

Options Report

ETF Data
 Capital Markets Group

December 2019

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	60,720,780	2,663,764	1,146,436	1,517,329	6,408,346	12,632,670
XLF	Financial Select Sector SPDR Fund	88,342,896	138,727	55,613	80,115	738,273	2,163,597
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	29,215,960	128,247	83,127	45,120	1,376,362	1,659,020
XLU	Utilities Select Sector SPDR Fund	14,281,006	38,608	18,736	19,873	166,456	344,643
XLE	Energy Select Sector SPDR Fund	13,414,133	73,171	47,008	26,163	594,988	777,754
XLP	Consumer Staples Select Sector SPDR Fund	9,504,640	30,618	16,033	14,586	248,731	352,006
XLI	Industrial Select Sector SPDR Fund	9,278,163	22,030	10,162	11,869	96,460	173,888
XLK	Technology Select Sector SPDR Fund	7,888,747	21,063	11,278	9,786	138,817	297,064
XLV	Health Care Select Sector SPDR Fund	5,865,018	16,981	8,726	9,255	100,332	270,511
GLD*	SPDR Gold Shares	5,664,969	138,587	82,679	56,009	2,114,255	950,621
KRE	SPDR S&P Regional Banking ETF	4,805,101	26,039	7,492	17,547	100,382	416,242
XLB	Materials Select Sector SPDR Fund	4,670,164	9,786	4,594	5,192	146,355	162,183
XBI	SPDR S&P Biotech ETF	4,473,603	29,318	8,215	21,103	130,250	431,667
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	4,473,368	1,881	204	1,678	60,809	112,847
XLRE	Real Estate Select Sector SPDR Fund	3,820,821	225	149	77	3,312	2,146
XLC	Communication Services Select Sector SPDR Fund	3,108,312	2,621	1,041	1,581	22,968	36,961
XLY	Consumer Discretionary Select Sector SPDR Fund	2,923,404	16,235	10,492	5,743	163,589	155,228
XRT	SPDR S&P Retail ETF	2,873,855	13,711	4,745	8,967	77,864	136,588
XME	SPDR S&P Metals & Mining ETF	2,444,152	15,186	8,665	6,521	234,871	107,816
OIA	SPDR Dow Jones Industrial Average ETF Trust	2,119,895	40,008	20,772	19,237	225,094	264,894
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	2,070,955	2	1	2	2	212
XHB	SPDR S&P Homebuilders ETF	1,634,967	3,951	2,154	1,727	60,371	59,814

Source: Bloomberg as of 12/31/2019.

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)
FEZ	SPDR EURO STOXX 50 ETF	1,414,866	3,282	2,331	952	57,198	82,321
KBE	SPDR S&P Bank ETF	1,350,463	988	143	245	9,785	53,952
BL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	1,285,708	14	1	14	940	3,443
XES	SPDR S&P Oil & Gas Equipment & Services ETF	1,255,243	359	246	114	2,884	771
SPDW	SPDR Portfolio Developed World ex-US ETF	1,063,542	-	1	-	7	-
SPEM	SPDR Portfolio Emerging Markets ETF	1,051,834	4	3	1	24	10
SPYV	SPDR Portfolio S&P 500 Value ETF	976,056	26	20	7	242	54
MDY	SPDR S&P MidCap 400 ETF Trust	923,456	826	548	279	9,569	8,229
SPYG	SPDR Portfolio S&P 500 Growth ETF	769,044	80	66	15	626	288
OWB	SPDR Bloomberg Barclays Convertible Securities ETF	693,838	15	10	5	1,017	1,505
SPLG	SPDR Portfolio Large Cap ETF	689,834	2	2	1	23	2
SFSM	SPDR Portfolio Small Cap ETF	423,515	-	1	-	95	-
SPTM	SPDR Portfolio Total Stock Market ETF	409,316	437	436	1	11,002	20
XAR	SPDR S&P Aerospace & Defense ETF	380,588	15	12	3	787	105
OWI	SPDR MSCI ADR ex-US ETF	371,586	-	1	-	-	-
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	359,530	-	-	2	17	106
SDY	SPDR S&P Dividend ETF	348,891	58	41	18	945	661
RWX	SPDR Dow Jones International Real Estate ETF	336,728	-	-	-	1	400
KIE	SPDR S&P Insurance ETF	209,070	38	27	11	446	229
HYMB	SPDR Nuveen Bloomberg Barclays High Yield Municipal Bond ETF	184,833	7	1	7	22	193
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	171,748	0	2	1	20	20
RWR	SPDR Dow Jones REIT ETF	169,704	11	6	5	96	102
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	139,902	-	-	-	-	50
RWO	SPDR Dow Jones Global Real Estate ETF	129,888	-	-	1	-	-
XSD	SPDR S&P Semiconductor ETF	112,932	21	17	4	195	155
GNR	SPDR S&P Global Natural Resources ETF	112,139	1	1	1	9	6
XPH	SPDR S&P Pharmaceuticals ETF	106,579	196	186	9	1,243	141
OXD	SPDR S&P China ETF	101,883	11	8	3	164	83

Source: Bloomberg as of 12/31/2019.

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)
DWX	SPDR S&P International Dividend ETF	61,822	1	1	1	24	3
GMF	SPDR S&P Emerging Asia Pacific ETF	44,851	—	1	—	10	10
EWX	SPDR S&P Emerging Markets SmallCap ETF	37,575	16	14	2	181	90
EDIV	SPDR S&P Emerging Markets Dividend ETF	30,613	—	1	—	70	—
JOHE	SPDR S&P Health Care Equipment ETF	26,911	1	1	1	14	5
SPEU	SPDR Portfolio Europe ETF	22,165	—	1	—	1	—
KCE	SPDR S&P Capital Markets ETF	3,382	—	—	2	15	22

Source: Bloomberg as of 12/31/2019.

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