

SPDR ETFs — Listed Options Data

ETF Data
Capital Markets Group

February 2020

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	111,256,216	4,379,660	1,678,198	2,701,462	10,016,050	12,272,870
XLF	Financial Select Sector SPDR Fund	59,492,452	185,242	45,065	140,177	1,034,563	2,236,654
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	39,292,484	177,434	94,970	82,465	1,511,174	1,615,677
XLE	Energy Select Sector SPDR Fund	25,928,636	97,068	47,538	49,531	787,992	830,396
XLU	Utilities Select Sector SPDR Fund	20,414,170	58,069	21,116	36,954	311,717	396,963
XLI	Industrial Select Sector SPDR Fund	18,051,510	31,610	8,983	22,628	114,259	242,912
XLP	Consumer Staples Select Sector SPDR Fund	16,571,477	19,323	7,368	11,955	105,146	188,632
XLK	Technology Select Sector SPDR Fund	15,974,253	57,738	17,360	40,378	166,001	368,738
GLD [®]	SPDR Gold Shares	13,483,450	302,384	188,200	114,185	2,492,450	1,385,638
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	11,202,562	1,635	635	1,000	39,203	56,397
XLV	Health Care Select Sector SPDR Fund	11,034,027	51,315	11,960	39,356	159,819	423,870
XLB	Materials Select Sector SPDR Fund	10,602,269	11,823	4,807	7,017	120,812	97,098
KRE	SPDR S&P Regional Banking ETF	8,142,549	81,104	5,062	76,043	87,268	472,389
XLY	Consumer Discretionary Select Sector SPDR Fund	7,519,399	30,124	19,556	10,568	262,384	137,455
XLRE	Real Estate Select Sector SPDR Fund	7,241,821	689	503	186	5,589	2,527
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	5,500,740	3	1	3	4	233
XRT	SPDR S&P Retail ETF	5,378,031	21,305	4,082	17,224	91,898	130,648
XBI	SPDR S&P Biotech ETF	5,074,639	50,101	10,064	40,037	129,514	417,676
XLC	Communication Services Select Sector SPDR Fund	4,960,611	2,593	1,718	876	16,206	22,532
DIA	SPDR Dow Jones Industrial Average ETF Trust	4,832,580	79,847	36,564	43,283	284,121	258,910
SPLG	SPDR Portfolio S&P 500 ETF	4,305,236	22	11	12	147	169
FEZ	SPDR EURO STOXX 50 ETF	2,601,548	5,725	2,868	2,858	19,406	57,573

Source: Bloomberg as of 02/29/2020.

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)
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	2,377,231	255	81	175	1,695	4,851
KBE	SPDR S&P Bank ETF	2,320,521	865	271	595	11,964	42,508
XME	SPDR S&P Metals & Mining ETF	2,179,322	5,845	3,395	2,451	104,777	66,073
SPDW	SPDR Portfolio Developed World ex-US ETF	2,156,447	2	1	2	10	11
SPYG	SPDR Portfolio S&P 500 Growth ETF	1,971,482	756	538	219	5,947	2,153
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1,880,763	70	31	39	1,450	1,921
SPYV	SPDR Portfolio S&P 500 Value ETF	1,809,201	57	33	25	502	390
SPEM	SPDR Portfolio Emerging Markets ETF	1,678,902	3	2	1	26	1
XHB	SPDR S&P Homebuilders ETF	1,595,657	2,208	1,037	1,172	20,689	44,313
MDY	SPDR S&P MidCap 400 ETF Trust	1,571,706	898	504	395	9,313	13,400
SPTM	SPDR Portfolio S&P 1500 Composite Stock Market ETF	1,438,067	931	897	34	20,284	729
XES	SPDR S&P Oil & Gas Equipment & Services ETF	1,356,011	115	79	37	3,917	784
SDY	SPDR S&P Dividend ETF	802,287	50	30	20	1,034	461
RWX	SPDR Dow Jones International Real Estate ETF	730,845	-	-	1	-	3
SPSM	SPDR Portfolio S&P 600 Small Cap ETF	689,008	4	1	3	38	51
NANR	SPDR S&P North American Natural Resources ETF	303,464	-	1	-	7	-
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	287,503	1	1	1	3	181
GNR	SPDR S&P Global Natural Resources ETF	282,793	-	1	-	11	6
KIE	SPDR S&P Insurance ETF	261,237	37	13	25	390	590
XAR	SPDR S&P Aerospace & Defense ETF	247,857	21	11	11	185	126
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	238,958	1	1	1	25	19
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	234,341	-	6	-	56	51
RWR	SPDR Dow Jones REIT ETF	213,949	6	2	5	100	155
GXC	SPDR S&P China ETF	192,415	73	10	64	222	1,160
HYMB	SPDR Nuveen Bloomberg Barclays High Yield Municipal Bond ETF	190,751	11	8	4	111	192
EWX	SPDR S&P Emerging Markets SmallCap ETF	158,997	38	7	31	173	265
GWX	SPDR S&P International Small Cap ETF	144,355	-	1	-	1	-
XSD	SPDR S&P Semiconductor ETF	142,589	28	21	8	139	82

Source: Bloomberg as of 02/29/2020.

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)
RWO	SPDR Dow Jones Global Real Estate ETF	131,594	–	–	1	–	–
DWX	SPDR S&P International Dividend ETF	116,364	–	2	–	37	4
XPH	SPDR S&P Pharmaceuticals ETF	102,442	24	10	15	1,283	137
EDIV	SPDR S&P Emerging Markets Dividend ETF	68,795	3	1	2	46	18
SPEU	SPDR Portfolio Europe ETF	59,741	–	–	1	1	–
XHE	SPDR S&P Health Care Equipment ETF	37,090	1	1	1	16	6
GMF	SPDR S&P Emerging Asia Pacific ETF	25,018	3	1	2	11	32
KCE	SPDR S&P Capital Markets ETF	4,957	6	5	2	71	48

Source: Bloomberg as of 02/29/2020.

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ID166550-2047512.281.AM.INST 0320
Exp. Date: 03/31/2021 SPD002171

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