Markets Data API Reference

Markets API: REST v1.5, SOAP v2.3
Document: v21
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].
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**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, Repo and Reverse Repo Operations, Securities Lending, EFFR, 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 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/webservice/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/](http://markets.newyorkfed.org/api/)
- Example (SOMA/MBS/List/Release):
  [http://markets.newyorkfed.org/api/soma/mbs/list/release.xml](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/](https://websvcgatewayx2.frbny.org/)
- Example (EFFR Excel):
  [https://websvcgatewayx2.frbny.org/autorates_fedfunds_external/services/v1_0/fedfunds/excel/retrievelastn?n=25](https://websvcgatewayx2.frbny.org/autorates_fedfunds_external/services/v1_0/fedfunds/excel/retrievelastn?n=25)

**SOAP:**

<table>
<thead>
<tr>
<th>Repository and Operations</th>
<th>URL</th>
</tr>
</thead>
<tbody>
<tr>
<td>Repo and Reverse Repo Operations</td>
<td><a href="http://www.newyorkfed.org/markets/omo/dmm/tomo/webservice/v3_0/tomoWS.wsdl">http://www.newyorkfed.org/markets/omo/dmm/tomo/webservice/v3_0/tomoWS.wsdl</a></td>
</tr>
<tr>
<td>Securities Lending</td>
<td><a href="http://www.newyorkfed.org/markets/seclend/webservice/v3_0/securitiesLendingWS.wsdl">http://www.newyorkfed.org/markets/seclend/webservice/v3_0/securitiesLendingWS.wsdl</a></td>
</tr>
<tr>
<td>TSLF</td>
<td><a href="http://www.newyorkfed.org/markets/tslf/webservice/v3_0/TSLFWS.wsdl">http://www.newyorkfed.org/markets/tslf/webservice/v3_0/TSLFWS.wsdl</a></td>
</tr>
<tr>
<td>CPFF</td>
<td><a href="http://www.newyorkfed.org/markets/cpff/webservice/v3_0/CPFFWS.wsdl">http://www.newyorkfed.org/markets/cpff/webservice/v3_0/CPFFWS.wsdl</a></td>
</tr>
<tr>
<td>FX-Rates</td>
<td><a href="http://www.newyorkfed.org/markets/fxrates/WebService/v1_0/FXWS.wsdl">http://www.newyorkfed.org/markets/fxrates/WebService/v1_0/FXWS.wsdl</a></td>
</tr>
</tbody>
</table>
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 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:

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:

**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
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 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, 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:

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**

/retrieve
toters_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 SDMXXML Response containing the operation detail requested.

**retrieveLastN**

/retrieveLastN
toters_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:

<p>| | |</p>
<table>
<thead>
<tr>
<th></th>
<th></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**

/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
提供了指定数量的最新率，针对特定的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.
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
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>Party</th>
<th>Date</th>
<th>Change Made</th>
</tr>
</thead>
<tbody>
<tr>
<td>MOMA Portal</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>MOMA Portal</td>
<td>4/3/2018</td>
<td>Updated with Treasury Repo Benchmark Rates release information.</td>
</tr>
</tbody>
</table>