026-03-26T08:15:17.525Z"
}
```

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	2026-03-26T00:00:00
clean_price_index	number	(6,6)	Clean price index	131.022857
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	0.003739

Parameter name	Data type	Length	Description	Example
gross_price_index	number	(6,6)	Gross price index	131.02675
gross_price_change	number	(6,6)	Change of gross price index from the previous day	0.003869
total_return_index	number	(6,6)	Total return index	154.744135
total_return_change	number	(6,6)	Change of total return index from the previous day	0.004523
average_ytm_index	number	(6,6)	Average yield to maturity	1.192106
average_simple_ytm_index	number	(6,6)	Average simple yield	1.096103
average_duration_index	number	(6,6)	Average duration	0.247598
average_convexity_index	number	(6,6)	Average convexity	0.186813
average_ttm_index	number	(6,6)	Average TTM	0.249153

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": "2026-03-26T08:18:31.553Z",
  "end_period": "2026-03-26T08:18:31.553Z"
}
```

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	2026-03-26T00:00:00c
clean_price_index	number	(6,6)	Clean price index	136.966633
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	0.003675

Parameter name	Data type	Length	Description	Example
gross_price_index	number	(6,6)	Gross price index	136.967909
gross_price_change	number	(6,6)	Change of gross price index from the previous day	0.003768
total_return_index	number	(6,6)	Total return index	157.83335
total_return_change	number	(6,6)	Change of total return index from the previous day	0.004302
average_ytm_index	number	(6,6)	Average yield to maturity	1.288035
average_simple_ytm_index	number	(6,6)	Average simple yield	1.247348
average_duration_index	number	(6,6)	Average duration	0.279771
average_convexity_index	number	(6,6)	Average convexity	0.23111
average_ttm_index	number	(6,6)	Average TTM	0.281777

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": "2026-03-26T08:27:33.185Z",
  "end_period": "2026-03-26T08:27:33.185Z"
}
```

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	2026-03-26T00:00:00
clean_price_index	number	(6,6)	Clean price index	141.105143
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	0.003964

Parameter name	Data type	Length	Description	Example
gross_price_index	number	(6,6)	Gross price index	141.107573
gross_price_change	number	(6,6)	Change of gross price index from the previous day	0.004145
total_return_index	number	(6,6)	Total return index	163.036715
total_return_change	number	(6,6)	Change of total return index from the previous day	0.004722
average_ytm_index	number	(6,6)	Average yield to maturity	1.386332
average_simple_ytm_index	number	(6,6)	Average simple yield	1.336063
average_duration_index	number	(6,6)	Average duration	0.284178
average_convexity_index	number	(6,6)	Average convexity	0.236394
average_ttm_index	number	(6,6)	Average TTM	0.286396

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": "2026-03-26T08:33:17.885Z",
  "end_period": "2026-03-26T08:33:17.885Z"
}
```

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	2026-03-26T00:00:00
clean_price_index	number	(6,6)	Clean price index	146.338422
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	0.012774
gross_price_index	number	(6,6)	Gross price index	146.338422

Parameter name	Data type	Length	Description	Example
gross_price_change	number	(6,6)	Change of gross price index from the previous day	0.012774
total_return_index	number	(6,6)	Total return index	146.338422
total_return_change	number	(6,6)	Change of total return index from the previous day	0.012774
average_ytm_index	number	(6,6)	Average yield to maturity	0.98675
average_simple_ytm_index	number	(6,6)	Average simple yield	0.959675
average_duration_index	number	(6,6)	Average duration	0.275544
average_convexity_index	number	(6,6)	Average convexity	0.273322
average_ttm_index	number	(6,6)	Average TTM	0.277561

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 Bond (LB, SLB and ESGLB).
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": "2026-03-26T08:36:14.344Z",
  "end_period": "2026-03-26T08:36:14.344Z"
}
```

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	2026-03-26T00:00:00

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	107.874107
clean_price_change	number	(6,6)	Change in clean price index from the previous day	-0.340167
gross_price_index	number	(6,6)	Gross price index	108.62095
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.332065
total_return_index	number	(6,6)	Total return index	223.169549
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.682253
net_total_return_index	number	(6,6)	Net total return index	103.576973
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.318133
average_ytm_index	number	(6,6)	Average yield to maturity	2.740553
average_duration_index	number	(6,6)	Average duration	8.136803
average_convexity_index	number	(6,6)	Average convexity	142.772539
average_ttm_index	number	(6,6)	Average TTM	11.373051

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": "2026-03-26T08:42:04.974Z",
  "end_period": "2026-03-26T08:42:04.974Z"
}
```

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	2026-03-26T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code	G1
			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	
clean_price_index	number	(6,6)	Clean price index	99.62559
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.047243
gross_price_index	number	(6,6)	Gross price index	100.21799
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.041908
total_return_index	number	(6,6)	Total return index	204.898871
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.078122
net_total_return_index	number	(6,6)	Net total return index	116.148745
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.045895
average_ytm_index	number	(6,6)	Average yield to maturity	1.985914
average_duration_index	number	(6,6)	Average duration	1.801063
average_convexity_index	number	(6,6)	Average convexity	4.42232
average_ttm_index	number	(6,6)	Average TTM	1.877774

MTM Corporate Bond Index Level (BBB+ up)

POST /api/v1/bond-index/mtm-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": "2026-03-26T08:53:31.293Z",
  "end_period": "2026-03-26T08:53:31.293Z"
}
```

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	2026-03-26T00:00:00

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	100.719387
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.049361
gross_price_index	number	(6,6)	Gross price index	101.317231
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.043563
total_return_index	number	(6,6)	Total return index	210.851525
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.083433
net_total_return_index	number	(6,6)	Net total return index	117.657311
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.048214
average_ytm_index	number	(6,6)	Average yield to maturity	2.111615
average_duration_index	number	(6,6)	Average duration	1.807377
average_convexity_index	number	(6,6)	Average convexity	4.441278
average_ttm_index	number	(6,6)	Average TTM	1.886722

MTM Corporate Bond Index Level (BBB up)

POST /api/v1/bond-index/mtm-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": "2026-03-26T08:58:15.785Z",
  "end_period": "2026-03-26T08:58:15.785Z"
}
```

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	2026-03-26T00:00:00

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	100.719387
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.049361
gross_price_index	number	(6,6)	Gross price index	101.317231
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.043563
total_return_index	number	(6,6)	Total return index	210.851525
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.083433
net_total_return_index	number	(6,6)	Net total return index	117.657311
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.048214
average_ytm_index	number	(6,6)	Average yield to maturity	2.111615
average_duration_index	number	(6,6)	Average duration	1.807377
average_convexity_index	number	(6,6)	Average convexity	4.441278
average_ttm_index	number	(6,6)	Average TTM	1.886722

MTM Corporate Bond Index Level (BBB- up)

POST /api/v1/bond-index/mtm-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": "2026-03-26T09:01:49.678Z",
  "end_period": "2026-03-26T09:01:49.678Z"
}
```

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	2026-03-26T00:00:00

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	101.007725
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.051111
gross_price_index	number	(6,6)	Gross price index	101.595463
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.048534
total_return_index	number	(6,6)	Total return index	214.376047
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.087297
net_total_return_index	number	(6,6)	Net total return index	118.365512
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.049945
average_ytm_index	number	(6,6)	Average yield to maturity	2.385926
average_duration_index	number	(6,6)	Average duration	1.807429
average_convexity_index	number	(6,6)	Average convexity	4.408433
average_ttm_index	number	(6,6)	Average TTM	1.890853

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": "2026-03-26T09:08:29.050Z",
  "end_period": "2026-03-26T09:08:29.050Z"
}
```

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	2026-03-26T00:00:00
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	99.946586

Parameter name	Data type	Length	Description	Example
clean_price_change	number	(6,6)	Change in clean price index from the previous day	0.076854
gross_price_index	number	(6,6)	Gross price index	99.997713
gross_price_change	number	(6,6)	Change of gross price index from the previous day	0.080263
total_return_index	number	(6,6)	Total return index	119.840387
total_return_change	number	(6,6)	Change of total return index from the previous day	0.09619
average_yield	number	(6,6)	Average yield to maturity	1.03
average_duration	number	(6,6)	Average duration	1.934541
average_convexity	number	(6,6)	Average convexity	4.725824
average_ttm	number	(6,6)	Average TTM	1.961644

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": "2026-03-26T09:11:07.672Z",
  "end_period": "2026-03-26T09:11:07.672Z"
}
```

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	2026-03-26T00:00:00
clean_price_index	number	(6,6)	Clean price index	107.393745

Parameter name	Data type	Length	Description	Example
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.236867
gross_price_index	number	(6,6)	Gross price index	108.112713
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.229365
total_return_index	number	(6,6)	Total return index	223.693866
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.472391
average_ytm_index	number	(6,6)	Average yield to maturity	2.72355
average_duration_index	number	(6,6)	Average duration	6.800651
average_convexity_index	number	(6,6)	Average convexity	106.543487

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": "2026-03-26T09:13:19.001Z",
  "end_period": "2026-03-26T09:13:19.001Z"
}
```

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	2026-03-26T00:00:00
ttm_group_code	string	10	TTM group code	T1
			T1: 1 Month	
			T2: 3 Months	
			T3: 6 Months	
			T4: 1 Year	
			T5: 2 Years	
			T6: 3 Years	
			T7: 4 Years	
			T8: 5 Years	

Parameter name	Data type	Length	Description	Example
zero_rate	number	(6,15)	Zero rate	1.04219038429189
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	0.472576691083737
zero_rate_return_index	number	(6,15)	Zero rate index	157.853995858747
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.003912107373509

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": "2026-03-26T09:16:55.047Z",
  "end_period": "2026-03-26T09:16:55.047Z"
}
```

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	2026-03-26T00:00:00
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	1.39829599824888
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	5.01755875106848

Parameter name	Data type	Length	Description	Example
spread	number	(6,15)	Zero rate	3.3961986293994
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	167.291820734126
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	-0.156198514346272

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": "2026-03-26T09:16:55.047Z",
  "end_period": "2026-03-26T09:16:55.047Z"
}
```

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	2026-03-26T00:00:00
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	1.06758094839958
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	0.29714661969944

Parameter name	Data type	Length	Description	Example
spread	number	(6,15)	Zero rate	20.4264308190199
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	158.590715850424
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.001698020277757

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": "2026-03-26T09:31:33.861Z",
  "end_period": "2026-03-26T09:31:33.861Z"
}
```

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	2026-03-26T00:00:00
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	0.832095548447931

Parameter name	Data type	Length	Description	Example
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	0.29714661969944
spread	number	(6,15)	Zero rate	33.4740118106513
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	163.955604810445
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.00243367134496

Corporate Zero Rate Return Index Level (AA)

POST /api/v1/zrr-index/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": "2026-03-26T09:31:46.545Z",
  "end_period": "2026-03-26T09:31:46.545Z"
}
```

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	2026-03-26T00:00:00
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	1.06758094839958

Parameter name	Data type	Length	Description	Example
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	0.29714661969944
spread	number	(6,15)	Zero rate	37.214723399353
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	171.118532690959
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.002839418192053

Corporate Zero Rate Return Index Level (A)

POST /api/v1/zrr-index/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": "2026-03-26T09:33:42.674Z",
  "end_period": "2026-03-26T09:33:42.674Z"
}
```

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	2026-03-26T00:00:00
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	1.62592868896191

Parameter name	Data type	Length	Description	Example
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	5.16828906642552
spread	number	(6,15)	Zero rate	131.506602045976
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	234.958862516921
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	-0.449569064698039

Corporate Zero Rate Return Index Level (BBB)

POST /api/v1/zrr-index/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": "2026-03-26T09:35:26.677Z",
  "end_period": "2026-03-26T09:35:26.677Z"
}
```

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	2026-03-26T00:00:00
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	1.06758094839958
zero_rate_change	number	(6,15)	Change of zero rate index from the previous day	0.29714661969944

Parameter name	Data type	Length	Description	Example
spread	number	(6,15)	Zero rate	280.993287778446
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	215.920419159259
zero_rate_return_index_change	number	(6,15)	Change of zero rate index from the previous day	0.018135617300629

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 $0.5 < \text{ttm} \leq 1.5$. Group 2 [ttm= 2] covers $1.5 < \text{ttm} \leq 2.5$. Group 3 [ttm= 3] covers $2.5 < \text{ttm} \leq 3.5$. Group 4 [ttm=4] covers $3.5 < \text{ttm} \leq 4.5$. Group 5 [ttm=5] covers $4.5 < \text{ttm} \leq 5.5$.

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": "2026-03-26T09:39:05.766Z",
  "end_period": "2026-03-26T09:39:05.766Z"
}
```

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	2026-03-26T00:00:00

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	96.86063
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.007622
gross_price_index	number	(6,6)	Gross price index	97.416674
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.002307
total_return_index	number	(6,6)	Total return index	112.84056
total_return_index_change	number	(6,6)	Change of total return index from the previous day	0.001367
net_total_return_index	number	(6,6)	Net total return index	110.296696
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.000159
average_ytm_index	number	(6,6)	Average yield to maturity	1.668047
average_duration_index	number	(6,6)	Average duration	1.00511
average_convexity_index	number	(6,6)	Average convexity	1.55081
average_ttm_index	number	(6,6)	Average TTM	1.029091

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 $0.5 < \text{ttm} \leq 1.5$. Group 2 [ttm= 2] covers $1.5 < \text{ttm} \leq 2.5$. Group 3 [ttm= 3] covers $2.5 < \text{ttm} \leq 3.5$. Group 4 [ttm=4] covers $3.5 < \text{ttm} \leq 4.5$. Group 5 [ttm=5] covers $4.5 < \text{ttm} \leq 5.5$.

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": "2026-03-26T09:41:22.678Z",
  "end_period": "2026-03-26T09:41:22.678Z"
}
```

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	2026-03-26T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code	G2
			G1: [ttm=1]	
			G2: [ttm=2]	
			G3: [ttm=3]	
			G4: [ttm=4]	
			G5: [ttm=5]	
clean_price_index	number	(6,6)	Clean price index	99.17693
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.065714
gross_price_index	number	(6,6)	Gross price index	99.760179
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.056606
total_return_index	number	(6,6)	Total return index	116.883063
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.066322
net_total_return_index	number	(6,6)	Net total return index	114.050935
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.066335
average_ytm_index	number	(6,6)	Average yield to maturity	2.118785
average_duration_index	number	(6,6)	Average duration	1.89114
average_convexity_index	number	(6,6)	Average convexity	4.565168
average_ttm_index	number	(6,6)	Average TTM	1.977025

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 $0.5 < \text{ttm} \leq 1.5$. Group 2 [ttm= 2] covers $1.5 < \text{ttm} \leq 2.5$. Group 3 [ttm= 3] covers $2.5 < \text{ttm} \leq 3.5$. Group 4 [ttm=4] covers $3.5 < \text{ttm} \leq 4.5$. Group 5 [ttm=5] covers $4.5 < \text{ttm} \leq 5.5$.

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": "2026-03-26T09:43:04.716Z",
  "end_period": "2026-03-26T09:43:04.716Z"
}
```

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	2026-03-26T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code	G2
			G1: [ttm=1]	
			G2: [ttm=2]	
			G3: [ttm=3]	
			G4: [ttm=4]	
			G5: [ttm=5]	
clean_price_index	number	(6,6)	Clean price index	99.115992
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.066943
gross_price_index	number	(6,6)	Gross price index	99.688884
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.057552
total_return_index	number	(6,6)	Total return index	117.126991
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.06762
net_total_return_index	number	(6,6)	Net total return index	114.24279
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.067627
average_ytm_index	number	(6,6)	Average yield to maturity	2.316955
average_duration_index	number	(6,6)	Average duration	1.889951
average_convexity_index	number	(6,6)	Average convexity	4.532265
average_ttm_index	number	(6,6)	Average TTM	1.978105

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 $0.5 < \text{ttm} \leq 1.5$. Group 2 [ttm= 2] covers $1.5 < \text{ttm} \leq 2.5$. Group 3 [ttm= 3] covers $2.5 < \text{ttm} \leq 3.5$. Group 4 [ttm=4] covers $3.5 < \text{ttm} \leq 4.5$. Group 5 [ttm=5] covers $4.5 < \text{ttm} \leq 5.5$.

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": "2026-03-26T09:44:15.804Z",
  "end_period": "2026-03-26T09:44:15.804Z"
}
```

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	2026-03-26T00:00:00

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]	G5
clean_price_index	number	(6,6)	Clean price index	101.664318
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.26526
gross_price_index	number	(6,6)	Gross price index	102.271322
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.257048
total_return_index	number	(6,6)	Total return index	121.618436
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.305001
net_total_return_index	number	(6,6)	Net total return index	118.410733
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.298747
average_ytm_index	number	(6,6)	Average yield to maturity	2.678373
average_duration_index	number	(6,6)	Average duration	4.556253
average_convexity_index	number	(6,6)	Average convexity	24.110685
average_ttm_index	number	(6,6)	Average TTM	4.982367

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": "2026-03-26T09:49:23.609Z",
  "end_period": "2026-03-26T09:49:23.609Z"
}
```

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	2026-03-26T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code	G4
			All: All TTM	
			G1: $1 < \text{TTM} \leq 3$	
			G2: $3 < \text{TTM} \leq 7$	
			G3: $7 < \text{TTM} \leq 10$	
			G4: $\text{TTM} > 10$	
clean_price_index	number	(6,6)	Clean price index	88.132513
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.434002
gross_price_index	number	(6,6)	Gross price index	88.859165
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.42678
total_return_index	number	(6,6)	Total return index	99.469167
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.477739
net_total_return_index	number	(6,6)	Net total return index	97.687654
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.470952
average_ytm_index	number	(6,6)	Average yield to maturity	2.650838
average_duration_index	number	(6,6)	Average duration	10.226798
average_convexity_index	number	(6,6)	Average convexity	124.038685
average_ttm_index	number	(6,6)	Average TTM	12.501105

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": "2026-03-26T09:50:03.366Z",
  "end_period": "2026-03-26T09:50:03.366Z"
}
```

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	2026-03-26T00:00:00

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	88.572914
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.307666
gross_price_index	number	(6,6)	Gross price index	89.20017
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.301393
total_return_index	number	(6,6)	Total return index	99.470262
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.336095
net_total_return_index	number	(6,6)	Net total return index	97.761054
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.331701
average_ytm_index	number	(6,6)	Average yield to maturity	2.516754
average_duration_index	number	(6,6)	Average duration	9.853003
average_convexity_index	number	(6,6)	Average convexity	113.772356
average_ttm_index	number	(6,6)	Average TTM	11.647272

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": "2026-03-26T09:50:23.827Z",
  "end_period": "2026-03-26T09:50:23.827Z"
}
```

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	2026-03-26T00:00:00

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	92.867921
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.151858
gross_price_index	number	(6,6)	Gross price index	93.296549
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.145996
total_return_index	number	(6,6)	Total return index	103.849641
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.16251
net_total_return_index	number	(6,6)	Net total return index	102.129888
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.160893
average_ytm_index	number	(6,6)	Average yield to maturity	2.204156
average_duration_index	number	(6,6)	Average duration	3.754975
average_convexity_index	number	(6,6)	Average convexity	24.365231
average_ttm_index	number	(6,6)	Average TTM	4.108174

Corporate Bond ESG Index

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

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": "2026-03-26T09:50:50.354Z",
  "end_period": "2026-03-26T09:50:50.354Z"
}
```

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	2026-03-26T00:00:00

Parameter name	Data type	Length	Description	Example
ttm_group_code	string	10	TTM group code	G1
			All: All TTM	
			G1: $1 < \text{TTM} \leq 3$	
			G2: $3 < \text{TTM} \leq 7$	
			G3: $7 < \text{TTM} \leq 10$	
			G4: $\text{TTM} > 10$	
clean_price_index	number	(6,6)	Clean price index	99.788052
clean_price_index_change	number	(6,6)	Change in clean price index from the previous day	-0.06501
gross_price_index	number	(6,6)	Gross price index	100.419722
gross_price_index_change	number	(6,6)	Change of gross price index from the previous day	-0.055689
total_return_index	number	(6,6)	Total return index	115.506793
total_return_index_change	number	(6,6)	Change of total return index from the previous day	-0.064055
net_total_return_index	number	(6,6)	Net total return index	113.010875
net_total_return_index_change	number	(6,6)	Change of net total return index from the previous day	-0.064305
average_ytm_index	number	(6,6)	Average yield to maturity	2.643585
average_duration_index	number	(6,6)	Average duration	1.866142
average_convexity_index	number	(6,6)	Average convexity	4.682977
average_ttm_index	number	(6,6)	Average TTM	1.955972