

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY

September 2018

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	64,509,108	2,154,646	895,662	1,258,985	7,597,406	12,138,700
XLF	Financial Select Sector SPDR Fund	47,205,108	174,443	100,192	74,252	1,617,883	1,872,347
XLU	Utilities Select Sector SPDR Fund	14,838,070	35,590	17,625	17,965	214,846	235,540
XLK	Technology Select Sector SPDR Fund	13,670,039	28,667	16,512	12,155	126,223	246,972
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	12,412,534	61,419	22,898	38,522	560,364	1,238,502
XLE	Energy Select Sector SPDR Fund	12,224,861	41,840	23,840	18,001	307,372	433,834
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	11,340,947	1,267	25	1,242	4,485	69,778
XLP	Consumer Staples Select Sector SPDR Fund	10,416,099	8,678	4,342	4,336	97,440	164,041
XLI	Industrial Select Sector SPDR Fund	10,174,372	27,257	15,414	11,844	158,699	184,371
XLV	Health Care Select Sector SPDR Fund	6,845,444	13,364	5,890	7,474	89,255	161,429
KRE	SPDR S&P Regional Banking ETF	5,790,262	41,688	18,788	22,900	464,263	408,710
XLB	Materials Select Sector SPDR Fund	5,774,269	10,197	8,413	1,784	72,413	54,673
GLD*	SPDR Gold Shares	5,062,532	60,434	36,711	23,723	1,750,267	521,925
XRT	SPDR S&P Retail ETF	5,048,910	20,325	9,148	11,178	37,713	160,652
XLJ	Consumer Discretionary Select Sector SPDR Fund	5,009,515	5,630	3,050	2,581	52,272	87,655
DIA	SPDR Dow Jones Industrial Average ETF Trust	3,446,744	49,883	27,433	22,450	336,080	211,987
FEZ	SPDR EURO STOXX 50 ETF	2,879,992	4,550	1,577	2,973	82,189	176,326
XBI	SPDR S&P Biotech ETF	2,861,047	23,357	7,190	16,167	107,500	268,772
XLC	Communication Services Select Sector SPDR Fund	2,612,940	947	509	439	10,411	8,285
XHB	SPDR S&P Homebuilders ETF	2,314,129	2,906	1,284	1,622	26,062	43,162
XLRE	Real Estate Select Sector SPDR Fund	2,127,688	329	276	53	6,046	4,804
XME	SPDR S&P Metals & Mining ETF	2,041,881	5,226	3,311	1,916	59,229	88,396
KBE	SPDR S&P Bank ETF	1,727,076	2,438	742	1,696	18,422	56,977
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1,227,277	1	1	1	6	98
XES	SPDR S&P Oil & Gas Equipment & Services ETF	1,165,273	65	32	34	1,511	733
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	977,592	—	1	—	33	—
MDY	SPDR S&P MidCap 400 ETF Trust	937,143	776	481	296	22,664	13,209
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	891,324	21	16	5	205	349

Source: Bloomberg as of 09/30/2018.



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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)
SPYG	SPDR Portfolio S&P 500 Growth ETF	855,278	29	24	6	323	197
SPLG	SPDR Portfolio Large Cap ETF	788,582	—	1	—	22	—
SPDW	SPDR Portfolio Developed World ex-US ETF	718,910	—	—	—	56	10
SPTM	SPDR Portfolio Total Stock Market ETF	608,377	—	2	—	8	2
SPYV	SPDR Portfolio S&P 500 Value ETF	432,909	5	4	1	100	23
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	406,758	5	2	3	50	63
RWX	SPDR Dow Jones International Real Estate ETF	384,593	—	1	—	43	—
SDY	SPDR S&P Dividend ETF	383,543	43	37	7	786	595
SPSM	SPDR Portfolio Small Cap ETF	310,315	—	—	1	—	3
RWR	SPDR Dow Jones REIT ETF	254,132	16	14	2	91	173
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	247,361	20	1	19	126	2,774
KIE	SPDR S&P Insurance ETF	195,648	52	12	41	355	1,121
CWI	SPDR MSCI ACWI ex-US ETF	172,650	—	—	—	1	—
XAR	SPDR S&P Aerospace & Defense ETF	150,474	11	8	3	232	163
GNR	SPDR S&P Global Natural Resources ETF	127,089	3	2	2	128	118
XSD	SPDR S&P Semiconductor ETF	116,179	6	5	2	89	53
XPH	SPDR S&P Pharmaceuticals ETF	112,684	18	14	4	324	314
RWO	SPDR Dow Jones Global Real Estate ETF	110,737	—	1	—	6	5
GXC	SPDR S&P China ETF	100,358	31	11	21	174	363
DWX	SPDR S&P International Dividend ETF	57,472	1	1	1	17	12
EDIV	SPDR S&P Emerging Markets Dividend ETF	55,207	1	1	—	35	16
EWX	SPDR S&P Emerging Markets SmallCap ETF	52,173	11	3	8	93	151
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	49,825	—	—	1	25	55
GMF	SPDR S&P Emerging Asia Pacific ETF	35,238	—	—	—	4	21
KCE	SPDR S&P Capital Markets ETF	5,471	9	5	5	144	82

Source: Bloomberg as of 09/30/2018.

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