

# SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY  
September 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	62941632	2219619	918144	1301475	7144231	15672240
XLF	Financial Select Sector SPDR Fund	54645872	194669	144236	50434	2091624	2034139
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	15396494	99941	42628	57313	722455	1789486
XLU	Utilities Select Sector SPDR Fund	12589497	38338	20878	17460	306828	545165
XLE	Energy Select Sector SPDR Fund	12134923	60116	35136	24980	563457	779029
XLP	Consumer Staples Select Sector SPDR Fund	11807631	9647	3694	5954	92093	170053
XLK	Technology Select Sector SPDR Fund	8230338	13826	5395	8431	144242	305795
XLI	Industrial Select Sector SPDR Fund	8084067	12330	3328	9003	93795	210393
GLD*	SPDR Gold Shares*	8137692	134110	73781	60329	2162236	994236
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	6490736	936	29	907	24616	68195
XLV	Health Care Select Sector SPDR Fund	6305593	12755	7900	4856	129875	163296
KRE	SPDR S&P Regional Banking ETF	6308286	27669	14856	12814	187407	225191
XLB	Materials Select Sector SPDR Fund	4299162	5785	3004	2782	83639	135525
XLY	Consumer Discretionary Select Sector SPDR Fund	4202887	5272	2475	2798	72003	123771
XRT	SPDR S&P Retail ETF	3503758	19833	6434	13400	82189	198755
XBI	SPDR S&P Biotech ETF	3140187	22253	9293	12961	142167	265616
KBE	SPDR S&P Bank ETF	2707485	2049	1380	669	23107	50468
FEZ	SPDR EURO STOXX 50 ETF	2412163	7489	4954	2536	162712	189960
XME	SPDR S&P Metals & Mining ETF	2294198	7192	3640	3553	117709	128874
DIA	SPDR Dow Jones Industrial Average ETF Trust	2118540	24958	12369	12590	237685	225722
XHB	SPDR S&P Homebuilders ETF	1834850	3071	1682	1389	62504	51025
XLRE	Real Estate Select Sector SPDR Fund	1688883	62	23	39	1308	1176
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1152762	15	10	6	174	208
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1218445	—	—	5	—	117
MDY	SPDR S&P MidCap 400 ETF Trust	886334	1773	986	788	34731	27033
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	654763	4	2	3	350	2187
XES	SPDR S&P Oil & Gas Equipment & Services ETF	614819	460	372	88	6484	2393
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	514534	—	—	—	—	—

Source: Bloomberg as of Bloomberg as of 9/30/2017.



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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)
RWX	SPDR Dow Jones International Real Estate ETF	458194	8	3	6	108	209
SDY	SPDR S&P Dividend ETF	382995	69	50	20	1761	971
RWO	SPDR Dow Jones Global Real Estate ETF	277651	—	—	—	5	—
KIE	SPDR S&P Insurance ETF	205766	479	238	182	1225	1592
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	215076	—	—	—	—	67
XAR	SPDR S&P Aerospace & Defense ETF	132486	55	45	10	1153	534
RWR	SPDR Dow Jones REIT ETF	128584	12	7	5	94	162
CWI	SPDR MSCI ACWI ex-US ETF	109530	1	—	1	22	167
GNR	SPDR S&P Global Natural Resources ETF	113896	2	1	2	32	240
DWX	SPDR S&P International Dividend ETF	91343	2	1	1	44	26
XPH	SPDR S&P Pharmaceuticals ETF	99034	7	6	2	146	144
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	113483	2	1	2	33	42
GWX	SPDR S&P International Small Cap ETF	69947	—	9	—	166	—
EWX	SPDR S&P Emerging Markets SmallCap ETF	52651	5	1	5	1	146
GWL	SPDR S&P World ex-US ETF	63349	—	—	—	10	—
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	45937	—	1	—	24	—
XSD	SPDR S&P Semiconductor ETF	49776	2	1	2	143	69
EDIV	SPDR S&P Emerging Markets Dividend ETF	48235	3	3	1	89	21
GXC	SPDR S&P China ETF	47096	10	6	5	129	196
GMF	SPDR S&P Emerging Asia Pacific ETF	30315	14	5	9	98	175
KCE	SPDR S&P Capital Markets ETF	11482	2	1	2	49	24

Source: Bloomberg as of Bloomberg as of 9/30/2017.

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State Street Global Advisors One Lincoln Street, Boston, MA 02111-2900. T: +1 617 786 3000.

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