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].
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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 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/
- Example (SOMA/MBS/List/Release):
  http://markets.newyorkfed.org/api/soma/mbs/list/release.xml

For EFFR, OBFR, Treasury Repo Benchmark Rates, and SOFR Averages and Index data:

- Base URL for API: https://websvcgatewayx2.frbny.org/

Example (EFFR Excel):
https://websvcgatewayx2.frbny.org/autorates_fedfunds_external/services/v1_0/fedfunds/excel/retrieveLastN?n=25

Example (SOFR Averages and Index Excel):
https://websvcgatewayx2.frbny.org/sofr-avg-ind_external_httponly/services/v1_0/sofr-avg-ind/excel/retrieveLastN?n=25&rateType=R1

SOAP:

<table>
<thead>
<tr>
<th>Service</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-SOFR Averages and Index XML Schema
fundRate.xsd

SDXML OBFR-EFFR-Treasury Repo Benchmark Rates- SOFR Averages and Index 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
- getLastNCPPP
- 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.

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

\textit{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

\textbf{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.

\textit{pd/get/menu.[FORMAT]}

Description
Provides metadata for building the Primary Dealer data browser GUI.

Parameters

\textbf{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.

\textit{pd/list/seriesbreaks.[FORMAT]}

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

Parameters

\textbf{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**

<table>
<thead>
<tr>
<th>FORMAT</th>
<th>Required:</th>
<th>YES</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Type:</td>
<td>FORMAT</td>
<td></td>
</tr>
<tr>
<td>Values:</td>
<td>XML, CSV, XLS, XLSX, JSON</td>
<td></td>
</tr>
</tbody>
</table>

**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**

<table>
<thead>
<tr>
<th>FORMAT</th>
<th>Required:</th>
<th>YES</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Type:</td>
<td>FORMAT</td>
<td></td>
</tr>
<tr>
<td>Values:</td>
<td>XML, CSV, XLS, XLSX, JSON</td>
<td></td>
</tr>
</tbody>
</table>

**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**

<table>
<thead>
<tr>
<th>FORMAT</th>
<th>Required:</th>
<th>YES</th>
</tr>
</thead>
<tbody>
<tr>
<td>Data Type:</td>
<td>FORMAT</td>
<td></td>
</tr>
<tr>
<td>Values:</td>
<td>XML, CSV, XLS, XLSX, JSON</td>
<td></td>
</tr>
</tbody>
</table>
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

\texttt{pomo/[OPERATION]/[RECORDTYPE]/[REPORTTYPE]/latest.[FORMAT]}

\textbf{Description}
This method provides the latest Permanent OMOs: Treasury operations.

\textbf{OPERATION}
\begin{itemize}
  \item Required: YES
  \item Data Type: OPERATION
  \item Values: all, sales, purchases
\end{itemize}

\textbf{RECORDTYPE}
\begin{itemize}
  \item Required: YES
  \item Data Type: RECORDTYPE
  \item Values: announcements, results, operations
\end{itemize}

\textbf{REPORTTYPE}
\begin{itemize}
  \item Required: YES
  \item Data Type: REPORTTYPE
  \item Values: summary, details
\end{itemize}

\textbf{FORMAT}
\begin{itemize}
  \item Required: YES
  \item Data Type: FORMAT
  \item Values: SDMX.XML, CSV, XLS, XLSX, JSON
\end{itemize}

\textbf{Response:}
A list of operations returned in the requested format.

\texttt{pomo/[OPERATION]/results/[REPORTTYPE]/lastTwoWeeks.[FORMAT]}

\textbf{Description}
This method provides the last two weeks of Permanent OMOs: Treasury operations from the current date.

\textbf{OPERATION}
\begin{itemize}
  \item Required: YES
  \item Data Type: OPERATION
  \item Values: all, sales, purchases
\end{itemize}

\textbf{REPORTTYPE}
\begin{itemize}
  \item Required: YES
  \item Data Type: REPORTTYPE
  \item Values: summary, details
\end{itemize}
**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:**
**cusip**

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

*Note: agency returns Agency type operations.

**desc**

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

*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 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

**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*

/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 SDXML Response containing the operation detail requested.
OBFR Methods

retrievex
/auctorates_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
/auctorates_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>

retriever/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 SDXML Response containing the operation detail requested.
**retrievelastn**

/retriveLastN

**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

Rate Mapping

retrieve

/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 SDXML Response containing the operation detail requested.

retrieveLastN

/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 SDXML Response. The SDXML 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 SDXML Response. The SDXML 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>
<tr>
<td></td>
<td>1/28/2020</td>
<td>Updated with SOFR Averages and Index release information</td>
</tr>
</tbody>
</table>