

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY
 December 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&P 500 ETF Trust	161,477,360	4,506,300	1,821,986	2,684,314	7,342,280	9,937,663
XLF	Financial Select Sector SPDR Fund	91,620,040	201,346	72,028	129,318	1,356,699	1,981,943
XLP	Consumer Staples Select Sector SPDR Fund	27,933,970	27,278	11,985	15,293	142,224	168,144
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	26,993,274	221,326	70,917	150,409	1,027,073	2,177,969
XLE	Energy Select Sector SPDR Fund	25,104,460	56,566	28,796	26,770	458,975	518,635
XLU	Utilities Select Sector SPDR Fund	24,780,616	48,966	17,443	31,523	140,002	342,506
XLK	Technology Select Sector SPDR Fund	22,181,940	20,564	10,678	9,889	175,306	206,815
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	19,056,972	10,861	1,414	9,447	36,903	224,458
XLI	Industrial Select Sector SPDR Fund	18,805,264	20,125	9,594	10,541	167,812	184,651
XLV	Health Care Select Sector SPDR Fund	17,312,360	19,898	10,725	9,174	142,082	155,847
KRE	SPDR S&P Regional Banking ETF	13,004,747	86,639	21,375	65,265	378,848	403,235
XLB	Materials Select Sector SPDR Fund	12,837,290	11,321	4,226	7,095	64,355	95,244
GLD*	SPDR Gold Shares	9,583,454	136,933	87,723	49,211	1,809,533	900,148
XLY	Consumer Discretionary Select Sector SPDR Fund	9,577,024	5,280	2,887	2,394	63,997	80,087
XLRE	Real Estate Select Sector SPDR Fund	8,482,896	2,854	1,458	1,396	32,622	29,390
XRT	SPDR S&P Retail ETF	8,390,133	19,717	5,222	14,496	54,368	97,103
XBI	SPDR S&P Biotech ETF	7,590,055	61,710	17,991	43,720	204,649	338,049
FEZ	SPDR EURO STOXX 50 ETF	7,107,025	7,755	1,158	6,597	83,997	175,638
DIA	SPDR Dow Jones Industrial Average ETF Trust	7,101,646	81,336	40,708	40,628	300,590	202,624
XHB	SPDR S&P Homebuilders ETF	5,472,185	8,688	4,556	4,132	53,877	129,277
KBE	SPDR S&P Bank ETF	4,472,578	12,180	1,295	10,885	26,810	104,589
XLC	Communication Services Select Sector SPDR Fund	4,213,055	1,056	368	688	10,229	10,748
SPYG	SPDR Portfolio S&P 500 Growth ETF	3,527,578	33	15	19	247	251
SPDW	SPDR Portfolio Developed World ex-US ETF	3,349,988	3	3	1	28	2
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	3,049,935	123	99	24	1,278	207
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	2,889,368	4	—	4	7	107
SPYV	SPDR Portfolio S&P 500 Value ETF	2,808,553	6	4	3	54	25
XME	SPDR S&P Metals & Mining ETF	2,655,695	23,825	4,409	19,416	89,561	215,330

Source: Bloomberg as of 12/31/2018.



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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)
XES	SPDR S&P Oil & Gas Equipment & Services ETF	2,304,833	342	302	41	9,232	770
MDY	SPDR S&P MidCap 400 ETF Trust	2,020,887	934	429	505	20,666	13,058
SDY	SPDR S&P Dividend ETF	1,998,178	78	43	36	1,423	1,167
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1,721,222	45	21	25	471	389
CWI	SPDR MSCI ACWI ex-US ETF	1,672,620	1	1	1	1	1
SPTM	SPDR Portfolio Total Stock Market ETF	1,529,108	1	—	1	2	2
SPLG	SPDR Portfolio Large Cap ETF	1,453,867	—	—	—	22	—
SPEM	SPDR Portfolio Emerging Markets ETF	1,420,953	—	1	—	7	10
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	1,029,149	3	2	1	52	1
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	944,227	1	1	1	45	173
SPSM	SPDR Portfolio Small Cap ETF	888,727	3	3	1	103	1
RWX	SPDR Dow Jones International Real Estate ETF	832,913	—	—	1	23	10
GWX	SPDR S&P International Small Cap ETF	582,071	—	1	—	6	—
GNR	SPDR S&P Global Natural Resources ETF	453,717	5	1	5	12	78
KIE	SPDR S&P Insurance ETF	391,796	12	5	8	108	435
RWR	SPDR Dow Jones REIT ETF	385,935	7	3	5	118	111
RWO	SPDR Dow Jones Global Real Estate ETF	360,404	—	1	—	3	—
XAR	SPDR S&P Aerospace & Defense ETF	338,861	13	9	4	267	89
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	314,135	4	2	3	58	25
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	213,916	1	1	1	32	49
DWX	SPDR S&P International Dividend ETF	188,054	1	1	1	16	1
EWX	SPDR S&P Emerging Markets SmallCap ETF	126,164	3	2	1	129	58
GXC	SPDR S&P China ETF	125,168	21	9	13	76	237
XSD	SPDR S&P Semiconductor ETF	120,751	5	2	4	89	65
XPH	SPDR S&P Pharmaceuticals ETF	103,470	15	3	12	313	321
EDIV	SPDR S&P Emerging Markets Dividend ETF	72,037	2	1	1	42	27
GMF	SPDR S&P Emerging Asia Pacific ETF	39,932	—	—	—	9	22
KCE	SPDR S&P Capital Markets ETF	11,135	1	1	1	78	18

Source: Bloomberg as of 12/31/2018

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