

SPDR® ETF Options Report

December, 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)
SPY	SPDR S&P500 ETF Trust	82,262,568	2,190,183	943,149	1,247,034	7,175,852	14,320,460
XLF	Financial Select Sector SPDR Fund	58,809,952	180,873	101,301	79,572	2,376,869	2,841,197
XLU	Utilities Select Sector SPDR Fund	14,017,791	29,951	10,815	19,136	273,738	590,660
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	12,119,156	59,190	30,416	28,774	678,228	1,022,770
XLE	Energy Select Sector SPDR Fund	11,866,276	40,731	20,908	19,823	365,310	675,173
XLP	Consumer Staples Select Sector SPDR Fund	11,612,094	10,304	4,260	6,044	115,178	423,352
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	9,677,184	2,798	677	2,121	70,720	131,999
XLI	Industrial Select Sector SPDR Fund	9,009,335	15,059	5,593	9,466	191,563	417,041
XLK	Technology Select Sector SPDR Fund	8,770,403	17,257	6,824	10,433	132,957	352,450
XLV	Health Care Select Sector SPDR Fund	8,094,598	23,546	15,744	7,802	179,069	210,145
GLD*	SPDR Gold Shares	7,517,741	120,581	69,002	51,579	2,650,552	926,339
KRE	SPDR S&P Regional Banking ETF	6,845,205	14,623	4,348	10,275	92,849	290,773
XRT	SPDR S&P Retail ETF	6,007,268	35,840	8,296	27,544	133,336	227,684
XBI	SPDR S&P Biotech ETF	5,894,521	33,214	20,554	12,660	251,778	302,984
XLY	Consumer Discretionary Select Sector SPDR Fund	5,465,657	8,427	5,066	3,361	108,012	275,374
XLB	Materials Select Sector SPDR Fund	4,621,446	6,057	3,297	2,760	118,088	158,614
XME	SPDR S&P Metals & Mining ETF	4,008,530	12,552	5,489	7,063	73,960	213,691
DIA	SPDR Dow Jones Industrial Average ETF Trust	3,959,617	48,078	27,445	20,633	259,013	282,829
KBE	SPDR S&P Bank ETF	3,139,592	1,611	803	808	28,827	38,046
FEZ	SPDR EURO STOXX 50 ETF	2,174,791	2,518	1,429	1,089	52,922	42,615
XLRE	Real Estate Select Sector SPDR Fund	2,095,745	1,374	258	1,116	3,696	12,278
XHB	SPDR S&P Homebuilders ETF	1,889,129	2,154	464	1,690	44,008	116,152
RWX	SPDR Dow Jones International Real Estate ETF	1,465,339	2	1	1	121	7
MDY	SPDR S&P MidCap 400 ETF Trust	1,438,579	2,566	1,495	1,071	37,563	46,834
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1,153,652	1	1	—	170	68
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1,023,482	4	1	3	325	520
RWO	SPDR Dow Jones Global Real Estate ETF	974,953	2	1	1	55	7

Source: Bloomberg as of 1/12/2016.

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BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	965,066	56	15	41	514	1,001
SDY	SPDR S&P Dividend ETF	890,128	110	92	18	4,672	2,530
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	742,496	1	—	1	99	6
CWI	SPDR MSCI ACWI ex-US ETF	619,819	—	—	—	—	28
XES	SPDR S&P Oil & Gas Equipment & Services ETF	540,686	219	50	169	1,102	3,332
RWR	SPDR Dow Jones REIT ETF	410,820	15	12	3	891	430
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	279,515	6	3	3	44	137
XPH	SPDR S&P Pharmaceuticals ETF	273,607	37	32	5	969	583
KIE	SPDR S&P Insurance ETF	196,074	7	4	3	3,194	888
XAR	SPDR S&P Aerospace & Defense ETF	184,909	9	8	1	178	17
DWX	SPDR S&P International Dividend ETF	182,299	3	2	1	48	18
GWX	SPDR S&P International Small Cap ETF	162,660	3	—	3	1	48
EWX	SPDR S&P Emerging Markets SmallCap ETF	129,399	1	—	1	112	77
GNR	SPDR S&P Global Natural Resources ETF	113,782	1	—	1	16	13
EDIV	SPDR S&P Emerging Markets Dividend ETF	106,184	2	2	—	13	43
XSD	SPDR S&P Semiconductor ETF	99,964	12	9	3	205	100

Source: Bloomberg as of 1/12/2016.

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