

SPDR GOLD TRUST  
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**SPDR® ETF Options Report**

INVESTMENT PROFESSIONAL USE ONLY

August 2018

| Ticker      | Name                                            | 20 Day Average<br>ETF<br>Volume | 20 Day Average<br>Call Option<br>Volume | 20 Day Average<br>Put Option<br>Volume | 20 Day Average<br>Volume | Total<br>Open<br>Interest (Call) | Total Open<br>Interest (Put) |
|-------------|-------------------------------------------------|---------------------------------|-----------------------------------------|----------------------------------------|--------------------------|----------------------------------|------------------------------|
| <b>SPY</b>  | SPDR S&P 500 ETF Trust                          | 56,861,428                      | 2,356,407                               | 980,866                                | 1,375,542                | 8,560,253                        | 14,767,930                   |
| <b>XLFX</b> | Financial Select Sector SPDR Fund               | 43,059,496                      | 148,183                                 | 76,356                                 | 71,828                   | 1,920,342                        | 1,910,835                    |
| <b>XOP</b>  | SPDR S&P Oil & Gas Exploration & Production ETF | 14,004,358                      | 73,377                                  | 21,850                                 | 51,528                   | 524,774                          | 1,246,498                    |
| <b>XLU</b>  | Utilities Select Sector SPDR Fund               | 12,561,753                      | 19,723                                  | 8,541                                  | 11,182                   | 173,568                          | 380,306                      |
| <b>XLP</b>  | Consumer Staples Select Sector SPDR Fund        | 11,718,292                      | 15,047                                  | 7,565                                  | 7,482                    | 132,721                          | 205,172                      |
| <b>XLE</b>  | Energy Select Sector SPDR Fund                  | 11,376,666                      | 33,744                                  | 15,708                                 | 18,037                   | 397,529                          | 526,130                      |
| <b>XLK</b>  | Technology Select Sector SPDR Fund              | 9,690,689                       | 19,935                                  | 6,296                                  | 13,640                   | 146,100                          | 315,595                      |
| <b>XLI</b>  | Industrial Select Sector SPDR Fund              | 9,557,822                       | 25,634                                  | 13,626                                 | 12,009                   | 192,553                          | 257,153                      |
| <b>JNK</b>  | SPDR Bloomberg Barclays High Yield Bond ETF     | 8,671,357                       | 1,297                                   | 15                                     | 1,283                    | 15,478                           | 91,047                       |
| <b>XRT</b>  | SPDR S&P Retail ETF                             | 6,509,813                       | 27,085                                  | 8,339                                  | 18,747                   | 152,285                          | 289,726                      |
| <b>GLD®</b> | SPDR Gold Shares                                | 6,413,036                       | 107,136                                 | 68,417                                 | 38,719                   | 2,147,082                        | 627,605                      |
| <b>XLV</b>  | Health Care Select Sector SPDR Fund             | 5,595,371                       | 12,050                                  | 6,308                                  | 5,742                    | 100,365                          | 137,367                      |
| <b>XLB</b>  | Materials Select Sector SPDR Fund               | 5,216,931                       | 10,283                                  | 8,033                                  | 2,251                    | 143,441                          | 71,111                       |
| <b>XLY</b>  |                                                 | 4,487,660                       | 7,693                                   | 3,360                                  | 4,333                    | 65,135                           | 118,891                      |

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|             |                        |           |        |        |        |         |         |
|-------------|------------------------|-----------|--------|--------|--------|---------|---------|
|             | Consumer               |           |        |        |        |         |         |
|             | Discretionary Select   |           |        |        |        |         |         |
|             | Sector SPDR Fund       |           |        |        |        |         |         |
| <b>XBI</b>  | SPDR S&P Biotech       |           |        |        |        |         |         |
|             | ETF                    | 4,122,315 | 32,422 | 10,941 | 21,481 | 144,648 | 357,421 |
| <b>KRE</b>  | SPDR S&P Regional      |           |        |        |        |         |         |
|             | Banking ETF            | 4,023,119 | 26,446 | 13,114 | 13,332 | 424,707 | 295,977 |
| <b>FEZ</b>  | SPDR EURO STOXX        |           |        |        |        |         |         |
|             | 50 ETF                 | 3,679,278 | 13,685 | 2,368  | 11,317 | 79,591  | 205,789 |
| <b>DIA</b>  | SPDR Dow Jones         |           |        |        |        |         |         |
|             | Industrial Average ETF |           |        |        |        |         |         |
|             | Trust                  | 3,495,462 | 50,958 | 29,983 | 20,975 | 402,252 | 251,621 |
| <b>XME</b>  | SPDR S&P Metals &      |           |        |        |        |         |         |
|             | Mining ETF             | 2,340,760 | 6,959  | 1,804  | 5,156  | 50,019  | 137,008 |
| <b>XLRE</b> | Real Estate Select     |           |        |        |        |         |         |
|             | Sector SPDR Fund       | 2,193,379 | 579    | 331    | 249    | 6,406   | 5,781   |
| <b>XHB</b>  | SPDR S&P               |           |        |        |        |         |         |
|             | Homebuilders ETF       | 2,081,189 | 4,396  | 2,406  | 1,991  | 59,632  | 49,218  |
| <b>KBE</b>  | SPDR S&P Bank ETF      | 1,248,237 | 1,976  | 409    | 1,568  | 30,306  | 69,390  |
| <b>XES</b>  | SPDR S&P Oil & Gas     |           |        |        |        |         |         |
|             | Equipment & Services   |           |        |        |        |         |         |
|             | ETF                    | 1,223,173 | 153    | 102    | 51     | 3,123   | 1,249   |
| <b>SJNK</b> | SPDR Bloomberg         |           |        |        |        |         |         |
|             | Barclays Short Term    |           |        |        |        |         |         |
|             | High Yield Bond ETF    | 1,143,387 | 1      | 1      |        | 23      | 279     |
| <b>SPYG</b> | SPDR Portfolio S&P     |           |        |        |        |         |         |
|             | 500 Growth ETF         | 1,072,126 | 35     | 26     | 9      | 497     | 284     |
| <b>CWB</b>  | SPDR Bloomberg         |           |        |        |        |         |         |
|             | Barclays Convertible   |           |        |        |        |         |         |
|             | Securities ETF         | 1,057,881 | 8      | 4      | 5      | 205     | 351     |
| <b>SPDW</b> | SPDR Portfolio         |           |        |        |        |         |         |
|             | Developed World        |           |        |        |        |         |         |
|             | ex-US ETF              | 1,023,179 |        | 1      |        | 57      | 10      |
| <b>MDY</b>  | SPDR S&P MidCap        |           |        |        |        |         |         |
|             | 400 ETF Trust          | 623,638   | 1,125  | 707    | 418    | 24,517  | 15,366  |

Source: Bloomberg as of 08/31/2018.

## SPDR® ETF Options Report

| Ticker      | Name                                                    | 20 Day Average | 20 Day  | 20 Day  | 20 Day  | Total           | Total          |
|-------------|---------------------------------------------------------|----------------|---------|---------|---------|-----------------|----------------|
|             |                                                         | ETF            | Average | Average | Average | Open            | Open           |
|             |                                                         | Total          | Call    | Put     | Volume  | Interest (Call) | Interest (Put) |
| <b>RWX</b>  | SPDR Dow Jones International Real Estate ETF            | 557,053        |         |         |         | 43              |                |
| <b>SPLG</b> | SPDR Portfolio Large Cap ETF                            | 527,458        |         | 1       |         | 20              |                |
| <b>SPTM</b> | SPDR Portfolio Total Stock Market ETF                   | 377,745        | 1       | 1       | 1       | 5               | 2              |
| <b>TFI</b>  | SPDR Nuveen Bloomberg Barclays Municipal Bond ETF       | 347,826        |         | 2       |         | 33              |                |
| <b>SDY</b>  | SPDR S&P Dividend ETF                                   | 332,576        | 24      | 20      | 5       | 1,149           | 618            |
| <b>SPYV</b> | SPDR Portfolio S&P 500 Value ETF                        | 320,984        | 8       | 8       | 1       | 250             | 25             |
| <b>BWX</b>  | SPDR Bloomberg Barclays International Treasury Bond ETF | 269,332        | 111     | 1       | 111     | 124             | 2,402          |
| <b>XLC</b>  | Communication Services Select Sector SPDR Fund          | 259,729        | 405     | 264     | 141     | 5,584           | 3,799          |
| <b>EBND</b> | SPDR Bloomberg Barclays Emerging Markets Local Bond ETF | 211,560        | 4       | 1       | 4       | 79              | 67             |
| <b>KIE</b>  | SPDR S&P Insurance ETF                                  | 199,603        | 15      | 8       | 7       | 438             | 902            |
| <b>CWI</b>  | SPDR MSCI ACWI ex-US ETF                                | 197,078        |         |         |         | 1               |                |
| <b>RWO</b>  | SPDR Dow Jones Global Real Estate ETF                   | 135,952        |         |         |         |                 | 5              |
| <b>GNR</b>  | SPDR S&P Global Natural Resources ETF                   | 120,042        | 1       | 1       | 1       | 3,836           | 145            |
| <b>DWX</b>  | SPDR S&P International Dividend ETF                     | 112,292        |         |         | 1       | 32              | 7              |
| <b>RWR</b>  | SPDR Dow Jones REIT ETF                                 | 107,197        | 13      | 3       | 11      | 403             | 363            |
| <b>XPH</b>  | SPDR S&P Pharmaceuticals ETF                            | 104,310        | 13      | 9       | 5       | 93              | 349            |
| <b>XSD</b>  | SPDR S&P Semiconductor ETF                              | 97,737         | 3       | 1       | 2       | 33              | 41             |
| <b>XAR</b>  | SPDR S&P Aerospace & Defense ETF                        | 89,298         | 9       | 8       | 1       | 246             | 144            |
| <b>GWX</b>  | SPDR S&P International Small Cap ETF                    | 70,339         |         |         |         |                 | 3              |
| <b>GXC</b>  | SPDR S&P China ETF                                      | 60,288         | 14      | 9       | 6       | 208             | 259            |
| <b>EWX</b>  | SPDR S&P Emerging Markets SmallCap ETF                  | 47,749         | 1       | 1       |         | 52              | 21             |
| <b>EDIV</b> | SPDR S&P Emerging Markets Dividend ETF                  | 36,098         | 3       | 2       | 1       | 57              | 16             |
| <b>HYMB</b> | SPDR Nuveen S&P High Yield Municipal Bond ETF           | 35,253         |         |         | 1       | 28              | 100            |
| <b>GMF</b>  | SPDR S&P Emerging Asia Pacific ETF                      | 30,567         |         |         |         | 4               | 21             |
| <b>KCE</b>  | SPDR S&P Capital Markets ETF                            | 10,614         | 2       | 1       | 2       | 164             | 125            |

Source: Bloomberg as of 08/31/2018.

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2

## **SPDR® ETF Options Report**

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