

SPDR GOLD TRUST
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September 10, 2018

SPDR® ETF Options Report

INVESTMENT PROFESSIONAL USE ONLY

August 2018

Ticker	Name	20 Day Average ETF Volume	20 Day Average Call Volume	20 Day Average Put Volume	20 Day Average Volume	Total Open Interest (Call)	Total Open Interest (Put)
SPY	SPDR S&P 500 ETF Trust	56,861,428	2,356,407	980,866	1,375,542	8,560,253	14,767,930
XLF	Financial Select Sector SPDR Fund	43,059,496	148,183	76,356	71,828	1,920,342	1,910,835
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	14,004,358	73,377	21,850	51,528	524,774	1,246,498
XLU	Utilities Select Sector SPDR Fund	12,561,753	19,723	8,541	11,182	173,568	380,306
XLP	Consumer Staples Select Sector SPDR Fund	11,718,292	15,047	7,565	7,482	132,721	205,172
XLE	Energy Select Sector SPDR Fund	11,376,666	33,744	15,708	18,037	397,529	526,130
XLK	Technology Select Sector SPDR Fund	9,690,689	19,935	6,296	13,640	146,100	315,595
XLI	Industrial Select Sector SPDR Fund	9,557,822	25,634	13,626	12,009	192,553	257,153
JNK	SPDR Bloomberg Barclays High Yield 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 Sector SPDR Fund	5,595,371	12,050	6,308	5,742	100,365	137,367
XLB	Materials Select Sector 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 Discretionary Select Sector SPDR Fund						
XBI	SPDR S&P Biotech ETF	4,122,315	32,422	10,941	21,481	144,648	357,421
KRE	SPDR S&P Regional Banking ETF	4,023,119	26,446	13,114	13,332	424,707	295,977
FEZ	SPDR EURO STOXX 50 ETF	3,679,278	13,685	2,368	11,317	79,591	205,789
DIA	SPDR Dow Jones Industrial Average ETF Trust	3,495,462	50,958	29,983	20,975	402,252	251,621
XME	SPDR S&P Metals & Mining ETF	2,340,760	6,959	1,804	5,156	50,019	137,008
XLRE	Real Estate Select Sector SPDR Fund	2,193,379	579	331	249	6,406	5,781
XHB	SPDR S&P Homebuilders ETF	2,081,189	4,396	2,406	1,991	59,632	49,218
KBE	SPDR S&P Bank ETF	1,248,237	1,976	409	1,568	30,306	69,390
XES	SPDR S&P Oil & Gas Equipment & Services ETF	1,223,173	153	102	51	3,123	1,249
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	1,143,387	1	1		23	279
SPYG	SPDR Portfolio S&P 500 Growth ETF	1,072,126	35	26	9	497	284
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	1,057,881	8	4	5	205	351
SPDW	SPDR Portfolio Developed World ex-US ETF	1,023,179		1		57	10
MDY	SPDR S&P MidCap 400 ETF Trust	623,638	1,125	707	418	24,517	15,366

Source: Bloomberg as of 08/31/2018.

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

Source: Bloomberg as of 08/31/2018.

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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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