

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY
 October 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&P 500 ETF Trust	59739568	2261690	854091	1407599	8105230	16313160
XLF	Financial Select Sector SPDR Fund	48688724	187688	113657	74032	2176437	2533615
XLU	Utilities Select Sector SPDR Fund	11566641	34121	12664	21458	266939	710126
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	10817335	65385	23815	41571	716857	1795772
XLP	Consumer Staples Select Sector SPDR Fund	10637822	30027	5324	24703	91632	206895
XLE	Energy Select Sector SPDR Fund	9759350	35418	17910	17509	582295	784646
XLI	Industrial Select Sector SPDR Fund	8470126	12283	2323	9960	90981	243930
XLK	Technology Select Sector SPDR Fund	7482302	12383	6762	5621	163818	318346
XLV	Health Care Select Sector SPDR Fund	6490124	17495	10693	6802	186646	219442
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	6369426	88	15	74	2130	64122
GLD*	SPDR Gold Shares	6116889	108205	63517	44689	2061354	948381
KRE	SPDR S&P Regional Banking ETF	5525681	15862	6904	8958	222136	261607
XLY	Consumer Discretionary Select Sector SPDR Fund	4136477	5132	2068	3065	72739	145620
XRT	SPDR S&P Retail ETF	4036993	18654	6741	11914	119581	213968
XLB	Materials Select Sector SPDR Fund	3768437	3503	1704	1800	92325	143305
XBI	SPDR S&P Biotech ETF	3436396	23311	11482	11830	183425	283719
XME	SPDR S&P Metals & Mining ETF	2380434	6432	2734	3699	144583	151272
DIA	SPDR Dow Jones Industrial Average ETF Trust	2245880	35491	19135	16357	295691	263151
FEZ	SPDR EURO STOXX 50 ETF	1851906	3331	2054	1277	173727	201160
KBE	SPDR S&P Bank ETF	1707446	2281	1142	1139	28668	54538
XLRE	Real Estate Select Sector SPDR Fund	1588513	60	31	29	1432	1224
XHB	SPDR S&P Homebuilders ETF	1257467	2719	1196	1523	69640	63501
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1067582	—	—	1	—	37
MDY	SPDR S&P MidCap 400 ETF Trust	811063	1268	681	587	40168	31935
XES	SPDR S&P Oil & Gas Equipment & Services ETF	597963	171	120	51	4046	2307
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	588253	12	9	3	221	191
RWX	SPDR Dow Jones International Real Estate ETF	490182	4	1	4	14	163
SDY	SPDR S&P Dividend ETF	353808	33	19	15	569	728

Source: Bloomberg as of Bloomberg as of 10/31/2017.



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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)
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	343539	—	—	—	—	67
GWX	SPDR S&P International Small Cap ETF	292628	—	—	—	166	—
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	282568	10	7	3	174	101
SPDW	SPDR Portfolio World ex- US ETF	194532	—	1	—	30	—
RWO	SPDR Dow Jones Global Real Estate ETF	188362	—	1	—	5	—
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	177296	—	1	—	30	—
XAR	SPDR S&P Aerospace & Defense ETF	147021	44	39	5	1011	423
GNR	SPDR S&P Global Natural Resources ETF	133041	4	4	1	94	236
RWR	SPDR Dow Jones REIT ETF	117345	12	9	3	106	72
CWI	SPDR MSCI ACWI ex-US ETF	105928	—	—	1	22	166
DWX	SPDR S&P International Dividend ETF	104737	1	1	1	45	36
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	99996	1	1	—	44	32
KIE	SPDR S&P Insurance ETF	97082	27	9	18	329	818
XPH	SPDR S&P Pharmaceuticals ETF	87482	5	4	2	127	147
GXC	SPDR S&P China ETF	64695	15	9	7	162	289
XSD	SPDR S&P Semiconductor ETF	48715	3	3	1	84	28
EWX	SPDR S&P Emerging Markets SmallCap ETF	45987	3	—	3	—	115
EDIV	SPDR S&P Emerging Markets Dividend ETF	45423	1	1	1	103	10
KCE	SPDR S&P Capital Markets ETF	17827	—	—	—	10	23
GMF	SPDR S&P Emerging Asia Pacific ETF	14028	4	1	4	45	212

Source: Bloomberg as of Bloomberg as of 10/31/2017.

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