

Markets Data API Reference

Markets API: *REST v1.5, SOAP v2.3*
Document: *v20*
Status: *For Release*

Use of the Effective Fed Funds Rate (EFFR), Overnight Bank Funding Rate (OBFR) and Treasury Repo Benchmark Rates are subject to important disclaimers, limitations and indemnification obligations. See the [Reference Rates Terms of Use](#).

Use of the Markets Data API and all other data accessible through the Markets Data API is subject to the Federal Reserve Bank of New York website [Terms of Use](#).

Contents

Introduction	4
Versioning & Release	4
REST:	4
SOAP:.....	4
Locations	5
REST:	5
SOAP:.....	5
Parameters.....	6
REST:	6
SOAP:.....	6
Response	7
REST:	7
SOAP:.....	7
XML Schema.....	7
SDMX v1 XML Schemas.....	7
SDMX v2.1 XML Schemas.....	8
REST:.....	10
SOAP:.....	11
CSV and Excel Formats.....	12
Authentication	13
Method List.....	14
REST:	14
Primary Dealer Methods.....	14
SOMA Methods.....	14
SOMA MBS Methods.....	14
SOMA Non-MBS Methods.....	14
POMO Methods	14
EFFR Methods	15
OBFR Methods	15
Treasury Repo Benchmark Rates Methods.....	15
SOAP:.....	16

TOMO Methods	16
Securities Lending Methods.....	16
FX Rates Methods	16
CPFF Methods	16
TSLF Methods.....	16
Conventions	17
Terminology	17
Data Types.....	17
RSS Feeds	18
Reference	20
REST:	20
Primary Dealer Methods.....	20
SOMA Methods.....	23
SOMA MBS Methods.....	24
SOMA Non-MBS Methods.....	27
POMO Methods	31
EFFR Methods	35
OBFR Methods	37
Treasury Repo Benchmark Rates Methods.....	39
SOAP:.....	41
TOMO Methods	41
Securities Lending Methods.....	43
TSLF Methods.....	45
CPFF Methods	47
FX-Rates Methods	50
Version History.....	52

Introduction

The Markets Data API provides an API for external users and applications to request data from the Federal Reserve Bank of New York about the System Open Market Account Holdings, Primary Dealer, Temporary Open Market Operations (TOMO), Securities Lending, EFRR, OBFR, and Treasury Repo Benchmark Rate data.

The API is architected using either a SOAP interface 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 is in multiple formats.

Versioning & Release

REST:

The Market Operations API will be versioned with a numeric version number consisting of 3 (three) integers representing the major, minor and release number in the form of Major.Minor.Release, for example 1.0.0 or 3.6.8. Each change of the numbers will be in increments of 1 (one), with the lesser significant numbers resetting to 0 (zero) at changes in Major and Minor numbers. Details on the significance and meaning of changes in each number are detailed below.

SOAP:

The Market AutoRates Operations API will be versioned with a numeric version number in the URL. The first number is the major release number and the the second number is the minor release number.

In the example below, the '3' is the major release number and the '0' is a minor release number.

http://www.newyorkfed.org/markets/omo/dmm/tomo/websevice/v3_0/tomoWS.wsdl

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 HTTP.

The base URL of the API varies per rate.

For System Open Market Account Holdings, Primary Dealer data:

- Base URL for API: <http://markets.newyorkfed.org/api/>
- Example (SOMA/MBS/List/Release):
<http://markets.newyorkfed.org/api/soma/mbs/list/release.xml>

For EFFR, OBFR, and Treasury Repo Benchmark Rates data:

- Base URL for API: <https://websvcgatewayx2.frbny.org/>
- Example (EFFR Excel):
https://websvcgatewayx2.frbny.org/autorates_fedfunds_external/services/v1_0/fedfunds/excel/retrieveLastN?n=25

SOAP:

TOMO	http://www.newyorkfed.org/markets/omo/dmm/tomo/webservice/v3_0/tomoWS.wsdl
Securities Lending	http://www.newyorkfed.org/markets/seclend/webservice/v3_0/securitiesLendingWS.wsdl
TSLF	http://www.newyorkfed.org/markets/tslf/webservice/v3_0/TSLFWS.wsdl
CPFF	http://www.newyorkfed.org/markets/cpff/webservice/v3_0/CPFFWS.wsdl
FX-Rates	http://www.newyorkfed.org/markets/fxrates/WebService/v1_0/FXWS.wsdl

Parameters

REST:

Each method of the API may be offered in multiple formats according to its specification. The format is specified via a file extension on the method's URL and is

Parameters to the API are sent via query string parameters in the standardized form:

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

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 in as noted.

For example, in the case of:

```
soma/mbs/get/release/[DATE].[FORMAT]
```

A sample request may be:

```
soma/mbs/get/release/10-19-2011.xml
```

Further details of parameters may be required or optional according to the method's specification in this document.

SOAP:

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

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

Further details of parameters that may be required or optional 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:

SDXML OBFR-EFFR-Treasury Repo Benchmark Rates SDXML Structure
[fundRateStructure.xml](#)

SDXML OBFR-EFFR-Treasury Repo Benchmark Rates XML Schema
[fundRate.xsd](#)

SDXML OBFR-EFFR-Treasury Repo Benchmark Rates Common XML Schema
[fundRateCommon.xsd](#)

SOAP:

SOAP Envelope XML Schema

<http://schemas.xmlsoap.org/SOAP/envelope/>

SOAP Encoding XML Schema

<http://schemas.xmlsoap.org/SOAP/encoding/>

SDXML Securities Lending XML Schema

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

SDXML FX Rates XML Schema

http://www.newyorkfed.org/xml/schemas/FX_UTILITY.xsd

SDXML CPFF Rates XML Schema

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

SDXML TSLF Rates XML Schema

<http://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.

Authentication

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

Method List

REST:

Primary Dealer Methods

- pd/rss/release.xml
- pd/get/menu.json (not public)
- pd/list/asof.[FORMAT]
- pd/list/seriesbreaks.[FORMAT]
- pd/list/timeseries.[FORMAT]
- pd/get/asof/[DATE].[FORMAT]
- pd/get/[SERIESBREAK]/timeseries/[TIMESERIES].[FORMAT]

SOMA Methods

- soma/summary.[FORMAT]

SOMA MBS Methods

- soma/mbs/list/release.[FORMAT]
- soma/mbs/list/asof.[FORMAT]
- soma/mbs/get/release_log.[FORMAT]
- soma/mbs/get/release/[DATE].[FORMAT]
- soma/mbs/get/asof/[DATE].[FORMAT]
- soma/mbs/get/cusip/[CUSIP].[FORMAT]
- soma/mbs/get/quarterly.[FORMAT]

SOMA Non-MBS Methods

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

POMO Methods

- pomo/[OPERATION]/[RECORDTYPE]/[REPORTTYPE]/latest.[FORMAT]
- pomo/[OPERATION]/results/[REPORTTYPE]/lastTwoWeeks.[FORMAT]
- pomo/[OPERATION]/results/[REPORTTYPE]/search.[FORMAT]
- pomo/[OPERATION]/results/[REPORTTYPE]/last/[LASTAMOUNT].[FORMAT]

EFFR Methods

- retrieve
- retrieveLastN

OBFR Methods

- retrieve
- retrieveLastN

Treasury Repo Benchmark Rates Methods

- retrieve
- retrieveLastN

SOAP:

TOMO Methods

- getTomo
- getLatestTomo
- getTomoUpdates
- getLastNTomo

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

Conventions

Terminology

AS OF DATE

RELEASE DATE

Data Types

Type: **FORMAT**

Format: STRING

Details: One of the following values. Please refer to the method's specification for the available format according to that method.

SDMX.XML

XML

CSV

XLS

XLSX

JSON

Type: **DATE**

Format: YYYY-MM-DD

Details: (none)

Type: **CUSIP**

Format: 9-character alphanumeric

Details: (none)

Type: **NONMBS-SECURITYTYPE**

Format: string

Details: One of the following values:

ALL

BILLS

NOTESBONDS

FRN

TIPS

AGENCIES

Type: **TIMESERIES**

Format: string

Details: Key representation of an available time series. List of available time series can be retrieved using the Primary Dealer Method /pd/list/timeseries.[FORMAT]

Type: **SERIESBREAK**

Format: string

Details: Key representation of an available series break for the Primary Dealer Methods. A detailed list of available Series breaks can be retrieved using the Primary Dealer method `/pd/list/seriesbreak.[FORMAT]`
 One of the following values:
SBP2001 (Pre-July 2001)
SBP2013 (Pre-April 2013)
SBN2013 (Pre-January 2015)
SBN2015 (January 2015 and On)

Type: OPERATION
Format: string
Details: Operation type; it can be one of the following values:
all
purchases
sales

Type: RECORDTYPE
Format: string
Details: Operation status; it can be one of the following values:
preannouncements
announcements
results

Type: REPORTTYPE
Format: string
Details: Specify details to include inclusions/exclusions in the response. It can be one of the following values:
summary
details

Type: LASTAMOUNT
Format: number
Details: Specify the amount of records to return; it can be a value from **1-100**.

RSS Feeds

[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.

[/soma/rss/feeds/release.xml](#)

Description

This feed provides information on the latest release based on as of date.

[/soma/rss/feeds/soma.xml](#)

Description

This feed provides the current total SOMA Holdings.

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

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

Reference

REST:

Primary Dealer Methods

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, XLS, 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.

pd/get/menu.[FORMAT]

Description

Provides metadata for building the Primary Dealer data browser GUI.

Parameters

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	JSON

Response:

A hierarchical metadata structure (JSON) representing the available series breaks and time series paired with data informing the presentation tier for the GUI menu display.

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, XLS, XLSX, JSON

Response:

A list of Series breaks in the requested format.

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, XLS, XLSX, JSON

Response:

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

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

Description

Retrieves the full set of available time series data for a given Series Break and As Of date.

Parameters

FORMAT

Required: YES
Data Type: FORMAT
Values: XML, CSV, XLS, XLSX, JSON, SDMX

Response:

A list in the requested format of Time series and its respective value for the requested Series Break and As Of date .

pd/get/[SERIESBREAK]/series/[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

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	XML, CSV, XLS, XLSX, JSON, SDMX

Response:

A list in the requested format of As Of dates and its respective values for the requested series break and Time series. A Times Series record is identified by As Of date and value.

pd/get /all/timeseries.[FORMAT].zip

Description

Retrieves the full set of data for all Time series across all series breaks.

Parameters

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	CSV, SDMX, XML

Response:

A zipped file containing a list in the requested format of all the Time series data across all series breaks. A Time series record is identified by As Of date and value.

SOMA Methods

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, XLS, XLSX, JSON

Response:

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

SOMA MBS Methods

[*soma/mbs/list/release.\[FORMAT\]*](#)

Description

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

Parameters

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	XML, CSV, XLS, XLSX, JSON

Response:

A list of release dates in the requested format.

[*soma/mbs/list/asof.\[FORMAT\]*](#)

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, XLS, XLSX, JSON

Response:

A list of as of dates in the requested format.

[*soma/mbs/get/release_log.\[FORMAT\]*](#)

Description

This provides a list of the past 14 weeks 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. **NOTE: Because this method provides a list of all release events, not current releases, the release dates returned in the get/release_log response do not necessarily correlate to data available via the get/release method.**

Parameters

FORMAT

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

Data Type: FORMAT
Values: XML, CSV, XLS, XLSX, JSON

Response:

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

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

Description

This method provides the full details of an MBS release for the requested date and format.

Parameters

FORMAT

Required: YES
Data Type: FORMAT
Values: XML, CSV, XLS, XLSX, JSON

DATE

Required: YES
Data Type: DATE
Values: All release dates from soma/mbs/list/release.[FORMAT]

Response:

The release details in the requested format.

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, XLS, XLSX, JSON

DATE

Required: YES
Data Type: DATE
Values: Any valid DATE

Response:

The release details in the requested format.

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

This method provides the ability to retrieve the MBS releases for a given CUSIP. Please note: given the potential size of the data, a limited number of records may be returned. Included in the response will be URLs to retrieve the full set of data programmatically.

Parameters**FORMAT**

Required: YES
Data Type: FORMAT
Values: XML, CSV, XLS, XLSX, JSON

CUSIP

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

Response:

The CUSIP holding's details in the requested format.

soma/mbs/get/quarterly.[FORMAT]**Description**

This provides a detailed time series of the historical SOMA MBS holdings at quarterly intervals.

Parameters**FORMAT**

Required: YES
Data Type: FORMAT
Values: XML.ZIP, CSV.ZIP

Response:

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

SOMA Non-MBS Methods

[*soma/non-mbs/list/release.\[FORMAT\]*](#)

Description

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

Parameters

FORMAT

Required:	YES
Data Type:	FORMAT
Values:	XML, CSV, XLS, XLSX, JSON

Response:

A list of as of dates of non-MBS data in the requested format.

[*soma/non-mbs/list/asof.\[FORMAT\]*](#)

Description

This provides a list of all available non-MBS 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, XLS, XLSX, JSON

Response:

A list of as of dates of non-MBS data in the requested format.

[*soma/non-mbs/get/release_log.\[FORMAT\]*](#)

Description

This provides a list of the past 14 weeks of releases, including the as of date and release date. Should a 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, XLS, XLSX, JSON

Response:

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

soma/non-mbs/get/[SECURITYTYPE]/release/[DATE].[FORMAT]**Description**

This method provides the full details of a non-MBS release for the requested date and format.

Parameters**FORMAT**

Required: YES
 Data Type: FORMAT
 Values: XML, CSV, XLS, XLSX, JSON

DATE

Required: YES
 Data Type: DATE
 Values: All release dates from soma/non-mbs/list/release.[FORMAT]

SECURITYTYPE

Required: YES
 Data Type: **NONMBS-SECURITYTYPE**
 Values: Per data type definition. Default use should be **ALL**

Response:

The non-MBS release details in the requested format.

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, XLS, XLSX, JSON

DATE

Required: YES

Data Type: DATE
Values: Any valid DATE

SECURITYTYPE

Required: YES
Data Type: **NONMBS-SECURITYTYPE**
Values: Per data type definition. Default use should be **ALL**

Response:

The Release details in the requested format.

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

This method provides the ability to retrieve the non-MBS releases for a given CUSIP. Please note: given the potential size of the data, a limited number of records may be returned. Included in the response will be URLs to retrieve the full set of data programmatically.

Parameters**FORMAT**

Required: YES
Data Type: FORMAT
Values: XML, CSV, XLS, XLSX, JSON

CUSIP

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

Response:

The CUSIP holding's details in the requested format.

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.ZIP, CSV.ZIP

Response:

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

POMO Methods

[*pomo/\[OPERATION\]/\[RECORDTYPE\]/\[REPORTTYPE\]/latest.\[FORMAT\]*](#)

Description

This method provides the latest Permanent OMOs: Treasury operations.

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: SDMX.XML, CSV, XLS, XLSX, JSON

Response:

A list of operations returned in the requested format.

[*pomo/\[OPERATION\]/results/\[REPORTTYPE\]/lastTwoWeeks.\[FORMAT\]*](#)

Description

This method provides the last two weeks of Permanent OMOs: Treasury operations from the current date.

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: SDMX.XML, CSV, XLS, XLSX, JSON

Response:

A list of operations returned in the requested format.

[pomo/\[OPERATION\]/results/\[REPORTTYPE\]/search.\[FORMAT\]](#)

Description

This method provides an advanced search to retrieve Permanent OMOs: Treasury operations.

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: SDMX.XML, CSV, XLS, XLSX, JSON

ADVANCED FILTER PARAMETERS**startdate**

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

enddate

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

securityType:

Required: No
 Data Type: String
 Values : treasury, agency, both

*Note: agency returns Agency type 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.

Example:

<http://markets.newyorkfed.org/api/pomo/all/results/details/search.json?callback=search&startdate=10/01/2014&enddate=11/21/2014&cusip=912810FT0>

Response:

A list of operations returned in the requested format.

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

Description

This method provides the last “X” amount of of Permanent OMOs: Treasury operations from the current date.

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: SDMX.XML, CSV, XLS, XLSX, JSON

Response:

A list of operations returned in the requested format.

EFFR Methods

retrieve

/autorates_fedfunds_external/services/v1_0/fedfunds/xml/retrieve

Description

Provides operations between the times specified.

Parameters

f -- The Date to search from

Required: YES
Data Type: String
Format: MMDDYYYY

t -- The Date to search to

Required: YES
Data Type: String
Format: MMDDYYYY

typ -- The Document type

Required: YES
Data Type: String
Format: One of the following:
[VOLUME, RATE, TARGET, DAILY_HIGH, DAILY_LOW, DAILY_AVERAGE,
STANDARD_DEVIATION]

Note: TARGET, DAILY_HIGH, DAILY_LOW, DAILY_AVERAGE, STANDARD_DEVIATION are only available prior to series break (3/1/2016)

Response:

An SDMXML Response containing the operation detail requested.

retrieveLastN

/autorates_fedfunds_external/services/v1_0/fedfunds/xml/retrieveLastN

Description

Provides the specified number of the latest

Parameters

n -- The number of operations requested

Required: YES
Data Type: String

Format: Numeric positive number (1 or more)

typ -- The Document type

Required: YES

Data Type: String

Format: One of the following:
[VOLUME, RATE]

Response:

An SDMXML Response containing the operation detail requested.

OBFR Methods

retrieve

/autorates_obfr_external/services/v1_0/obfr/xml/retrieve

Description

Provides operations between the times specified.

Parameters

f -- The Date to search from

Required: YES
Data Type: String
Format: MMDDYYYY

t -- The Date to search to

Required: YES
Data Type: String
Format: MMDDYYYY

typ -- The Document type

Required: YES
Data Type: String
Format: One of the following:
[VOLUME, RATE]

Response:

An SDMXML Response containing the operation detail requested.

retrieveLastN

/autorates_obfr_external/services/v1_0/obfr/xml/retrieveLastN

Description

Provides the specified number of the latest

Parameters

n -- The number of operations requested

Required: YES
Data Type: String
Format: Numeric positive number (1 or more)

typ -- The Document type

Required: YES

Data Type: String

Format: One of the following:
[VOLUME, RATE]

Response:

An SDMXML Response containing the operation detail requested.

Treasury Repo Benchmark Rates Methods

Rate Mapping

The `rateType` parameter uses the following mapping in the API call:

R1	TGCR
R2	BGCR
R3	SOFR

retrieve

`/mktrates_external_httponly/services/v1_0/mktRates/xml/retrieve`

Description

Provides operations between the dates specified.

Parameters

f -- The Date to search from

Required: YES
Data Type: String
Format: MMDDYYYY

t -- The Date to search to

Required: YES
Data Type: String
Format: MMDDYYYY

typ -- The Document type

Required: YES
Data Type: String
Format: One of the following:
[VOLUME, RATE]

rateType -- The Rate type

Required: YES
Data Type: String
Format: One of the following:
[R1,R2,R3]

Response:

An SDMXML Response containing the operation detail requested.

retrieveLastN

/mktrates_external_httponly/services/v1_0/mktRates/xml/retrieveLastN

Description

Provides the specified number of the latest rates for a particular Rate Type.

Parameters

n -- The number of operations requested

Required: YES
Data Type: String
Format: Numeric positive number (1 or more)

typ -- The Document type

Required: YES
Data Type: String
Format: One of the following:
[VOLUME, RATE]

rateType -- The Rate type

Required: YES
Data Type: String
Format: One or more of the following:
[R1,R2,R3]

Response:

An SDMXML Response containing the operation detail requested.

SOAP:

TOMO Methods

getLatestTomo

Description

Provides the latest TOMO operation

Parameters

(NONE)

Response:

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

getTomo

Description

Provides TOMO 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.

getTomoUpdates

Description

Provides TOMO operations after the time specified

Parameters

startTime

Required: YES
Data Type: xsd:datetime

Response:

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

getLastNtomo**Description**

Provides the last N TOMO 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.

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

Party	Date	Change Made
MOMA Portal	Pre-2018	Autorates/MOMA release information including: TOMO, Securities Lending, TSLF, CPFF, FX-Rates, SOMA, POMO, EFR, and OBFR interfaces.
MOMA Portal	4/3/2018	Updated with Treasury Repo Benchmark Rates release information.