

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY
 November 2018

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&P500 ETF Trust	110,833,997	3,484,253	1,534,829	1,949,424	12,768,570	13,669,070
XLFI	Financial Select Sector SPDR Fund	68,650,112	136,623	50,192	86,521	1,632,192	2,197,007
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	24,557,369	174,733	53,308	116,426	1,052,038	2,214,109
XLE	Energy Select Sector SPDR Fund	21,061,508	49,196	25,967	23,209	457,179	967,300
XLU	Utilities Select Sector SPDR Fund	20,146,014	46,788	20,911	17,677	217,827	531,662
XLP	Consumer Staples Select Sector SPDR Fund	19,449,194	29,452	9,246	20,206	175,493	294,564
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	18,359,482	1,850	112	1,744	9,735	89,325
XLK	Technology Select Sector SPDR Fund	16,920,430	21,885	10,254	11,632	178,796	255,222
XLI	Industrial Select Sector SPDR Fund	15,410,209	34,189	19,588	14,602	252,462	240,109
XLV	Health Care Select Sector SPDR Fund	11,214,119	13,616	6,185	7,331	116,527	152,175
GLD®	SPDR Gold Shares	8,891,943	92,628	58,385	36,244	1,847,859	911,921
XLB	Materials Select Sector SPDR Fund	8,059,444	10,340	3,395	6,951	94,000	111,200
KRE	SPDR S&P Regional Banking ETF	8,700,898	65,167	19,923	45,264	666,570	506,143
XRT	SPDR S&P Retail ETF	8,413,269	31,341	13,242	18,099	120,330	236,889
XLY	Consumer Discretionary Select Sector SPDR Fund	7,193,029	5,538	1,090	2,499	74,578	105,143
XBI	SPDR S&P Biotech ETF	6,346,235	60,755	17,102	43,654	190,827	425,220
DIA	SPDR Dow Jones Industrial Average ETF Trust	5,157,001	66,672	35,241	33,432	442,150	273,020
XHB	SPDR S&P Homebuilders ETF	4,989,507	5,415	2,580	2,835	83,886	135,036
FEZ	SPDR EURO STOXX 50 ETF	4,809,078	5,850	1,061	4,789	77,459	178,413
XLRE	Real Estate Select Sector SPDR Fund	4,447,042	267	165	103	6,583	4,313
XLC	Communication Services Select Sector SPDR Fund	2,836,302	1,505	276	1,230	10,945	22,129
KBE	SPDR S&P Bank ETF	2,834,118	1,312	689	624	16,925	118,830
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	2,756,678	4	1	4	13	167
XME	SPDR S&P Metals & Mining ETF	2,676,092	18,214	3,125	15,090	101,492	200,708
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	2,417,109	120	90	23	1,256	200
SPYG	SPDR Portfolio S&P500 Growth ETF	2,033,119	19	12	8	971	302
XES	SPDR S&P Oil & Gas Equipment & Services ETF	1,816,767	469	457	33	8,718	811
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1,245,859	35	22	13	351	402

Source: Bloomberg as of 11/30/2018



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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)
MDY	SPDR S&P MidCap 400 ETF Trust	1,141,847	772	503	269	25,395	16,654
SPYV	SPDR Portfolio S&P 500 Value ETF	1,103,466	7	6	2	1,567	33
RWX	SPDR Dow Jones International Real Estate ETF	970,406	—	—	1	23	10
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	917,075	—	1	—	37	—
SPLG	SPDR Portfolio Large Cap ETF	727,766	—	1	—	22	—
SDY	SPDR S&P Dividend ETF	654,076	50	38	13	1,428	977
SPTM	SPDR Portfolio Total Stock Market ETF	626,683	1	1	1	14	3
SPEM	SPDR Portfolio Emerging Markets ETF	524,147	—	1	—	—	10
SPSM	SPDR Portfolio Small Cap ETF	461,296	4	3	1	70	1
KIE	SPDR S&P Insurance ETF	356,570	21	9	13	264	870
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	315,426	3	—	3	44	172
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	294,756	2	2	1	62	74
XAR	SPDR S&P Aerospace & Defense ETF	276,608	9	6	3	260	146
GNR	SPDR S&P Global Natural Resources ETF	222,843	1	1	1	134	103
RWR	SPDR Dow Jones REIT ETF	212,174	5	5	1	117	110
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	173,506	—	—	1	50	50
XSD	SPDR S&P Semiconductor ETF	124,014	16	13	4	311	128
GXC	SPDR S&P China ETF	90,086	21	13	8	217	313
XPH	SPDR S&P Pharmaceuticals ETF	88,502	3	3	1	325	151
DWX	SPDR S&P International Dividend ETF	88,221	1	1	—	29	2
KCE	SPDR S&P Capital Markets ETF	68,985	1	1	1	135	50
EDIV	SPDR S&P Emerging Markets Dividend ETF	65,072	2	2	1	45	28
EWX	SPDR S&P Emerging Markets SmallCap ETF	64,217	2	—	2	94	67
GMF	SPDR S&P Emerging Asia Pacific ETF	34,502	—	—	—	9	22

Source: Bloomberg as of 11/30/2018.

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