Kaiko

MIGRATION GUIDE

TradFi – Trade Flow – Option Volumes

HTTP REST

Amberdata → Kaiko

2026

www.kaiko.com

1 At a glance

What this endpoint gives you. Daily traded volume of each option contract of an underlying, in contracts and in USD, with the average underlying price.

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 date range instead of a single day.** Amberdata `timestamp` (required) returns one day; Kaiko takes `start_time` / `end_time` and returns one row per contract and day.
- **Each row names its contract:** Kaiko adds `instrument` and `option_type`, plus `trade_count`.
- `underlyingPrice` **becomes** `underlying_price_avg`, the average underlying price over the trades of the day; `exchangeTimestamp` becomes `last_print_time`.
- `putCall` **becomes** `option_type` (`C` / `P` → `call` / `put`); timestamps in ISO 8601.

Coverage & distribution

Data type: Daily option volume per contract
Underlyings: 23 ETFs and crypto-related equities (see §6)
Granularity: One row per contract and day
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/option-volumes/tradfi`	`/analytics/trades-flow/tradfi-option-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. Without dates, Kaiko returns the last complete day.

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` (required)	`start_time`, `end_time`	RENAMED	One day on Amberdata; a range on Kaiko (start inclusive, end exclusive, ISO 8601 UTC). For one day: `start_time=2026-10-30T00:00:00Z`, `end_time=2026-10-31T00:00:00Z`.
`expiration` (optional)	`expiry`	RENAMED	`YYYY-MM-DD` on Kaiko.
`strike` (optional)	`strike`	IDENTICAL	Exact match.
`putCall` (optional)	`option_type`	RENAMED	**Values change:** `C` / `P` → `call` / `put`.
—	`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`	NEW	Native option symbol (e.g. `IBIT-30OCT26-5.0-C`).
`currency`	—	REMOVED	Underlying is in the request (`base_asset`).
`timestamp`	`value_time`	RENAMED	Day of the volume. Human-readable on Amberdata by default; ISO 8601 on Kaiko.
`exchangeTimestamp`	`last_print_time`	RENAMED	Time of the last trade of the day.
`expirationTimestamp`	`expiry`	RENAMED	ISO 8601 on Kaiko.
`putCall`	`option_type`	RENAMED	`C` / `P` → `call` / `put`.
`strike`	`strike`	IDENTICAL	
`volume`	`volume`	IDENTICAL	Traded volume in contracts.
`volumeUsd`	`volume_usd`	RENAMED	Contracts × multiplier × underlying price (e.g. 3 × 100 × 43.88 = 13,164). Same definition on both sides.

Amberdata field	Kaiko field	Change	Notes
`underlyingPrice`	`underlying_price_avg`	RENAMED	Average underlying price over the trades of the day.
—	`trade_count`	NEW	Number of trades.

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 SpiderRock trades and the same USD definition on both sides. Checked on an identical request (IBIT, 28 Oct 2026): **contract volumes and last trade times match**; USD volumes differ by a few dollars only.

- **USD volume.** `volume_usd` uses the average underlying price, which can differ slightly between providers (e.g. 41,074 vs 41,023 for 9 contracts, average price 45.638 vs 45.581).
- **Timestamp precision.** Kaiko `last_print_time` carries sub-second digits; Amberdata rounds to the second.
- **Symbol matching.** Amberdata rows carry no symbol; match on expiry, strike and option type.

8 Before / after example

Request

Amberdata

```
GET https://api.amberdata.com/markets/derivatives
    /analytics/trades-flow/option-volumes/tradfi
    ?currency=IBIT
    &timestamp=2026-10-28T00:00:00
x-api-key: <your key>
```

Kaiko

```
GET https://api.kaiko.io
    /analytics/trades-flow/tradfi-option-volumes
    ?base_asset=ibit
    &start_time=2026-10-28T00:00:00Z
    &end_time=2026-10-29T00:00:00Z
X-Api-Key: <your key>
```

Response

Real samples for the same request (IBIT, 28 Oct 2026): volumes are identical.

Amberdata


```
{
  "status": 200,
  "title": "OK",
  "description": "Successful request",
  "payload": {
    "data": [
      {
        "currency": "IBIT",
        "exchangeTimestamp": "2026-10-28 18:12:58
000",
        "expirationTimestamp": "2026-10-28
00:00:00 000",
        "putCall": "C",
        "strike": 30,
        "timestamp": "2026-10-28 00:00:00 000",
        "underlyingPrice": 45.5807135445731,
        "volume": 9,
        "volumeUsd": 41023
      },
      {
        "currency": "IBIT",
        "exchangeTimestamp": "2026-10-28 18:11:50
000",
        "expirationTimestamp": "2026-10-28
00:00:00 000",
        "putCall": "C",
        "strike": 31,
        "timestamp": "2026-10-28 00:00:00 000",
        "underlyingPrice": 45.6169994354248,
        "volume": 16,
        "volumeUsd": 72987
      },
      ...
    ]
  }
}
```


Kaiko


```
{
  "data": [
    {
      "expiry": "2026-10-28T00:00:00.000Z",
      "instrument": "IBIT-28OCT26-30.0-C",
      "last_print_time":
"2026-10-28T18:12:58.177891000Z",
      "option_type": "call",
      "strike": 30,
      "trade_count": 7,
      "underlying_price_avg": 45.63785689214286,
      "value_time": "2026-10-28T00:00:00.000Z",
      "volume": 9,
      "volume_usd": 41074
    },
    {
      "expiry": "2026-10-28T00:00:00.000Z",
      "instrument": "IBIT-28OCT26-31.0-C",
      "last_print_time":
"2026-10-28T18:11:50.854124000Z",
      "option_type": "call",
      "strike": 31,
      "trade_count": 16,
      "underlying_price_avg": 45.6124998330625,
      "value_time": "2026-10-28T00:00:00.000Z",
      "volume": 16,
      "volume_usd": 72980
    },
    ...
  ],
  "meta": { ... }
}
```