SPDR GOLD TRUST Form FWP February 03, 2016

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**February 3, 2016** 

# **SPDR® ETF Options Report**

January 13, 2016

		20 Day Averag <b>2</b> 0						
Ticker		ETF Voluffietal	Option Vall	undeption Vibrati	non Volub	mærest (Call)	Interest (Put) v	ailable
SPY	SPDR S&P	146 600 060	2 057 075	1 154 505	1 702 200	7.450.620	12 506 100	37
VI E	500 ETF Trust	146,608,960	2,857,875	1,154,595	1,703,280	7,459,620	12,586,190	Y
XLF	Financial Select Sector SPDR Fund	52,678,996	164,403	79,026	85,377	1,567,741	2,740,286	Y
XLE	Energy Select	32,076,990	104,403	79,020	05,577	1,307,741	2,740,200	1
ALE	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 Bond ETF	14,046,194	3,778	784	2,994	45,115	94,540	Y
XLK	Technology	14,040,194	3,778	704	2,994	45,115	94,340	1
ALK	Select Sector SPDR Fund	13,746,640	9,505	3,978	5,527	136,588	114,515	Y
XLI	Industrial	, ,		,	,	ĺ	·	
	Select Sector SPDR Fund	13,347,929	28,522	11,215	17,307	100,520	204,601	Y
XLV	Health Care							
	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	10.027.205	0.014	2566	5.440	50.161	1/7 275	N/
X/I X/	Fund	10,936,285	9,014	3,566	5,448	50,161	167,275	Y
XLY	Consumer Discretionary Select Sector	8,849,819	15,104	4,386	10,718	360,524	264,278	Y

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	SPDR Fund							
DIA	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							
***	SPDR Fund	7,702,804	9,768	1,011	8,757	152,526	186,470	Y
KRE	SPDR S&P							
	Regional Banking ETF	5 025 521	8,155	1,182	6,973	95,973	197,368	Y
<b>GLD</b> ®	SPDR Gold	5,935,531	0,133	1,102	0,973	93,973	197,300	1
GLD	Shares	5,922,899	101,101	68,976	32,125	2,085,371	741,616	Y
XBI	SPDR S&P	3,722,077	101,101	00,770	32,123	2,003,371	7 11,010	-
	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							
	Homebuilders							
	ETF	3,612,760	5,823	3,099	2,724	137,937	102,425	Y
FEZ	SPDR EURO							
	STOXX 50 ETF	2 227 520	1,370	356	1,014	20.297	33,235	Y
MDY	SPDR S&P	3,237,539	1,370	330	1,014	29,387	33,233	I
MID 1	MidCap 400							
	ETF Trust	2,758,381	3,732	1,926	1,806	49,251	45,666	Y
KBE	SPDR S&P	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		-,	-,	17,44	,	
	Bank ETF	2,675,185	877	247	630	3,111	8,720	Y
BIL	SPDR Barclays							
	1 3 Month							
	T-Bill	2,401,284						Y
XME	SPDR S&P							
	Metals &	2 110 002	2 504	2 112	1 470	177 170	117.066	W
SJNK	Mining ETF SPDR Barclays	2,110,903	3,584	2,112	1,472	177,170	117,966	Y
SJIVIX	Short Term							
	High Yield							
	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							
	Convertible							
	Securities ETF	1,266,150	5	2	3	237	874	Y
SCPB	SPDR Barclays							
	Short Term							
	Corporate Bond ETF	1,205,114						Y
Source	: Bloomberg.	1,203,114						I

Source: Bloomberg.

# **SPDR® ETF Options Report**

20 Day Aver and Aver ETF Vollatad Optiofia MoOptio Put Option Volterest (Callerest (Partailable Ticker Name SHM SPDR Nuveen Barclays Short Term Municipal Bond ETF Y 843,507 **RWX** SPDR Dow Jones International Real Estate ETF 1 1 44 10 Y 785,670 **BWX** SPDR Barclays International Treasury Bond ETF 1 1 41 270 Y 658,200 SPDR S&P Oil & Gas Equipment XES & Services ETF 516,584 169 152 17 1,770 494 Y TFI SPDR Nuveen Barclays Y Municipal Bond ETF 436,904 **CWI** SPDR MSCI ACWI ex-US ETF Y 383,200 98 79 RWR SPDR Dow Jones REIT ETF 19 1.349 382 Y 320,368 **RWO** SPDR Dow Jones Global Real Estate ETF 278,804 5 22 Y **DWX** SPDR S&P International Dividend ETF 4 2 2 78 84 Y 260,424 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 Y 60 **XPH** SPDR S&P Pharmaceuticals ETF 168,717 24 19 5 519 237 Y 164,396 1 1 132 Y **XSD** SPDR S&P Semiconductor ETF 26 **HYMB** SPDR Nuveen S&P High Yield 1 Municipal Bond ETF 1 10 Y 157,460 **GWX** SPDR S&P International Small Cap ETF 20 Y 144,483 1 1 GXC SPDR S&P China ETF 141,394 5 2 3 5.183 Y 41 **EWX** SPDR S&P Emerging Markets Small Cap ETF 1 1 3 42 Y 125,064 **EDIV** SPDR S&P Emerging Markets 2 2 74 Y Dividend ETF 26 111,327

Source: Bloomberg.

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