

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY

January 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	72,413,648	2,552,150	967,473	1,584,677	6,966,810	14,818,360
XLF	Financial Select Sector SPDR Fund	60,720,680	249,280	110,282	138,998	2,054,784	2,783,601
XLP	Consumer Staples Select Sector SPDR Fund	13,281,882	8,622	3,876	4,746	70,908	241,496
XLU	Utilities Select Sector SPDR Fund	12,724,104	26,852	13,831	13,021	191,985	223,723
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	12,188,928	71,892	27,706	44,186	480,927	952,151
XLE	Energy Select Sector SPDR Fund	11,847,616	42,630	19,289	23,341	323,526	521,338
XLI	Industrial Select Sector SPDR Fund	11,019,250	31,946	6,212	25,734	125,961	429,093
XLV	Health Care Select Sector SPDR Fund	10,181,003	22,210	8,356	13,854	125,769	208,819
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	8,992,201	597	47	550	2,845	43,260
GLD*	SPDR Gold Shares	7,971,638	137,623	95,128	42,495	2,348,021	727,119
XLK	Technology Select Sector SPDR Fund	7,767,886	24,059	13,318	10,741	92,572	185,599
KRE	SPDR S&P Regional Banking ETF	7,063,943	25,106	9,283	15,823	102,226	217,839
XRT	SPDR S&P Retail ETF	6,515,424	23,765	7,295	16,470	108,789	179,156
XBI	SPDR S&P Biotech ETF	5,391,731	23,581	11,628	11,953	124,279	218,495
XLB	Materials Select Sector SPDR Fund	5,071,685	6,922	3,692	3,230	103,073	121,214
XLY	Consumer Discretionary Select Sector SPDR Fund	4,503,726	8,943	4,696	4,247	84,910	174,168
DIA	SPDR Dow Jones Industrial Average ETF Trust	3,983,040	46,124	20,411	25,713	219,928	282,966
XME	SPDR S&P Metals & Mining ETF	3,801,842	9,522	3,084	6,438	42,955	131,484
KBE	SPDR S&P Bank ETF	2,873,342	2,478	786	1,692	21,150	37,401
FEZ	SPDR EURO STOXX 50 ETF	2,040,985	8,411	1,249	7,162	54,285	154,192
XLRE	Real Estate Select Sector SPDR Fund	1,788,793	151	36	115	3,919	7,687
XHB	SPDR S&P Homebuilders ETF	1,695,847	2,814	1,399	1,415	25,623	45,089
RWX	SPDR Dow Jones International Real Estate ETF	1,447,515	3	1	2	14	25
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1,439,835	2	1	1	161	79
MDY	SPDR S&P MidCap 400 ETF Trust	1,315,567	1,676	737	939	33,162	44,278
SDY	SPDR S&P Dividend ETF	984,928	127	39	88	4,827	1,636
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	786,879	20	2	18	94	57

Source: Bloomberg as of 2/08/2017.

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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)
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	696,913	13	4	9	354	328
XES	SPDR S&P Oil & Gas Equipment & Services ETF	641,915	382	89	293	2,184	5,578
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	549,968	—	—	—	99	2
RWO	SPDR Dow Jones Global Real Estate ETF	358,916	1	—	1	55	7
RWR	SPDR Dow Jones REIT ETF	338,310	17	15	2	305	92
XPH	SPDR S&P Pharmaceuticals ETF	323,192	44	38	6	1,115	209
KIE	SPDR S&P Insurance ETF	257,196	10	7	3	263	125
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	167,139	8	2	6	45	202
DWX	SPDR S&P International Dividend ETF	141,543	2	2	—	38	18
GNR	SPDR S&P Global Natural Resources ETF	132,637	2	1	1	18	15
GWX	SPDR S&P International Small Cap ETF	126,228	3	1	2	19	21
XAR	SPDR S&P Aerospace & Defense ETF	123,232	3	2	1	171	21
XSD	SPDR S&P Semiconductor ETF	91,649	25	21	4	153	93
EDIV	SPDR S&P Emerging Markets Dividend ETF	68,449	1	1	—	5	—
EWX	SPDR S&P Emerging Markets SmallCap ETF	63,954	—	—	—	108	17
GXC	SPDR S&P China ETF	53,309	2	1	1	56	199
GMF	SPDR S&P Emerging Asia Pacific ETF	18,586	1	1	—	6	—
GUR	SPDR S&P Emerging Europe ETF	17,329	1	—	1	1	4
KCE	SPDR S&P Capital Markets ETF	8,302	2	2	—	153	33

Source: Bloomberg as of 2/08/2017.

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