# Markets Data API Reference

*Markets API:*        *REST v2.8, SOAP v2.6*
*Document:*           *v29*
*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 either a SOAP or a RESTful interface, with structured semantic URLs.  As these APIs are intended to be consumed by a variety of systems, the data they return are in multiple formats.  This document will outline how to retrieve data in various formats for the data set listed below.

## APIs Covered

- 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)
- Other Rates
    - Term Securities Lending Facility (TSLF)
    - Commercial Paper Funding Facility (CPFF)
    - Foreign Exchange Rates (Fx Rates)

# What's New in this Version

- Announcing the replacement of all Securities Lending Methods
- Added new Securities Lending Methods (Beta Only)
- Announcing update of Primary Dealer Survey Series Break data

# Support Notification

## Securities Lending APIs Replacement

All existing Securities Lending APIs will be replaced target date February 2022. The existing APIs will no longer be supported once the replacements are made available.
The "retrieve" methods are replaced by "search" and "retrieveLastN" replaced by "last/n".  A "latest" and "lastTwoWeeks" will also be available.

The new APIs are now available in Beta.  Please see the *Reference* section of this document for details and examples of the new Securities Lending APIs.

## Primary Dealers Series Break values update

The Series Break values will changed for target date January 13.  Values are available in Beta; see *Reference* section of this document.

## Repo and Reverse Repo (TOMOs) SOAP 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

## SOAP:

The SOAP APIs are versioned with numeric values in the URL. The first number is the major release number and the second number is the minor release number.

**Example**

- ❖  Major Version: https://www.newyorkfed.org/markets/…/webservice/*v3_8/*…
- ❖  Minor Version: https://www.newyorkfed.org/markets/…/webservice/*v4_0/*…

## Releases:

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

### Changes in Release numbers

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

### Changes in Minor numbers

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

### Changes in Major numbers

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

# Locations

## REST:

The APIs are available via 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 (Beta only)
- Central Bank FX Liquidity Swap Operations
- Primary Dealer Statistics
- SOMA

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

**API Base URL**: https://websvcgatewayx2.frbny.org/
This base applies to the following data sets:
- SecLending

**Example**
- ❖ https://websvcgatewayx2.frbny.org/autorates_securitieslending_external/services/v1_0/securitieslending/retrieveXmlLastN?n=3

## SOAP:

WSDL for SOAP APIs

Securities Lending
- https://www.newyorkfed.org/markets/seclend/webservice/v3_0/securitiesLendingWS.wsdl

TSLF
- https://www.newyorkfed.org/markets/tslf/webservice/v3_0/TSLFWS.wsdl

CPFF
- https://www.newyorkfed.org/markets/cpff/webservice/v3_0/CPFFWS.wsdl

FX-Rates
- https://www.newyorkfed.org/markets/fxrates/WebService/v1_0/FXWS.wsdl

# Parameters

## REST:

Each method of the APIs may be offered in multiple formats. The formats are specified by the file extension on the method's URL.  Parameters to the API are sent via query string parameters in the standardized form.   Here are some basic guidelines:

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

**Example**

- ❖ …/search.json?startDate=10/21/2020&endDate=10/22/2020&cusip=912810FT0

In some cases the API may specify required parameters to the method as part of the path. In these cases, you may replace the placeholder with the respective value as noted.

**Example**

- ❖ soma/agency/get/mbs/asof/[DATE].[FORMAT]
- ❖ soma/agency/get/mbs/asof/2020-10-21.xml

## SOAP:

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

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

**Example**

- ❖ https://websvcgatewayx2.frbny.org/autorates_securitieslending_external/services/v1_0/securitieslending/retrieveXmlLastN?n=3

Additional parameters may or may not be required according to the method's specification in this document.

# Response

## REST:

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

## SOAP:

A client can either get the SOAP response intended or a SOAP fault if there is an error.   A typical SOAP response will be a String.  The String will contain a complete XML document detailing the result.

## XML Schema

## SDMX v1 XML Schemas

SDMXCommon.xsd
SDMXCompactData.xsd
SDMXCrossSectionalData.xsd
SDMXGenericData.xsd
SDMXMessage.xsd
SDMXQuery.xsd
SDMXStructure.xsd
SDMXUtilityData.xsd
xml.xsd

## SDMX v2.1 XML Schemas

SDMXCommon.xsd
SDMXCommonReferences.xsd
SDMXDataGeneric.xsd
SDMXDataGenericBase.xsd
SDMXDataGenericTimeSeries.xsd
SDMXDataStructureSpecific.xsd
SDMXDataStructureSpecificBase.xsd
SDMXDataStructureSpecificTimeSeries.xsd
SDMXMessage.xsd
SDMXMessageFooter.xsd
SDMXMetadataGeneric.xsd
SDMXMetadataStructureSpecific.xsd
SDMXQuery.xsd
SDMXQueryBase.xsd
SDMXQueryCategorisation.xsd
SDMXQueryCategory.xsd
SDMXQueryCodelist.xsd

SDMXQueryConcept.xsd
SDMXQueryConstraint.xsd
SDMXQueryData.xsd
SDMXQueryDataStructure.xsd
SDMXQueryDataflow.xsd
SDMXQueryHierarchicalCodelist.xsd
SDMXQueryMetadata.xsd
SDMXQueryMetadataStructure.xsd
SDMXQueryMetadataflow.xsd
SDMXQueryOrganisation.xsd
SDMXQueryProcess.xsd
SDMXQueryProvisionAgreement.xsd
SDMXQueryReportingTaxonomy.xsd
SDMXQuerySchema.xsd
SDMXQueryStructureSet.xsd
SDMXQueryStructures.xsd
SDMXRegistry.xsd
SDMXRegistryBase.xsd
SDMXRegistryRegistration.xsd
SDMXRegistryStructure.xsd
SDMXRegistrySubscription.xsd
SDMXStructure.xsd
SDMXStructureBase.xsd
SDMXStructureCategorisation.xsd
SDMXStructureCategory.xsd
SDMXStructureCodelist.xsd
SDMXStructureConcept.xsd
SDMXStructureConstraint.xsd
SDMXStructureDataStructure.xsd
SDMXStructureDataflow.xsd
SDMXStructureHierarchicalCodelist.xsd
SDMXStructureMetadataStructure.xsd
SDMXStructureMetadataflow.xsd
SDMXStructureOrganisation.xsd
SDMXStructureProcess.xsd
SDMXStructureProvisionAgreement.xsd
SDMXStructureReportingTaxonomy.xsd
SDMXStructureStructureSet.xsd
xml.xsd

## REST:

### *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/beta/static/schema/seclending.xsd (Beta Only)
- https://markets.newyorkfed.org/beta/static/schema/seclendingCusip.xsd (Beta Only)

*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

## SOAP:

### *SDXML XML Schema*

*SOAP Envelope*
- https://schemas.xmlsoap.org/SOAP/envelope/

*SOAP Encoding*
- https://schemas.xmlsoap.org/SOAP/encoding/

*Securities Lending*
- https://www.newyorkfed.org/xml/schemas/SecLendingCross.xsd

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

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

*TSLF Rates*

- https://www.newyorkfed.org/xml/schemas/TSLFSchema.xsd

## CSV and Excel Formats

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

# Beta Versions

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

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

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

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 (Beta only)

- 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]

## SOAP:

## Securities Lending Methods

- getSecuritiesLending
- getLatestSecuritiesLending
- getLastNSecuritiesLending
- getSecuritiesLendingUpdates

## FX Rates Methods

- getAllLatestNoonRates
- getAllNoonRates
- getLatestNoonRate
- getNoonRates

## CPFF Methods

- getLatestCPFF
- getCPFFOneDate
- getLastNCPFF
- getCPFF

## TSLF Methods

- getLatestTSLF
- getTSLF
- getTSLFOneDate
- getTSLFUpdates
- getLastNTSLF

# RSS Feeds (Deprecated)

**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 only)
**Beta is supported for Securitites Lending**

## *seclending/[OPERATION]/results/[REPORTTYPE]/latest.[FORMAT] (Beta only)*
## 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/beta/api/seclending/all/results/details/latest.json
- ❖ https://markets.newyorkfed.org/beta/api/seclending/seclending/results/details/latest.csv
- ❖ https://markets.newyorkfed.org/beta/api/seclending/seclending/results/summary/latest.xml


## *seclending/[OPERATION]/results/[REPORTTYPE]/lastTwoWeeks.[FORMAT] (Beta only)*

### 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/beta/api/seclending/all/results/details/lastTwoWeeks.csv
- ❖ https://markets.newyorkfed.org/beta/api/seclending/seclending/results/summary/lastTwoWeeks.json
- ❖ https://markets.newyorkfed.org/beta/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/beta/api/seclending/all/results/details/last/3.xml
- ❖ https://markets.newyorkfed.org/beta/api/seclending/seclending/results/summary/last/10.json
- ❖ https://markets.newyorkfed.org/beta/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/beta/api/seclending/all/results/summary/search.json?startDate=12/15/2021&endDate=12/20/2021

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

❖ https://markets.newyorkfed.org/beta/api/seclending/all/results/details/search.xml?startDate=12/15/2021&endDate=12/17/2021&cusips=912796K73,912796K81
❖ https://markets.newyorkfed.org/beta/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]

**Update**: Values for Series Break will be updated *target date* of January 13, 2022 but are now available in Beta.    https://markets.newyorkfed.org/beta/api/pd/list/seriesbreaks.xml

### 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

## SOAP:

## 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

| 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) SOAP 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 |