Kaiko

MIGRATION GUIDE

Spot – Trade Analytics – Trade Pressure

HTTP REST

Amberdata → Kaiko

2026

www.kaiko.com

1 At a glance

What this endpoint gives you. Net trade pressure of a spot pair per interval: buy-aggressor minus sell-aggressor trade count and volume, with interval prices and total volume.

What changes for you

- **One exchange and one pair per call.** Exchange and instrument move into the URL path; `fuzzyMatch` is removed.
- **No trade-size filter.** `orderSizeCategoryUsd` has no equivalent: Kaiko values correspond to Amberdata `All`.
- **Numbers become decimal strings** (counts stay integers); timestamps are Unix milliseconds.
- **Snake_case names:** `netBuyTradeCount` → `net_buy_count`, `totalVolumeCoin` → `volume`.

Coverage & distribution

Data type: Trade aggregations

Markets: CEX spot

Granularity: per `interval` (`1m` , `1h` , `1d`), default `1d`

Distribution: REST API

2 Endpoint & authentication

	Amberdata (today)	Kaiko (new)
Method	GET	GET
Base URL	`https://api.amberdata.com/markets/spot/analytics`	`https://us.market-api.kaiko.io` (or `eu.market-api.kaiko.io`)
Path	`/trade/pressure`	`/v2/data/trades.v1/exchanges/{exchange}/{instrument_class}/{instrument}/aggregations/pressure`
Auth	API key header `x-api-key`	API key header `X-Api-Key` (same mechanism, new key)

Kaiko API family: Classic (versioned)

This endpoint belongs to Kaiko's existing versioned API. Its URL structure and response envelope differ from Kaiko's New API grammar endpoints (`market-data`), such as OHLCV Batch and Tickers.

3 Request parameters

Amberdata param	Kaiko param	Change	Notes
`exchange` (query, optional)	`{exchange}` (path, required)	RENAMED	**Required on Kaiko.** Kaiko exchange code, e.g. `gdax` → `cbse` (see §6).

Amberdata param	Kaiko param	Change	Notes
—	`{instrument_class}` (path)	NEW	Market: `spot`.
`pair` (query, required)	`{instrument}` (path)	RENAMED	Moves to the URL path. Kaiko instrument code, e.g. `btc_usd` → `btc-usd` (see §6).
`fuzzyMatch` (required)	—	REMOVED	No equivalent: one instrument per call on Kaiko. To cover all pairs of an asset, call once per pair.
`orderSizeCategoryUsd` (optional)	—	REMOVED	Trade-size filter (`0`, `1k`, `10k`, `100k`, `All`). No equivalent on this endpoint: Kaiko uses all trades, i.e. Amberdata `All`.
`startDate` (optional)	`start_time`	RENAMED	Inclusive on both sides. Kaiko: ISO 8601. Optional; automatically included in continuation tokens.
`endDate` (optional)	`end_time`	RENAMED	Exclusive on both sides. Kaiko: ISO 8601.
`timeInterval` (optional)	`interval`	RENAMED	`minute` / `hour` / `day` → `1m` / `1h` / `1d` (default).
`timeFormat` (optional)	—	REMOVED	Kaiko returns Unix milliseconds.
—	`page_size`	NEW	Optional. Rows per page; default 100.
—	`sort`	NEW	Optional. `asc` or `desc` (default).
—	`continuation_token`	NEW	Pagination; use `next_url` as returned.

4 Response envelope & metadata

The fields around the data. The Amberdata envelope is **identical on every Amberdata endpoint**; the Kaiko envelope is the one shared by Kaiko's versioned trade aggregation endpoints.

Amberdata field	Kaiko field	Change	Notes
`status` / `title` / `description`	`result`	RENAMED	Single string (`"success"`) instead of the HTTP-style status object. Error handling must be rewritten.
`payload.data`	`data`	RENAMED	Array holding the rows (see §5), now at the top level.
`payload.metadata.api-version`	`query.data_version`	RENAMED	Data version (`v1`), inside the echoed `query` object.
—	`query`	NEW	Echo of the request, including the defaults applied (`interval`, `sort`, `page_size`).
—	`time`, `timestamp`	NEW	Server response time (ISO 8601 and Unix milliseconds).

Amberdata field	Kaiko field	Change	Notes
—	`continuation_token`, `next_url`	NEW	Pagination: call `next_url` for the next page.
—	`access`	NEW	Time range your API key can access.

5 Response - data fields

One row per interval. Buy and sell are measured by aggressor side on both providers.

Amberdata field	Kaiko field	Change	Notes
`exchange`, `pair`, `orderSizeCategoryUsd`	—	REMOVED	Not repeated per row; exchange and instrument are in the request path.
`timestamp`	`timestamp`	RENAMED	Human-readable string by default on Amberdata; Unix milliseconds on Kaiko. Start of the interval.
`open`, `high`, `low`, `close`	same names	RENAMED	Interval prices; number → decimal string.
`netBuyTradeCount`	`net_buy_count`	RENAMED	Buy trades minus sell trades; integer.
`netBuyVolumeCoin`	`net_buy_volume`	RENAMED	Buy minus sell volume, base asset.
`netBuyVolumeUsd`	`net_buy_volume_usd`	RENAMED	Buy minus sell volume, converted to USD.
`totalVolumeCoin`	`volume`	RENAMED	Total volume, base asset.
`totalVolumeUsd`	`volume_usd`	RENAMED	Total volume, **converted to USD**, including on non-USD quotes (e.g. USDT).

6 Exchange & instrument names

Kaiko identifies venues and instruments with its own normalized codes, which differ from Amberdata's names. Codes can also differ by market for the same venue (e.g. Binance spot and options).

Reference

The mapping rules and the full code lists apply to every endpoint and are described in the **Exchange, Asset & Instrument Mapping** migration guide (`exchange-instrument-asset-codes.pdf`).

7 Will your values change?

Short answer

Same definition on both sides (aggressor-based net buy count and volume). Values should be close for the same pair and interval; compare against Amberdata `orderSizeCategoryUsd` = `All`.

- **Trade capture.** A trade missing or corrected on one side changes that interval's totals.
- **Number representation.** Kaiko returns decimal strings; compare as decimals.

8 Before / after example

Request

Amberdata

```
GET https://api.amberdata.com/markets/spot/
analytics
    /trade/pressure
    ?exchange=gdax
    &pair=btc_usd
    &fuzzyMatch=false
    &timeInterval=day
x-api-key: <your key>
```

Kaiko

```
GET https://us.market-api.kaiko.io
    /v2/data/trades.v1
    /exchanges/cbse/spot/btc-usd
    /aggregations/pressure
    ?interval=1d
X-Api-Key: <your key>
```

Response

Amberdata: example from its documentation (shortened). Kaiko: real sample (`btc-usdt`). Different pairs and dates.

Amberdata


```
{
  "status": 200,
  "title": "OK",
  "description": "Successful request",
  "payload": {
    "data": [
      {
        "close": 83622.17,
        "exchange": "gdax",
        "high": 86491.4,
        "low": 83592.77,
        "netBuyTradeCount": 64529,
        "netBuyVolumeCoin": 2.5356237300000544,
        "netBuyVolumeUsd": 516634.4543056437,
        "open": 84590.37,
        "orderSizeCategoryUsd": "All",
        "pair": "btc_usd",
        "timestamp": "2025-04-15 00:00:00 000",
        "totalVolumeCoin": 6461.770244209999,
        "totalVolumeUsd": 549390273.3037565
      },
      ...
    ]
  }
}
```


Kaiko


```
{
  "query": {
    "interval": "1d",
    "aggregation": "pressure",
    "exchange": "cbse",
    "instrument_class": "spot",
    "instrument": "btc-usdt",
    "sort": "desc",
    "page_size": 100,
    ...
  },
  "data": [
    {
      "timestamp": 1793577600000,
      "open": "78389.2",
      "high": "78832.25",
      "low": "77688.3",
      "close": "77688.3",
      "net_buy_count": 241,
      "net_buy_volume": "1.1140229400000023",
      "net_buy_volume_usd": "86944.18607099092",
      "volume": "2.576212159999998",
      "volume_usd": "201263.9159661561"
    },
    ...
  ],
  "result": "success",
  "continuation_token": "...",
  "next_url": "https://us.market-
api.kaiko.io/...",
  "access": { ... }
}
```