

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

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	Materials Select						
	Sector SPDR Fund						
XRT	SPDR S&P Retail						
	ETF	5,592,588	24,093	5,664	18,429	67,294	212,616
XLV	Consumer						
	Discretionary Select						
	Sector SPDR Fund	5,565,349	7,466	4,382	3,084	57,166	75,002
DIA	SPDR Dow Jones						
	Industrial Average						
	ETF Trust	4,960,978	64,437	34,690	29,747	351,245	215,386
XBI	SPDR S&P Biotech						
	ETF	4,766,480	37,774	17,356	20,419	185,324	319,060
FEZ	SPDR EURO						
	STOXX 50 ETF	3,702,608	17,501	2,872	14,630	93,545	343,700
XHB	SPDR S&P						
	Homebuilders ETF	3,229,635	9,030	4,834	4,197	56,969	51,081
XLRE	Real Estate Select						
	Sector SPDR Fund	2,987,669	233	68	165	1,987	4,231
XME	SPDR S&P						
	Metals & Mining						
	ETF	2,208,029	3,685	2,049	1,636	43,784	80,685
KBE	SPDR S&P Bank						
	ETF	1,806,035	2,755	428	2,328	21,588	57,006
SJNK	SPDR Bloomberg						
	Barclays Short						
	Term High Yield						
	Bond ETF	1,307,075	1	1		21	183
MDY	SPDR S&P MidCap						
	400 ETF Trust	1,000,616	1,321	914	408	15,788	14,038
CWB	SPDR Bloomberg						
	Barclays						
	Convertible						
	Securities ETF	935,999	60	45	16	732	475
XES	SPDR S&P Oil &						
	Gas Equipment &						
	Services ETF	890,492	157	132	25	2,607	733
BWX	SPDR Bloomberg						
	Barclays						
	International						
	Treasury Bond ETF	859,602	36	1	35	134	883
SPTM	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		20 Day Average		20 Day Average		Total Open	Total Open
		Total	Option	Call	Option	Put	Option	Volume	Interest (Call)		
RWO	SPDR Dow Jones Global Real Estate ETF	692,449		1		1		1	24		11
SPDW	SPDR Portfolio Developed World ex-US ETF	686,740		1		1			81		10
SPLG	SPDR Portfolio Large Cap ETF	570,280						1			10
SPYG	SPDR Portfolio S&P 500 Growth ETF	519,098		21		15		6	267		131
RWX	SPDR Dow Jones International Real Estate ETF	449,621		2		1		2	63		46
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	400,399		2		1		1	74		88
KIE	SPDR S&P Insurance ETF	368,321		59		18		42	360		576
SDY	SPDR S&P Dividend ETF	332,546		42		26		16	1,066		693
DWX	SPDR S&P International Dividend ETF	329,834		1		1		1	32		7
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	294,473							4		
SPYV	SPDR Portfolio S&P 500 Value ETF	263,126		8		6		2	112		31
CWI	SPDR MSCI ACWI ex-US ETF	186,819							1		
GNR	SPDR S&P Global Natural Resources ETF	170,776		62		62		1	3,942		157
RWR	SPDR Dow Jones REIT ETF	162,541		16		14		3	336		226
XAR	SPDR S&P Aerospace & Defense ETF	120,533		13		9		5	429		214
XSD	SPDR S&P Semiconductor ETF	109,661		9		2		8	55		123
EDIV	SPDR S&P Emerging Markets Dividend ETF	95,337		2		1		1	37		33
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	68,431		2		1		2	60		49
XPH	SPDR S&P Pharmaceuticals ETF	64,006		10		2		9	70		350
GWX	SPDR S&P International Small Cap ETF	59,452		1		1					3
GXC	SPDR S&P China ETF	52,298		11		4		7	81		233

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EWX	SPDR S&P Emerging Markets SmallCap ETF	45,039	6	3	3	46	39
NANR	SPDR S&P North American Natural Resources ETF	19,418					11
GMF	SPDR S&P Emerging Asia Pacific ETF	16,703	8	8	1	71	53
KCE	SPDR S&P Capital Markets ETF	11,267	3	2	1	153	124
XLC	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® ETF (THRK), the SPDR Portfolio Large Cap ETF (SPLG) was known as the SPDR Russell 1000® ETF (ONEK), the SPDR Portfolio Mid Cap ETF (SPMD) was known as the SPDR S&P 1000® ETF (SMD), the SPDR Portfolio Small Cap ETF (SPSM) was known as the SPDR Russell 2000® 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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ETFs trade like stocks, are subject to investment risk, fluctuate in market value and may trade at prices above or below the ETFs' net asset value. Brokerage commissions and ETF expenses will reduce returns.

Because of their narrow focus, sector funds tend to be more volatile than funds that diversify across many sectors and companies.

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Options investing entail a high degree of risk and may not be appropriate for all investors. GLD is not an investment company registered under the Investment Company Act of 1940 (the 1940 Act) and is not subject to regulation under the Commodity Exchange Act of 1936 (the CEA). As a result, shareholders of the Trust do not have the protections associated with ownership of shares in an investment company registered under the 1940 Act or the protections afforded by the CEA.

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Frequent trading of ETFs could significantly increase commissions and other costs such that they may offset any savings from low fees or costs.

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The SPDR Gold Trust (GLD) and the World Gold Trust have each filed a registration statement (including a prospectus) with the Securities and Exchange Commission (SEC) for GLD and GLDM, respectively. Before you invest, you should read the prospectus in the registration statement and other documents each Fund has filed with the SEC for more complete information about each Fund and these offerings. Please see each Fund's prospectus for a more detailed discussion of the risks of investing in each Fund's shares. The GLD prospectus is available by clicking [here](#), and the GLDM prospectus is available by clicking [here](#). You may get these documents for free by visiting EDGAR on the SEC website at sec.gov or by visiting spdrgoldshares.com. Alternatively, the Funds or any authorized participant will arrange to send you the prospectus if you request it by calling 866.320.4053.

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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.

None of the Funds generate any income, and as each Fund regularly sells gold to pay for its ongoing expenses, the amount of gold represented by each Fund share will decline over time to that extent.

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