

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY
July 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	58,828,496	2,021,908	774,719	1,247,189	6,340,431	15,116,950
XLF	Financial Select Sector SPDR Fund	50,543,680	109,291	55,211	54,080	1,788,912	2,325,023
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	16,495,193	116,503	38,672	77,831	820,977	2,109,929
XLE	Energy Select Sector SPDR Fund	14,395,257	45,710	21,807	23,903	550,468	790,734
XLP	Consumer Staples Select Sector SPDR Fund	11,074,134	6,691	1,869	4,822	106,312	402,826
XLU	Utilities Select Sector SPDR Fund	10,429,408	24,324	9,917	14,407	326,336	671,176
XLK	Technology Select Sector SPDR Fund	9,502,546	18,730	7,264	11,466	164,374	481,699
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	9,081,650	4,255	1,968	2,287	41,212	101,622
XLI	Industrial Select Sector SPDR Fund	8,948,090	7,887	2,289	5,598	101,237	201,535
XLV	Health Care Select Sector SPDR Fund	6,873,451	15,036	8,617	6,419	126,254	164,950
GLD*	SPDR Gold Shares*	5,989,091	112,913	69,124	43,789	2,306,930	1,015,289
XRT	SPDR S&P Retail ETF	4,635,004	12,735	3,639	9,096	98,185	180,287
KRE	SPDR S&P Regional Banking ETF	4,285,788	14,601	5,878	8,723	218,063	176,840
XBI	SPDR S&P Biotech ETF	3,979,286	26,537	11,044	15,493	181,251	259,868
XLB	Materials Select Sector SPDR Fund	3,731,298	1,895	1,124	771	64,529	96,348
XLJ	Consumer Discretionary Select Sector SPDR Fund	3,529,622	3,545	2,113	1,432	73,477	95,849
XME	SPDR S&P Metals & Mining ETF	3,090,210	7,583	5,023	2,560	104,705	140,622
FEZ	SPDR EURO STOXX 50 ETF	2,248,082	5,307	3,967	1,340	289,693	183,388
DIA	SPDR Dow Jones Industrial Average ETF Trust	2,059,112	27,933	14,016	13,917	243,090	222,047
KBE	SPDR S&P Bank ETF	1,830,212	1,713	647	1,066	47,416	52,235
XLRE	Real Estate Select Sector SPDR Fund	1,754,793	57	27	30	1,569	1,932
XHB	SPDR S&P Homebuilders ETF	1,465,794	373	175	198	36,288	38,093
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1,258,181	3	2	1	35	1,082
MDY	SPDR S&P MidCap 400 ETF Trust	1,093,663	1,075	445	630	34,702	39,106
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1,052,526	12	6	6	119	135
XES	SPDR S&P Oil & Gas Equipment & Services ETF	497,095	120	57	63	2,050	1,900
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	470,920	—	—	—	3	1
RWX	SPDR Dow Jones International Real Estate ETF	450,622	4	3	1	143	103

Source: Bloomberg as of Bloomberg as of 7/31/2017.



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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)
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	420,714	208	102	106	1,186	2,130
SDY	SPDR S&P Dividend ETF	360,250	79	62	17	2,081	563
CWI	SPDR MSCI ACWI ex-US ETF	253,856	2	—	2	80	185
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	194,134	—	—	—	—	92
RWO	SPDR Dow Jones Global Real Estate ETF	168,531	1	1	—	3	1
GWL	SPDR S&P World ex-US ETF	129,740	—	—	—	10	—
RWR	SPDR Dow Jones REIT ETF	123,402	8	6	2	100	50
DWX	SPDR S&P International Dividend ETF	109,459	3	2	1	44	19
GNR	SPDR S&P Global Natural Resources ETF	108,522	8	3	5	89	253
KIE	SPDR S&P Insurance ETF	99,415	15	10	5	217	434
XAR	SPDR S&P Aerospace & Defense ETF	92,778	20	16	4	430	219
XSD	SPDR S&P Semiconductor ETF	82,304	6	4	2	119	69
EWX	SPDR S&P Emerging Markets SmallCap ETF	74,128	2	1	1	25	30
GXC	SPDR S&P China ETF	65,941	7	4	3	83	94
XPH	SPDR S&P Pharmaceuticals ETF	63,485	8	7	1	141	32
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	57,737	3	2	1	64	85
EDIV	SPDR S&P Emerging Markets Dividend ETF	54,339	3	2	1	35	19
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	25,174	2	—	2	—	133
GMF	SPDR S&P Emerging Asia Pacific ETF	16,942	2	1	1	12	2
KCE	SPDR S&P Capital Markets ETF	12,287	1	1	—	70	18

Source: Bloomberg as of Bloomberg as of 7/31/2017.

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