

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 | Call | Put | 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 |
| XLF | 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 |
| XLU | Utilities Select Sector SPDR Fund | 16,910,228 | 39,900 | 17,985 | 21,915 | 140,655 | 321,025 |
| XLE | Energy Select Sector SPDR Fund | 14,526,123 | 51,252 | 31,067 | 20,186 | 427,065 | 466,124 |
| XLP | Consumer Staples Select Sector SPDR Fund | 14,164,380 | 27,161 | 18,899 | 8,262 | 184,977 | 189,344 |
| XLK | Technology Select Sector SPDR Fund | 13,448,645 | 20,013 | 9,244 | 10,770 | 158,547 | 246,315 |
| XLI | Industrial Select Sector SPDR Fund | 12,061,816 | 37,596 | 11,002 | 26,594 | 177,055 | 399,117 |
| JNK | SPDR Bloomberg Barclays High Yield Bond ETF | 11,155,841 | 655 | 148 | 508 | 15,927 | 88,478 |
| XLV | Health Care Select Sector SPDR Fund | 7,583,561 | 10,615 | 7,431 | 3,184 | 82,824 | 102,236 |
| GLD® | SPDR Gold Shares | 6,760,726 | 118,809 | 84,400 | 34,409 | 1,909,176 | 536,064 |
| KRE | SPDR S&P Regional Banking ETF | 5,753,754 | 32,808 | 12,749 | 20,060 | 411,387 | 268,124 |
| XLB | | 5,737,860 | 5,686 | 2,690 | 2,996 | 53,098 | 62,093 |

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|-------------|------------------------------------------------------------------|-----------|--------|--------|--------|---------|---------|
| XRT | Materials Select Sector SPDR Fund SPDR S&P Retail ETF | 5,592,588 | 24,093 | 5,664 | 18,429 | 67,294 | 212,616 |
| XLY | 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 | | Total Open Interest (Call) | Total Open Interest (Put) |
|-------------|---------------------------------------------------------|----------------|--------------------|----------------|-------------------|----------------------------|---------------------------|
| | | Total Volume | Call Option Volume | Total Volume | Put Option Volume | | |
| 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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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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