

Markets Data API Reference

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Contents

Introduction	5
APIs Covered	5
What's New in this Version.....	6
Support Notification	6
Repo and Reverse Repo (TOMOs) SOAP APIs Replacement.....	6
Central Bank FX Liquidity Swap API and Trade file Replacement	6
Reference Rate APIs Replacement.....	6
SDMX.xml Format Deprecation	6
End of Support (April 2021)	6
Versioning & Release	7
REST:	7
SOAP:.....	7
Releases:	7
Changes in Release numbers	7
Changes in Minor numbers.....	7
Changes in Major numbers	7
Locations	8
REST:	8
SOAP:.....	8
Parameters.....	9
REST:	9
SOAP:.....	9
Response	10
REST:	10
SOAP:.....	10
XML Schema.....	10
SDMX v1 XML Schemas.....	10
SDMX v2.1 XML Schemas.....	10
REST:	12
SOAP:.....	12

CSV and Excel Formats	13
Beta Versions	13
Authentication	13
Method List	14
REST:	14
AMBS Methods	14
TSY Methods	14
Repo and Reverse Repo Methods.....	14
Primary Dealer Methods.....	14
SOMA General Methods	14
SOMA Agency Methods	15
SOMA TSY Methods	15
SOMA MBS Methods (Deprecated)	15
SOMA Non-MBS Methods (Deprecated)	15
Reference Rates Methods.....	15
Central Bank FX Liquidity Swap Methods	15
SOAP:.....	16
Securities Lending Methods.....	16
FX Rates Methods	16
CPFF Methods	16
TSLF Methods.....	16
RSS Feeds (Deprecated)	17
Reference	19
REST:	19
AMBS Methods	19
TSY Methods	24
Repo and Reverse Repo Methods.....	28
Primary Dealer Methods.....	33
SOMA General Methods	36
SOMA Agency Methods	37
SOMA TSY Methods	40
SOMA MBS Methods (Deprecated)	43

SOMA Non-MBS Methods (Deprecated)	44
Reference Rates Methods.....	46
Central Bank FX Liquidity Swap Methods	49
SOAP:.....	53
Securities Lending Methods.....	53
TSLF Methods.....	55
CPFF Methods	57
FX-Rates Methods	59
Version History.....	61

Introduction

The Markets Data APIs are provided to external users and applications so that they may request data from the Federal Reserve Bank of New York. The APIs are architected using either a SOAP or a RESTful interface, with structured semantic URLs. As these APIs are intended to be consumed by a variety of systems, the data they return are in multiple formats. This document will outline how to retrieve data in various formats for the data set listed below.

APIs Covered

- System Open Market Account Holdings (SOMA)
- Primary Dealer Statistics (PD)
- Desk Operations
 - Treasury Securities (TSY)
 - Agency Mortgage-Backed Securities (AMBS)
 - Repo
 - Reverse Repo
 - Securities Lending
 - Central Bank Liquidity Swap
- Reference Rates
 - Effective Federal Funds Rate (EFFR)
 - Overnight Bank Funding Rate (OBFR)
 - Treasury Repo Rates
 - Broad General Collateral Rate (BGCR)
 - Tri-Party General Collateral Rate (TGCR)
 - Secured Overnight Financing Rate (SOFR)
 - SOFR Averages & Index (SOFRAI)
- Other Rates
 - Term Securities Lending Facility (TSLF)
 - Commercial Paper Funding Facility (CPFF)
 - Foreign Exchange Rates (Fx Rates)

What's New in this Version

- Replacement of all TOMO (Repo and Reverse Repo) Methods
- Added new Repo and Reverse Repo Methods

Support Notification

Repo and Reverse Repo (TOMOs) SOAP APIs Replacement

Repo and Reverse Repo APIs are replaced. Previously existing APIs are no longer supported. The “retrieve” methods are replaced by “search” and “retrieveLastN” replaced by “last/n”. A “latest” and “lastTwoWeeks” is also available.

Central Bank FX Liquidity Swap API and Trade file Replacement

All existing APIs for FX Liquidity Swap are replaced. The existing APIs are no longer supported. The “retrieveAll” API and trade files are replaced by “last/n”, “latest”, and “search” APIs. See usage detail in the Central Bank FX Liquidity Swap Methods in this document

The Outstanding amounts will no longer be provided.

Reference Rate APIs Replacement

APIs for reference rates are replaced. Previously existing APIs are no longer supported. The “retrieve” methods are replaced by “search” and “retrieveLastN” replaced by “last/n”. A “latest” option is also available. Rates include:

- Unsecured Rates (EFFR, OBFR)
- Secured Rates (TGCR, BGCR, SOFR, SOFRAI)

RSS Feeds Support Ending

Support of RSS Feed will end for *all* APIs listed in this document. Reference rates RSS feeds are disabled. Dates for others will be in future updates.

As alternative, subscribe to respective govdelivery emails and/or make use of the APIs detailed in this document. GovDelivery sign-ups are available on each webpage.

Sample API replacement for each product can be found in the “RSS Feeds” section in this document.

SDMX.xml Format Deprecation

Please take note that sdmx.xml for APIs and downloads is now deprecated and will gradually be retired. Support for csv, xlsx, xml and json formats will continue. For APIs and downloads that currently support sdmx.xml but does not support xml format, xml will be added as an option.

End of Support (April 2021)

Support of sdmx.xml format will end for the following methods and webpage downloads

- AMBS operation
- Treasury operation

- Primary Dealer Survey
- Reference Rates

Versioning & Release

REST:

The RESTful APIs will be versioned with numeric values consisting of three integers representing major, minor and release numbers in the form of Major.Minor.Release. Each change of the numbers will be in increments of one, with the lesser significant numbers resetting to zero at changes in major and minor numbers. Details on the significance and meaning of changes in each number are detailed below.

Example

- ❖ Major Version: 1.8.6
- ❖ Minor Version: 1.9.0
- ❖ Release Version: 1.9.1

SOAP:

The SOAP APIs are versioned with numeric values in the URL. The first number is the major release number and the second number is the minor release number.

Example

- ❖ Major Version: [https://www.newyorkfed.org/markets/.../webservice/v3_8/...](https://www.newyorkfed.org/markets/.../webservice/v3_8/)
- ❖ Minor Version: [https://www.newyorkfed.org/markets/.../webservice/v4_0/...](https://www.newyorkfed.org/markets/.../webservice/v4_0/)

Releases:

These are the significance and meaning of changes to APIs as they relate to versioning in each number.

Changes in Release numbers

- Will maintain backward compatibility
- Should consist of bug fixes to be consistent with the published specification
- Will not contain additions or changes to the API
- Will not necessarily coincide with a new API specification

Changes in Minor numbers

- Will maintain backward compatibility
- May include bug fixes
- May include additions or changes to the API such as additional functionality, parameters or fields data while maintaining backward compatibility
- Will be released with a new API specification

Changes in Major numbers

- Does not maintain backward compatibility
- May include bug fixes

- Will include additions or changes to the API such as additional or changes to functionality, parameters or fields data that will not maintain backward compatibility
- Will be released with a new API specification

Locations

REST:

The APIs are available via HTTPS. The base URLs of the APIs varies per data set.

API Base URL: <https://markets.newyorkfed.org/api/>

This base applies to the following data sets:

- AMBS Operations
- Treasury Operations
- Repo and Reverse Repo Operations
- Primary Dealer Statistics
- SOMA
- Reference Rate
- Central Bank FX Liquidity Swap

Example

❖ https://markets.newyorkfed.org/api/soma/mbs/get/release_log.xml

API Base URL: <https://websvcgateway2.frbny.org/>

This base applies to the following data sets:

- SecLending

Example

❖ https://websvcgateway2.frbny.org/autorates_securitieslending_external/services/v1_0/securitieslending/retrieveXmlLastN?n=3

SOAP:

WSDL for SOAP APIs

Securities Lending

- https://www.newyorkfed.org/markets/seclend/websevice/v3_0/securitiesLendingWS.wsdl

TSLF

- https://www.newyorkfed.org/markets/tslf/websevice/v3_0/TSLFWS.wsdl

CPFF

- https://www.newyorkfed.org/markets/cpff/websevice/v3_0/CPFFWS.wsdl

FX-Rates

- https://www.newyorkfed.org/markets/fxrates/WebService/v1_0/FXWS.wsdl

Parameters

REST:

Each method of the APIs may be offered in multiple formats. The formats are specified by the file extension on the method's URL. Parameters to the API are sent via query string parameters in the standardized form. Here are some basic guidelines:

- Each parameter is sent in a name-value pair
- The name and value should be separated by an equals (=) sign
 - This may be omitted if the value is blank
- Each set of name value pairs should be separated by an ampersand (&)

Example

❖ `.../search.json?startDate=10/21/2020&endDate=10/22/2020&cusip=912810FT0`

In some cases the API may specify required parameters to the method as part of the path. In these cases, you may replace the placeholder with the respective value as noted.

Example

❖ `soma/agency/get/mbs/asof/[DATE].[FORMAT]`
❖ `soma/agency/get/mbs/asof/2020-10-21.xml`

SOAP:

Each method of the API uses SOAP for both the request and response.

Parameters to the APIs are sent using standard xml. As with any qualified xml the namespaces of the data set you are calling must be used for each request.

Example

❖ https://websvcgateway2.frbny.org/autorates_securitieslending_external/services/v1_0/sectieslending/retrieveXmlLastN?n=3

Additional parameters may or may not be required according to the method's specification in this document.

Response

REST:

The standard HTTP response codes will be used to handle high-level error conditions from the API. A 200 response will be the normal case. If the requested item is not found, a 404 response will be returned.

SOAP:

A client can either get the SOAP response intended or a SOAP fault if there is an error. A typical SOAP response will be a String. The String will contain a complete XML document detailing the result.

XML Schema

SDMX v1 XML Schemas

[SDMXCommon.xsd](#)
[SDMXCompactData.xsd](#)
[SDMXCrossSectionalData.xsd](#)
[SDMXGenericData.xsd](#)
[SDMXMessage.xsd](#)
[SDMXQuery.xsd](#)
[SDMXStructure.xsd](#)
[SDMXUtilityData.xsd](#)
[xml.xsd](#)

SDMX v2.1 XML Schemas

[SDMXCommon.xsd](#)
[SDMXCommonReferences.xsd](#)
[SDMXDataGeneric.xsd](#)
[SDMXDataGenericBase.xsd](#)
[SDMXDataGenericTimeSeries.xsd](#)
[SDMXDataStructureSpecific.xsd](#)
[SDMXDataStructureSpecificBase.xsd](#)
[SDMXDataStructureSpecificTimeSeries.xsd](#)
[SDMXMessage.xsd](#)
[SDMXMessageFooter.xsd](#)
[SDMXMetadataGeneric.xsd](#)
[SDMXMetadataStructureSpecific.xsd](#)
[SDMXQuery.xsd](#)
[SDMXQueryBase.xsd](#)
[SDMXQueryCategorisation.xsd](#)
[SDMXQueryCategory.xsd](#)
[SDMXQueryCodelist.xsd](#)

[SDMXQueryConcept.xsd](#)
[SDMXQueryConstraint.xsd](#)
[SDMXQueryData.xsd](#)
[SDMXQueryDataStructure.xsd](#)
[SDMXQueryDataflow.xsd](#)
[SDMXQueryHierarchicalCodelist.xsd](#)
[SDMXQueryMetadata.xsd](#)
[SDMXQueryMetadataStructure.xsd](#)
[SDMXQueryMetadataflow.xsd](#)
[SDMXQueryOrganisation.xsd](#)
[SDMXQueryProcess.xsd](#)
[SDMXQueryProvisionAgreement.xsd](#)
[SDMXQueryReportingTaxonomy.xsd](#)
[SDMXQuerySchema.xsd](#)
[SDMXQueryStructureSet.xsd](#)
[SDMXQueryStructures.xsd](#)
[SDMXRegistry.xsd](#)
[SDMXRegistryBase.xsd](#)
[SDMXRegistryRegistration.xsd](#)
[SDMXRegistryStructure.xsd](#)
[SDMXRegistrySubscription.xsd](#)
[SDMXStructure.xsd](#)
[SDMXStructureBase.xsd](#)
[SDMXStructureCategorisation.xsd](#)
[SDMXStructureCategory.xsd](#)
[SDMXStructureCodelist.xsd](#)
[SDMXStructureConcept.xsd](#)
[SDMXStructureConstraint.xsd](#)
[SDMXStructureDataStructure.xsd](#)
[SDMXStructureDataflow.xsd](#)
[SDMXStructureHierarchicalCodelist.xsd](#)
[SDMXStructureMetadataStructure.xsd](#)
[SDMXStructureMetadataflow.xsd](#)
[SDMXStructureOrganisation.xsd](#)
[SDMXStructureProcess.xsd](#)
[SDMXStructureProvisionAgreement.xsd](#)
[SDMXStructureReportingTaxonomy.xsd](#)
[SDMXStructureStructureSet.xsd](#)
[xml.xsd](#)

REST:

XML Schema

Agency Mortgage Back Securities

- <https://markets.newyorkfed.org/static/schema/ambs.xsd>

Treasury

- <https://markets.newyorkfed.org/static/schema/tsy.xsd>

Repo and Reverse Repo

- <https://markets.newyorkfed.org/static/schema/repo.xsd>

Primary Dealer Survey

- <https://markets.newyorkfed.org/static/schema/glds.xsd>

System Open Market Account Holdings

- <https://markets.newyorkfed.org/static/schema/soma.xsd>

Reference Rates

- <https://markets.newyorkfed.org/static/schema/referencerates.xsd>

Central Bank FX Liquidity Swaps

- <https://markets.newyorkfed.org/static/schema/fxSwaps.xsd>

SOAP:

SDXML XML Schema

SOAP Envelope

- <https://schemas.xmlsoap.org/SOAP/envelope/>

SOAP Encoding

- <https://schemas.xmlsoap.org/SOAP/encoding/>

Securities Lending

- <https://www.newyorkfed.org/xml/schemas/SecLendingCross.xsd>

FX Rates

- https://www.newyorkfed.org/xml/schemas/FX_UTILITY.xsd

CPFF Rates

- <https://www.newyorkfed.org/xml/schemas/CPFFSchema.xsd>

TSLF Rates

- <https://www.newyorkfed.org/xml/schemas/TSLFSchema.xsd>

CSV and Excel Formats

The CSV and Excel formats each start with a header row defining the columns of the data. Subsequent rows contain the data respective to the column headings.

Beta Versions

The default endpoints are backed by the latest official service implementation. When upgrades or new features are implemented, they will first be made available in beta version so that consumers may test their systems against it before it goes live. After a period of time, the beta version will replace the latest version.

To access a service beta version, preface the path with the /beta node and the request will be serviced by the beta version. So a call of:

<https://markets.newyorkfed.org/api/ambs/all/results/details/latest.json>

Can be executed as:

<https://markets.newyorkfed.org/beta/api/ambs/all/results/details/latest.json>

Not all endpoints support beta versions. The documentation will indicate where it is offered.

Authentication

No authentication is required for access to the Markets Operations API at this time.

Method List

Below are the available methods. Details and examples for each method can be found in the *Reference* section of this document

REST:

AMBS Methods

- `ambs/[OPERATION]/[RECORDTYPE]/[REPORTTYPE]/latest.[FORMAT]`
- `ambs/[OPERATION]/[RECORDTYPE]/[REPORTTYPE]/get/bydate/[DATE].[FORMAT]`
- `ambs/[OPERATION]/results/[REPORTTYPE]/lastTwoWeeks.[FORMAT]`
- `ambs/[OPERATION]/results/[REPORTTYPE]/lastTwenty.[FORMAT]` (*Deprecated*)
- `ambs/[OPERATION]/results/[REPORTTYPE]/last/[LASTAMOUNT].[FORMAT]`
- `ambs/[OPERATION]/results/[REPORTTYPE]/search.[FORMAT][PARAMETERS]`

TSY Methods

- `tsy/[OPERATION]/[RECORDTYPE]/[REPORTTYPE]/latest.[FORMAT]`
- `tsy/[OPERATION]/results/[REPORTTYPE]/lastTwoWeeks.[FORMAT]`
- `tsy/[OPERATION]/results/[REPORTTYPE]/last/[LASTAMOUNT].[FORMAT]`
- `tsy/[OPERATION]/results/[REPORTTYPE]/search.[FORMAT][PARAMETERS]`

Repo and Reverse Repo Methods

- `rp/[OPERATION]/[METHOD]/[RECORDTYPE]/latest.[FORMAT]`
- `rp/[OPERATION]/[METHOD]/results/lastTwoWeeks.[FORMAT]`
- `rp/[OPERATION]/[METHOD]/results/last/[LASTAMOUNT].[FORMAT]`
- `rp/results/search.[FORMAT][PARAMETERS]`
- `rp/repo/settlements/search.[FORMAT][PARAMETERS]`
- `rp/reverserepo/propositions/search.[FORMAT][PARAMETERS]`

Primary Dealer Methods

- `pd/rss/release.xml` (for backwards compatibility) (*Deprecated*)
- `pd/list/asof.[FORMAT]`
- `pd/list/seriesbreaks.[FORMAT]`
- `pd/list/timeseries.[FORMAT]`
- `pd/get/asof/[DATE].[FORMAT]`
- `pd/get/[SERIESBREAK]/timeseries/[TIMESERIES].[FORMAT]`
- `pd/get/[TIMESERIES].[FORMAT]`
- `pd/get/all/timeseries.csv`

SOMA General Methods

- `soma/summary.[FORMAT]`
- `soma/asofdates/list.[FORMAT]`

- `soma/asofdates/latest.[FORMAT]`

SOMA Agency Methods

- `soma/agency/get/release_log.[FORMAT]`
- `soma/agency/get/[SECURITYTYPE]/asof/[DATE].[FORMAT]`
- `soma/agency/get/asof/[DATE].[FORMAT]`
- `soma/agency/get/cusip/[CUSIP].[FORMAT]`
- `soma/agency/wam/agency%20debts/asof/[DATE].[FORMAT]`

SOMA TSY Methods

- `soma/tsy/get/release_log.[FORMAT]`
- `soma/tsy/get/[SECURITYTYPE]/asof/[DATE].[FORMAT]`
- `soma/tsy/get/cusip/[CUSIP].[FORMAT]`
- `soma/tsy/get/monthly.[FORMAT]`
- `soma/tsy/wam/[SECURITYTYPE]/asof/[DATE].[FORMAT]`

SOMA MBS Methods (Deprecated)

Note: SOMA “Non-MBS” Methods are deprecated. Prefer Agency Methods

- `soma/mbs/get/release_log.[FORMAT]`
- `soma/mbs/get/asof/[DATE].[FORMAT]`
- `soma/mbs/get/cusip/[CUSIP].[FORMAT]`

SOMA Non-MBS Methods (Deprecated)

Note: SOMA “Non-MBS” Methods are deprecated. Prefer TSY Methods

- `soma/non-mbs/get/release_log.[FORMAT]`
- `soma/non-mbs/get/[SECURITYTYPE]/asof/[DATE].[FORMAT]`
- `soma/non-mbs/get/cusip/[CUSIP].[FORMAT]`
- `soma/non-mbs/get/monthly.[FORMAT]`

Reference Rates Methods

- `rates/[RATEGROUP]/[RATETYPE]/latest.[FORMAT]`
- `rates/[RATEGROUP]/[RATETYPE]/last/[LASTAMOUNT].[FORMAT]`
- `rates/[RATEGROUP]/[RATETYPE]/search.[FORMAT][PARAMETERS]`

Central Bank FX Liquidity Swap Methods

- `fxs/[RATEGROUP]/latest.[FORMAT]`
- `fxs/[RATEGROUP]/last/[LASTAMOUNT].[FORMAT]`
- `fxs/[RATEGROUP]/search.[FORMAT][PARAMETERS]`
- `fxs/list/counterparties.[FORMAT]`

SOAP:

Securities Lending Methods

- getSecuritiesLending
- getLatestSecuritiesLending
- getLastNSecuritiesLending
- getSecuritiesLendingUpdates

FX Rates Methods

- getAllLatestNoonRates
- getAllNoonRates
- getLatestNoonRate
- getNoonRates

CPFF Methods

- getLatestCPFF
- getCPFFOneDate
- getLastNCPFF
- getCPFF

TSLF Methods

- getLatestTSLF
- getTSLF
- getTSLFOneDate
- getTSLFUpdates
- getLastNTSLF

RSS Feeds (Deprecated)

Note: RSS feeds will no longer be supported. Support for reference rates RSS feeds ends April 2021. End dates for the others will be included in future updates. As alternative, govdelivery and APIs are available for alerts and data respectively. GovDelivery signups are available on the webpages. “Sample Replacement” APIs are added to this section however, there are other options which can be found in Methods under the “Reference” area of this document.

[pd/rss/release.xml](#)

Description

This feed provides RSS formatted information on the latest Primary Dealer Statistical releases based on as of date. The RSS feed includes a link to the released data by as of date in XML format.

This endpoint is here for backwards compatibility.

Sample Replacement

The “list” API returns pd asof dates which can be used for “get/asof” API

- <https://markets.newyorkfed.org/api/pd/list/asof.xml>
- <https://markets.newyorkfed.org/api/pd/get/asof/2021-03-03.xml>

[/rss/feeds/pd](#)

Description

This feed provides RSS formatted information on the latest Primary Dealer Statistical release based on as of date. The RSS feed includes a link to the released data by as of date in XML format.

Sample Replacement:

The “list” API returns pd asof dates which can be used for “get/asof” API

- <https://markets.newyorkfed.org/api/pd/list/asof.xml>
- <https://markets.newyorkfed.org/api/pd/get/asof/2021-03-03.xml>

[/rss/feeds/ambs](#)

Description

This feed provides RSS formatted information on the latest AMBS operation results. The RSS feed includes a link to the AMBS home page.

Sample Replacement:

The “latest” API returns all AMBS operations for the current date

- <https://markets.newyorkfed.org/api/ambs/all/results/details/latest.xml>

[/rss/feeds/tsy](#)

Description

This feed provides RSS formatted information on the latest Treasury operation results. The RSS feed includes a link to the Treasury home page.

Sample Replacement:

The “latest” API returns all Treasury operations for the current date

- <https://markets.newyorkfed.org/api/tsy/all/results/details/latest.xml>

[/rss/feeds/soma](#)**Description**

This feed provides RSS formatted information on the latest SOMA holdings summary. The RSS feed includes a link to the SOMA home page.

Sample Replacement:

The “summary” API returns all for the current date

- <https://markets.newyorkfed.org/api/soma/summary.xml>

All feeds adhere to the RSS-CB specification which is defined here:

<http://www.cbwiki.net/wiki/index.php/RSS-CBMain>

Reference

REST:

AMBS Methods

Beta is supported for AMBS

ambs/[OPERATION]/[RECORDTYPE]/[REPORTTYPE]/latest.[FORMAT]

Description

Return AMBS operation records for the current day as specified in the path and format requested.

Parameters

OPERATION

Required:	YES
Data Type:	OPERATION
Values:	all, sales, purchases, roll, swap

RECORDTYPE

Required:	YES
Data Type:	RECORDTYPE
Values:	announcements, results

REPORTTYPE

Required:	YES
Data Type:	REPORTTYPE
Values:	summary, details

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	csv, xlsx, xml, json

Response

A list of operations returned in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/ambs/all/results/details/latest.json>

ambs/[OPERATION]/results/[REPORTTYPE]/lastTwoWeeks.[FORMAT]

Description

Return AMBS operation records for the prior two weeks in the format requested. This method is supported for results only.

Parameters

OPERATION

Required: YES
 Data Type: OPERATION
 Values: all, sales, purchases, roll, swap

REPORTTYPE

Required: YES
 Data Type: REPORTTYPE
 Values: summary, details

FORMAT

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

Response

A list of operations returned in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/ambs/all/results/details/lastTwoWeeks.xml>

ambs/[OPERATION]/results/[REPORTTYPE]/lastTwenty.[FORMAT] (Deprecated)

Description

Return last twenty AMBS operation records as specified in the path and format requested. This method is supported for results only.

Note: New API “last/n” where n is number of records will be added.

Parameters

OPERATION

Required: YES
 Data Type: OPERATION
 Values: all, sales, purchases, roll, swap

REPORTTYPE

Required: YES
 Data Type: REPORTTYPE
 Values: summary, details

FORMAT

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

Response

A list of operations returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/ambs/purchases/results/details/lastTwenty.csv>

ambs/[OPERATION]/results/[REPORTTYPE]/last/[LASTAMOUNT].[FORMAT]

Description

Returns the last “n” number of AMBS operation records as specified in the path and format requested. This method is supported for results only.

Parameters

OPERATION

Required: YES
 Data Type: OPERATION
 Values: all, sales, purchases, roll, swap

REPORTTYPE

Required: YES
 Data Type: REPORTTYPE
 Values: summary, details

LASTAMOUNT

Required: YES
 Data Type: Number
 Values: 1-100

FORMAT

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

Response

A list of operations returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/ambs/all/results/details/last/20.xml>
- ❖ <https://markets.newyorkfed.org/api/ambs/purchases/results/details/last/5.csv>
- ❖ <https://markets.newyorkfed.org/api/ambs/roll/results/summary/last/3.json>

ambs/[OPERATION]/[RECORDTYPE]/[REPORTTYPE]/get/bydate/[DATE].[FORMAT]

Description

Returns AMBS operation records for a given date as specified in the path and format requested.

Parameters

OPERATION

Required: YES
 Data Type: OPERATION
 Values: all, sales, purchases, roll, swap

RECORDTYPE

Required: YES
 Data Type: RECORDTYPE
 Values: announcements, results

REPORTTYPE

Required: YES
 Data Type: REPORTTYPE
 Values: summary, details

DATE

Required: YES
 Data Type: DATE
 Values: YYYY-MM-DD

FORMAT

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

Response

A list of operations returned in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/ambs/all/results/details/get/bydate/2020-10-21.json>

ambs/[OPERATION]/results/[REPORTTYPE]/search.[FORMAT][PARAMETERS]

Description

Returns AMBS operation records as specified in the query parameters and format requested. This method is supported for results only.

Parameters

OPERATION

Required: YES
 Data Type: OPERATION
 Values: all, sales, purchases, roll, swap

REPORTTYPE

Required: YES
 Data Type: REPORTTYPE
 Values: summary, details

FORMAT

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

ADVANCED FILTER PARAMETERS**startDate**

Required: No
 Data Type: Date
 Format : MM/DD/YYYY or YYYY-MM-DD

endDate

Required: No
 Data Type: Date
 Format : MM/DD/YYYY or YYYY-MM-DD

securities:

Required: No
 Data Type: String
 Values : Basket, Coupon Swap, Dollar Roll, Specified Pool, TBA

cusip

Required: No
 Data Type: string
 Values: 9 alphanumeric characters (partial included)

desc

Required: No
 Data Type: string
 Note: This parameter will filter the Security Description field.

Response

A list of operations returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/ambs/all/results/details/search.xml?startDate=12/10/2020&endDate=12/15/2020&securities=Specified%20Pool>

TSY Methods

Beta is supported for TSY

tsy/[OPERATION]/[RECORDTYPE]/[REPORTTYPE]/latest.[FORMAT]

Description

Returns Treasury operation records for the current day as specified in the path and format requested.

Parameters

OPERATION

Required:	YES
Data Type:	OPERATION
Values:	all, sales, purchases

RECORDTYPE

Required:	YES
Data Type:	RECORDTYPE
Values:	announcements, results, operations

REPORTTYPE

Required:	YES
Data Type:	REPORTTYPE
Values:	summary, details

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	csv, xlsx, xml, json

Response

A list of operations returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/tsy/all/results/details/latest.json>

tsy/[OPERATION]/results/[REPORTTYPE]/lastTwoWeeks.[FORMAT]

Description

Return Treasury operation records for the last two weeks as specified in the path and format requested. This method is supported for results only.

Parameters

OPERATION

Required: YES
 Data Type: OPERATION
 Values: all, sales, purchases

REPORTTYPE

Required: YES
 Data Type: REPORTTYPE
 Values: summary, details

FORMAT

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

Response

A list of operations returned in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/tsy/purchases/results/details/lastTwoWeeks.csv>

tsy/[OPERATION]/results/[REPORTTYPE]/last/[LASTAMOUNT].[FORMAT]

Description

Returns the last “n” number of Treasury operation records as specified in the path and format requested. This method is supported for results only.

Parameters

OPERATION

Required: YES
 Data Type: OPERATION
 Values: all, sales, purchases

REPORTTYPE

Required: YES
 Data Type: REPORTTYPE
 Values: summary, details

LASTAMOUNT

Required: YES
 Data Type: Number
 Values: 1-100

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	csv, xlsx, xml, json

Response

A list of operations returned in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/tsy/purchases/results/details/last/10.json>

tsy/[OPERATION]/results/[REPORTTYPE]/search.[FORMAT][PARAMETERS]

Description

Provides advanced search to retrieve Treasury operation records as specified in the path and format requested. This method is supported for results only.

Parameters**OPERATION**

Required:	YES
Data Type:	OPERATION
Values:	all, sales, purchases

REPORTTYPE

Required:	YES
Data Type:	REPORTTYPE
Values:	summary, details

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	csv, xlsx, xml, json

ADVANCED FILTER PARAMETERS**startDate:**

Required:	No
Data Type:	Date
Format :	MM/DD/YYYY or YYYY-MM-DD
Values:	Valid date

endDate:

Required:	No
Data Type:	Date
Format :	MM/DD/YYYY or YYYY-MM-DD
Values:	Valid date

securityType:

Required: No
Data Type: String
Values: treasury, agency, both
Note: agency returns Agency Debt operations.

CUSIP:

Required: No
Data Type: string
Values: 9 alphanumeric characters (partial included)

desc:

Required: No
Data Type: string
Note: This parameter will filter the Security Description field.

Response

A list of operations returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/tsy/all/results/details/search.json?startDate=10/21/2020&endDate=10/25/2020&cusip=912828UN8>

Repo and Reverse Repo Methods

Beta is supported for Repo and Reverse Repo

rp/[OPERATION]/[METHOD]/[RECORDTYPE]/latest.[FORMAT]

Description

Return Repo and Reverse Repo operation records for the current day as specified in the path and format requested.

Parameters

OPERATION

Required: YES
 Data Type: OPERATION
 Values: all, repo, reverserepo

METHOD

Required: YES
 Data Type: METHOD
 Values: all, fixed, single, multiple
 Note: This parameter is *operation* method

RECORDTYPE

Required: YES
 Data Type: RECORDTYPE
 Values: announcements, results

FORMAT

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

Response

A list of current day's posted operations returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/rp/all/all/results/latest.xml>
- ❖ <https://markets.newyorkfed.org/api/rp/all/multiple/results/latest.xml>
- ❖ <https://markets.newyorkfed.org/api/rp/repo/all/results/latest.json>
- ❖ <https://markets.newyorkfed.org/api/rp/reverserepo/fixed/results/latest.xlsx>
- ❖ <https://markets.newyorkfed.org/api/rp/reverserepo/all/announcements/latest.csv>
- ❖ <https://markets.newyorkfed.org/api/rp/repo/multiple/announcements/latest.json>

rp/[OPERATION]/[METHOD]/results/lastTwoWeeks.[FORMAT]**Description**

Return Repo and Reverse Repo operation results records for the prior two weeks in the format requested.

Parameters**OPERATION**

Required:	YES
Data Type:	OPERATION
Values:	all, repo, reverserepo

METHOD

Required:	YES
Data Type:	METHOD
Values:	all, fixed, single, multiple

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	csv, xlsx, xml, json

Response

A list of operations conducted in the last two weeks returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/rp/all/all/results/lastTwoWeeks.xml>
- ❖ <https://markets.newyorkfed.org/api/rp/reverserepo/all/results/lastTwoWeeks.xml>
- ❖ <https://markets.newyorkfed.org/api/rp/all/multiple/results/lastTwoWeeks.xml>
- ❖ <https://markets.newyorkfed.org/api/rp/reverserepo/fixed/results/lastTwoWeeks.json>

rp/[OPERATION]/[METHOD]/results/last/[LASTAMOUNT].[FORMAT]**Description**

Returns the last “n” number of Repo and Reverse Repo operations results records as specified in the path and format requested.

Parameters**OPERATION**

Required:	YES
Data Type:	OPERATION
Values:	all, repo, reverserepo

METHOD

Required:	YES
-----------	-----

Data Type: METHOD
 Values: all, fixed, single, multiple

FORMAT

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

Response

A list of operations returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/rp/all/all/results/last/25.xlsx>
- ❖ <https://markets.newyorkfed.org/api/rp/all/single/results/last/3.xml>
- ❖ <https://markets.newyorkfed.org/api/rp/repo/multiple/results/last/3.json>
- ❖ <https://markets.newyorkfed.org/api/rp/reverserepo/fixed/results/last/25.csv>
- ❖ <https://markets.newyorkfed.org/api/rp/reverserepo/all/results/last/3.xml>

rp/results/search.[FORMAT][PARAMETERS]**Description**

Returns Repo and Reverse Repo operation results records as specified in the query parameters and format requested.

Parameters**FORMAT**

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

ADVANCED FILTER PARAMETERS**startDate**

Required: No
 Data Type: Date
 Format : MM/DD/YYYY or YYYY-MM-DD

endDate

Required: No
 Data Type: Date
 Format : MM/DD/YYYY or YYYY-MM-DD

operationTypes:

Required: No
 Data Type: String
 Values : repo,reverserepo

method:

Required: No
 Data Type: String
 Values : fixed,single,multiple

securityType:

Required: No
 Data Type: String
 Values : tsy, agency, mbs

term:

Required: No
 Data Type: String
 Values : Overnight, Term

Response

A list of operations returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/rp/results/search.xml?startDate=07/19/2019&endDate=07/21/2019>
- ❖ <https://markets.newyorkfed.org/api/rp/results/search.json?startDate=07/19/2021&endDate=07/21/2021&operationTypes=reverserepo&method=fixed>
- ❖ <https://markets.newyorkfed.org/api/rp/results/search.xml?startDate=07/19/2021&endDate=07/21/2021&securityType=mbs>
- ❖ <https://markets.newyorkfed.org/api/rp/results/search.json?startDate=09/01/2019&endDate=09/30/2019&term=Term>
- ❖ <https://markets.newyorkfed.org/api/rp/results/search.csv?startDate=09/15/2019&endDate=09/30/2019&operationTypes=repo&securityType=agency>
- ❖ <https://markets.newyorkfed.org/api/rp/results/search.json?startDate=01/19/2021&endDate=07/21/2021&operationTypes=reverserepo&securityType=tsy&term=Overnight>

rp/repo/settlements/search.[FORMAT][PARAMETERS]

Description

Return Repo settlement by security type as specified in the path and format requested.

Parameters

startDate

Required: No
Data Type: Date
Format : MM/DD/YYYY or YYYY-MM-DD

endDate

Required: No
Data Type: Date
Format : MM/DD/YYYY or YYYY-MM-DD

Response

A list of settlement detailed returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/rp/repo/settlements/search.xml?startDate=08/01/2021&endDate=08/12/2021>

rp/reverserepo/propositions/search.[FORMAT][PARAMETERS]

Description

Return Reverse Repo propositions by counterparty records as specified in the path and format requested.

Parameters

startDate

Required: No
Data Type: Date
Format : MM/DD/YYYY or YYYY-MM-DD

endDate

Required: No
Data Type: Date
Format : MM/DD/YYYY or YYYY-MM-DD

Response

A list of proposition detailed returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/rp/reverserepo/propositions/search.xml?startDate=02/01/2021&endDate=02/04/2021>

Primary Dealer Methods

Beta is supported for Primary Dealer

pd/list/asof.[FORMAT]

Description

Provides a list of available as of dates for primary dealer data releases paired with the associated series break.

Parameters

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	xml, csv, xlsx, json

Response

A list of as of dates its respective series break in the requested format for use as input to other API methods.

Example

❖ <https://markets.newyorkfed.org/api/pd/list/asof.json>

pd/list/seriesbreaks.[FORMAT]

Description

Provides a list of available series breaks identified by label, series break id, start date and end date.

Parameters

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	xml, csv, xlsx, json

Response

A list of series breaks in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/pd/list/seriesbreaks.xml>

pd/list/timeseries.[FORMAT]

Description

Provides a list of available time series paired with the respective Series breaks for use as input to other API methods.

Parameters

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	xml, csv, xlsx, json

Response

A list of time series and its respective Series breaks in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/pd/list/timeseries.xml>

pd/get/asof/[DATE].[FORMAT]

Description

Retrieves the full set of available timeseries data for a given as of date.

Parameters

DATE

Required:	YES
Data Type:	DATE
Format:	YYYY-MM-DD
Values:	Valid date

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	xml, csv, xlsx, json

Response

A list in the requested format of timeseries and its respective value for the requested as of date.

Example

❖ <https://markets.newyorkfed.org/api/pd/get/asof/2020-10-21.csv>

pd/get/[SERIESBREAK]/timeseries/[TIMESERIES].[FORMAT]

Description

Retrieves the full set of time series data for a given series break. A time series record is identified by as of date and value.

Parameters

SERIESBREAK

Required:	YES
-----------	-----

Data Type: SERIESBREAK
 Values: A valid series break value (e.g. SBP2001)

TIMESERIES

Required: YES
 Data Type: TIMESERIES
 Values: A list of valid time series separated with underscores (available via the /pd/list/timeseries endpoint)

FORMAT

Required: YES
 Data Type: FORMAT
 Values: xml, csv, xlsx, json

Response

A list in the requested format of as of dates and its respective values for the requested series break and time series. A time series record is identified by as of date and value.

Example

❖ <https://markets.newyorkfed.org/api/pd/get/SBN2013/timeseries/PDSI10TSTS-T.json>

pd/get/[TIMESERIES].[FORMAT]**Description**

Returns the values for the given time series ids across all series breaks. Series ids are separated with underscores.

Parameters**TIMESERIES**

Required: YES
 Data Type: TIMESERIES
 Values: A list of valid time series separated with underscores (available via the /pd/list/timeseries endpoint)

FORMAT

Required: YES
 Data Type: FORMAT
 Values: xml, csv, xlsx, json

Response

A list in the requested format of as of dates and its respective values for the requested time series. A times series record is identified by as of date and value.

Example

❖ <https://markets.newyorkfed.org/api/pd/get/PDSI10OGS-OO.xlsx>

pd/get/all/timeseries.csv

Description

Returns the values for all the time series. Only CSV format is supported.

Parameters

N/A

Response

A CSV file with all as of dates and its values for all timeseries. A timeseries record is identified by its as of date and value.

Example

❖ <https://markets.newyorkfed.org/api/pd/get/all/timeseries.csv>

SOMA General Methods

Beta is supported for SOMA

soma/summary.[FORMAT]

Description

This provides a time series summary of the historical SOMA holdings.

Parameters

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	xml, csv, json

Response

A list of as of dates and the respective holdings in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/summary.json>

soma/asofdates/list.[FORMAT]

Description

This provides a list of all available as of dates available for request. These as of dates may then be used as parameters for other methods.

Parameters

FORMAT

Required:	YES
-----------	-----

Data Type: FORMAT
Values: xml, csv, json

Response

A list of as of dates in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/asofdates/list.xml>

soma/asofdates/latest.[FORMAT]

Description

This provides the latest as of date.

Parameters

FORMAT

Required: YES
Data Type: FORMAT
Values: xml, csv, json

Response

The latest as of date in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/asofdates/latest.xml>

SOMA Agency Methods

soma/agency/get/release_log.[FORMAT]

Description

This provides a list of the past three months of agency release events, including the as of date and release date. Should an as of date be re-released for correction or otherwise, it will be listed here. These as of dates may then be used as parameters for other methods.

Parameters

FORMAT

Required: YES
Data Type: FORMAT
Values: xml, csv, json

Response

A list of as of and release dates in the requested format.

Example

❖ https://markets.newyorkfed.org/api/soma/agency/get/release_log.xml

soma/agency/get/[SECURITYTYPE]/asof/[DATE].[FORMAT]

Description

This method provides the full details of the most recent agency release as of requested date in the requested format. Please note: the as of date and release date may differ. The release offered will be the most recent release no later than the requested as of date.

Parameters

FORMAT

Required: YES
Data Type: FORMAT
Values: xml, csv, json

DATE

Required: YES
Data Type: DATE
Format: YYYY-MM-DD
Values: Any valid DATE

SECURITYTYPE

Required: YES
Data Type: AGENCY-SECURITYTYPE
Values: all, agency debts, mbs, cmbs. Default use should be **all**.

Response

The Release details in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/agency/get/agency%20debts/asof/2020-12-30.json>

soma/agency/get/asof/[DATE].[FORMAT]

Description

This method provides the full details of the most recent agency release as of requested date in the requested format. Please note: the as of date and release date may differ. The release offered will be the most recent release no later than the requested as of date.

Parameters

FORMAT

Required: YES

Data Type: FORMAT
 Values: xml, csv, json

DATE

Required: YES
 Data Type: DATE
 Format: YYYY-MM-DD
 Values: Any valid DATE

Response

The release details in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/agency/get/asof/2020-12-30.csv>

soma/agency/get/cusip/[CUSIP].[FORMAT]

Description

This method provides the ability to retrieve the agency releases for a given CUSIP.

Parameters

FORMAT

Required: YES
 Data Type: FORMAT
 Values: xml, csv, json

CUSIP

Required: YES
 Data Type: string
 Values: 9 alphanumeric characters

Response

The CUSIP holding's details in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/agency/get/cusip/36179VQS2.xml>

soma/agency/wam/agency%20debts/asof/[DATE].[FORMAT]

Description

This method provides the weighted average maturity (wam) base on the most recent agency debts released, as of requested date in the requested format.

Parameters

DATE

Required: YES

Data Type: DATE
Format: YYYY-MM-DD
Values: Any valid DATE

FORMAT

Required: YES
Data Type: FORMAT
Values: xml, xlsx, csv, json

Response

The weighted average maturity (wam) in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/agency/wam/agency%20debts/asof/2021-08-11.xml>

SOMA TSY Methods

soma/tsy/get/release_log.[FORMAT]

Description

This provides a list of the past three months of releases, including the as of date and release date. Should an as of date be re-released for correction or otherwise, it will be listed here. These as of dates may then be used as parameters for other methods.

Parameters**FORMAT**

Required: YES
Data Type: FORMAT
Values: xml, csv, json

Response

A list of as of and release dates in the requested format.

Example

❖ https://markets.newyorkfed.org/api/soma/tsy/get/release_log.json

soma/tsy/get/[SECURITYTYPE]/asof/[DATE].[FORMAT]

Description

This method provides the full details of the most recent Treasury release as of requested dates in the requested format. Please note: the as of date and release date may differ. The release offered will be the most recent release no later than the requested as of date.

Parameters

FORMAT

Required: YES
Data Type: FORMAT
Values: xml, csv, json

DATE

Required: YES
Data Type: DATE
Format: YYYY-MM-DD
Values: Any valid DATE

SECURITYTYPE

Required: YES
Data Type: TSY-SECURITYTYPE
Values: all, bills, notesbonds, frn, tips. Default use should be **all**.

Response

The release details in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/soma/tsy/get/all/asof/2020-12-30.json>
- ❖ <https://markets.newyorkfed.org/api/soma/tsy/get/notesbonds/asof/2020-12-30.xml>

soma/tsy/get/cusip/[CUSIP].[FORMAT]

Description

This method provides the ability to retrieve the Treasury releases for a given CUSIP.

Parameters

FORMAT

Required: YES
Data Type: FORMAT
Values: xml, csv, json

CUSIP

Required: YES
Data Type: string
Values: 9 alphanumeric characters

Response

The CUSIP holding's details in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/tsy/get/cusip/912828A83.csv>

soma/tsy/get/monthly.[FORMAT]

Description

This provides a detailed timeseries of the historical SOMA Treasury holdings at monthly intervals.

Parameters

FORMAT

Required: YES
Data Type: FORMAT
Values: xml, csv, json

Response

The Treasury released details in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/tsy/get/monthly.csv>

soma/tsy/wam/[SECURITYTYPE]/asof/[DATE].[FORMAT]

Description

This method provides the Weighted Average Maturity (wam) base on the most recent treasury released as of requested date in the requested format.

Parameters

SECURITYTYPE

Required: YES
Data Type: TSY-SECURITYTYPE
Values: all, bills, notesbonds, frn, tips

DATE

Required: YES
Data Type: DATE
Format: YYYY-MM-DD
Values: Any valid DATE

FORMAT

Required: YES
Data Type: FORMAT
Values: xml, xlsx, csv, json

Response

The Weighted Average Maturity (wam) in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/soma/tsy/wam/all/asof/2021-07-21.xml>
- ❖ <https://markets.newyorkfed.org/api/soma/tsy/wam/notesbonds/asof/2021-07-21.xml>

SOMA MBS Methods (Deprecated)

Note: The “mbs” methods are now deprecated; prefer “Agency” Methods.

soma/mbs/get/release_log.[FORMAT]

Description

This provides a list of the past three months of release events, including the as-of date and release date. Should an as of date be re-released for correction or otherwise it will be listed here. These as of dates may then be used as parameters for other methods.

Parameters

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	xml, csv, json

Response

A list of as of and release dates in the requested format.

Example

- ❖ https://markets.newyorkfed.org/api/soma/mbs/get/release_log.json

soma/mbs/get/asof/[DATE].[FORMAT]

Description

This method provides the full details of the most recent MBS release as of requested date in the requested format. Please note: the as of date and release date may differ. The release offered will be the most recent release no later than the requested as of date.

Parameters

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	xml, csv, json

DATE

Required:	YES
Data Type:	DATE
Format:	YYYY-MM-DD
Values:	Any valid DATE

Response

The release details in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/mbs/get/asof/2020-12-30.csv>

soma/mbs/get/cusip/[CUSIP].[FORMAT]

Description

This method provides the ability to retrieve the MBS releases for a given CUSIP.

Parameters

FORMAT

Required: YES
Data Type: FORMAT
Values: xml, csv, json

CUSIP

Required: YES
Data Type: string
Values: 9 alphanumeric characters

Response

The CUSIP holding's details in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/mbs/get/cusip/36179VKK5.xml>

SOMA Non-MBS Methods (Deprecated)

Note: The non-mbs methods are here for backwards compatibility only. Prefer the use of the /soma/tsy endpoints listed below, as the non-mbs endpoint will eventually be retired.

The “non-mbs” methods are now deprecated; prefer “TSY” Methods.

soma/non-mbs/get/release_log.[FORMAT]

Description

This provides a list of the past three months of releases, including the as of date and release date. Should an as of date be re-released for correction or otherwise it will be listed here. These as of dates may then be used as parameters for other methods.

Parameters

FORMAT

Required: YES
Data Type: FORMAT
Values: xml, csv, json

Response

A list of as of and release dates in the requested format.

Example

- ❖ https://markets.newyorkfed.org/api/soma/non-mbs/get/release_log.json

soma/non-mbs/get/[SECURITYTYPE]/asof/[DATE].[FORMAT]

Description

This method provides the full details of the most recent non-MBS Release As Of requested date in the requested format. Please note: the as of date and release date may differ. The Release offered will be the most recent release no later than the requested as of date.

Parameters

FORMAT

Required: YES
 Data Type: FORMAT
 Values: xml, csv, json

DATE

Required: YES
 Data Type: DATE
 Format: YYYY-MM-DD
 Values: Valid date

SECURITYTYPE

Required: YES
 Data Type: **TSY-SECURITYTYPE**
 Values: all, bills, notesbonds, frn, tips. Default use should be **all**

Response

The Release details in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/soma/non-mbs/get/all/asof/2020-12-30.json>
- ❖ <https://markets.newyorkfed.org/api/soma/non-mbs/get/notesbonds/asof/2020-12-30.xml>

soma/non-mbs/get/cusip/[CUSIP].[FORMAT]

Description

This method provides the ability to retrieve the non-MBS releases for a given CUSIP.

Parameters

FORMAT

Required: YES
 Data Type: FORMAT
 Values: xml, csv, json

CUSIP

Required: YES
 Data Type: string
 Values: 9 alphanumeric characters

Response

The CUSIP holding's details in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/non-mbs/get/cusip/9127964P1.json>

soma/non-mbs/get/monthly.[FORMAT]

Description

This provides a detailed time series of the historical SOMA non-MBS holdings at monthly intervals.

Parameters

FORMAT

Required: YES
 Data Type: FORMAT
 Values: xml, csv, json

Response

The non-MBS release details, a set per quarter, in the requested format.

Example

❖ <https://markets.newyorkfed.org/api/soma/non-mbs/get/monthly.csv>

Reference Rates Methods**Beta is supported for Reference Rates*****rates/[RATEGROUP]/[RATETYPE]/latest.[FORMAT]***

Description

Return reference rates records for the latest Date as specified in the path and format requested.

Parameters

RATEGROUP

Required: YES
 Data Type: RATEGROUP
 Values: all, unsecured, secured

RATETYPE

Required: YES*
 Data Type: REPORTTYPE
 Values: all. Use with "unsecured" and "secured" RateGroups.

*Omit *RATETYPE* when using *RATEGROUP* “all”. *RATETYPE* “all” should only be used with *RATEGROUP* “secured” and “unsecured”.

FORMAT

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

Response

A list of rates returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/rates/all/latest.xml>
- ❖ <https://markets.newyorkfed.org/api/rates/secured/all/latest.json>
- ❖ <https://markets.newyorkfed.org/api/rates/unsecured/all/latest.csv>

rates/[RATEGROUP]/[RATETYPE]/last/[LASTAMOUNT].[FORMAT]

Description

Returns the last “n” number of reference rates records as specified in the path and format requested.

Parameters

RATEGROUP

Required: YES
 Data Type: RATEGROUP
 Values: unsecured, secured

RATETYPE

Required: YES
 Data Type: REPORTTYPE
 Values: effr, obfr. Use with “unsecured” RateGroup.
 tgcr, bgcr, sofr, sofrai. Use with “secured” RateGroup.

LASTAMOUNT

Required: YES
 Data Type: Number
 Values: 1-100

FORMAT

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

Response

A list of rates returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/rates/unsecured/effr/last/10.xml>
- ❖ <https://markets.newyorkfed.org/api/rates/secured/sofrai/last/10.json>

rates/[RATEGROUP]/[RATETYPE]/search.[FORMAT][PARAMETERS]

Description

Provides advanced search to retrieve reference rates records as specified in the path and format requested.

Parameters

RATEGROUP

Required: YES
 Data Type: RATEGROUP
 Values: all, unsecured, secured

RATETYPE

Required: Yes*
 Data Type: REPORTTYPE
 Values: all. Use with “unsecured” and “secured” RateGroups.
 effr, obfr. Use with “unsecured” RateGroup.
 tgcr, bgcr, sofr, sofrai. Use with “secured” RateGroup.

*Omit RATETYPE when using RATEGROUP “all”. RATETYPE “all” should only be used with RATEGROUP “unsecured” and “secured”.

FORMAT

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

ADVANCED FILTER PARAMETERS

startDate:

Required: No
 Data Type: Date
 Format : MM/DD/YYYY or YYYY-MM-DD
 Values: Valid date

endDate:

Required: No
 Data Type: Date
 Format : MM/DD/YYYY or YYYY-MM-DD
 Values: Valid date

type:

Required:	No
Data Type:	String
Values:	rate, volume

Response

A list of rates returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/rates/all/search.csv?startDate=02/19/2021&endDate=02/26/2021>
- ❖ <https://markets.newyorkfed.org/api/rates/secured/tgcr/search.xml?startDate=02/19/2021&endDate=03/01/2021>
- ❖ <https://markets.newyorkfed.org/api/rates/secured/tgcr/search.xml?startDate=02/19/2021&endDate=03/01/2021&type=rate>
- ❖ <https://markets.newyorkfed.org/api/rates/unsecured/all/search.json?startDate=02/19/2021&endDate=02/26/2021&type=volume>

Central Bank FX Liquidity Swap Methods

Beta is supported for Central Bank FX Liquidity Swap Methods

fxs/[RATEGROUP]/latest.[FORMAT]

Description

Return FX Liquidity Swap records for the latest date as specified in the path and format requested.

Parameters

RATEGROUP

Required:	YES
Data Type:	RATEGROUP
Values:	all, usdollar, nonusdollar

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	csv, xlsx, xml, json

Response

A list of FX liquidity swap records returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/fxs/all/latest.xml>
- ❖ <https://markets.newyorkfed.org/api/fxs/usdollar/latest.json>
- ❖ <https://markets.newyorkfed.org/api/fxs/nonusdollar/latest.csv>

fxs/[RATEGROUP]/last/[LASTAMOUNT].[FORMAT]**Description**

Returns the last “n” number of FX Liquidity Swap records as specified in the path and format requested.

Parameters**RATEGROUP**

Required:	YES
Data Type:	RATEGROUP
Values:	usdollar, nonusdollar

LASTAMOUNT

Required:	YES
Data Type:	Number
Values:	1-100

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	csv, xlsx, xml, json

Response

A list of FX liquidity swap records returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/fxs/usdollar/last/10.xml>
- ❖ <https://markets.newyorkfed.org/api/fxs/nonusdollar/last/10.json>

fxs/[RATEGROUP]/search.[FORMAT][PARAMETERS]**Description**

Provides advanced search to retrieve FX Liquidity Swap records as specified in the path and format requested.

Parameters**RATEGROUP**

Required:	YES
Data Type:	RATEGROUP
Values:	all, usdollar, nonusdollar

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	csv, xlsx, xml, json

ADVANCED FILTER PARAMETERS

startDate:

Required: No
 Data Type: Date
 Format : MM/DD/YYYY or YYYY-MM-DD
 Values: Valid date

endDate:

Required: No
 Data Type: Date
 Format : MM/DD/YYYY or YYYY-MM-DD
 Values: Valid date

dateType:

Required: No
 Data Type: String
 Values: trade, maturity
 Note: Default is trade if not specified

counterparties:

Required: No
 Data Type: String
 Values: Characters (partial name accepted)

Response

A list of FX liquidity swap records returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/fxs/all/search.xml?startDate=02/19/2021>
- ❖ <https://markets.newyorkfed.org/api/fxs/usdollar/search.xml?startDate=02/19/2021&endDate=05/25/2021&type=maturity&counterparties=National>
- ❖ <https://markets.newyorkfed.org/api/fxs/nonusdollar/search.xml?startDate=02/19/2020&endDate=03/01/2021&counterparties=Bank%20of%20Japan,Bank%20of%20Canada>

fxs/list/counterparties.[FORMAT]**Description**

Return list of FX Liquidity Swap counterparties as specified in the path and format requested.

Parameters**FORMAT**

Required: YES
 Data Type: FORMAT
 Values: csv, xlsx, xml, json

Response

A list of FX liquidity swap counterparties returned in the requested format.

Example

- ❖ <https://markets.newyorkfed.org/api/fxs/list/counterparties.xml>

SOAP:

Securities Lending Methods

getLatestSecuritiesLending

Description

Provides the latest operation

Parameters

totals_or_details

Required: YES
Data Type: xsd:string

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getSecuritiesLending

Description

Provides operations between two dates (inclusive). The date range cannot exceed one year.

Parameters

totals_or_details

Required: YES
Data Type: xsd:string

Date1

Required: YES
Data Type: xsd:datetime

Date2

Required: YES
Data Type: xsd:datetime

Response

A String containing an SDMXML Response or a SOAP fault containing the following error message, 'Date Range cannot exceed 1 year' if the date range exceeds one year. The SDMXML response contains the operation detail requested.

getLastNSecuritiesLending

Description

Provides the last N operations where N is the number of operations

Parameters

totals_or_details

Required: YES
Data Type: xsd:string

n

Required: YES
Data Type: xsd:double

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getSecuritiesLendingUpdates

Description

Provides the updated securities lending information since a specified date

Parameters

totals_or_details

Required: YES
Data Type: xsd:string

startTime

Required: YES
Data Type: xsd:datetime

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

TSLF Methods

getLatestTSLF

Description

Provides the latest operation

Parameters

None

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getTSLF

Description

Provides operations between two dates (inclusive)

Parameters

Date1

Required: YES
Data Type: xsd:datetime

Date2

Required: YES
Data Type: xsd:datetime

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getLastNTSLF

Description

Provides the last N operations where N is the number of operations

Parameters

n

Required: YES
Data Type: xsd:double

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getTSLFUpdates

Description

Provides the updated operation information since a specified date

Parameters

startTime

Required:	YES
Data Type:	xsd:datetime

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getTSLFOneDate

Description

Provides the operation information for a specified date

Parameters

startTime

Required:	YES
Data Type:	xsd:datetime

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

CPFF Methods

getLatestCPFF

Description

Provides the latest operation

Parameters

None

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getCPFF

Description

Provides operations between two dates (inclusive)

Parameters

Date1

Required: YES
Data Type: xsd:datetime

Date2

Required: YES
Data Type: xsd:datetime

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getLastNCPFF

Description

Provides the last N operations where N is the number of operations

Parameters

n

Required: YES
Data Type: xsd:double

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getCPFFOneDate

Description

Provides the operation information for a specified date

Parameters

startTime

Required:	YES
Data Type:	xsd:datetime

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

FX-Rates Methods

getAllLatestNoonRates

Description

Provides the latest noon rates

Parameters

None

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getLatestNoonRate

Description

Provides the noon rate for a specific day and currency

Parameters

date1

Required: YES
Data Type: xsd:datetime

currency_code

Required: YES
Data Type: xsd:string

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getNoonRates

Description

Provides the noon rates for a specific date range and currency

Parameters

date1

Required: YES
Data Type: xsd:datetime

date2

Required: YES
Data Type: xsd:datetime

currency_code

Required: YES
Data Type: xsd:string

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

getAllNoonRates**Description**

Provides the noon rates for a specific day

Parameters**date1**

Required: YES
Data Type: xsd:datetime

Response

A String containing an SDMXML Response. The SDMXML response contains the operation detail requested.

Version History

Document Number	Date	Change Made
v19, API RST v1.4, SPv2.0	Pre-2018	Autorates/MOMA release information including: Repo/Reverse Repo, Securities Lending, TSLF, CPFF, FX-Rates, SOMA, POMO, EFR, and OBFR interfaces.
v22 , API RST V1.4, SPv2.3	4/3/2018	Updated with Treasury Repo Benchmark Rates release information.
v22 , API RST V1.5, SPv2.3	1/28/2020	Updated with SOFR Averages and Index release information
v22 , API RST V2.0, SPv2.3	10/14/2020	Added AMBS POMO change to TSY Updated existing SOMA and Primary Dealer Statistics Added Beta
v23, API RST V2.1, SPv2.3	1/04/2021	Added Roll and Swap operations for AMBS Add xml format for TSY Deprecation notification of sdmx.xml
v24, API RST V2.2, SPv2.3	3/15/2021	Replacement notice for Reference Rate APIs Methods Added new beta APIs for Reference Rates Add last n API for AMBS Deprecation notice for RSS feeds Deprecation notice for SOMA MBS Methods Deprecation notice for SOMA Non-MBS Methods
v25, API RST V2.3, SPv2.3	4/16/2021	Language around Terms of Use Edits to reflect changes implemented
v26, API RST V2.4, SPv2.3	5/25/2021	Replacement notice for Central Bank FX Liquidity Swap API and data files Added new beta APIs for Central Bank FX Liquidity Swap
v26, API RST V2.5, SPv2.3	7/30/2021	Replaced example APIs for Central Bank FX Liquidity Swap
V27,API RST V2.6, SPv2.4	8/17/2021	Replacement notice for Repo and Reverse Repo (TOMO) APIs Methods Added new beta APIs for Repo and Reverse Repo (TOMO) Added new agency and treasury WAM APIs
V28,API RST V2.7, SPv2.5	9/17/2021	Added new APIs for Repo and Reverse Repo Remove Repo and Reverse Repo (TOMO) SOAP APIs