

SPDR ETFs — Listed Options Data

ETF Data
Capital Markets Group

January 2020

Ticker	Name	20 Day Average ETF Volume	20 Day Average Total Option Volume	20 Day Average Call Option Volume	20 Day Average Put Option Volume	Total Open Interest (Call)	Total Open Interest (Put)
SPY	SPDR S&P 500 ETF Trust	66,809,292	3,250,509	1,339,847	1,910,663	6,982,437	11,727,630
XLF	Financial Select Sector SPDR Fund	40,727,224	127,263	33,818	93,445	743,545	1,904,055
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	30,826,918	150,840	72,752	78,089	899,146	1,375,610
XLE	Energy Select Sector SPDR Fund	16,870,210	80,491	40,119	40,373	536,972	657,796
XLU	Utilities Select Sector SPDR Fund	13,863,388	50,449	19,253	31,196	278,468	455,115
XLP	Consumer Staples Select Sector SPDR Fund	12,135,002	30,524	9,076	21,449	73,310	183,942
XLI	Industrial Select Sector SPDR Fund	12,030,305	21,465	6,840	14,625	79,172	207,092
XLK	Technology Select Sector SPDR Fund	10,033,695	39,887	16,717	23,170	156,041	345,363
GLD*	SPDR Gold Shares	9,371,948	219,753	138,398	81,356	1,763,525	930,216
XLV	Health Care Select Sector SPDR Fund	8,562,030	41,265	9,219	32,047	134,348	398,954
XLB	Materials Select Sector SPDR Fund	7,229,361	12,791	5,495	7,297	64,974	77,015
KRE	SPDR S&P Regional Banking ETF	6,480,858	42,144	7,722	34,422	86,220	310,358
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	5,883,543	813	44	769	31,089	49,484
XBI	SPDR S&P Biotech ETF	5,591,003	49,504	13,393	36,111	128,085	422,262
XLY	Consumer Discretionary Select Sector SPDR Fund	5,167,238	18,017	12,920	5,097	153,229	101,455
XLRE	Real Estate Select Sector SPDR Fund	4,137,009	199	145	55	3,332	2,501
XRT	SPDR S&P Retail ETF	4,033,353	10,498	3,306	7,192	70,262	97,713
XLC	Communication Services Select Sector SPDR Fund	3,493,530	2,681	1,540	1,142	24,882	19,605
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	3,016,187	1	1	1	7	220
XME	SPDR S&P Metals & Mining ETF	3,013,578	9,597	4,480	5,117	104,737	73,010
DIA	SPDR Dow Jones Industrial Average ETF Trust	2,727,603	52,007	23,280	28,727	194,841	230,871
SPYV	SPDR Portfolio S&P 500 Value ETF	2,423,864	38	26	12	419	206

Source: Bloomberg as of 01/31/2020.

Ticker	Name	20 Day Average ETF Volume	20 Day Average Total Option Volume	20 Day Average Call Option Volume	20 Day Average Put Option Volume	Total Open Interest (Call)	Total Open Interest (Put)
SPYG	SPDR Portfolio S&P 500 Growth ETF	1,960,247	170	136	34	2,311	1,073
XHB	SPDR S&P Homebuilders ETF	1,863,775	2,143	977	1,166	19,784	44,637
KBE	SPDR S&P Bank ETF	1,730,604	1,611	372	1,239	9,284	38,883
FEZ	SPDR EURO STOXX 50 ETF	1,676,321	4,162	1,760	2,403	13,833	57,619
XES	SPDR S&P Oil & Gas Equipment & Services ETF	1,434,582	169	137	32	3,524	998
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	1,341,720	6	2	5	844	3,247
SPDW	SPDR Portfolio Developed World ex-US ETF	1,340,705	-	1	-	9	-
SPEM	SPDR Portfolio Emerging Markets ETF	1,229,082	-	1	-	19	-
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1,124,499	84	17	67	1,138	2,034
SPLG	SPDR Portfolio S&P 500 ETF	868,422	4	4	1	52	-
MDY	SPDR S&P MidCap 400 ETF Trust	850,609	883	476	407	8,014	13,354
SDY	SPDR S&P Dividend ETF	717,364	53	35	18	1,078	346
SPTM	SPDR Portfolio S&P 1500 Composite Stock Market ETF	455,033	617	614	4	15,331	89
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	452,827	5	1	5	2	176
SPSM	SPDR Portfolio S&P 600 Small Cap ETF	322,056	-	1	-	25	-
XAR	SPDR S&P Aerospace & Defense ETF	268,621	126	114	13	292	70
RWR	SPDR Dow Jones REIT ETF	264,150	10	5	5	121	117
KIE	SPDR S&P Insurance ETF	225,579	13	4	10	442	350
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	224,133	3	3	1	64	20
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	219,610	1	1	1	3	51
XSD	SPDR S&P Semiconductor ETF	151,279	34	23	11	153	127
HYMB	SPDR Nuveen Bloomberg Barclays High Yield Municipal Bond ETF	143,632	4	2	3	3	174
QXC	SPDR S&P China ETF	124,755	22	7	16	219	272
GNR	SPDR S&P Global Natural Resources ETF	87,296	-	1	-	10	6
DWX	SPDR S&P International Dividend ETF	75,399	1	1	1	30	4
XPH	SPDR S&P Pharmaceuticals ETF	73,536	31	27	4	1,255	96
EWX	SPDR S&P Emerging Markets SmallCap ETF	66,592	28	3	25	238	134
EDIV	SPDR S&P Emerging Markets Dividend ETF	65,533	1	1	1	41	7

Source: Bloomberg as of 01/31/2020.

Ticker	Name	20 Day Average ETF Volume	20 Day Average Total Option Volume	20 Day Average Call Option Volume	20 Day Average Put Option Volume	Total Open Interest (Call)	Total Open Interest (Put)
SPEU	SPDR Portfolio Europe ETF	50,483	–	1	–	2	–
XHE	SPDR S&P Health Care Equipment ETF	34,644	3	2	2	28	19
NANR	SPDR S&P North American Natural Resources ETF	32,369	–	1	–	–	–
GMF	SPDR S&P Emerging Asia Pacific ETF	21,414	4	–	4	10	86
KCE	SPDR S&P Capital Markets ETF	7,645	3	1	2	29	58

Source: Bloomberg as of 01/31/2020.

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