Trades

CHANNEL   `wss://ws.kraken.com/v2` `trade`

The `trade` channel generates a trade event when orders are matched in the book.

Multiple trades may be batched in a single message but that does not mean that these trades resulted from a single taker order.

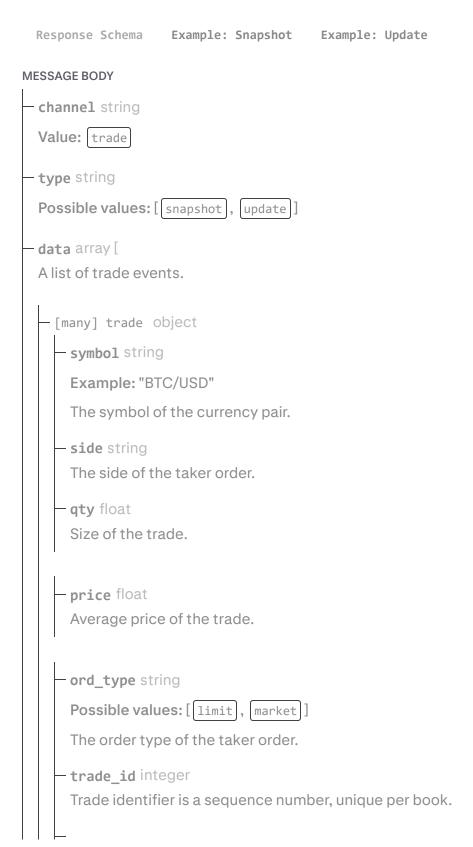The feed accepts a list symbols for subscription.

Subscribe Request

Subscribe Schema   Subscribe Ack Schema   Example: Subscribe   Example: Subscribe Ack

MESSAGE BODY

├─ **method** string ──────────────────────────────── REQUIRED

　Value: `subscribe`

├─ **params** object

│　├─ **channel** string ──────────────────────────── REQUIRED

│　　**Value:** `trade`

│　├─ **symbol** array of strings ──────────────────── REQUIRED

│　**Example:** ["BTC/USD", "MATIC/GBP"]

│　A list of currency pairs.

│　├─ **snapshot** boolean

│　**Possible values:** [`true` , `false`]

│　**Default value:** `true`

│　Request a snapshot after subscribing.

├─ **req_id** integer

　Optional client originated request identifier sent as acknowledgment in the response.

Snapshot and Update Response

The snapshot and update responses share the same schema. An update message is streamed on a trade event.

The snapshot reflects the most recent 50 trades.

Response Schema   Example: Snapshot   Example: Update

MESSAGE BODY

channel string

Value: `trade`

type string

Possible values: [`snapshot` , `update`]

data array [

A list of trade events.

[many] `trade` object

symbol string

Example: "BTC/USD"

The symbol of the currency pair.

side string

The side of the taker order.

qty float

Size of the trade.

price float

Average price of the trade.

ord_type string

Possible values: [`limit` , `market`]

The order type of the taker order.

trade_id integer

Trade identifier is a sequence number, unique per book.

      timestamp string

      Format: RFC3339

      Example: 2022-12-25T09:30:59.123456Z

      The book order update timestamp.

  ]

Unsubscribe Request

Unsubscribe Schema   Unsubscribe Ack Schema   Example: Unsubscribe   Example: Unsubscribe Ack

MESSAGE BODY

method string ——————————————————————————————————— **REQUIRED**

  Value: `unsubscribe`

params object

  channel string ——————————————————————————————— **REQUIRED**

    Value: `trade`

  symbol array of strings ——————————————————————— **REQUIRED**

    Example: ["BTC/USD", "MATIC/GBP"]

    A list of currency pairs.

req_id integer

Optional client originated request identifier sent as acknowledgment in the response.