

SPDR GOLD TRUST
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SPDR® ETF Options Report

January 13, 2016

Ticker	Name	20 Day Average ETF Volume	20 Day Average Total Option Volume	20 Day Average Call Option Volume	20 Day Average Put Option Volume	Total Open Interest (Call)	Total Open Interest (Put)	Options Available
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
XLFXLF	Financial Select Sector SPDR Fund	52,678,996	164,403	79,026	85,377	1,567,741	2,740,286	Y
XLFXLE	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 Bond ETF	14,046,194	3,778	784	2,994	45,115	94,540	Y
XLK	Technology Select Sector SPDR Fund	13,746,640	9,505	3,978	5,527	136,588	114,515	Y
XLIXLI	Industrial 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
XLUXLU	Utilities Select Sector SPDR Fund	11,529,077	15,797	7,986	7,811	126,710	242,211	Y
XLPLP	Consumer Staples Select Sector SPDR Fund	10,936,285	9,014	3,566	5,448	50,161	167,275	Y
XLXYLY	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	5,935,531	8,155	1,182	6,973	95,973	197,368	Y
GLD®	SPDR Gold Shares	5,922,899	101,101	68,976	32,125	2,085,371	741,616	Y
XBI	SPDR S&P 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	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 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 & Mining ETF	2,110,903	3,584	2,112	1,472	177,170	117,966	Y
SJNK	SPDR Barclays 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.

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Ticker	Name	20 Day Average ETF Volume	20 Day Average Total Options Call Volume	20 Day Average Total Options Put Volume	20 Day Average Ratio Call/Put	Total Open Interest (Calls)	Total Open Interest (Puts)	Options Available
SHM	SPDR Nuveen Barclays Short Term Municipal Bond ETF	843,507						Y
RWX	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 Equipment & 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
RWO	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 ETF	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
EWX	SPDR S&P Emerging Markets Small Cap ETF	125,064	1		1	3	42	Y
EDIV	SPDR S&P Emerging Markets Dividend ETF	111,327	2	2		74	26	Y

Source: Bloomberg.

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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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SPDR® GOLD TRUST has filed a registration statement (including a prospectus) with the SEC for the offering to which this communication relates. Before you invest, you should read the prospectus in that registration statement and other documents the issuer has filed with the SEC for more complete information about the Trust and this offering. You may get these documents for free by visiting EDGAR on the SEC Web site at www.sec.gov. Alternatively, the Trust or any Authorized Participant will arrange to send you the prospectus if you request it by calling toll free at 1-866-320-4053 or contacting State Street Global Markets, LLC, One Lincoln Street, Attn: SPDR® Gold Shares, 30th Floor, Boston, MA 02111.