

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY

March 2017

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	82,155,856	2,815,401	1,157,354	1,658,047	7,383,209	15,215,750
XLF	Financial Select Sector SPDR Fund	90,789,432	258,319	144,845	113,474	2,298,881	3,354,988
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	18,882,980	139,762	63,920	75,843	838,987	1,378,994
GLD®	SPDR Gold Shares	7,220,848	126,558	75,084	51,475	2,348,403	920,825
XLE	Energy Select Sector SPDR Fund	16,254,849	61,705	27,358	34,348	522,396	699,035
XLU	Utilities Select Sector SPDR Fund	14,975,916	37,607	16,233	21,375	256,507	500,759
XLV	Health Care Select Sector SPDR Fund	8,412,859	35,329	24,585	10,744	288,803	299,784
DIA	SPDR Dow Jones Industrial Average ETF Trust	3,698,195	30,567	13,959	16,608	248,456	215,890
KRE	SPDR S&P Regional Banking ETF	9,771,852	28,183	8,943	19,241	104,725	234,664
XBI	SPDR S&P Biotech ETF	4,542,072	21,306	9,493	11,813	146,708	254,271
XRT	SPDR S&P Retail ETF	5,590,473	19,323	10,942	8,382	163,028	147,515
FEZ	SPDR EURO STOXX 50 ETF	2,929,349	16,777	11,728	5,050	648,074	226,580
XLI	Industrial Select Sector SPDR Fund	10,467,062	15,568	4,329	11,239	114,778	257,505
XLK	Technology Select Sector SPDR Fund	8,856,099	12,892	4,824	8,069	99,498	297,499
XLP	Consumer Staples Select Sector SPDR Fund	8,331,728	9,891	2,850	7,042	87,523	201,437
XME	SPDR S&P Metals & Mining ETF	3,958,927	7,155	3,712	3,444	53,400	63,247
XLY	Consumer Discretionary Select Sector SPDR Fund	4,188,496	6,464	3,190	3,275	59,487	157,355
XLB	Materials Select Sector SPDR Fund	4,471,453	5,551	2,097	3,455	63,224	119,368
KBE	SPDR S&P Bank ETF	3,403,635	3,149	1,040	2,110	25,789	42,854
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	14,060,303	2,610	165	2,445	4,936	70,052
XHB	SPDR S&P Homebuilders ETF	1,684,850	1,709	802	908	33,792	41,344
MDY	SPDR S&P MidCap 400 ETF Trust	1,360,472	1,110	800	311	26,438	38,062
XLRE	Real Estate Select Sector SPDR Fund	2,261,917	799	68	732	2,682	13,708
XES	SPDR S&P Oil & Gas Equipment & Services ETF	831,800	480	51	430	2,287	6,071
SDY	SPDR S&P Dividend ETF	554,367	119	99	20	4,377	1,867
KIE	SPDR S&P Insurance ETF	116,399	27	22	5	509	214
XPH	SPDR S&P Pharmaceuticals ETF	128,570	27	16	12	1,197	520

Source: Bloomberg as of 04/30/2017.

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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)
XAR	SPDR S&P Aerospace & Defense ETF	114,576	20	9	12	374	256
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	817,787	13	5	8	174	1,899
RWR	SPDR Dow Jones REIT ETF	262,314	8	2	6	131	105
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	648,060	8	6	2	424	336
XSD	SPDR S&P Semiconductor ETF	49,358	6	3	3	85	125
DWX	SPDR S&P International Dividend ETF	170,705	5	4	2	42	60
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	89,483	5	4	2	87	198
GXC	SPDR S&P China ETF	81,815	4	2	2	57	41
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	2,107,142	2	2	1	246	26
KCE	SPDR S&P Capital Markets ETF	6,201	1	1	1	72	17
RWX	SPDR Dow Jones International Real Estate ETF	646,687	1	1	0	37	38
GNR	SPDR S&P Global Natural Resources ETF	88,415	1	1	0	8	16
GUR	SPDR S&P Emerging Europe ETF	9,460	1	1	0	11	0
GMF	SPDR S&P Emerging Asia Pacific ETF	22,840	1	1	1	0	4
EWX	SPDR S&P Emerging Markets SmallCap ETF	145,895	1	1	1	111	24
RWO	SPDR Dow Jones Global Real Estate ETF	616,701	0	0	0	36	3
EDIV	SPDR S&P Emerging Markets Dividend ETF	83,566	0	0	0	3	0
GWX	SPDR S&P International Small Cap ETF	112,803	0	0	0	1	0
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	347,922	0	0	0	84	2

Source: Bloomberg as of 04/30/2017.

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