

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY
March 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	79,960,040	2,760,264	1,099,111	1,661,153	5,836,134	11,956,430
XLF	Financial Select Sector SPDR Fund	60,278,778	133,174	62,630	70,545	995,985	1,836,287
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	20,464,532	121,370	55,223	66,155	793,000	1,642,930
XLU	Utilities Select Sector SPDR Fund	18,743,535	49,869	17,144	32,825	168,168	415,854
XLK	Technology Select Sector SPDR Fund	16,239,061	21,849	12,930	8,920	210,898	190,357
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	15,432,586	4,791	189	4,603	12,561	122,703
XLE	Energy Select Sector SPDR Fund	14,313,428	35,887	22,471	13,396	347,458	337,649
XLI	Industrial Select Sector SPDR Fund	14,036,010	32,877	9,904	22,973	130,721	236,134
XLP	Consumer Staples Select Sector SPDR Fund	13,009,247	20,502	8,532	11,970	105,393	214,227
XLV	Health Care Select Sector SPDR Fund	10,477,261	21,039	9,940	11,100	121,420	149,710
KRE	SPDR S&P Regional Banking ETF	10,350,160	77,153	12,382	64,762	189,283	625,551
GLD [®]	SPDR Gold Shares	7,623,433	109,077	60,657	48,421	1,388,734	948,895
XLB	Materials Select Sector SPDR Fund	7,009,177	5,871	2,299	3,572	42,412	46,135
XLY	Consumer Discretionary Select Sector SPDR Fund	6,081,979	8,928	3,915	5,013	56,013	66,244
XRT	SPDR S&P Retail ETF	5,854,272	22,162	7,619	14,543	108,492	119,960
XBI	SPDR S&P Biotech ETF	5,259,283	49,150	16,501	32,650	180,491	426,721
XLRE	Real Estate Select Sector SPDR Fund	4,402,220	686	306	380	24,503	10,350
DIA	SPDR Dow Jones Industrial Average ETF Trust	4,238,704	50,590	22,212	28,378	219,028	232,109
XLC	Communication Services Select Sector SPDR Fund	3,965,688	2,163	1,206	949	18,033	23,618
FEZ	SPDR EURO STOXX 50 ETF	3,653,927	9,902	4,361	4,542	60,189	128,866
XWB	SPDR S&P Homebuilders ETF	3,359,157	6,237	3,063	3,149	41,707	58,183
KRF	SPDR S&P Bank ETF	3,093,707	1,155	465	691	13,408	49,459
XME	SPDR S&P Metals & Mining ETF	2,634,764	9,498	5,619	3,879	136,333	107,130
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	2,165,812	—	1	—	12	22
SPYG	SPDR Portfolio S&P 500 Growth ETF	1,994,177	19	16	4	218	111
XES	SPDR S&P Oil & Gas Equipment & Services ETF	1,500,660	76	64	13	2,915	842
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	1,490,783	17	16	1	1,263	163

Source: Bloomberg as of 03/31/2019.



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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)
SPDW	SPDR Portfolio Developed World ex-US ETF	1,348,870	—	1	—	5	—
MDY	SPDR S&P MidCap 400 ETF Trust	1,099,695	911	655	256	12,828	7,829
SPSM	SPDR Portfolio Small Cap ETF	923,312	3	1	3	23	74
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	916,770	21	12	10	453	474
SPEM	SPDR Portfolio Emerging Markets ETF	862,067	—	2	—	27	10
SDY	SPDR S&P Dividend ETF	766,142	56	39	18	1,350	1,161
SPLG	SPDR Portfolio Large Cap ETF	667,957	2	—	2	—	4
SPYV	SPDR Portfolio S&P 500 Value ETF	663,200	5	3	2	92	42
SPTM	SPDR Portfolio Total Stock Market ETF	474,195	3	2	2	32	24
RWX	SPDR Dow Jones International Real Estate ETF	406,282	1	1	1	3	19
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond EIT	334,741	—	—	10	23	191
KIE	SPDR S&P Insurance ETF	318,987	10	6	4	61	76
RWR	SPDR Dow Jones RICIT ETF	310,652	13	10	4	133	73
EDND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	303,863	—	—	1	—	30
EDIV	SPDR S&P Emerging Markets Dividend ETF	289,408	2	2	1	63	18
RWX	SPDR Bloomberg Barclays International Treasury Bond ETF	279,929	20	19	1	391	160
GXC	SPDR S&P China ETF	167,456	21	16	6	243	216
XAR	SPDR S&P Aerospace & Defense ETF	136,483	13	7	6	335	106
RWO	SPDR Dow Jones Global Real Estate ETF	121,224	1	1	—	3	1
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	106,906	10	1	9	42	185
XHE	SPDR S&P Health Care Equipment ETF	105,483	23	4	19	95	399
XSD	SPDR S&P Semiconductor ETF	95,345	17	10	7	164	85
GNR	SPDR S&P Global Natural Resources ETF	86,162	—	1	—	8	1
DWX	SPDR S&P International Dividend ETF	84,595	1	1	1	34	4
GWX	SPDR S&P International Small Cap ETF	73,010	—	—	—	5	—
XPH	SPDR S&P Pharmaceuticals EIT	68,125	3	2	2	367	256
GMF	SPDR S&P Emerging Asia Pacific ETF	58,244	1	1	1	33	5
EWX	SPDR S&P Emerging Markets SmallCap ETF	47,115	7	3	4	65	60
NANR	SPDR S&P North American Natural Resources ETF	24,294	—	—	—	1	—
KCE	SPDR S&P Capital Markets ETF	3,474	4	3	1	54	40

Source: Bloomberg as of 03/31/2019.

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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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