

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

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|             |  |           |        |        |        |         |         |
|-------------|--|-----------|--------|--------|--------|---------|---------|
|             | Consumer<br>Discretionary Select<br>Sector SPDR Fund         |           |        |        |        |         |         |
| <b>XBI</b>  | SPDR S&P Biotech<br>ETF                                      | 4,122,315 | 32,422 | 10,941 | 21,481 | 144,648 | 357,421 |
| <b>KRE</b>  | SPDR S&P Regional<br>Banking ETF                             | 4,023,119 | 26,446 | 13,114 | 13,332 | 424,707 | 295,977 |
| <b>FEZ</b>  | SPDR EURO STOXX<br>50 ETF                                    | 3,679,278 | 13,685 | 2,368  | 11,317 | 79,591  | 205,789 |
| <b>DIA</b>  | SPDR Dow Jones<br>Industrial Average ETF<br>Trust            | 3,495,462 | 50,958 | 29,983 | 20,975 | 402,252 | 251,621 |
| <b>XME</b>  | SPDR S&P Metals &<br>Mining ETF                              | 2,340,760 | 6,959  | 1,804  | 5,156  | 50,019  | 137,008 |
| <b>XLRE</b> | Real Estate Select<br>Sector SPDR Fund                       | 2,193,379 | 579    | 331    | 249    | 6,406   | 5,781   |
| <b>XHB</b>  | SPDR S&P<br>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<br>Equipment & Services<br>ETF            | 1,223,173 | 153    | 102    | 51     | 3,123   | 1,249   |
| <b>SJNK</b> | SPDR Bloomberg<br>Barclays Short Term<br>High Yield Bond ETF | 1,143,387 | 1      | 1      |        | 23      | 279     |
| <b>SPYG</b> | SPDR Portfolio S&P<br>500 Growth ETF                         | 1,072,126 | 35     | 26     | 9      | 497     | 284     |
| <b>CWB</b>  | SPDR Bloomberg<br>Barclays Convertible<br>Securities ETF     | 1,057,881 | 8      | 4      | 5      | 205     | 351     |
| <b>SPDW</b> | SPDR Portfolio<br>Developed World<br>ex-US ETF               | 1,023,179 |        | 1      |        | 57      | 10      |
| <b>MDY</b>  | SPDR S&P MidCap<br>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 |            |
|-------------|---|----------------|---------|---------|---------|-------|------------|
|             |   | ETF            | Average | Average | Average | Open  | Total Open |
|             |   | Total          | Call    | Put     | Volume  | Call  | 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         |
| <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         |
| <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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## SPDR® ETF Options Report

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