SPDR GOLD TRUST Form FWP February 03, 2016

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**February 3, 2016** 

# **SPDR® ETF Options Report**

January 13, 2016

		20 Day Averag20						
Ticker		ETF Voluffietal	Option Vall	undertion Violut	Montion Volub	mærest (Call)	Interest (Pu <b>A</b> )	⁄ailable
SPY	SPDR S&P 500 ETF Trust	146,608,960	2,857,875	1,154,595	1,703,280	7,459,620	12,586,190	Y
XLF	Financial	140,000,900	2,037,073	1,134,393	1,703,280	7,439,020	12,360,190	1
ALI	Select Sector							
	SPDR Fund	52,678,996	164,403	79,026	85,377	1,567,741	2,740,286	Y
XLE	Energy Select	-,-,-,-,-		.,,,==		_,	_,, ,,,_,,	
	Sector SPDR							
	Fund	23,872,322	69,882	28,031	41,851	527,454	627,678	Y
XOP	SPDR S&P Oil							
	& Gas							
	Exploration &							
	Production							
*****	ETF	16,200,600	48,118	26,284	21,834	817,011	565,765	Y
JNK	SPDR Barclays							
	High Yield	14.046.104	2.770	704	2.004	45 115	04.540	37
XLK	Bond ETF Technology	14,046,194	3,778	784	2,994	45,115	94,540	Y
ALK	Select Sector							
	SPDR Fund	13,746,640	9,505	3,978	5,527	136,588	114,515	Y
XLI	Industrial	13,740,040	7,505	3,776	3,321	130,300	114,515	1
28121	Select Sector							
	SPDR Fund	13,347,929	28,522	11,215	17,307	100,520	204,601	Y
XLV	Health Care	, ,	•	,	ŕ	,	•	
	Select Sector							
	SPDR Fund	12,837,531	13,198	5,054	8,144	81,370	144,122	Y
XLU	Utilities Select							
	Sector SPDR							
	Fund	11,529,077	15,797	7,986	7,811	126,710	242,211	Y
XLP	Consumer							
	Staples Select							
	Sector SPDR	10 026 295	0.014	2 566	5 110	50 161	167 275	V
XLY	Fund Consumer	10,936,285 8,849,819	9,014 15,104	3,566 4,386	5,448 10,718	50,161 360,524	167,275 264,278	Y
ALI	Discretionary	0,049,019	15,104	4,380	10,718	300,324	ZU4,Z/8	1
	Select Sector							
	Select Sector							

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	CDDD Eund							
DIA	SPDR Fund SPDR Dow							
	Jones Industrial							
	Average ETF							
	Trust	8,627,301	48,405	26,849	21,556	378,430	303,111	Y
XLB	Materials							
	Select Sector	7 702 804	0.769	1.011	0.757	150 500	106 470	37
KRE	SPDR Fund SPDR S&P	7,702,804	9,768	1,011	8,757	152,526	186,470	Y
KKE	Regional							
	Banking ETF	5,935,531	8,155	1,182	6,973	95,973	197,368	Y
<b>GLD</b> ®	SPDR Gold		·	·	·	,	,	
	Shares	5,922,899	101,101	68,976	32,125	2,085,371	741,616	Y
XBI	SPDR S&P	4.040.720	22.070	0.750	1.4.24.0	101.207	216.262	* *
VDT	Biotech ETF	4,949,738	23,078	8,760	14,318	181,395	316,269	Y
XRT	SPDR S&P Retail ETF	3,770,811	19,139	3,238	15,901	67,135	210,821	Y
XHB	SPDR S&P	3,770,011	17,137	3,230	13,701	07,133	210,021	1
	Homebuilders							
	ETF	3,612,760	5,823	3,099	2,724	137,937	102,425	Y
FEZ	SPDR EURO							
	STOXX 50							
MDM	ETF	3,237,539	1,370	356	1,014	29,387	33,235	Y
MDY	SPDR S&P MidCap 400							
	ETF Trust	2,758,381	3,732	1,926	1,806	49,251	45,666	Y
KBE	SPDR S&P	2,700,001	5,.62	1,> = 0	1,000	.,,201	.2,000	-
	Bank ETF	2,675,185	877	247	630	3,111	8,720	Y
BIL	SPDR Barclays							
	1 3 Month	2 401 204						* 7
XME	T-Bill SPDR S&P	2,401,284						Y
ANIE	Metals &							
	Mining ETF	2,110,903	3,584	2,112	1,472	177,170	117,966	Y
SJNK	SPDR Barclays	, , , , , , ,	- /= -	, <u>-</u>	,	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_
	Short Term							
	High Yield							
CDY	Bond ETF	2,084,016	14	4	10	500	197	Y
SDY	SPDR S&P Dividend ETF	1,528,571	141	85	56	4,325	2,089	Y
CWB	SPDR Barclays	1,320,3/1	141	63	30	4,343	2,009	1
~ · · · · ·	Convertible							
	Securities ETF	1,266,150	5	2	3	237	874	Y
SCPB	SPDR Barclays							
	Short Term							
	Corporate	1 205 114						<b>3</b> 7
Caumaa	Bond ETF	1,205,114						Y

Source: Bloomberg.

## **SPDR® ETF Options Report**

		20 Day Aver21gDay Av24hDay Av24r4Day Aver42gtal Ope4fotal Ope40ption							
Ticker	Name	ETF Voltatad O							
SHM	SPDR Nuveen Barclays Short								
	Term Municipal Bond ETF	843,507						Y	
<b>RWX</b>	SPDR Dow Jones International								
	Real Estate ETF	785,670	1	1		44	10	Y	
BWX	SPDR Barclays International								
	Treasury Bond ETF	658,200	1		1	41	270	Y	
XES	SPDR S&P Oil & Gas Equipme	nt							
	& Services ETF	516,584	169	152	17	1,770	494	Y	
TFI	SPDR Nuveen Barclays								
	Municipal Bond ETF	436,904						Y	
CWI	SPDR MSCI ACWI ex-US ETF	383,200						Y	
RWR	SPDR Dow Jones REIT ETF	320,368	98	79	19	1,349	382	Y	
<b>RWO</b>	SPDR Dow Jones Global Real								
	Estate ETF	278,804				5	22	Y	
DWX	SPDR S&P International								
	Dividend ETF	260,424	4	2	2	78	84	Y	
KIE	SPDR S&P Insurance ETF	205,741	16	15	1	465	38	Y	
GNR	SPDR S&P Global Natural								
	Resources ETF	194,559	1	1		27	37	Y	
GWL	SPDR S&P World ex-US ETF	187,013					60	Y	
XPH	SPDR S&P Pharmaceuticals ET	F 168,717	24	19	5	519	237	Y	
XSD	SPDR S&P Semiconductor ETF	164,396	1	1		132	26	Y	
HYMB	SPDR Nuveen S&P High Yield								
	Municipal Bond ETF	157,460	1		1		10	Y	
GWX	SPDR S&P International Small								
	Cap ETF	144,483	1		1		20	Y	
GXC	SPDR S&P China ETF	141,394	5	2	3	5,183	41	Y	
<b>EWX</b>	SPDR S&P Emerging Markets								
	Small Cap ETF	125,064	1		1	3	42	Y	
<b>EDIV</b>	SPDR S&P Emerging Markets								
	Dividend ETF	111,327	2	2		74	26	Y	

Source: Bloomberg.

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