Kaiko

MIGRATION GUIDE

Options Block Volumes

HTTP REST

Amberdata → Kaiko

2026

www.kaiko.com

1 At a glance

What this endpoint gives you. Options volume traded as block trades, for one exchange and one underlying currency, broken out by instrument (expiry, strike, put/call) over a date range.

What changes for you

- **New path and API family.** The Amberdata derivatives analytics endpoint moves to Kaiko's New API grammar: every parameter is a query parameter (see §2–3).
- **The market is explicit.** Kaiko requires `class` = `option`.
- **Dates become optional.** Amberdata requires `startDate` and `endDate`; on Kaiko `start_time` and `end_time` are optional. Start inclusive, end exclusive on both sides.
- **Currency codes are lower case** (`BTC` → `btc`, `SOL_USDC` → `sol_usdc`).
- **Coverage: Deribit options only.** Kaiko's block volumes cover block trades on Deribit options (`drbt`). Amberdata requests on other exchanges have no Kaiko equivalent.
- **Field changes.** `expirationTimestamp` becomes an ISO 8601 `expiry`, each row carries the Kaiko instrument `symbol`, and numbers are returned as strings (see §5).
- **Results are paginated**: 100 rows per page by default (`page_size`); follow `meta.next_url` for the rest. The response envelope is simpler (see §4).

Coverage & distribution

Data type: Options block-trade volume by instrument (contract and premium volume)

Markets: Deribit options (`drbt`) only

Request scope: One exchange and one underlying currency per call

Distribution: REST API

2 Endpoint & authentication

	Amberdata (today)	Kaiko (new)
Method	GET	GET
Base URL	`https://api.amberdata.com/markets/derivatives`	`https://api.kaiko.io`
Path	`/analytics/trades-flow/block-volumes`	`/market-data/trades/block-volumes`
Auth	API key header `x-api-key`	API key header `X-Api-Key` (same mechanism, new key)

Kaiko API family: New API grammar

This endpoint uses Kaiko's new `market-data` grammar: every parameter is a query parameter and responses share the `data` + `meta` envelope. Kaiko's Classic (versioned) endpoints, such as Trades, use a different URL structure and envelope.

3 Request parameters

All Kaiko parameters are query parameters. Required: `exchange`, `class`, `currency`. Optional: `start_time`, `end_time`, `sort`, `page_size`.

Amberdata param	Kaiko param	Change	Notes
`exchange` (required)	`exchange`	RENAMED	Required on both sides. Kaiko supports `drbt` (Deribit) only; Amberdata also lists `okex` and `bybit`.
—	`class`	NEW	Required. Value `option`.
`currency` (required)	`currency`	RENAMED	Required on both sides. Lower case on Kaiko: `btc` for inverse options, `btc_usdc` for linear options (Amberdata: `BTC`, `SOL_USDC`).
`startDate` (required)	`start_time`	RENAMED	**Optional on Kaiko.** Inclusive lower bound on both sides. Amberdata accepts seconds, milliseconds or ISO 8601; Kaiko takes ISO 8601. **Without dates, Kaiko returns the last 30 days.**
`endDate` (required)	`end_time`	RENAMED	**Optional on Kaiko.** Exclusive upper bound on both sides.
`timeFormat` (optional)	—	REMOVED	Amberdata can return milliseconds (default), ISO 8601 or human-readable timestamps. Kaiko returns ISO 8601.
—	`sort`	NEW	Optional. `asc` (default) or `desc`. Rows are ordered by expiry, put/call, strike and symbol.
—	`page_size`	NEW	Optional. Number of rows per page; **default 100**. Results are paginated: follow `meta.next_url` for the next page.
`api-version` (header, optional)	`api_version`	RENAMED	A header on Amberdata; a query parameter on Kaiko, e.g. `2026-10-01`.
`Accept-Encoding` (header)	`Accept-Encoding`	IDENTICAL	Supported by Kaiko.

Error codes

Common to Kaiko's New API grammar endpoints:

- `400` : invalid parameter (value, format or precision not accepted).
- `403 not_entitled` : the requested asset or instrument is outside your licence. Lists are authorised all or nothing.
- `403 history_out_of_entitlement` : the time window goes beyond your key's history entitlement, including the default window when no dates are sent.
- `404 unknown_instrument` : a code that is not an instrument of the requested `class` / exchange; the response names it.

4 Response envelope & metadata

The fields around the data, the wrapper your parser reads before reaching the numbers. This envelope is **identical on every Amberdata endpoint**.

Amberdata field	Kaiko field	Change	Notes
`status`	—	REMOVED	HTTP-style status integer (200). Not in the Kaiko body; rely on the HTTP status code.
`title`	—	REMOVED	"OK" label, no direct Kaiko equivalent.
`description`	—	REMOVED	Free-text status description.
`payload.data`	`data`	RENAMED	**Array** holding the block-volume rows (see §5), now at the top level.
`payload.metadata`	`meta`	RENAMED	Metadata object, after `data`.
`payload.metadata.api-version`	`meta.api_version`	RENAMED	Date version of the API used, e.g. `2023-09-30` on Amberdata, `2026-10-01` on Kaiko.
—	`meta.count`	NEW	Number of items returned in `data` on this page.
`payload.metadata.next`	`meta.next_url`	RENAMED	Full URL of the next page when results are paginated (a cursor URL on Amberdata). Call it as-is until it is no longer returned.
—	`meta.url`	NEW	The query as requested, with every parameter it carries.

5 Response - data fields

One row per option instrument with its block-trade volume over the requested range; rows carry no time field on either side.

Amberdata field	Kaiko field	Change	Notes
`exchange`	—	REMOVED	Not repeated per row; the exchange is in the request and in `meta.url`.
`currency`	—	REMOVED	Not repeated per row; the currency is in the request and in `meta.url`.
—	`symbol`	NEW	Kaiko instrument code, e.g. `btc3oct2684500p` (see §6).
`expirationTimestamp`	`expiry`	RENAMED	Unix milliseconds on Amberdata; ISO 8601 string on Kaiko (e.g. `2026-10-03T08:00:00Z`).
`strike`	`strike`	RENAMED	Same name; number → decimal string.
`putCall`	`put_call`	RENAMED	Same values: `C` or `P`.

Amberdata field	Kaiko field	Change	Notes
`contractVolume`	`contract_volume`	RENAMED	Block-traded volume in contracts; number → decimal string.
`premiumVolume`	`premium_volume`	RENAMED	Block-traded premium volume; number → decimal string.

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

Kaiko reports block trades on Deribit options only. Checked on the same request: contract volume, premium volume, strike and expiry are identical on both sides (e.g. `btc5nov2680000c` : 20 contracts, 9,814.48032 premium).

- **Venue coverage.** Amberdata describes its block volumes as coming from third-party block venues and accepts several exchanges. Kaiko covers Deribit options block trades only, so totals for other exchanges have no Kaiko counterpart.
- **Number representation.** Kaiko returns decimal strings, which keep the exact digits; Amberdata returns JSON numbers. Compare as decimals.
- **Expiry format.** Convert Amberdata's millisecond `expirationTimestamp` to UTC before matching it with Kaiko's ISO 8601 `expiry` .

8 Before / after example

Request

Amberdata

```
GET https://api.amberdata.com/markets/derivatives
    /analytics/trades-flow/block-volumes
    ?exchange=deribit
    &currency=BTC
    &startDate=2024-05-21
    &endDate=2024-06-01
x-api-key: <your key>
```

Kaiko

```
GET https://api.kaiko.io
    /market-data/trades/block-volumes
    ?exchange=drbt
    &class=option
    &currency=btc
    &start_time=2024-05-21T00:00:00Z
    &end_time=2024-06-01T00:00:00Z
X-Api-Key: <your key>
```

Response

Real samples on the same request: the BTC 5 Nov 2026 80,000 call returns identical values on both sides (`expirationTimestamp` `1793865600000` = `2026-11-05T08:00:00Z`).

Amberdata


```
{
  "status": 200,
  "title": "OK",
  "description": "Successful request",
  "payload": {
    "data": [
      {
        "contractVolume": 20,
        "currency": "BTC",
        "exchange": "deribit",
        "expirationTimestamp": 1793865600000,
        "premiumVolume": 9814.48032,
        "putCall": "C",
        "strike": 80000
      },
      ...
    ]
  }
}
```


Kaiko


```
{
  "data": [
    {
      "contract_volume": "20",
      "expiry": "2026-11-05T08:00:00Z",
      "premium_volume": "9814.48032",
      "put_call": "C",
      "strike": "80000",
      "symbol": "btc5nov2680000c"
    },
    ...
  ],
  "meta": {
    "api_version": "2026-10-01",
    "count": ...,
    "next_url": "...",
    "url": "https://api.kaiko.io/market-data/
trades/block-volumes?..."
  }
}
```