

SPDR GOLD TRUST  
Form FWP  
July 11, 2018

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July 11, 2018

**SPDR® ETF Options Report**

INVESTMENT  
PROFESSIONAL USE ONLY

June 2018

Ticker	Name	20 Day Average	20 Day Average	20 Day Average	20 Day Average	Total	Total
		Volume	Volume	Volume	Volume	Open	Open
	ETF	Call	Call	Put	Put	Interest (Call)	Interest (Put)
<b>SPY</b>	SPDR S&P 500 ETF Trust	76,940,680	2,445,597	1,030,514	1,415,083	7,417,808	12,043,630
<b>XLF</b>	Financial Select Sector SPDR Fund	61,041,876	173,432	101,618	71,814	2,246,714	1,624,076
<b>XOP</b>	SPDR S&P Oil & Gas Exploration & Production ETF	16,975,880	98,967	45,823	53,144	622,811	1,328,076
<b>XLU</b>	Utilities Select Sector SPDR Fund	16,910,228	39,900	17,985	21,915	140,655	321,025
<b>XLE</b>	Energy Select Sector SPDR Fund	14,526,123	51,252	31,067	20,186	427,065	466,124
<b>XLP</b>	Consumer Staples Select Sector SPDR Fund	14,164,380	27,161	18,899	8,262	184,977	189,344
<b>XLK</b>	Technology Select Sector SPDR Fund	13,448,645	20,013	9,244	10,770	158,547	246,315
<b>XLI</b>	Industrial Select Sector SPDR Fund	12,061,816	37,596	11,002	26,594	177,055	399,117
<b>JNK</b>	SPDR Bloomberg Barclays High Yield Bond ETF	11,155,841	655	148	508	15,927	88,478
<b>XLV</b>	Health Care Select Sector SPDR Fund	7,583,561	10,615	7,431	3,184	82,824	102,236
<b>GLD®</b>	SPDR Gold Shares	6,760,726	118,809	84,400	34,409	1,909,176	536,064
<b>KRE</b>	SPDR S&P Regional Banking ETF	5,753,754	32,808	12,749	20,060	411,387	268,124
<b>XLB</b>		5,737,860	5,686	2,690	2,996	53,098	62,093

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<b>XRT</b>	Materials Select Sector SPDR Fund SPDR S&P Retail ETF	5,592,588	24,093	5,664	18,429	67,294	212,616
<b>XLY</b>	Consumer Discretionary Select Sector SPDR Fund	5,565,349	7,466	4,382	3,084	57,166	75,002
<b>DIA</b>	SPDR Dow Jones Industrial Average ETF Trust	4,960,978	64,437	34,690	29,747	351,245	215,386
<b>XBI</b>	SPDR S&P Biotech ETF	4,766,480	37,774	17,356	20,419	185,324	319,060
<b>FEZ</b>	SPDR EURO STOXX 50 ETF	3,702,608	17,501	2,872	14,630	93,545	343,700
<b>XHB</b>	SPDR S&P Homebuilders ETF	3,229,635	9,030	4,834	4,197	56,969	51,081
<b>XLRE</b>	Real Estate Select Sector SPDR Fund	2,987,669	233	68	165	1,987	4,231
<b>XME</b>	SPDR S&P Metals & Mining ETF	2,208,029	3,685	2,049	1,636	43,784	80,685
<b>KBE</b>	SPDR S&P Bank ETF	1,806,035	2,755	428	2,328	21,588	57,006
<b>SJNK</b>	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1,307,075	1	1		21	183
<b>MDY</b>	SPDR S&P MidCap 400 ETF Trust	1,000,616	1,321	914	408	15,788	14,038
<b>CWB</b>	SPDR Bloomberg Barclays Convertible Securities ETF	935,999	60	45	16	732	475
<b>XES</b>	SPDR S&P Oil & Gas Equipment & Services ETF	890,492	157	132	25	2,607	733
<b>BWX</b>	SPDR Bloomberg Barclays International Treasury Bond ETF	859,602	36	1	35	134	883
<b>SPTM</b>	SPDR Portfolio Total Stock Market ETF	809,029	1	1	1	2	10

Source: Bloomberg as of 06/30/2018.

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Ticker	Name	20 Day Average		20 Day Average		Total Open Interest (Call)	Total Open Interest (Put)
		Total Volume	Call Option Volume	Total Volume	Put Option Volume		
<b>RWO</b>	SPDR Dow Jones Global Real Estate ETF	692,449	1	1	1	24	11
<b>SPDW</b>	SPDR Portfolio Developed World ex-US ETF	686,740	1	1		81	10
<b>SPLG</b>	SPDR Portfolio Large Cap ETF	570,280			1		10
<b>SPYG</b>	SPDR Portfolio S&P 500 Growth ETF	519,098	21	15	6	267	131
<b>RWX</b>	SPDR Dow Jones International Real Estate ETF	449,621	2	1	2	63	46
<b>EBND</b>	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	400,399	2	1	1	74	88
<b>KIE</b>	SPDR S&P Insurance ETF	368,321	59	18	42	360	576
<b>SDY</b>	SPDR S&P Dividend ETF	332,546	42	26	16	1,066	693
<b>DWX</b>	SPDR S&P International Dividend ETF	329,834	1	1	1	32	7
<b>TFI</b>	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	294,473				4	
<b>SPYV</b>	SPDR Portfolio S&P 500 Value ETF	263,126	8	6	2	112	31
<b>CWI</b>	SPDR MSCI ACWI ex-US ETF	186,819				1	
<b>GNR</b>	SPDR S&P Global Natural Resources ETF	170,776	62	62	1	3,942	157
<b>RWR</b>	SPDR Dow Jones REIT ETF	162,541	16	14	3	336	226
<b>XAR</b>	SPDR S&P Aerospace & Defense ETF	120,533	13	9	5	429	214
<b>XSD</b>	SPDR S&P Semiconductor ETF	109,661	9	2	8	55	123
<b>EDIV</b>	SPDR S&P Emerging Markets Dividend ETF	95,337	2	1	1	37	33
<b>HYMB</b>	SPDR Nuveen S&P High Yield Municipal Bond ETF	68,431	2	1	2	60	49
<b>XPH</b>	SPDR S&P Pharmaceuticals ETF	64,006	10	2	9	70	350
<b>GWX</b>	SPDR S&P International Small Cap ETF	59,452	1	1			3
<b>GXC</b>	SPDR S&P China ETF	52,298	11	4	7	81	233

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<b>EWX</b>	SPDR S&P Emerging Markets SmallCap ETF	45,039	6	3	3	46	39
<b>NANR</b>	SPDR S&P North American Natural Resources ETF	19,418					11
<b>GMF</b>	SPDR S&P Emerging Asia Pacific ETF	16,703	8	8	1	71	53
<b>KCE</b>	SPDR S&P Capital Markets ETF	11,267	3	2	1	153	124
<b>XLC</b>	Communication Services Select Sector SPDR Fund	N/A	26	13	13	219	232

Source: Bloomberg as of 06/30/2018.

Prior to 10/16/2017, the SPDR Portfolio Total Stock Market ETF (SPTM) was known as the SPDR Russell 3000<sup>®</sup> ETF (THRK), the SPDR Portfolio Large Cap ETF (SPLG) was known as the SPDR Russell 1000<sup>®</sup> ETF (ONEK), the SPDR Portfolio Mid Cap ETF (SPMD) was known as the SPDR S&P 1000<sup>®</sup> ETF (SMD), the SPDR Portfolio Small Cap ETF (SPSM) was known as the SPDR Russell 2000<sup>®</sup> 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 (GWL), 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 (TLO).

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## SPDR® ETF Options Report

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Shares of each Fund trade like stocks, are subject to investment risk and will fluctuate in market value.

The values of GLD shares and GLDM shares relate directly to the value of the gold held by each Fund (less its expenses), respectively. Fluctuations in the price of gold could materially and adversely affect an investment in the shares. The price received upon the sale of the shares, which trade at market price, may be more or less than the value of the gold represented by them.

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