

# SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY  
 August 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	70,504,296	2,649,391	937,329	1,712,063	7,866,984	17,453,660
XLF	Financial Select Sector SPDR Fund	52,788,632	120,467	61,784	58,684	2,164,840	2,666,715
XLE	Energy Select Sector SPDR Fund	12,458,430	44,514	20,376	24,139	627,302	852,686
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	11,555,418	104,106	32,909	71,197	1,002,663	2,374,022
XLP	Consumer Staples Select Sector SPDR Fund	9,743,680	8,455	1,387	7,068	94,545	359,464
XLI	Industrial Select Sector SPDR Fund	9,603,685	13,700	3,324	10,376	120,104	222,423
XLK	Technology Select Sector SPDR Fund	9,251,788	17,612	5,290	12,323	162,230	507,982
XLU	Utilities Select Sector SPDR Fund	9,127,412	41,373	21,362	20,012	458,084	719,711
GLD*	SPDR Gold Shares	8,839,417	148,539	89,276	59,263	2,474,384	1,270,423
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	8,827,339	4,091	1,167	2,924	63,094	114,861
XLV	Health Care Select Sector SPDR Fund	6,292,186	9,101	3,398	5,704	107,193	182,812
KRE	SPDR S&P Regional Banking ETF	4,816,934	22,053	9,436	12,618	270,405	266,325
XLY	Consumer Discretionary Select Sector SPDR Fund	4,060,969	4,021	1,360	2,661	78,800	122,264
XLB	Materials Select Sector SPDR Fund	3,958,735	5,563	2,954	2,609	98,793	134,607
XBI	SPDR S&P Biotech ETF	3,694,228	24,008	7,538	16,471	131,887	303,547
XRT	SPDR S&P Retail ETF	3,371,620	13,917	4,139	9,779	103,076	171,791
DIA	SPDR Dow Jones Industrial Average ETF Trust	2,657,602	30,330	12,267	18,063	250,253	271,919
XME	SPDR S&P Metals & Mining ETF	2,299,567	7,362	4,024	3,339	137,300	162,733
FEZ	SPDR EURO STOXX 50 ETF	2,267,963	4,147	2,714	1,434	166,774	163,641
KBE	SPDR S&P Bank ETF	1,852,561	1,433	556	878	46,523	55,224
XHB	SPDR S&P Homebuilders ETF	1,740,322	1,665	307	1,358	38,013	47,886
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1,679,703	6	—	6	35	207
XLRE	Real Estate Select Sector SPDR Fund	1,499,799	67	39	29	1,302	1,263
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1,186,269	4	4	1	129	124
MDY	SPDR S&P MidCap 400 ETF Trust	943,006	1,310	395	915	36,027	39,804
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	516,168	38	27	11	416	2,249
XES	SPDR S&P Oil & Gas Equipment & Services ETF	422,420	159	61	98	3,343	3,195
RWX	SPDR Dow Jones International Real Estate ETF	391,337	9	2	7	74	146

Source: Bloomberg as of Bloomberg as of 9/11/2017.



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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)
SDY	SPDR S&P Dividend ETF	376,107	116	96	21	2,063	852
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	228,604	—	—	2	—	117
KIE	SPDR S&P Insurance ETF	189,425	478	279	199	2,291	3,575
DWY	SPDR S&P International Dividend ETF	157,760	2	2	1	62	10
XAR	SPDR S&P Aerospace & Defense ETF	151,842	43	34	9	938	437
RWD	SPDR Dow Jones Global Real Estate ETF	142,906	—	1	—	7	—
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	128,330	1	1	—	20	80
XPH	SPDR S&P Pharmaceuticals ETF	109,848	4	3	1	141	141
RWR	SPDR Dow Jones REIT ETF	105,479	18	13	6	232	124
CWI	SPDR MSCI ACWI ex-US ETF	77,527	1	1	1	22	169
GXC	SPDR S&P China ETF	73,489	7	2	6	84	199
GNR	SPDR S&P Global Natural Resources ETF	70,117	8	5	3	69	275
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	62,929	1	1	1	54	48
GWL	SPDR S&P World ex-US ETF	55,980	—	—	68	10	1,196
XSD	SPDR S&P Semiconductor ETF	51,122	4	4	1	142	55
EDIV	SPDR S&P Emerging Markets Dividend ETF	45,935	2	2	1	57	21
EWX	SPDR S&P Emerging Markets SmallCap ETF	43,992	—	—	6	20	141
GMF	SPDR S&P Emerging Asia Pacific ETF	22,549	1	—	1	30	14
KCE	SPDR S&P Capital Markets ETF	4,739	2	2	1	84	18

Source: Bloomberg as of Bloomberg as of 9/11/2017.

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GLD is not an investment company registered under the Investment Company Act of 1940 (the "1940 Act") and is not subject to regulation under the Commodity Exchange Act of 1936 (the "CEA"). As a result, shareholders of the Trust do not have the protections associated with ownership of shares in an investment company registered under the 1940 Act or the protections afforded by the CEA.

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