

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY
December 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	85,761,144	2,413,733	1,104,707	1,309,026	7,007,056	15,324,500
XLF	Financial Select Sector SPDR Fund	66,169,776	227,169	151,545	75,625	1,663,865	2,567,855
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	14,523,848	85,351	49,500	35,851	865,419	1,487,046
XLU	Utilities Select Sector SPDR Fund	14,065,516	36,046	17,822	18,225	237,193	456,707
XLK	Technology Select Sector SPDR Fund	11,421,259	14,690	7,305	7,385	147,327	329,835
XLE	Energy Select Sector SPDR Fund	11,101,603	51,454	37,280	14,174	580,421	742,419
XLP	Consumer Staples Select Sector SPDR Fund	10,895,056	10,272	5,351	4,922	80,357	197,515
XLI	Industrial Select Sector SPDR Fund	9,556,133	19,580	10,338	9,242	86,225	250,606
KRE	SPDR S&P Regional Banking ETF	8,374,975	30,215	18,547	11,668	281,203	246,886
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	8,190,519	1,467	353	1,115	9,143	77,482
GLD*	SPDR Gold Shares*	7,292,835	130,236	66,760	63,477	1,920,429	1,048,479
XLV	Health Care Select Sector SPDR Fund	6,922,329	10,455	5,367	5,089	95,024	194,241
XRT	SPDR S&P Retail ETF	6,455,982	27,728	15,348	12,380	182,262	278,218
XLV	Consumer Discretionary Select Sector SPDR Fund	4,613,444	7,161	2,721	4,441	53,670	151,526
XLB	Materials Select Sector SPDR Fund	4,461,284	6,511	4,258	2,253	46,271	120,358
XBI	SPDR S&P Biotech ETF	4,039,662	30,550	9,866	20,684	111,117	322,155
DIA	SPDR Dow Jones Industrial Average ETF Trust	3,683,217	50,602	31,707	18,895	268,590	321,427
XME	SPDR S&P Metals & Mining ETF	3,365,865	9,742	4,330	5,413	54,279	128,272
FEZ	SPDR EURO STOXX 50 ETF	3,002,965	3,459	2,252	1,208	133,434	178,755
KIBF	SPDR S&P Bank ETF	2,553,064	1,988	456	1,533	21,839	70,875
XLRE	Real Estate Select Sector SPDR Fund	1,603,132	265	201	65	4,661	1,110
XHB	SPDR S&P Homebuilders ETF	1,237,889	2,079	909	1,171	41,494	62,228
MDY	SPDR S&P MidCap 400 ETF Trust	1,124,357	1,889	911	979	27,721	29,868
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1,106,494	—	—	1	—	21
RWX	SPDR Dow Jones International Real Estate ETF	793,830	8	1	7	52	206
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	719,687	7	4	3	202	251
SPDW	SPDR Portfolio Developed World ex-US ETF	647,032	—	1	—	21	—
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	600,264	—	—	2	—	40

Source: Bloomberg as of 12/31/2017.

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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	526,433	7	6	2	100	222
XES	SPDR S&P Oil & Gas Equipment & Services ETF	485,491	194	91	103	3,698	709
KIE	SPDR S&P Insurance ETF	485,116	46	16	30	558	1,453
SDY	SPDR S&P Dividend ETF	481,053	30	26	4	528	566
RWO	SPDR Dow Jones Global Real Estate ETF	177,848	1	1	—	4	1
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	175,126	5	4	1	71	16
GNR	SPDR S&P Global Natural Resources ETF	139,456	134	131	3	2,568	154
XPH	SPDR S&P Pharmaceuticals ETF	132,996	8	5	4	228	203
RWR	SPDR Dow Jones REIT ETF	127,860	23	18	6	208	84
GWX	SPDR S&P International Small Cap ETF	123,528	8	8	1	152	—
XSD	SPDR S&P Semiconductor ETF	110,760	3	3	1	125	67
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	110,679	3	2	2	53	27
DWX	SPDR S&P International Dividend ETF	109,244	1	1	—	23	16
XAR	SPDR S&P Aerospace & Defense ETF	105,274	37	34	4	1,268	475
GXC	SPDR S&P China ETF	67,605	10	6	5	176	245
EWX	SPDR S&P Emerging Markets SmallCap ETF	63,739	—	—	—	—	142
EDIV	SPDR S&P Emerging Markets Dividend ETF	43,135	2	1	2	130	44
GMF	SPDR S&P Emerging Asia Pacific ETF	26,258	6	3	4	50	120
KCE	SPDR S&P Capital Markets ETF	20,761	8	5	4	105	85

Source: Bloomberg as of 12/31/2017.

Prior to 10/16/2017, the SPDR Portfolio Total Stock Market ETF (SPTM) was known as the SPDR Russell 3000® ETF (THRK), the SPDR Portfolio Large Cap ETF (SPLG) was known as the SPDR Russell 1000® ETF (ONEK), the SPDR Portfolio Mid Cap ETF (SPMD) was known as the SPDR S&P 1000® ETF (SMD), the SPDR Portfolio Small Cap ETF (SPSM) was known as the SPDR Russell 2000® ETF (TWOK), the SPDR Portfolio S&P 500 Growth ETF (SPYG) was known as the SPDR S&P 500 Growth ETF (SPYG), the SPDR Portfolio S&P 500 Value ETF (SPYV) was known as the SPDR S&P 500 Value ETF (SPYV), the SPDR Portfolio S&P 500 High Dividend ETF (SPYD) was known as the SPDR S&P 500 High Dividend ETF (SPYD), the SPDR Portfolio Developed World ex-US ETF (SPDW) was known as the SPDR S&P World ex-US ETF (IGWL), the SPDR Portfolio Emerging Markets ETF (SPEM) was known as the SPDR S&P Emerging Markets ETF (GMM), the SPDR Portfolio Aggregate Bond ETF (SPAB) was known as the SPDR Bloomberg Barclays Aggregate Bond ETF (BNDS), the SPDR Portfolio Short Term Corporate Bond ETF (SPSB) was known as the SPDR Bloomberg Barclays Short Term Corporate Bond ETF (SCPB), the SPDR Portfolio Intermediate Term Corporate Bond ETF (SPIB) was known as the SPDR Bloomberg Barclays Intermediate Term Corporate Bond ETF (ITR), the SPDR Portfolio Long Term Corporate Bond ETF (SPLB) was known as the SPDR Bloomberg Barclays Long Term Corporate Bond ETF (LWC), the SPDR Portfolio Short Term Treasury ETF (SPTS) was known as the SPDR Bloomberg Barclays Short Term Treasury ETF (SST), and the SPDR Portfolio Long Term Treasury ETF (SPTL) was known as the SPDR Bloomberg Barclays Long Term Treasury ETF (TLQ).

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