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SPDR® ETF Options Report

July 25, 2016

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)	Options Available
SPY	SPDR S&P500 ETF Trust	103,019,176	2,868,424	1,234,440	1,633,984	8,019,749	13,691,110	Y
XLF	Financial Select Sector SPDR Fund	48,574,068	100,566	36,840	63,726	661,329	1,834,520	Y
JNK	SPDR Barclays High Yield Bond ETF	14,501,633	3,616	2,743	873	169,936	62,752	Y
XLU	Utilities Select Sector SPDR Fund	14,495,382	51,188	16,087	35,101	343,795	572,481	Y
GLD®	SPDR Gold Shares	13,874,923	251,387	157,443	93,944	2,895,723	1,260,694	Y
XLI	Industrial Select Sector SPDR Fund	13,734,788	29,079	8,848	20,231	146,948	390,988	Y
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	13,188,509	60,671	14,543	46,128	401,687	737,177	Y
XLE	Energy Select Sector SPDR Fund	12,499,514	46,641	18,979	27,662	461,226	558,717	Y
XLP	Consumer Staples Select Sector SPDR Fund	12,235,967	20,896	4,577	16,319	99,735	348,119	Y
XLK	Technology Select Sector SPDR Fund	8,987,725	18,868	15,780	3,088	172,667	124,526	Y
XLV	Health Care Select Sector SPDR Fund	8,885,956	15,652	10,111	5,541	184,005	138,253	Y
XBI	SPDR S&P Biotech ETF	6,790,284	17,197	8,201	8,996	164,086	235,834	Y
KRE	SPDR S&P Regional Banking ETF	5,701,138	12,872	5,839	7,033	133,799	122,810	Y
XLY	Consumer Discretionary Select Sector SPDR Fund	5,359,474	8,689	3,317	5,372	141,979	189,183	Y
XLB	Materials Select Sector SPDR Fund	5,234,264	14,345	2,466	11,879	54,022	197,709	Y
XME	SPDR S&P Metals & Mining ETF	4,846,951	28,120	11,950	16,170	206,487	682,348	Y
XRT	SPDR S&P Retail ETF	4,077,213	16,691	3,758	12,933	85,556	217,019	Y
KBE	SPDR S&P Bank ETF	3,991,902	1,509	646	863	17,938	42,321	Y
DIA	SPDR Dow Jones Industrial Average ETF Trust	3,688,486	37,432	18,876	18,556	298,917	247,990	Y
FEZ	SPDR EURO STOXX 50 ETF	3,611,924	2,928	1,821	1,107	64,775	41,031	Y
XHB	SPDR S&P Homebuilders ETF	2,416,469	4,140	890	3,250	46,363	83,839	Y
MDY	SPDR S&P MidCap 400 ETF Trust	1,872,759	2,883	2,144	739	61,452	29,230	Y
SJNK	SPDR Barclays Short Term High Yield Bond ETF	1,516,836	17	16	1	289	198	Y
SDY	SPDR S&P Dividend ETF	995,271	201	52	149	5,601	2,912	Y
XES	SPDR S&P Oil & Gas Equipment & Services ETF	640,636	323	306	17	9,765	404	Y
RWX	SPDR Dow Jones International Real Estate ETF	630,492	5	4	1	93	3	Y
CWB	SPDR Barclays Convertible Securities ETF	575,713	17	10	7	171	139	Y

Source: Bloomberg.

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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)	Options Available
TFI	SPDR Nuveen Barclays Municipal Bond ETF	411,912	2	1	1	2	40	Y
BWX	SPDR Barclays International Treasury Bond ETF	356,582	66	33	33	732	734	Y
CWI	SPDR MSCI ACWI ex-US ETF	294,153	2	2	—	—	—	Y
RWR	SPDR Dow Jones REIT ETF	280,737	25	13	12	150	521	Y
RWO	SPDR Dow Jones Global Real Estate ETF	240,990	2	1	1	22	15	Y
DWX	SPDR S&P International Dividend ETF	191,873	4	2	2	146	43	Y
GNR	SPDR S&P Global Natural Resources ETF	180,854	2	2	—	88	90	Y
GWX	SPDR S&P International Small Cap ETF	174,410	—	—	—	20	—	Y
XSD	SPDR S&P Semiconductor ETF	131,694	3	1	2	22	40	Y
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	109,581	6	—	6	—	116	Y
KIE	SPDR S&P Insurance ETF	103,026	91	17	74	381	1,225	Y
XPH	SPDR S&P Pharmaceuticals ETF	97,338	36	23	13	291	200	Y
EBND	SPDR Barclays Emerging Markets Local Bond ETF	89,190	—	—	—	1	—	Y
XLRE	Real Estate Select Sector SPDR Fund	69,964	3	1	2	43	39	Y
EDIV	SPDR S&P Emerging Markets Dividend ETF	55,037	1	1	—	53	46	Y
GXC	SPDR S&P China ETF	47,810	4	2	2	70	130	Y

Source: Bloomberg.

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