Kaiko

MIGRATION GUIDE

TradFi – Information – Option Instrument

HTTP REST

Amberdata → Kaiko

2026

www.kaiko.com

1 At a glance

What this endpoint gives you. The list of listed TradFi option contracts (ETF and crypto-related equity options) for an underlying: expiry, strike, put/call and contract multiplier.

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

- **Active contracts only, by quote activity.** Kaiko returns the contracts quoted within the last `lookback_days` (1 to 7, default 2) before `at_time` (default now).
- **One identifier instead of two.** Amberdata returns `instrument` (`TRADFI-IBIT-20DEC24-100-C`) and `nativeInstrument` (`IBIT-20DEC24-100-C`); Kaiko returns only the native form, in `instrument` .
- `putCall` **becomes** `option_type` , with values `C` / `P` becoming `call` / `put` .
- **Timestamps become ISO 8601** (`expiry` , `last_quote_time`). New filters on `strike` and `option_type` ; results are paginated.

Coverage & distribution

Data type: Option contract reference data

Underlyings: 23 ETFs and crypto-related equities: arkb, bitb, bito, bitq, bitx, bmnr, coin, crcl, eeth, etha, ethe, ethu, feth, fbtc, gbtc, gme, ibit, mara, mstr, mstu, msty, sato, sbet

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/instruments/information/tradfi`	`/analytics/volatility/tradfi-instruments`
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` (optional, default `IBIT`)	`base_asset`	RENAMED	**Required on Kaiko.** Underlying ticker, lower case (`IBIT` → `ibit`). See the 23 supported underlyings in §1.
—	`quote_asset`	NEW	Optional; `usd` only (default).
`expiration` (optional)	`expiry`	RENAMED	Filter on expiry date. Amberdata accepts seconds, milliseconds or ISO 8601; Kaiko takes `YYYY-MM-DD`.
`timestamp` (optional)	`at_time`	RENAMED	Contracts active at that time. Default: now. ISO 8601 on Kaiko.
—	`lookback_days`	NEW	1 to 7, default 2. A contract is returned only if it was quoted within this window before `at_time`.
—	`strike`	NEW	Filter on strike price, exact match (e.g. `46.5`).
—	`option_type`	NEW	Filter on `call` or `put`.
—	`page_size`	NEW	Rows per page: default 1000, maximum 10000. Follow `meta.next_url` for the next page.
`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`.
`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 option contract. Kaiko does not repeat the underlying or the venue in each row.

Amberdata field	Kaiko field	Change	Notes
`nativeInstrument`	`instrument`	RENAMED	Exchange-native option symbol, e.g. `IBIT-02NOV26-30.0-P`.
`instrument`	—	REMOVED	Amberdata normalised symbol with `TRADFI-` prefix. Use Kaiko `instrument` (native form).
`currency`	—	REMOVED	Underlying ticker; in the request (`base_asset`) and `meta.url`.
`exchange`	—	REMOVED	Always `tradfi` on Amberdata; not returned by Kaiko.
`expiration`	`expiry`	RENAMED	Unix milliseconds on Amberdata; ISO 8601 on Kaiko (`2026-11-02T00:00:00.000Z`).
`endDate`	`last_quote_time`	RENAMED	Last time the contract was seen: Unix milliseconds on Amberdata; ISO 8601 last quote time on Kaiko.
`putCall`	`option_type`	RENAMED	**Values change:** `C` / `P` → `call` / `put`.

Amberdata field	Kaiko field	Change	Notes
`strike`	`strike`	IDENTICAL	Strike price, number on both sides.
`multiplier`	`multiplier`	IDENTICAL	Contract multiplier (e.g. `100`).

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`
`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 contracts and same reference data: both providers use SpiderRock. The list returned can differ by its activity rule: Kaiko only returns contracts quoted within `lookback_days` before `at_time`.

- **Activity window.** Raise `lookback_days` (up to 7) to include contracts that were quoted less recently, e.g. around weekends and holidays.
- **Symbol.** Match on Kaiko `instrument` = Amberdata `nativeInstrument`.

8 Before / after example

Request

Amberdata

```
GET https://api.amberdata.com/markets/derivatives
    /analytics/instruments/information/tradfi
    ?currency=IBIT
x-api-key: <your key>
```

Kaiko

```
GET https://api.kaiko.io
    /analytics/volatility/tradfi-instruments
    ?base_asset=ibit
    &lookback_days=3
X-Api-Key: <your key>
```

Response

Amberdata: example from its documentation. Kaiko: real sample. Different dates, so contracts differ.

Amberdata


```
{
  "status": 200,
  "title": "OK",
  "description": "Successful request",
  "payload": {
    "data": [
      {
        "currency": "IBIT",
        "endDate": 1732035000000,
        "exchange": "tradfi",
        "expiration": 1734652800000,
        "instrument": "TRADFI-IBIT-20DEC24-30-P",
        "multiplier": 100,
        "nativeInstrument": "IBIT-20DEC24-30-P",
        "putCall": "P",
        "strike": 30
      },
      ...
    ],
    "metadata": { "api-version": "2023-09-30" }
  }
}
```


Kaiko


```
{
  "data": [
    {
      "expiry": "2026-11-02T00:00:00.000Z",
      "instrument": "IBIT-02NOV26-30.0-P",
      "last_quote_time":
"2026-10-30T20:10:00.000Z",
      "multiplier": 100,
      "option_type": "put",
      "strike": 30
    },
    ...
  ],
  "meta": {
    "api_version": "2026-10-01",
    "count": 1000,
    "next_url": "https://api.kaiko.io/analytics/
volatility/tradfi-instruments?
after_instrument=...",
    "url": "https://api.kaiko.io/analytics/
volatility/tradfi-instruments?
base_asset=ibit&lookback_days=3&..."
  }
}
```