Kaiko

MIGRATION GUIDE

# DVOL Index

## HTTP REST

Amberdata → Kaiko

2026

www.kaiko.com

## 1 At a glance

**What this endpoint gives you.** The Deribit DVOL implied volatility index (30-day, VIX-like) for BTC and ETH, as open / high / low / close per interval.

What changes for you

- **DVOL is a decimal fraction on Kaiko** ( `0.5442` = 54.42%); Amberdata returns percentage points ( `59.81` ). **Multiply Kaiko by 100** to compare.
- **Same OHLC fields** ( `open` , `high` , `low` , `close` ); the timestamp becomes `value_time` (ISO 8601).
- **Fewer request and response fields:** Kaiko serves Deribit DVOL only, so `exchange` and the `instrument` label ( `DERIBIT_BTC_DVOL_INDEX` ) disappear; `currency` becomes `base_asset` .
- `timeInterval` **becomes** `interval` ; daily rows when omitted.
- **New API grammar:** every parameter is a query parameter; pagination with `meta.next_url` .

### Coverage & distribution

**Data type:** Deribit DVOL implied volatility index

**Underlyings:** BTC, ETH

**Granularity:** Amberdata: minute, hour or day (60 × 1 minute or 24 × 1 hour per call). Kaiko: per `interval` (e.g. `1m` ); daily by default

**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/volatility/index` | `/analytics/volatility/volatility-index` |
| **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.

| Amberdata param | Kaiko param | Change | Notes |
|---|---|---|---|
| `exchange` (required, `deribit`) | — | REMOVED | Kaiko serves Deribit DVOL only. |
| `currency` (required) | `base_asset` | RENAMED | **Required on both sides.** Lower case on Kaiko: `BTC` → `btc`, `ETH` → `eth`. |
| `startDate` (optional) | `start_time` | RENAMED | Inclusive on both sides. Kaiko: ISO 8601 UTC. Kaiko default window To include later. |
| `endDate` (optional) | `end_time` | RENAMED | Exclusive on both sides. Kaiko: ISO 8601 UTC. |
| `timeInterval` (optional) | `interval` | RENAMED | `minute` / `hour` / `day` → e.g. `1m` / `1h` / `1d`; daily rows when omitted. Full list of accepted values To include later. Amberdata limits a call to 60 × 1 minute or 24 × 1 hour. |
| `timeFormat` (optional) | — | REMOVED | Kaiko returns ISO 8601. |
| `api-version` (header, optional) | `api_version` | RENAMED | A query parameter on Kaiko, e.g. `2026-10-01`. |

### 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 index rows (see §5), now at the top level. |
| `payload.metadata` | `meta` | RENAMED | Metadata object, after `data`. |

| Amberdata field | Kaiko field | Change | Notes |
|---|---|---|---|
| `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 interval.

| Amberdata field | Kaiko field | Change | Notes |
|---|---|---|---|
| `exchangeTimestamp` | `value_time` | RENAMED | Amberdata: Unix milliseconds by default (depends on `timeFormat`). Kaiko: ISO 8601, start of the interval. Amberdata convention (start or end of the interval) To include later. |
| `exchange`, `instrument`, `currency` | — | REMOVED | Not returned per row; the underlying is in the request (`base_asset`). |
| `open`, `high`, `low`, `close` | `open`, `high`, `low`, `close` | RENAMED | **Adaptation required:** percentage points on Amberdata (`59.81`), decimal fraction on Kaiko (`0.5442`). Kaiko × 100 = Amberdata. |

## 6 Underlying names

DVOL is published by Deribit for BTC and ETH. Amberdata uses `currency` in upper case (`BTC`, `ETH`); Kaiko uses `base_asset` in lower case (`btc`, `eth`).

## 7 Will your values change?

### Short answer

Both providers return Deribit's DVOL index. Kaiko values multiplied by 100 match Amberdata's DVOL levels (checked on BTC and ETH daily closes, to within 0.01–0.02 point).

- **Scale.** Kaiko `0.5442` = Amberdata `54.42`.
- **Current interval.** The latest Kaiko row covers the interval still in progress; its values change until it closes.

# 8 Before / after example

## Request

**Amberdata**

```
GET https://api.amberdata.com/markets/derivatives
    /analytics/volatility/index
    ?exchange=deribit
    &currency=BTC
    &timeInterval=minute
x-api-key: <your key>
```

**Kaiko**

```
GET https://api.kaiko.io
    /analytics/volatility/volatility-index
    ?base_asset=btc
    &interval=1m
    &start_time=2026-10-26T10:00:00.000Z
    &end_time=2026-10-26T11:00:00.000Z
X-Api-Key: <your key>
```

## Response

Real samples, BTC, 1-minute rows. Amberdata: 6 Nov 2026 (41.38). Kaiko: 26 Oct 2026 (0.3812 = 38.12). Different dates.

**Amberdata**


```
{
  "status": 200,
  "title": "OK",
  "description": "Successful request",
  "payload": {
    "data": [
      {
        "close": 41.38,
        "currency": "BTC",
        "exchange": "deribit",
        "exchangeTimestamp": 1793972400000,
        "high": 41.38,
        "instrument": "DERIBIT_BTC_DVOL_INDEX",
        "low": 41.37,
        "open": 41.38
      },
      {
        "close": 41.38,
        "currency": "BTC",
        "exchange": "deribit",
        "exchangeTimestamp": 1793972340000,
        "high": 41.39,
        "instrument": "DERIBIT_BTC_DVOL_INDEX",
        "low": 41.38,
        "open": 41.38
      },
      ...
    ]
  }
}
```


**Kaiko**


```
{
  "data": [
    {
      "close": 0.3812,
      "high": 0.3813,
      "low": 0.3812,
      "open": 0.3813,
      "value_time": "2026-10-26T10:59:00.000Z"
    },
    {
      "close": 0.3813,
      "high": 0.3814,
      "low": 0.3813,
      "open": 0.3814,
      "value_time": "2026-10-26T10:58:00.000Z"
    },
    ...
  ],
  "meta": {
    "api_version": "2026-10-01",
    "count": 60,
    "next_url": null,
    "url": "https://api.kaiko.io/analytics/
volatility/volatility-index?
base_asset=btc&interval=1m&..."
  }
}
```