API Manual
Intraday Trading

The Thai Bond Market Association

October 19,2023

Intraday trading

POST /api/v1/intraday-trading

Frequency: Daily.

Release schedule: Every 5 minutes, following the amount of trading data around 09.00 AM - 12.00 AM of the business day

Remark:

1. For inflation-linked bonds, coupon (%) is real coupon (%) and all the yields (%) shown are real YTM (%). The prices of inflation-linked bonds are shown as unadjusted prices, while all the trading value (THB) figures are in adjusted terms.

2. BL stands for 'Big Lot' which is a transaction in <5Y LB with a trading volume of 500 MB up or >=5Y LB with a trading volume of 300 MB up. (at par value) BL transactions will be displayed at 12.00 p.m. and 04.00 p.m.

Request body (Method: POST)

Parameter name	Data type	Description	Format
asof	String	Data as of	“yyyy-mm-dd”

Example value:

```
{
  "asof": "2023-11-30T02:58:36.584Z"
}
```

Responses:

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

Details

Parameter name	Data type	Length	Description	Example
asof	datetime	19	Data as of yyyy-mm-dd	2023-11-06T00:00:00
reference_id	integer	18	Trading transaction reference ID	635672922374780000
symbol	string	20	ThaiBMA bond symbol	ESGLB376A
yield	number	(6,6)	Executed yield	3.44
dm	number	(6,6)	Discount margin for floating rate bond	3.44

Parameter name	Data type	Length	Description	Example
report_date	datetime	27	The date that trading transactions were reported by dealers to ThaiBMA	2023-11-06T18:05:16.2400000
report_time	time	12	The time that trading transactions were reported by dealers to ThaiBMA	18:05:16:240
trade_date	datetime	19	Time and date of trading transactions	2023-11-06T18:04:00
flag	string	20	{BL} stands for 'Big Lot' {E} stands for edited transaction {D} stands for deleted transaction {L} Previous Date Trading	