

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY

April 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	70,801,032	2,541,995	1,001,679	1,540,316	7,962,932	17,214,350
XLF	Financial Select Sector SPDR Fund	70,147,896	151,927	66,807	85,120	2,098,554	3,006,662
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	16,800,808	143,166	44,798	98,368	779,789	1,747,137
XLE	Energy Select Sector SPDR Fund	15,998,765	48,542	26,555	21,987	605,360	806,045
XLU	Utilities Select Sector SPDR Fund	10,718,992	19,107	6,678	12,429	281,731	469,323
XLI	Industrial Select Sector SPDR Fund	8,935,106	12,591	4,393	8,198	156,319	274,615
GLD*	SPDR Gold Shares	8,830,823	161,834	96,853	64,981	2,276,365	902,074
XLV	Consumer Staples Select Sector SPDR Fund	8,026,443	12,391	2,521	9,870	80,133	391,485
XLK	Technology Select Sector SPDR Fund	7,577,601	20,553	6,241	14,312	110,298	424,331
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	7,180,161	900	95	805	4,883	80,560
KRE	SPDR S&P Regional Banking ETF	6,909,712	20,792	9,572	11,220	153,742	205,378
XLV	Health Care Select Sector SPDR Fund	6,044,060	12,253	4,449	7,804	150,048	299,476
FEZ	SPDR EURO STOXX 50 ETF	5,675,757	45,276	30,971	14,305	718,061	298,021
XRT	SPDR S&P Retail ETF	4,563,977	18,716	11,535	7,181	181,136	183,758
XLY	Consumer Discretionary Select Sector SPDR Fund	4,278,787	4,851	2,990	1,861	64,117	173,864
XLB	Materials Select Sector SPDR Fund	4,235,097	4,712	2,450	2,262	76,971	112,609
XME	SPDR S&P Metals & Mining ETF	3,922,419	7,122	2,788	4,334	70,785	113,844
XBI	SPDR S&P Biotech ETF	3,524,322	19,950	7,585	12,365	148,547	257,383
DIA	SPDR Dow Jones Industrial Average ETF Trust	2,403,110	27,868	14,494	13,374	262,987	194,103
KBE	SPDR S&P Bank ETF	2,231,911	2,275	1,356	919	36,865	49,980
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1,965,330	3	1	2	226	54
XLRE	Real Estate Select Sector SPDR Fund	1,940,884	666	38	628	2,642	12,481
XHB	SPDR S&P Homebuilders ETF	1,163,321	905	376	529	39,975	50,071
MDY	SPDR S&P MidCap 400 ETF Trust	1,058,562	944	755	189	33,910	39,162
XES	SPDR S&P Oil & Gas Equipment & Services ETF	705,339	115	68	47	3,328	1,020
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	594,377	2	1	1	3	3
SDY	SPDR S&P Dividend ETF	564,855	54	15	39	3,906	745

Source: Bloomberg as of 05/15/2017.

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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)
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	561,961	9	7	2	136	218
RWX	SPDR Dow Jones International Real Estate ETF	557,000	1	1	0	24	33
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	448,129	6	2	4	131	190
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	313,444	3	0	3	84	44
KIE	SPDR S&P Insurance ETF	255,700	426	21	405	172	4,291
RWO	SPDR Dow Jones Global Real Estate ETF	225,321	3	1	2	42	28
RWR	SPDR Dow Jones REIT ETF	200,959	16	10	6	251	131
DWX	SPDR S&P International Dividend ETF	168,693	2	1	1	60	53
CWI	SPDR MSCI ACWI ex-US ETF	149,193	1	1	0	1	0
GNR	SPDR S&P Global Natural Resources ETF	143,461	0	0	0	8	0
XSD	SPDR S&P Semiconductor ETF	118,077	3	1	2	52	51
EWX	SPDR S&P Emerging Markets SmallCap ETF	95,298	2	1	1	12	10
GWX	SPDR S&P International Small Cap ETF	94,804	0	0	0	1	22
XPH	SPDR S&P Pharmaceuticals ETF	89,021	6	5	1	350	218
XAR	SPDR S&P Aerospace & Defense ETF	80,596	17	13	4	394	191
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	76,830	3	2	1	78	234
GXC	SPDR S&P China ETF	68,006	4	3	1	65	49
EDIV	SPDR S&P Emerging Markets Dividend ETF	63,413	1	0	1	3	18
GMF	SPDR S&P Emerging Asia Pacific ETF	20,157	1	0	1	0	10
GUR	SPDR S&P Emerging Europe ETF	11,621	2	2	0	13	0
KCE	SPDR S&P Capital Markets ETF	3,630	0	0	0	71	17

Source: Bloomberg as of 05/15/2017.

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