Kaiko

MIGRATION GUIDE

TradFi – Volatility – Open Interest

HTTP REST

Amberdata → Kaiko

1 At a glance

What this endpoint gives you. End-of-day open interest of each listed option contract of an underlying, in contracts.

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

- `timestamp` **becomes** `at_time`: open interest as of that time; default now (latest snapshot).
- **Expired contracts are excluded by default.** Set `include_expired` = `true` to include them.
- **Snake_case names and ISO 8601 timestamps**; `putCall` becomes `option_type` (`call` / `put`).
- **Results are paginated** (`page_size` up to 10000, follow `meta.next_url`).

Coverage & distribution

Data type: End-of-day option open interest, in contracts

Update: Once a day: TradFi open interest is published by the clearing house at end of day; Kaiko reads it daily at 12:00 UTC

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

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/open-interest/tradfi`	`/analytics/volatility/tradfi-open-interest`
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).
`timestamp`	`at_time`	RENAMED	Open interest as of this time. Default now on Kaiko; ISO 8601 UTC.
`expiration` (optional)	`expiry`	RENAMED	`YYYY-MM-DD` on both sides.
`strike` (optional)	`strike`	IDENTICAL	Exact match.
`putCall` (optional)	`option_type`	RENAMED	**Values change:** `C` / `P` → `call` / `put` .
—	`include_expired`	NEW	`true` / `false` (default): include contracts that have expired.
—	`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` .
`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 day.

Amberdata field	Kaiko field	Change	Notes
`instrument`	`instrument`	IDENTICAL	Native option symbol.
`instrumentNormalized`	—	REMOVED	Amberdata symbol with `TRADFI-` prefix.
`currency`	—	REMOVED	Underlying is in the request (`base_asset`).
`timestamp`	`value_time`	RENAMED	Day of the snapshot. Human-readable on Amberdata by default; ISO 8601 on Kaiko.
`expirationTimestamp`	`expiry`	RENAMED	ISO 8601 on Kaiko.
`putCall`	`option_type`	RENAMED	`C` / `P` → `call` / `put`.
`strike`	`strike`	IDENTICAL	
`openInterest`	`open_interest`	RENAMED	Open interest in contracts.

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 end-of-day open interest from SpiderRock on both sides. Only the default contract set differs: Kaiko excludes expired contracts unless `include_expired` = `true`.

8 Before / after example

Request

Amberdata

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

Kaiko

```
GET https://api.kaiko.io
    /analytics/volatility/tradfi-open-interest
    ?base_asset=ibit
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",
        "expirationTimestamp": "2025-05-02
00:00:00 000",
        "instrument": "IBIT-02MAY25-25-C",
        "instrumentNormalized": "TRADFI-
IBIT-02MAY25-25-C",
        "openInterest": 23713,
        "putCall": "C",
        "strike": 25,
        "timestamp": "2025-04-30 00:00:00 000"
      },
      ...
    ]
  }
}
```


Kaiko


```
{
  "data": [
    {
      "expiry": "2026-11-03T00:00:00.000Z",
      "instrument": "IBIT-03NOV26-30.0-P",
      "open_interest": 90,
      "option_type": "put",
      "strike": 30,
      "value_time": "2026-10-30T00:00:00.000Z"
    },
    ...
  ],
  "meta": {
    "api_version": "2026-10-01",
    "count": 1000,
    "next_url": "https://api.kaiko.io/analytics/
volatility/tradfi-open-interest?
after_instrument=...",
    "url": "https://api.kaiko.io/analytics/
volatility/tradfi-open-interest?
base_asset=ibit&..."
  }
}
```