

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY

February 2019

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	73,786,416	2,411,147	940,810	1,470,337	5,821,882	12,314,700
XLF	Financial Select Sector SPDR Fund	43,386,580	110,762	34,506	76,257	663,627	2,050,317
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	17,646,352	115,860	62,677	53,184	861,379	1,678,010
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	15,307,634	1,352	370	982	13,659	350,085
XLU	Utilities Select Sector SPDR Fund	14,748,272	19,448	10,259	9,190	157,307	227,541
XLP	Consumer Staples Select Sector SPDR Fund	13,767,081	13,514	6,720	6,794	96,895	158,063
XLE	Energy Select Sector SPDR Fund	11,385,992	35,292	23,975	11,317	392,608	359,341
XLK	Technology Select Sector SPDR Fund	10,900,958	16,303	9,129	7,174	189,729	182,489
XLI	Industrial Select Sector SPDR Fund	10,389,314	33,414	9,427	23,988	168,396	276,017
XLV	Health Care Select Sector SPDR Fund	8,100,540	15,085	6,664	8,422	112,779	139,204
GLD [®]	SPDR Gold Shares	7,609,672	97,902	55,270	42,632	1,506,271	1,033,033
XLB	Materials Select Sector SPDR Fund	6,932,179	5,011	2,629	2,383	53,222	63,916
KRE	SPDR S&P Regional Banking ETF	6,771,623	43,414	7,246	36,169	137,474	532,848
XRT	SPDR S&P Retail ETF	4,758,249	26,991	3,983	23,008	56,533	243,816
XLRE	Real Estate Select Sector SPDR Fund	4,640,197	1,502	1,355	147	24,175	4,905
XLY	Consumer Discretionary Select Sector SPDR Fund	4,395,076	7,946	3,834	4,113	70,182	83,639
XBI	SPDR S&P Biotech ETF	3,815,070	36,599	11,703	24,897	188,769	532,639
DIA	SPDR Dow Jones Industrial Average ETF Trust	3,290,833	49,403	25,894	23,510	243,581	224,172
XLC	Communication Services Select Sector SPDR Fund	3,220,459	867	479	388	12,526	10,325
KBE	SPDR S&P Bank ETF	3,175,451	3,807	481	3,326	13,821	55,264
FEZ	SPDR EURO STOXX 50 ETF	3,162,354	10,643	4,509	6,135	81,416	152,740
XHB	SPDR S&P Homebuilders ETF	2,477,665	5,191	2,727	2,464	51,496	101,567
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	2,284,328	1	1	1	8	119
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	1,967,724	11	7	5	1,271	183
XME	SPDR S&P Metals & Mining ETF	1,883,684	7,638	4,118	3,521	61,996	151,402
SPYG	SPDR Portfolio S&P 500 Growth ETF	1,807,782	16	14	3	288	178
SPYV	SPDR Portfolio S&P 500 Value ETF	1,425,934	21	5	16	108	307
SPEM	SPDR Portfolio Emerging Markets ETF	1,267,189	—	1	—	5	10

Source: Bloomberg as of 02/28/2019.



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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	1,176,222	2,090	1,186	905	28,021	19,130
XES	SPDR S&P Oil & Gas Equipment & Services ETF	1,173,762	61	42	20	9,537	1,151
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1,056,501	25	20	6	377	332
SPLG	SPDR Portfolio Large Cap ETF	880,846	2	2	1	28	—
SDY	SPDR S&P Dividend ETF	813,232	39	24	15	1,239	973
SPSM	SPDR Portfolio Small Cap ETF	813,781	3	1	2	19	24
RWX	SPDR Dow Jones International Real Estate ETF	611,918	—	1	—	7	12
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	601,784	1	1	1	9	159
SPTM	SPDR Portfolio Total Stock Market ETF	552,630	—	—	1	2	5
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	506,580	—	—	—	23	—
GXC	SPDR S&P China ETF	464,265	21	16	6	244	232
CWI	SPDR MSCI ACWI ex-US ETF	366,830	—	1	—	1	—
XAR	SPDR S&P Aerospace & Defense ETF	341,802	10	8	2	275	102
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	295,135	—	—	2	25	72
KIE	SPDR S&P Insurance ETF	259,280	22	9	13	228	334
RWO	SPDR Dow Jones Global Real Estate ETF	187,259	—	—	1	2	1
RWR	SPDR Dow Jones REIT ETF	184,824	7	3	4	138	111
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	179,843	1	1	1	39	45
GWX	SPDR S&P International Small Cap ETF	174,376	—	—	—	5	—
EDIV	SPDR S&P Emerging Markets Dividend ETF	127,493	2	1	1	63	18
DWIX	SPDR S&P International Dividend ETF	119,208	1	1	1	40	3
GNR	SPDR S&P Global Natural Resources ETF	111,825	1	1	—	12	7
XSD	SPDR S&P Semiconductor ETF	100,885	8	7	1	101	31
EWX	SPDR S&P Emerging Markets SmallCap ETF	68,853	5	2	4	94	62
XHE	SPDR S&P Health Care Equipment ETF	65,598	125	4	121	68	2,364
XPH	SPDR S&P Pharmaceuticals ETF	50,117	14	8	7	353	244
GMF	SPDR S&P Emerging Asia Pacific ETF	24,115	1	1	1	6	7
NANR	SPDR S&P North American Natural Resources ETF	20,666	—	1	—	1	—
KCE	SPDR S&P Capital Markets ETF	4,637	6	4	2	68	44

Source: Bloomberg as of 02/28/2019.

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