

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY
June 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	70,756,240	2,006,933	778,037	1,228,896	6,373,699	13,547,930
XLFI	Financial Select Sector SPDR Fund	66,079,552	181,100	105,743	75,357	2,057,196	2,449,004
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	18,379,760	125,126	41,612	83,514	972,999	2,101,330
XLE	Energy Select Sector SPDR Fund	16,101,198	40,769	20,645	20,124	538,779	803,795
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	12,191,294	1,127	13	1,114	4,789	62,232
XLK	Technology Select Sector SPDR Fund	11,848,476	17,421	8,396	9,025	171,538	451,879
XLU	Utilities Select Sector SPDR Fund	11,831,570	35,780	11,938	23,842	353,347	705,211
XLPI	Consumer Staples Select Sector SPDR Fund	9,766,478	8,698	4,005	4,693	108,255	408,495
XLV	Health Care Select Sector SPDR Fund	7,524,173	19,121	11,003	8,118	135,647	165,383
XLI	Industrial Select Sector SPDR Fund	6,613,913	8,565	2,607	5,958	98,408	193,841
GLD*	SPDR Gold Shares	6,454,290	124,716	78,116	46,600	2,390,576	1,007,885
KRE	SPDR S&P Regional Banking ETF	5,304,943	25,554	13,341	12,213	214,286	200,951
XBI	SPDR S&P Biotech ETF	5,207,274	30,764	13,076	17,688	183,404	267,506
XRT	SPDR S&P Retail ETF	4,230,042	8,388	3,325	5,063	85,091	106,838
XLXY	Consumer Discretionary Select Sector SPDR Fund	3,676,878	5,130	1,846	3,284	66,471	113,964
XLB	Materials Select Sector SPDR Fund	3,471,620	3,807	1,952	1,855	78,162	122,555
XME	SPDR S&P Metals & Mining ETF	2,664,750	7,255	3,641	3,614	76,361	132,078
XLRE	Real Estate Select Sector SPDR Fund	2,596,745	71	26	45	1,543	1,687
FEZ	SPDR EURO STOXX 50 ETF	2,414,951	4,945	3,971	974	288,144	174,062
KBE	SPDR S&P Bank ETF	2,398,069	2,191	942	1,249	51,090	48,827
DIA	SPDR Dow Jones Industrial Average ETF Trust	2,195,744	24,911	12,580	12,331	239,730	169,510
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1,659,005	52	—	52	—	1,073
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1,246,703	8	5	3	124	236
MDY	SPDR S&P MidCap 400 ETF Trust	1,246,481	1,040	664	376	35,952	36,430
XHB	SPDR S&P Homebuilders ETF	1,217,688	2,225	737	1,488	40,619	68,902
XES	SPDR S&P Oil & Gas Equipment & Services ETF	615,104	132	81	51	2,699	1,536
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	559,611	202	100	102	1,322	2,128
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	537,187	1	—	1	3	1

Source: Bloomberg as of Bloomberg as of Bloomberg as of Bloomberg as of 7/18/2017.

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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)
RWX	SPDR Dow Jones International Real Estate ETF	533,067	12	7	5	152	126
SDY	SPDR S&P Dividend ETF	362,110	71	57	14	2,742	670
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	267,104	—	—	—	—	92
CWI	SPDR MSCI ACWI ex-US ETF	231,323	4	1	3	80	211
RWR	SPDR Dow Jones REIT ETF	175,731	6	2	4	197	85
RWO	SPDR Dow Jones Global Real Estate ETF	166,088	1	1	—	3	1
DWX	SPDR S&P International Dividend ETF	140,409	2	1	1	21	15
GNR	SPDR S&P Global Natural Resources ETF	139,424	5	3	2	101	142
GWL	SPDR S&P World ex-US ETF	130,026	—	—	—	10	—
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	96,362	5	1	4	86	159
XAR	SPDR S&P Aerospace & Defense ETF	86,835	19	13	6	586	232
KIE	SPDR S&P Insurance ETF	85,019	10	7	3	128	372
XSD	SPDR S&P Semiconductor ETF	77,915	6	4	2	142	107
XPH	SPDR S&P Pharmaceuticals ETF	74,462	21	19	2	550	244
GXC	SPDR S&P China ETF	66,948	8	4	4	72	112
EDIV	SPDR S&P Emerging Markets Dividend ETF	51,125	4	3	1	30	11
EWX	SPDR S&P Emerging Markets SmallCap ETF	49,537	2	1	1	34	30
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	23,954	6	—	6	—	118
GUR	SPDR S&P Emerging Europe ETF [§]	23,401	22	8	14	168	200
KCE	SPDR S&P Capital Markets ETF	8,650	4	3	1	58	18

Source: Bloomberg as of Bloomberg as of Bloomberg as of Bloomberg as of 7/18/2017.

[§] These SPDR ETFs are scheduled to be liquidated on or around July 31, 2017.

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