Markets Data API Reference

Markets API: *REST v3.0*
Document: *v30*
Status: *For Release*

Use of reference rates, the Markets Data API, and all data accessible through the Markets Data API is subject to the Terms of Use for the Federal Reserve Bank of New York website.

Reference rates, including 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, conditions, limitations, and indemnification obligations described in the Terms of Use.

Contents

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 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

- 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)
- Desk Operations
  - Agency Mortgage-Backed Securities (AMBS)
  - Treasury Securities (TSY)
  - Repo
  - Reverse Repo
  - Securities Lending
  - Central Bank Liquidity Swap
- Primary Dealer Statistics (PD)
- System Open Market Account Holdings (SOMA)

What's New in this Version

- Replacement of all Securities Lending Methods
- Addition of new Securities Lending Methods
- Remove retired SOAP APIs

Support Notification

Securities Lending APIs Replacement

Securities Lending APIs are replaced. Previously existing APIs are no longer supported. The "retrieve" methods are replaced by "search" and "retrieveLastN" replaced by "last/n". A "latest" and "lastTwoWeeks" is now available.

Primary Dealers Series Break values update

The Series Break values were changed; see *Reference* section of this document.

Repo and Reverse Repo (TOMOs) APIs Replacement

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

Central Bank FX Liquidity Swap API and Trade file Replacement

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

The Outstanding amounts will no longer be provided.

Reference Rate APIs Replacement

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

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

RSS Feeds Support Ending

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

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

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

SDMX.xml Format Deprecation

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

End of Support (April 2021)

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

- o AMBS operation
- o Treasury operation
- o Primary Dealer Survey
- o Reference Rates

Versioning & Release

REST:

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

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

Releases:

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

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

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

Changes in Major numbers
- Does not maintain backward compatibility
- May include bug fixes
- Will include additions or changes to the API such as additional or changes to functionality, parameters or fields data that will not maintain backward compatibility
- Will be released with a new API specification

Locations

REST:

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

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

This base applies to the following data sets:
- Reference Rate
- AMBS Operations
- Treasury Operations
- Repo and Reverse Repo Operations
- Securities Lending Operations
- Central Bank FX Liquidity Swap Operations
- Primary Dealer Statistics
- SOMA

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

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

Response

REST:

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

XML Schema

Reference Rates
- https://markets.newyorkfed.org/static/schema/referencerates.xsd

Agency Mortgage Back Securities
- https://markets.newyorkfed.org/static/schema/ambs.xsd

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

Repo and Reverse Repo
- https://markets.newyorkfed.org/static/schema/repo.xsd

Securities Lending
- https://markets.newyorkfed.org/static/schema/seclending.xsd
- https://markets.newyorkfed.org/static/schema/seclendingCusip.xsd

Central Bank FX Liquidity Swaps
- https://markets.newyorkfed.org/static/schema/fxSwaps.xsd

Primary Dealer Survey
- https://markets.newyorkfed.org/static/schema/gsds.xsd

System Open Market Account Holdings
- https://markets.newyorkfed.org/static/schema/soma.xsd

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

Beta Versions

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

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

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

Can be executed as:

[https://markets.newyorkfed.org/**beta/**api/ambs/all/results/details/latest.json](https://markets.newyorkfed.org/beta/api/ambs/all/results/details/latest.json)

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

Authentication

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

Method List

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

REST:

Reference Rates Methods

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

AMBS Methods

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

TSY Methods

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

Repo and Reverse Repo Methods

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

Securities Lending Methods

- seclending/[OPERATION]/results/[REPORTTYPE]/latest.[FORMAT]
- seclending/[OPERATION]/results/[REPORTTYPE]/lastTwoWeeks.[FORMAT]
- seclending/[OPERATION]/results/[REPORTTYPE]/last/[LASTAMOUNT].[FORMAT]
- seclending/[OPERATION]/results/[REPORTTYPE]/search.[FORMAT][PARAMETERS]

Central Bank FX Liquidity Swap Methods

- fxs/[RATEGROUP]/latest.[FORMAT]

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

Primary Dealer Methods

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

SOMA General Methods

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

SOMA Agency Methods

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

SOMA TSY Methods

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

SOMA MBS Methods (Deprecated)

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

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

SOMA Non-MBS Methods (Deprecated)

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

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

RSS Feeds (Deprecated)

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

pd/rss/release.xml

Description

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

This endpoint is here for backwards compatibility.

Sample Replacement

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

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

/rss/feeds/pd

Description

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

Sample Replacement:

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

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

/rss/feeds/ambs

Description

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

Sample Replacement:

The "latest" API returns all AMBS operations for the current date

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

/rss/feeds/tsy

Description

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

Sample Replacement:

The "latest" API returns all Treasury operations for the current date

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

/rss/feeds/soma

Description

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

Sample Replacement:

The "summary" API returns all for the current date

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

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

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

Reference

REST:

Reference Rates Methods

Beta is supported for Reference Rates

rates/[RATEGROUP]/[RATETYPE]/latest.[FORMAT]

Description

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

Parameters

RATEGROUP

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

RATETYPE

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

*Omit RATE*TYPE* when using RATE*GROUP* "all". RATE*TYPE* "all" should only be used with RATE*GROUP* "secured" and "unsecured".

FORMAT

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

Response

A list of rates returned in the requested format.

Example

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

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

Description

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

Parameters

RATEGROUP

      Required: YES

      Data Type: RATEGROUP

      Values: unsecured, secured

RATETYPE

      Required: YES

      Data Type: REPORTTYPE

      Values: effr, obfr.   Use with "unsecured" RateGroup.

                            tgcr, bgcr, sofr, sofrai.   Use with "secured" RateGroup.

LASTAMOUNT

      Required: YES

      Data Type: Number

      Values: 1-100

FORMAT

      Required: YES

      Data Type: FORMAT

      Values: csv, xlsx, xml, json

Response

A list of rates returned in the requested format.

Example

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

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

Description

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

Parameters

RATEGROUP

      Required: YES

      Data Type: RATEGROUP

      Values: all, unsecured, secured

RATETYPE

      Required: Yes*

Data Type: REPORTTYPE

Values: all.   Use with "unsecured" and "secured" RateGroups.

                  effr, obfr.   Use with "unsecured" RateGroup.

                  tgcr, bgcr, sofr, sofrai.   Use with "secured" RateGroup.

*Omit RATE*TYPE* when using RATE*GROUP* "all". RATE*TYPE* "all" should only be used with RATE*GROUP* "unsecured" and "secured".

FORMAT

Required: YES

Data Type: FORMAT

Values: csv, xlsx, xml, json

ADVANCED FILTER PARAMETERS

startDate:

Required: No

Data Type: Date

Format :   MM/DD/YYYY or YYYY-MM-DD

Values: Valid date

endDate:

Required: No

Data Type: Date

Format :   MM/DD/YYYY or YYYY-MM-DD

Values: Valid date

type:

Required: No

Data Type: String

Values: rate, volume

Response

A list of rates returned in the requested format.

Example

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

AMBS Methods

Beta is supported for AMBS

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

Description

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

Parameters

OPERATION

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

RECORDTYPE

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

REPORTTYPE

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

FORMAT

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

Response

A list of operations returned in the requested format.

Example

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

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

Description

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

Parameters

OPERATION

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

REPORTTYPE

      Required: YES

      Data Type: REPORTTYPE

      Values: summary, details

FORMAT

      Required: YES

      Data Type: FORMAT

      Values: csv, xlsx, xml, json

Response

      A list of operations returned in the requested format.

Example

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

    ❖ https://markets.newyorkfed.org/api/ambs/all/results/summary/lastTwoWeeks.xml

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

Description

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

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

Parameters

OPERATION

      Required: YES

      Data Type: OPERATION

      Values: all, sales, purchases, roll, swap

REPORTTYPE

      Required: YES

      Data Type: REPORTTYPE

      Values: summary, details

FORMAT

      Required: YES

      Data Type: FORMAT

      Values: csv, xlsx, xml, json

Response

      A list of operations returned in the requested format.

Example

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

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

Description

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

Parameters

OPERATION

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

REPORTTYPE

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

LASTAMOUNT

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

FORMAT

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

Response

A list of operations returned in the requested format.

Example

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

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

Description

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

Parameters

OPERATION

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

RECORDTYPE

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

REPORTTYPE

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

DATE

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

FORMAT

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

Response

A list of operations returned in the requested format.

Example

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

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

Description

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

Parameters

OPERATION

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

REPORTTYPE

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

FORMAT

Required:	YES

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

ADVANCED FILTER PARAMETERS

startDate

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

endDate

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

securities:

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

cusip

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

desc

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

Response

A list of operations returned in the requested format.

Example

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

TSY Methods

Beta is supported for TSY

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

Description

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

Parameters

OPERATION

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

RECORDTYPE

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

REPORTTYPE

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

FORMAT

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

Response

A list of operations returned in the requested format.

Example

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

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

Description

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

Parameters

OPERATION

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

REPORTTYPE

Required:	YES

Data Type: REPORTTYPE

Values: summary, details

FORMAT

Required: YES

Data Type: FORMAT

Values: csv, xlsx, xml, json

Response

A list of operations returned in the requested format.

Example

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

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

Description

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

Parameters

OPERATION

Required: YES

Data Type: OPERATION

Values: all, sales, purchases

REPORTTYPE

Required: YES

Data Type: REPORTTYPE

Values: summary, details

LASTAMOUNT

Required: YES

Data Type: Number

Values: 1-100

FORMAT

Required: YES

Data Type: FORMAT

Values: csv, xlsx, xml, json

Response

A list of operations returned in the requested format.

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

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

Description

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

Parameters

OPERATION

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

REPORTTYPE

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

FORMAT

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

ADVANCED FILTER PARAMETERS

> **startDate:**

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

> **endDate:**

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

> **securityType:**

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

> **cusip:**

	Required:	No
	Data Type:	string
	Values:	9 alphanumeric characters (partial included)
desc:		
	Required:	No
	Data Type:	string
	Note:	This parameter will filter the Security Description field.

Response

A list of operations returned in the requested format.

Example

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

Repo and Reverse Repo Methods

Beta is supported for Repo and Reverse Repo

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

Description

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

Parameters

OPERATION

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

METHOD

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

RECORDTYPE

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

FORMAT

Required:	YES

Data Type: FORMAT

Values: csv, xlsx, xml, json

Response

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

Example

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

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

Description

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

Parameters

OPERATION

Required: YES

Data Type: OPERATION

Values: all, repo, reverserepo

METHOD

Required: YES

Data Type: METHOD

Values: all, fixed, single, multiple

FORMAT

Required: YES

Data Type: FORMAT

Values: csv, xlsx, xml, json

Response

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

Example

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

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

Description

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

Parameters

OPERATION

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

METHOD

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

LASTAMOUNT

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

FORMAT

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

Response

A list of operations returned in the requested format.

Example

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

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

Description

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

Parameters

FORMAT

Required:	YES

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

ADVANCED FILTER PARAMETERS

startDate

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

endDate

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

operationTypes:

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

method:

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

securityType:

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

term:

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

Response

A list of operations returned in the requested format.

Example

❖ https://markets.newyorkfed.org/api/rp/results/search.xml?startDate=07/19/2019&endDate=07/21/2019

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

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

Description

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

Parameters

startDate

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

endDate

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

Response

A list of settlement detailed returned in the requested format.

Example

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

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

Description

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

Parameters

startDate

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

endDate

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

Response

A list of proposition detailed returned in the requested format.

Example

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

Securities Lending Methods

Beta is supported for Securitites Lending

seclending/[OPERATION]/results/[REPORTTYPE]/latest.[FORMAT]

Description

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

Parameters

OPERATION

Required: YES
Data Type: OPERATION
Values: all, seclending, extensions

REPORTTYPE

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

FORMAT

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

Response

A list of operations returned in the requested format.

Example

- ❖ https://markets.newyorkfed.org/api/seclending/all/results/details/latest.json
- ❖ https://markets.newyorkfed.org/api/seclending/seclending/results/details/latest.csv
- ❖ https://markets.newyorkfed.org/api/seclending/seclending/results/summary/latest.xml

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

Description

Return Securities Lending operation records for the last two weeks as specified in the path and format requested.

Parameters

OPERATION

Required:	YES
Data Type:	OPERATION
Values:	all, seclending, extensions

REPORTTYPE

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

FORMAT

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

Response

A list of operations returned in the requested format.

Example

- ❖ https://markets.newyorkfed.org/api/seclending/all/results/details/lastTwoWeeks.csv
- ❖ https://markets.newyorkfed.org/api/seclending/seclending/results/summary/lastTwoWeeks.json
- ❖ https://markets.newyorkfed.org/api/seclending/extensions/results/details/lastTwoWeeks.json

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

Description

Returns the last "n" number of Securities Lending operation records as specified in the path and format requested.

Parameters

OPERATION

Required:	YES
Data Type:	OPERATION
Values:	all, seclending, extensions

REPORTTYPE

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

LASTAMOUNT

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

FORMAT

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

Response

A list of operations returned in the requested format.

Example

- ❖ https://markets.newyorkfed.org/api/seclending/all/results/details/last/3.xml
- ❖ https://markets.newyorkfed.org/api/seclending/seclending/results/summary/last/10.json
- ❖ https://markets.newyorkfed.org/api/seclending/extensions/results/details/last/10.xlsx

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

Description

Provides advanced search to retrieve Securities Lending operation records as specified in the path and format requested.   Invalid parameters are ignored.

Parameters

OPERATION

Required:	YES
Data Type:	OPERATION
Values:	all, seclending, extensions

REPORTTYPE

Required:	YES

Data Type:	REPORTTYPE
Values:	summary, details

FORMAT

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

ADVANCED FILTER PARAMETERS

startDate:

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

endDate:

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

cusips:

Required:	No
Data Type:	string
Values:	alphanumeric characters (partial allowed)
Note:	Return operations where CUSIP contains the parameter value(s) provided.
	Multiple values are allowed; comma separated.

descriptions:

Required:	No
Data Type:	string
Values:	alphanumeric characters (partial allowed)
Note:	Return operations where Security Description contains the parameter value(s) provided.
	Multiple values are allowed; comma separated.

Response

A list of operations returned in the requested format.

Example

❖ https://markets.newyorkfed.org/api/seclending/all/results/summary/search.json?startDate=12/15/2021&endDate=12/20/2021

❖ https://markets.newyorkfed.org/api/seclending/all/results/details/search.xml?startDate=12/15/2021&endDate=12/20/2021&cusips=912796K73

- ❖ https://markets.newyorkfed.org/api/seclending/all/results/details/search.xml?startDate=12/15/2021&endDate=12/17/2021&cusips=912796K73,912796K81
- ❖ https://markets.newyorkfed.org/api/seclending/all/results/details/search.csv?startDate=12/15/2021&endDate=12/21/2021&descriptions=B%2002/24/22,T%2002.500%2001/15/22

Central Bank FX Liquidity Swap Methods

Beta is supported for Central Bank FX Liquidity Swap Methods

fxs/[RATEGROUP]/latest.[FORMAT]

Description

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

Parameters

RATEGROUP

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

FORMAT

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

Response

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

Example

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

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

Description

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

Parameters

RATEGROUP

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

LASTAMOUNT

Required:	YES

Data Type: Number
Values: 1-100

FORMAT

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

Response

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

Example

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

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

Description

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

Parameters

RATEGROUP

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

FORMAT

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

ADVANCED FILTER PARAMETERS

startDate:

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

endDate:

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

dateType:

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

counterparties:

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

Response

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

Example

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

fxs/list/counterparties.[FORMAT]

Description

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

Parameters

FORMAT

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

Response

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

Example

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

Primary Dealer Methods
Beta is supported for Primary Dealer

pd/list/asof.[FORMAT]
Description
Provides a list of available as of dates for primary dealer data releases paired with the associated series break.

Parameters
FORMAT

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

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

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

pd/list/seriesbreaks.[FORMAT]
Description
Provides a list of available series breaks identified by label, series break id, start date and end date.

Parameters
FORMAT

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

Response
A list of series breaks in the requested format.

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

pd/list/timeseries.[FORMAT]
Description
Provides a list of available time series paired with the respective Series breaks for use as input to other API methods.

Parameters
FORMAT

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

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

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

pd/get/asof/[DATE].[FORMAT]
Description
Retrieves the full set of available timeseries data for a given as of date.

Parameters
DATE

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

FORMAT

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

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

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

pd/get/[SERIESBREAK]/timeseries/[TIMESERIES].[FORMAT]
Description
Retrieves the full set of time series data for a given series break. A time series record is identified by as of date and value.

Parameters
SERIESBREAK

Required:	YES

Data Type: SERIESBREAK

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

TIMESERIES

Required: YES

Data Type: TIMESERIES

Values: A list of valid time series separated with underscores (available via the

/pd/list/timeseries endpoint)

FORMAT

Required: YES

Data Type: FORMAT

Values: xml, csv, xlsx, json

Response

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

Example

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

pd/get/[TIMESERIES].[FORMAT]

Description

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

Parameters

TIMESERIES

Required: YES

Data Type: TIMESERIES

Values: A list of valid time series separated with underscores (available via the

/pd/list/timeseries endpoint)

FORMAT

Required: YES

Data Type: FORMAT

Values: xml, csv, xlsx, json

Response

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

Example

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

pd/get/all/timeseries.csv

Description

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

Parameters

N/A

Response

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

Example

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

SOMA General Methods

Beta is supported for SOMA

soma/summary.[FORMAT]

Description

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

Parameters

FORMAT

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

Response

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

Example

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

soma/asofdates/list.[FORMAT]

Description

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

Parameters

FORMAT

Required:	YES

Data Type: FORMAT

Values: xml, csv, json

Response

A list of as of dates in the requested format.

Example

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

soma/asofdates/latest.[FORMAT]

Description

This provides the latest as of date.

Parameters

FORMAT

Required: YES

Data Type: FORMAT

Values: xml, csv, json

Response

The latest as of date in the requested format.

Example

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

SOMA Agency Methods

soma/agency/get/release_log.[FORMAT]

Description

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

Parameters

FORMAT

Required: YES

Data Type: FORMAT

Values: xml, csv, json

Response

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

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

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

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

Parameters
FORMAT

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

DATE

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

SECURITYTYPE

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

Response
The Release details in the requested format.

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

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

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

Parameters
FORMAT

Required:	YES

Data Type: FORMAT
Values: xml, csv, json

DATE

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

Response

The release details in the requested format.

Example

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

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

Description

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

Parameters

FORMAT

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

CUSIP

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

Response

The CUSIP holding's details in the requested format.

Example

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

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

Description

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

Parameters

DATE

Required: YES

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

FORMAT

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

Response

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

Example

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

SOMA TSY Methods

soma/tsy/get/release_log.[FORMAT]

Description

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

Parameters
FORMAT

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

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

Example

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

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

Description

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

Parameters

FORMAT

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

DATE

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

SECURITYTYPE

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

Response

The release details in the requested format.

Example

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

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

Description

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

Parameters

FORMAT

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

CUSIP

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

Response

The CUSIP holding's details in the requested format.

Example

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

soma/tsy/get/monthly.[FORMAT]

Description

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

Parameters

FORMAT

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

Response

The Treasury released details in the requested format.

Example

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

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

Description

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

Parameters

SECURITYTYPE

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

DATE

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

FORMAT

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

Response

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

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

SOMA MBS Methods (Deprecated)

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

soma/mbs/get/release_log.[FORMAT]

Description

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

Parameters

FORMAT

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

Response

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

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

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

Description

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

Parameters

FORMAT

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

DATE

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

Response

    The release details in the requested format.

Example

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

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

Description

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

Parameters

FORMAT

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

CUSIP

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

Response

    The CUSIP holding's details in the requested format.

Example

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

SOMA Non-MBS Methods (Deprecated)

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

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

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

Description

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

Parameters

FORMAT

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

Response

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

Example

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

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

Description

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

Parameters

FORMAT

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

DATE

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

SECURITYTYPE

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

Response

The Release details in the requested format.

Example

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

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

Description

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

Parameters

FORMAT

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

CUSIP

      Required: YES

      Data Type: string

      Values: 9 alphanumeric characters

Response

The CUSIP holding's details in the requested format.

Example

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

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

Description

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

Parameters

FORMAT

      Required: YES

      Data Type: FORMAT

      Values: xml, csv, json

Response

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

Example

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

Version History

Document Number	Date	Change Made
v19, API RST v1.4, SPv2.0	Pre-2018	Autorates/MOMA release information including: Repo/Reverse Repo, Securities Lending, TSLF, CPFF, FX-Rates, SOMA, POMO, EFFR, and OBFR interfaces.
v22 , API RST V1.4, SPv2.3	4/3/2018	Updated with Treasury Repo Benchmark Rates release information.
v22 , API RST V1.5, SPv2.3	1/28/2020	Updated with SOFR Averages and Index release information
v22 , API RST V2.0, SPv2.3	10/14/2020	Added AMBS POMO change to TSY Updated existing SOMA and Primary Dealer Statistics Added Beta
v23, API RST V2.1, SPv2.3	1/04/2021	Added Roll and Swap operations for AMBS Add xml format for TSY Deprecation notification of sdmx.xml
v24, API RST V2.2, SPv2.3	3/15/2021	Replacement notice for Reference Rate APIs Methods Added new beta APIs for Reference Rates Add last n API for AMBS Deprecation notice for RSS feeds Deprecation notice for SOMA MBS Methods Deprecation notice for SOMA Non-MBS Methods
v25, API RST V2.3, SPv2.3	4/16/2021	Language around Terms of Use Edits to reflect changes implemented
v26, API RST V2.4, SPv2.3	5/25/2021	Replacement notice for Central Bank FX Liquidity Swap API and data files Added new beta APIs for Central Bank FX Liquidity Swap
v26, API RST V2.5, SPv2.4	7/30/2021	Replaced example APIs for Central Bank FX Liquidity Swap
V27,API RST V2.6, SPv2.4	8/17/2021	Replacement notice for Repo and Reverse Repo (TOMO) API Methods Added new beta APIs for Repo and Reverse Repo (TOMO) Added new agency and treasury WAM APIs
V28,API RST V2.7, SPv2.5	9/17/2021	Added new APIs for Repo and Reverse Repo Remove Repo and Reverse Repo (TOMO) APIs
V29,API RST V2.8, SPv2.5	01/07/2022	Replacement notice for Securities Lending API Methods Added new beta APS for Securitites Lending Update of Primary Dealer Survey Series Break data
V30,API RST V3.0	02/11/2022	Added new APIs for Securities Lending Remove SOAP APIs