

SPDR ETFs — Listed Options Data

ETF Data
Capital Markets Group

May 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	95,589,216	4,860,218	1,925,418	2,934,800	8,686,742	16,017,220
XLF	Financial Select Sector SPDR Fund	69,542,288	301,369	106,868	194,501	2,519,131	3,865,615
XLE	Energy Select Sector SPDR Fund	29,049,636	71,853	38,602	33,251	967,357	775,753
XLU	Utilities Select Sector SPDR Fund	18,048,636	36,081	19,848	16,233	350,544	276,275
XLI	Industrial Select Sector SPDR Fund	12,455,519	20,024	10,322	9,703	137,954	163,072
XLP	Consumer Staples Select Sector SPDR Fund	12,412,655	11,990	5,277	6,714	119,507	146,459
XLV	Health Care Select Sector SPDR Fund	12,206,801	19,595	7,348	12,248	124,272	227,747
XLK	Technology Select Sector SPDR Fund	11,882,704	30,294	9,663	20,632	164,885	438,399
GLD*	SPDR Gold Shares	11,768,734	203,914	140,333	63,581	2,494,785	1,211,710
KRE	SPDR S&P Regional Banking ETF	11,658,797	46,765	15,573	31,192	155,882	522,007
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	8,929,800	30,331	14,885	15,447	1,041,470	1,325,414
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	8,004,229	1,358	489	870	16,268	62,541
XBI	SPDR S&P Biotech ETF	7,240,811	40,683	12,750	27,934	156,715	480,034
XLRE	Real Estate Select Sector SPDR Fund	6,135,758	1,132	209	924	3,007	10,779
XRT	SPDR S&P Retail ETF	5,438,881	17,380	4,293	13,087	64,881	240,309
XLY	Consumer Discretionary Select Sector SPDR Fund	5,019,589	10,564	4,005	6,559	57,930	102,479
XLB	Materials Select Sector SPDR Fund	4,829,183	3,651	1,769	1,882	70,484	99,360
DIA	SPDR Dow Jones Industrial Average ETF Trust	4,485,785	50,302	20,034	30,269	203,090	293,628
XLC	Communication Services Select Sector SPDR Fund	4,363,506	2,842	1,432	1,410	21,184	26,203
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	4,353,365	5	1	4	24	3,209
FEZ	SPDR EURO STOXX 50 ETF	3,877,283	2,964	967	1,998	33,571	68,899
KBE	SPDR S&P Bank ETF	3,643,202	2,353	1,500	853	38,114	57,187

Source: Bloomberg as of 05/31/2020.

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)
SPDW	SPDR Portfolio Developed World ex-US ETF	3,454,126	-	-	-	46	-
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	3,443,443	7	5	2	2,048	13,580
SPLG	SPDR Portfolio S&P 500 ETF	3,129,864	16	8	8	183	135
XME	SPDR S&P Metals & Mining ETF	2,857,481	5,311	4,518	794	145,191	59,798
SPYG	SPDR Portfolio S&P 500 Growth ETF	2,688,789	323	229	95	3,428	2,525
SPYV	SPDR Portfolio S&P 500 Value ETF	2,618,586	168	121	47	1,941	855
XHB	SPDR S&P Homebuilders ETF	2,480,016	5,503	1,808	3,696	37,885	75,086
SPEM	SPDR Portfolio Emerging Markets ETF	1,740,701	2	1	2	180	22
MDY	SPDR S&P MidCap 400 ETF Trust	1,527,801	1,025	505	521	15,087	13,044
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1,136,782	51	24	28	618	879
SDY	SPDR S&P Dividend ETF	814,984	228	116	112	2,329	2,168
SPSM	SPDR Portfolio S&P 600 Small Cap ETF	708,069	46	25	21	601	372
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	699,770	8	7	1	4,120	4,243
RWX	SPDR Dow Jones International Real Estate ETF	651,689	1	1	1	13	13
SPTM	SPDR Portfolio S&P 500 Composite Stock Market ETF	643,982	226	220	7	21,076	336
HYMB	SPDR Nuveen Bloomberg Barclays High Yield Municipal Bond ETF	503,724	7	1	6	268	448
KIE	SPDR S&P Insurance ETF	479,279	20	11	9	467	597
RWO	SPDR Dow Jones Global Real Estate ETF	314,822	14	1	14	3	314
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	271,021	1	1	1	2	132
GNR	SPDR S&P Global Natural Resources ETF	266,720	5	2	3	104	119
RWR	SPDR Dow Jones REIT ETF	263,229	20	5	16	146	154
XES	SPDR S&P Oil & Gas Equipment & Services ETF	260,625	71	33	38	3,465	645
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	224,474	5	-	5	14	216
XAR	SPDR S&P Aerospace & Defense ETF	199,620	38	33	5	555	145
GWX	SPDR S&P International Small Cap ETF	139,698	18	16	2	308	37
XPH	SPDR S&P Pharmaceuticals ETF	110,688	18	14	4	989	90
EWX	SPDR S&P Emerging Markets SmallCap ETF	104,769	6	2	4	69	78
GXC	SPDR S&P China ETF	94,192	11	7	5	124	159

Source: Bloomberg as of 05/31/2020.

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)
XSD	SPDR S&P Semiconductor ETF	93,487	15	7	8	142	58
DWX	SPDR S&P International Dividend ETF	88,155	-	-	1	28	3
EDIV	SPDR S&P Emerging Markets Dividend ETF	58,849	-	1	-	17	20
XHE	SPDR S&P Health Care Equipment ETF	45,644	2	2	1	49	3
NANR	SPDR S&P North American Natural Resources ETF	42,452	-	1	-	7	-
GMF	SPDR S&P Emerging Asia Pacific ETF	42,354	2	2	1	1	6
KCE	SPDR S&P Capital Markets ETF	2,841	2	1	1	326	222

Source: Bloomberg as of 05/31/2020.

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State Street Global Advisors
One Iron Street, Boston MA 02210
T: +1 866 787 2257

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