Markets Data API Reference

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Status: For Release

Use of the Effective Fed Funds Rate (EFFR), Overnight Bank Funding Rate (OBFR) Treasury Repo Benchmark Rates, and SOFR Averages and Index (SOFR-avg-ind) 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 .................................................................................................................................................. 5
  APIs Covered .......................................................................................................................................... 5
What’s New in this Version........................................................................................................................... 6
Support Notification ..................................................................................................................................... 6
  Reference Rate APIs Replacement (Targeted for April 2021)................................................................. 6
  SDMX.xml Format Deprecation ................................................................................................................ 6
  End of Support (Targeted for 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 ....................................................................................................................... 11
CSV and Excel Formats ............................................................................................................................ 13
Beta Versions .............................................................................................................................................. 13
Authentication ............................................................................................................................................ 13
Method List ................................................................................................................................................. 14

REST: ....................................................................................................................................................... 14
   AMBS Methods ................................................................................................................................... 14
   TSY Methods ....................................................................................................................................... 14
   Primary Dealer Methods ..................................................................................................................... 14
   SOMA General Methods ..................................................................................................................... 14
   SOMA Agency Methods ..................................................................................................................... 14
   SOMA TSY Methods ............................................................................................................................ 14
   SOMA MBS Methods (Deprecated) .................................................................................................... 15
   SOMA Non-MBS Methods (Deprecated) ............................................................................................ 15
   Reference Rates Methods (Beta only) ................................................................................................ 15
   EFFR Methods (Deprecated) ............................................................................................................... 15
   OBFR Methods (Deprecated) .............................................................................................................. 15
   Treasury Repo Rates Methods (Deprecated) ........................................................................................ 15
   SOFR Averages and Index Methods (Deprecated) .............................................................................. 15

SOAP:....................................................................................................................................................... 16
   Repo and Reverse Repo Methods ....................................................................................................... 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
   Primary Dealer Methods ..................................................................................................................... 28
   SOMA General Methods ..................................................................................................................... 31
   SOMA Agency Methods ..................................................................................................................... 32
   SOMA TSY Methods ............................................................................................................................ 35
   SOMA MBS Methods (Deprecated) .................................................................................................... 37
SOMA Non-MBS Methods (Deprecated) ................................................................. 38
Reference Rates Methods (Beta Only) ......................................................................... 40
EFFR Methods (Support ends target date April 2021) .................................................... 43
OBFR Methods (Support ends target date April 2021) .................................................... 44
Treasury Repo Rates Methods (Support ends target date April 2021) ................................ 46
SOFR Averages and Index Methods (Support ends target date April 2021) ..................... 48
SOAP: .......................................................................................................................... 49
Repo and Reverse Repo Methods .................................................................................... 49
Securities Lending Methods .............................................................................................. 51
TSLF Methods ................................................................................................................... 53
CPFF Methods .................................................................................................................. 55
FX-Rates Methods ............................................................................................................ 57
Version History .................................................................................................................. 59
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)
  - Temporary Open Market Operations (TOMO)
    - Repo
    - Reverse Repo
  - Securities Lending
- 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

- Support Notifications
  - Replacement of all Reference Rates Methods
  - End of support for RSS feeds
  - Deprecation of AMBS “lastTwenty” Method
  - Deprecation of SOMA MBS Methods
  - Deprecation of SOMA Non-MBS Methods
- Added new Reference Rates Methods (Beta only)
- Added “last n” Method for AMBS (Beta only)

Support Notification

Reference Rate APIs Replacement (Targeted for April 2021)
All existing APIs for Reference Rates will be replaced target date April 2021. The existing APIs will no longer be supported once replacements are made available.

The existing “retrieve” methods will be replaced by “search” and existing “retrieveLastN” replaced by “last/n”. A “latest” option will also be available. Rates include:

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

The new APIs are now available in Beta; see Reference Rates Methods in this document.

RSS Feeds Support Ending
Support of RSS Feed will end for all APIs listed in this document. Reference Rates RSS feeds will be disabled target date April 2021. 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 (Targeted for 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

Additional notification will be sent in advance of changes.
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: http://www.newyorkfed.org/markets/.../webservice/v3_8/...
- Minor Version: http://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 HTTP. The base URLs of the APIs varies per data set.

API Base URL: http://markets.newyorkfed.org/api/
This base applies to the following data sets:
• AMBS Operations
• Treasury Operations
• Primary Dealer Statistics
• SOMA
• Reference Rate (Beta Only)

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

API Base URL: https://websvcgatewayx2.frbny.org/
This base applies to the following data sets:
• Reference Rates (Support end target date April 2021)
• TOMO
• SecLending

Example
❖ https://websvcgatewayx2.frbny.org/autorates_fedfunds_external/services/v1_0/fedfunds/excel/retrieveLastN?n=25
❖ https://websvcgatewayx2.frbny.org/sofr-avg-ind_external_httponly/services/v1_0/sofr-avg-ind/excel/retrieveLastN?n=25&rateType=R1

SOAP:
WSDL for SOAP APIs
Repo and Reverse Repo Operations
❖ 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 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://websvcsgatewayx2.frbny.org/autorates_tomo_external/services/v1_0/tomo/retrieveXml?n=25`

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 respond 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://www.newyorkfed.org/medialibrary/media/xml/schemas/ambs.xsd](https://www.newyorkfed.org/medialibrary/media/xml/schemas/ambs.xsd)

Treasury
- [https://www.newyorkfed.org/medialibrary/media/xml/schemas/tsy.xsd](https://www.newyorkfed.org/medialibrary/media/xml/schemas/tsy.xsd)

Primary Dealer Survey
- [https://www.newyorkfed.org/medialibrary/media/xml/schemas/gsds.xsd](https://www.newyorkfed.org/medialibrary/media/xml/schemas/gsds.xsd)

System Open Market Account Holdings
- [https://www.newyorkfed.org/medialibrary/media/xml/schemas/soma.xsd](https://www.newyorkfed.org/medialibrary/media/xml/schemas/soma.xsd)

Reference Rates
- [https://markets.newyorkfed.org/beta/static/schema/referencerates.xsd](https://markets.newyorkfed.org/beta/static/schema/referencerates.xsd) (Beta only)
  - fundRateStructure.xml (SDXML Structure excluding SOFRAI. Deprecated)
  - fundRate.xsd (Deprecated)
  - fundRateCommon.xsd (Deprecated)

SOAP:

SDXML XML Schema

SOAP Envelope

SOAP Encoding
Securities Lending
- http://www.newyorkfed.org/xml/schemas/SecLendingCross.xsd

FX Rates
- http://www.newyorkfed.org/xml/schemas/FX_Utility.xsd

CPFF Rates
- http://www.newyorkfed.org/xml/schemas/CPFFSchema.xsd

TSLF Rates
- 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.

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:

http://markets.newyorkfed.org/api/ambs/all/results/details/latest.json

Can be executed as:

http://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

REST:

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

TSY Methods
- `tsy/[OPERATION]/[REPORTTYPE]/latest.[FORMAT]`
- `tsy/[OPERATION]/results/[REPORTTYPE]/lastTwoWeeks.[FORMAT]`
- `tsy/[OPERATION]/results/[REPORTTYPE]/last/[LASTAMOUNT].[FORMAT]`
- `tsy/[OPERATION]/results/[REPORTTYPE]/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 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 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 (Beta only)

• rates/[RATEGROUP]/[RATETYPE]/latest.[FORMAT]
  ○ “latest” will be in Beta Target Date March 22, 2021
• rates/[RATEGROUP]/[RATETYPE]/last/[LASTAMOUNT].[FORMAT]
• rates/[RATEGROUP]/[RATETYPE]/search.[FORMAT][PARAMETERS]

EFFR Methods (Deprecated)

• retrieve (will be replaced by new rates “search” method)
• retrieveLastN (to be replaced by new rates “last/n” method)

OBFR Methods (Deprecated)

• retrieve (will be replaced by new rates “search” method)
• retrieveLastN (will be replaced by new rates “last/n” method)

Treasury Repo Rates Methods (Deprecated)

• retrieve (will be replaced by new rates “search” method)
• retrieveLastN (will be replaced by new rates “last/n” method)

SOFR Averages and Index Methods (Deprecated)

• retrieve (will be replaced by new rates “search” method)
• retrieveLastN (will be replaced by new rates “last/n” method)
SOAP:

Repo and Reverse Repo 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
RSS Feeds (Deprecated)

Beta is supported for RSS feeds

Note: RSS feeds will no longer be supported. Support for Reference Rates RSS feeds will end target date 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/list/asof.xml)
- [https://markets.newyorkfed.org/api/pd/get/asof/2021-03-03.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/list/asof.xml)
- [https://markets.newyorkfed.org/api/pd/get/asof/2021-03-03.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](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: sdmx.xml, csv, xlsx, xml, json
  
Note: sdmx.xml is deprecated. Support ends (target date) April 2021.

Response
A list of operations returned in the requested format.

Example
- [https://markets.newyorkfed.org/api/ambs/all/results/details/latest.json](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:** sdmx.xml, csv, xlsx, xml, json

**Note:** sdmx.xml is deprecated. Support ends (target date) April 2021.

Response

A list of operations returned in the requested format.

Example

- [https://markets.newyorkfed.org/api/ambs/all/results/details/lastTwoWeeks.xml](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. Last/n is now available in Beta

Parameters

- **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:** sdmx.xml, csv, xlsx, xml, json
Note: sdmx.xml is deprecated. Support ends (target date) April 2021.

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] (Beta only)`

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 (Beta)
- https://markets.newyorkfed.org/beta/api/ambs/all/results/details/last/20.xml
- https://markets.newyorkfed.org/beta/api/ambs/purchases/results/details/last/5.csv
- https://markets.newyorkfed.org/beta/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: sdmx.xml, csv, xlsx, xml, json
- Note: sdmx.xml is deprecated. Support ends (target date) April 2021.

Response
A list of operations returned in the requested format.

Example

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: sdmx.xml, csv, xlsx, xml, json
- Note: sdmx.xml is deprecated. Support ends (target date) April 2021.

**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**  

**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:** sdmx.xml, csv, xlsx, xml, json  
- **Note:** sdmx.xml is deprecated; replaced by xml. Support ends (target date) April 2021.

**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: sdmx.xml, csv, xlsx, xml, json
- Note: sdmx.xml is deprecated; replaced by xml. Support ends (target date) April 2021.

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:** sdmx.xml, csv, xlsx, xml, json

Note: sdmx.xml is deprecated; replaced by xml. Support ends (target date) April 2021.

**Response**

A list of operations returned in the requested format.

**Example**

- [https://markets.newyorkfed.org/api/tsy/purchases/results/details/last/10.json](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:** sdmx.xml, csv, xlsx, xml, json

Note: sdmx.xml is deprecated; replaced by xml. Support ends (target date) April 2021.
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
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](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](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](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, sdmx
  - **Note:** sdmx.xml is deprecated. Support ends (target date) April 2021.

Response

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

Example

**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
**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

**Note:** sdmx.xml is deprecated. Support ends (target date) April 2021.

**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**


**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 time series record is identified by as of date and value.
Example
- [https://markets.newyorkfed.org/api/pd/get/PDSI10OGS-OO.xlsx](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](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**

<table>
<thead>
<tr>
<th>Format</th>
<th>Required</th>
<th>Data Type</th>
<th>Values</th>
</tr>
</thead>
<tbody>
<tr>
<td>FORMAT</td>
<td>YES</td>
<td>FORMAT</td>
<td>xml, csv, json</td>
</tr>
</tbody>
</table>

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

Example
- [https://markets.newyorkfed.org/api/soma/summary.json](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 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](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 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, fnr, 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 Only)

rates/[RATEGROUP]/[RATETYPE]/latest.[FORMAT]  (Beta target date March 22, 2021)
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**

<table>
<thead>
<tr>
<th>Required</th>
<th>Data Type</th>
<th>Values</th>
</tr>
</thead>
<tbody>
<tr>
<td>YES</td>
<td>FORMAT</td>
<td>csv, xlsx, xml, json</td>
</tr>
</tbody>
</table>

**Response**

A list of rates returned in the requested format.

**Example** *(Beta target date March 22, 2021)*

- [https://markets.newyorkfed.org/beta/api/rates/all/latest.xml](https://markets.newyorkfed.org/beta/api/rates/all/latest.xml)
- [https://markets.newyorkfed.org/beta/api/rates/secured/all/latest.json](https://markets.newyorkfed.org/beta/api/rates/secured/all/latest.json)
- [https://markets.newyorkfed.org/beta/api/rates/unsecured/all/latest.csv](https://markets.newyorkfed.org/beta/api/rates/unsecured/all/latest.csv)

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

**Description**

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

**Parameters**

**RATEGROUP**

<table>
<thead>
<tr>
<th>Required</th>
<th>Data Type</th>
<th>Values</th>
</tr>
</thead>
<tbody>
<tr>
<td>YES</td>
<td>RATEGROUP</td>
<td>unsecured, secured</td>
</tr>
</tbody>
</table>

**RATETYPE**

<table>
<thead>
<tr>
<th>Required</th>
<th>Data Type</th>
<th>Values</th>
</tr>
</thead>
<tbody>
<tr>
<td>YES</td>
<td>REPORTTYPE</td>
<td>efr, obfr. Use with “unsecured” RateGroup.</td>
</tr>
<tr>
<td></td>
<td></td>
<td>tgcr, bgcr, sofr, sofrai. Use with “secured” RateGroup.</td>
</tr>
</tbody>
</table>

**LASTAMOUNT**

<table>
<thead>
<tr>
<th>Required</th>
<th>Data Type</th>
<th>Values</th>
</tr>
</thead>
<tbody>
<tr>
<td>YES</td>
<td>Number</td>
<td>1-100</td>
</tr>
</tbody>
</table>

**FORMAT**

<table>
<thead>
<tr>
<th>Required</th>
<th>Data Type</th>
<th>Values</th>
</tr>
</thead>
<tbody>
<tr>
<td>YES</td>
<td>FORMAT</td>
<td>csv, xlsx, xml, json</td>
</tr>
</tbody>
</table>

**Response**

A list of rates returned in the requested format.
Example (Beta)
- https://markets.newyorkfed.org/beta/api/rates/unsecured/effr/last/10.xml
- https://markets.newyorkfed.org/beta/api/rates/secured/sofrai/last/10.json

`rates/[RATEGROUP]/[RATETYPE]/search.[FORMAT][PARAMETERS] (Beta only)`

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 (Beta)
- https://markets.newyorkfed.org/beta/api/rates/all/search.csv?startdate=02/19/2021&enddate=02/26/2021
- https://markets.newyorkfed.org/beta/api/rates/secured/tgcr/search.xml?startdate=02/19/2021&enddate=03/01/2021
- https://markets.newyorkfed.org/beta/api/rates/secured/tgcr/search.xml?startdate=02/19/2021&enddate=03/01/2021&type=rate
- https://markets.newyorkfed.org/beta/api/rates/unsecured/all/search.json?startdate=02/19/2021&enddate=02/26/2021&type=volume

**EFFR Methods  (Support ends target date April 2021)**

*retrieve*
/aautorates_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 (Support ends target date April 2021)

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**

/reports_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 Rates Methods (Support ends target date April 2021)

Rate Mapping
The rateType parameter uses the following mapping in the API call:

<table>
<thead>
<tr>
<th>Code</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>R1</td>
<td>TGCR</td>
</tr>
<tr>
<td>R2</td>
<td>BGCR</td>
</tr>
<tr>
<td>R3</td>
<td>SOFR</td>
</tr>
</tbody>
</table>

retrieve
/retrievexml/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 SDMXResponse 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 SDXML Response containing the operation detail requested.
SOFR Averages and Index Methods (Support ends target date April 2021)

**Rate Mapping**

*retrieve*

```
/sofr-avg-ind_external_httponly/services/v1_0/sofr-avg-ind/xml/retrieve
```

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

**Response**

An SDMXML Response containing the operation detail requested.

*retrieveLastN*

```
/sofr-avg-ind_external_httponly/services/v1_0/sofr-avg-ind/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)

- **rateType** – The Rate type
  - Required: YES
  - Data Type: String
  - Format: [R1]

**Response**

An SDMXML Response containing the operation detail requested.
SOAP:

Repo and Reverse Repo Methods

getLatestTomo
Description
Provides the latest Repo/Reverse Repo operation

Parameters
(NONE)

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

getTomo
Description
Provides Repo/Reverse Repo 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 Repo/Reverse Repo 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 Repo/Reverse Repo operations where N is the number of operations

Parameters

\textbf{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

<table>
<thead>
<tr>
<th>Document Number</th>
<th>Date</th>
<th>Change Made</th>
</tr>
</thead>
<tbody>
<tr>
<td>v19, API RST v1.4, SPv2.0</td>
<td>Pre-2018</td>
<td>Autorates/MOMA release information including: Repo/Reverse Repo, Securities Lending, TSLF, CPFF, FX-Rates, SOMA, POMO, EFFR, and OBFR interfaces.</td>
</tr>
<tr>
<td>v22, API RST V1.4, SPv2.3</td>
<td>4/3/2018</td>
<td>Updated with Treasury Repo Benchmark Rates release information.</td>
</tr>
<tr>
<td>v22, API RST V1.5, SPv2.3</td>
<td>1/28/2020</td>
<td>Updated with SOFR Averages and Index release information</td>
</tr>
<tr>
<td>v22, API RST V2.0, SPv2.3</td>
<td>10/14/2020</td>
<td>Added AMBS</td>
</tr>
<tr>
<td></td>
<td></td>
<td>POMO change to TSY</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Updated existing SOMA and Primary Dealer Statistics</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Added Beta</td>
</tr>
<tr>
<td>v23, API RST V2.1, SPv2.3</td>
<td>1/04/2021</td>
<td>Added Roll and Swap operations for AMBS</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Add xml format for TSY</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Deprecation notification of sdmx.xml</td>
</tr>
<tr>
<td>v24, API RST V2.2, SPv2.3</td>
<td>1/04/2021</td>
<td>Notification replacement of Reference Rate APIs Methods</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Added new beta APIs for Reference Rates</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Add last n API for AMBS</td>
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<tr>
<td></td>
<td></td>
<td>Deprecation notice for RSS feeds</td>
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<tr>
<td></td>
<td></td>
<td>Deprecation notice for SOMA MBS Methods</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Deprecation notice for SOMA Non-MBS Methods</td>
</tr>
</tbody>
</table>