Kaiko

MIGRATION GUIDE

TradFi – Volatility – Level 1 Quote History

HTTP REST

Amberdata → Kaiko

2026

www.kaiko.com

1 At a glance

What this endpoint gives you. The Level 1 quotes of option contracts over longer windows: bid, ask, mark price, implied volatilities and Greeks, per time bucket.

Same source on both sides: SpiderRock

Amberdata and Kaiko both source TradFi options data (ETFs and crypto-related equities such as IBIT, COIN, MSTR) from SpiderRock, with unchanged business logic. Only the API shape changes; values are expected to be identical.

What changes for you

- **A whole expiry or a single contract.** As on Amberdata, `expiry` alone returns every contract of that expiry; add `instrument` to target one contract. No need to loop over contracts. Dates (`start_time` , `end_time`) and `base_asset` are required.
- **Longer windows.** Up to 30 days at `5m` and 365 days at `1h` per call.
- **Coarser finest granularity:** Amberdata `minute` or `hour` (default); Kaiko `5m` (default), `1h` or `1d` .
- **Same field changes as Level 1 Quotes:** snake_case names, `putCall` → `option_type` (`call` / `put`), ISO 8601 timestamps. Kaiko also returns `open_interest` and `volume` .

Coverage & distribution

Data type: Option quotes, IVs and Greeks, historical series

Underlyings: 23 ETFs and crypto-related equities (see §6)

Granularity: Kaiko `5m` (default; max window 30 days), `1h` (max 365 days), `1d` . Amberdata: minute or hour

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/level-1-quotes-instrument/tradfi`	`/analytics/volatility/tradfi-level-1-quote-history`
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
`currency` (required)	`base_asset`	RENAMED	**Required on both sides.** Underlying ticker, lower case on Kaiko (`IBIT` → `ibit`); see §6.
—	`quote_asset`	NEW	Optional; `usd` only (default).
—	`instrument`	NEW	Optional: one contract, native format (e.g. `IBIT-20NOV26-55.0-C`).
`expiration` (required)	`expiry`	RENAMED	`YYYY-MM-DD`. **Alone, returns every contract of the expiry**, as on Amberdata.
`startDate` (required)	`start_time`	RENAMED	Required on both sides. Inclusive; ISO 8601 UTC on Kaiko.
`endDate` (required)	`end_time`	RENAMED	Required on both sides. Exclusive.
`timeInterval` (optional)	`interval`	RENAMED	`minute` / `hour` (default) → `5m` (default) / `1h` / `1d`. No 1-minute buckets on Kaiko. Maximum window: 30 days at `5m`, 365 days at `1h`.
`strike` (optional)	`strike`	IDENTICAL	Exact match.
`minStrike`, `maxStrike`	`min_strike`, `max_strike`	RENAMED	Strike range.
`putCall` (optional)	`option_type`	RENAMED	**Values change:** `C` / `P` → `call` / `put`.
—	`is_atm`	NEW	`true` / `false`.
—	`start_days_to_expiry`, `end_days_to_expiry`	NEW	Days-to-expiry range: start inclusive, end exclusive.
—	`page_size`	NEW	Default 1000, maximum 10000. Follow `meta.next_url`.
`timeFormat` (optional)	—	REMOVED	Kaiko always returns ISO 8601.
`api-version` (header, optional)	`api_version`	RENAMED	A query parameter on Kaiko, e.g. `2026-10-01`.

Amberdata param	Kaiko param	Change	Notes
`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 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 contract and time bucket. Same fields as the Level 1 Quotes endpoint.

Amberdata field	Kaiko field	Change	Notes
`instrument`	`instrument`	IDENTICAL	Native option symbol.
`instrumentNormalized`	—	REMOVED	Amberdata symbol with `TRADFI-` prefix.
`currency` , `exchange`	—	REMOVED	Underlying is in the request (`base_asset`); `exchange` was always `tradfi` .
`timestamp`	`value_time`	RENAMED	Start of the time bucket. Human-readable on Amberdata by default; ISO 8601 on Kaiko.
`exchangeTimestamp`	`exchange_time`	RENAMED	Exchange quote time.
`expirationTimestamp`	`expiry`	RENAMED	ISO 8601 on Kaiko.
`putCall`	`option_type`	RENAMED	`C` / `P` → `call` / `put` .
`strike` , `multiplier`	`strike` , `multiplier`	IDENTICAL	
`bid` , `ask`	`bid` , `ask`	IDENTICAL	Best bid and ask.
`bidVolume` , `askVolume`	`bid_size` , `ask_size`	RENAMED	Size at the best bid / ask.
`bidIv` , `askIv` , `markIv`	`bid_iv` , `ask_iv` , `mark_iv`	RENAMED	Implied volatilities, in percent.
`markPrice`	`mark_price`	RENAMED	Mark price.
`delta` , `gamma` , `theta` , `vega` , `rho`	same names	IDENTICAL	Greeks.
`indexPrice`	`index_price`	RENAMED	Underlying (ETF / equity) price.
`underlyingRate`	`underlying_rate`	RENAMED	Rate (e.g. `0.04154`).
`isAtm` , `isCarryForward` , `isExchangeProvidedGreeks`	`is_atm` , `is_carry_forward` , `is_exchange_provided_gree ks`	RENAMED	Flags.
—	`open_interest` , `volume`	NEW	Not returned by this Amberdata endpoint; `null` in the sample reviewed.

6 Underlyings & instrument names

TradFi coverage is a fixed list of **23 underlyings** (ETFs and crypto-related equities). Kaiko takes the ticker in lower case in `base_asset` ; Amberdata uses it in upper case in `currency` .

Amberdata	Kaiko	Amberdata	Kaiko	Amberdata	Kaiko
`ARKB`	`arkb`	`BITB`	`bitb`	`BITO`	`bito`

Amberdata	Kaiko	Amberdata	Kaiko	Amberdata	Kaiko
`BITQ`	`bitq`	`BITX`	`bitx`	`BMNR`	`bmnr`
`COIN`	`coin`	`CRCL`	`crcl`	`EETH`	`eeth`
`ETHA`	`etha`	`ETHE`	`ethe`	`ETHU`	`ethu`
`FETH`	`feth`	`FBTC`	`fbtc`	`GBTC`	`gbtc`
`GME`	`gme`	`IBIT`	`ibit`	`MARA`	`mara`
`MSTR`	`mstr`	`MSTU`	`mstu`	`MSTY`	`msty`
`SATO`	`sato`	`SBET`	`sbet`		

Option symbols keep the exchange-native format on Kaiko, `<TICKER>-<DDMMMYY>-<strike>-<C|P>` (e.g. `IBIT-30OCT26-47.0-P`): the same as Amberdata's native symbol, without the `TRADFI-` prefix. **Integer strikes carry one decimal on both sides** (e.g. `IBIT-28OCT26-46.0-C`); Amberdata's documentation examples omit it, its responses include it.

7 Will your values change?

Short answer

Same SpiderRock quotes as Level 1 Quotes, over longer windows. Differences come only from request defaults and bucketing.

- **Granularity.** Amberdata 1-minute series have no Kaiko equivalent; the finest Kaiko bucket is 5 minutes.

8 Before / after example

Request

Amberdata

```
GET https://api.amberdata.com/markets/derivatives
    /analytics/volatility
    /level-1-quotes-instrument/tradfi
    ?currency=IBIT
    &expiration=2026-01-16
    &startDate=2025-04-01
    &endDate=2025-05-01
    &strike=100
    &putCall=C
x-api-key: <your key>
```

Kaiko

```
GET https://api.kaiko.io
    /analytics/volatility
    /tradfi-level-1-quote-history
    ?base_asset=ibit
    &instrument=IBIT-20NOV26-55.0-C
    &start_time=2026-10-28T00:00:00Z
    &end_time=2026-10-30T00:00:00Z
X-Api-Key: <your key>
```

Response

Amberdata: example from its documentation. Kaiko: real sample (5-minute buckets, 151 rows over 28–29 Oct 2026). Different contracts and dates.

Amberdata


```
{
  "status": 200,
  "title": "OK",
  "description": "Successful request",
  "payload": {
    "data": [
      {
        "ask": 2.17,
        "askIv": 60.08,
        "askVolume": null,
        "bid": 2.1,
        "bidIv": 59.49,
        "bidVolume": null,
        "currency": "IBIT",
        "delta": 0.18074,
        "exchange": "tradfi",
        "exchangeTimestamp": "2025-04-30 19:00:06
136",
        "expirationTimestamp": "2026-01-16
00:00:00 000",
        "gamma": 0.00978,
        "indexPrice": 53.495,
        "instrument": "IBIT-16JAN26-100-C",
        "instrumentNormalized": "TRADFI-
IBIT-16JAN26-100-C",
        "isAtm": false,
        "isCarryForward": false,
        "isExchangeProvidedGreeks": true,
        "markIv": 59.76,
        "markPrice": 2.13163,
        "multiplier": 100,
        "putCall": "C",
        "rho": 0.05362,
        "strike": 100,
        "theta": -0.01947,
        "timestamp": "2025-04-30 19:00:00 000",
        "underlyingRate": 0.0415400005877018,
        "vega": 0.119
      },
      ...
    ]
  }
}
```


Kaiko


```
{
  "data": [
    {
      "ask": 0.07,
      "ask_iv": 41.407,
      "ask_size": null,
      "bid": 0.06,
      "bid_iv": 40.271,
      "bid_size": null,
      "delta": 0.0351,
      "exchange_time":
"2026-10-29T20:10:01.992132000Z",
      "expiry": "2026-11-20T00:00:00.000Z",
      "gamma": 0.01685,
      "index_price": 45.41,
      "instrument": "IBIT-20NOV26-55.0-C",
      "is_atm": false,
      "is_carry_forward": false,
      "is_exchange_provided_greeks": true,
      "mark_iv": 40.459,
      "mark_price": 0.06166,
      "multiplier": 100,
      "open_interest": null,
      "option_type": "call",
      "rho": 0.00096,
      "strike": 55,
      "theta": -0.01082,
      "underlying_rate": 0.04522,
      "value_time": "2026-10-29T20:10:00.000Z",
      "vega": 0.0088,
      "volume": null
    },
    ...
  ],
  "meta": {
    "api_version": "2026-10-01",
    "count": 151,
    "next_url": null,
    "url": "https://api.kaiko.io/analytics/
volatility/tradfi-level-1-quote-history?..."
  }
}
```