

SPDR® ETF Trading Report

February 2016

Ticker	ETF Name	Spread (\$)	Spread (%)	Spread (\$) vs. 3 mo. trailing	Consolidated Avg. Daily Volume (shares)	Consolidated Avg. Daily Volume (\$)	Consolidated Avg. Daily Volume (shares) vs. 3 mo. trailing	Avg. Quote Size (shares)	Avg. Quote Size (Shares) vs. 3 mo. trailing	Avg. Quote Size (\$)	Avg. Quote Size (\$) vs. 3 mo. trailing	Avg. Trade Size	Daily Volatility (%)	Short Interest as of 02/12/2016
US Core														
SPY	SPDR S&P 500® ETF	0.01	0.01	0.01	146,031,463	28,251,003,089	156,695,673	7,343	10,002	1,393,187	1,951,290	254	0.90	283,486,361
MDY	SPDR S&P MidCap 400® ETF	0.05	0.02	0.05	1,879,441	453,494,411	2,468,290	1,062	1,451	248,283	350,315	119	1.00	4,994,836
SLY	SPDR S&P 600 Small Cap ETF	0.25	0.27	0.24	16,739	1,808,756	25,985	3,148	2,947	285,807	279,376	122	0.90	6,787
DIA	SPDR Dow Jones Industrial Average ETF	0.01	0.01	0.01	7,749,425	1,262,022,458	8,679,462	2,445	2,412	395,650	400,661	181	0.90	7,716,401
THRK	SPDR Russell 3000 ETF	0.98	0.70	0.51	2,220	351,329	4,361	2,136	2,537	297,758	371,569	87	1.00	8,687
TWOK	SPDR Russell 2000 ETF	0.17	0.30	0.18	9,181	590,220	21,051	4,472	4,532	262,328	291,634	178	1.10	6,997
ONEK	SPDR Russell 1000 ETF	0.23	0.26	0.22	3,143	311,045	3,101	3,646	3,496	321,286	320,723	119	1.20	2,202
RSCD	SPDR Russell Small Cap Completeness ETF	0.39	0.57	0.38	2,376	178,526	2,839	2,909	3,380	197,783	246,223	59	1.50	1,811
SPYX	SPDR S&P 500 Fossil Fuel Free ETF	0.07	0.14	0.08	11,171	551,067	26,510	2,819	2,372	129,392	116,038	343	0.90	62,430
US Style														
SPYG	SPDR S&P 500 Growth ETF	0.18	0.20	0.17	69,614	6,513,771	47,243	1,147	1,488	104,423	140,482	116	1.00	4,952
SPYV	SPDR S&P 500 Value ETF	0.11	0.13	0.10	8,738	842,903	14,288	1,887	1,630	151,290	149,927	96	0.90	4,854
MDYG	SPDR S&P 400 Mid Cap Growth ETF	0.33	0.31	0.31	15,468	1,718,732	24,621	3,455	3,139	371,171	354,487	97	1.10	11,885
MDYV	SPDR S&P 400 Mid Cap Value ETF	0.26	0.36	0.26	12,130	906,785	17,199	6,180	5,789	438,347	425,955	111	1.00	951
SLYG	SPDR S&P 600 Small Cap Growth ETF	0.47	0.30	0.44	24,251	3,967,407	28,719	2,722	2,408	425,258	400,836	75	1.00	28,946
SLYV	SPDR S&P 600 Small Cap Value ETF	0.26	0.31	0.24	30,358	2,888,792	37,876	2,829	2,956	243,294	266,070	93	0.90	17,769
US Sector														
XLY	Consumer Discretionary Select Sector SPDR ETF	0.01	0.01	0.01	9,893,943	733,759,098	9,715,444	3,427	4,179	245,305	311,127	170	1.00	27,259,281
XLP	Consumer Staples Select Sector SPDR ETF	0.01	0.02	0.01	16,550,874	873,500,235	14,231,428	29,537	31,509	1,485,120	1,571,554	407	0.60	36,700,392
XLE	Energy Select Sector SPDR ETF	0.01	0.02	0.01	29,203,075	1,685,870,195	28,748,025	6,082	6,074	340,349	349,802	184	1.80	47,109,692
XLF	Financial Select Sector SPDR ETF	0.01	0.05	0.01	80,352,248	1,714,254,016	64,037,469	660,806	730,283	13,731,549	16,029,712	1,531	1.30	127,028,450
XLIV	Health Care Select Sector SPDR ETF	0.01	0.02	0.01	14,195,398	974,398,505	14,001,709	5,239	5,622	341,792	381,959	206	1.00	54,165,162
XLI	Industrial Select Sector SPDR ETF	0.01	0.02	0.01	15,166,469	779,741,067	14,847,745	15,324	18,516	771,870	985,511	267	1.10	31,702,714

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US Sector (cont'd)														
XLB	Materials Select Sector SPDR ETF	0.01	0.02	0.01	9,364,375	402,744,542	8,615,647	11,221	13,212	450,411	541,956	238	1.80	19,229,516
XLK	Technology Select Sector SPDR ETF	0.01	0.02	0.01	14,679,150	601,888,793	14,678,991	55,013	58,445	2,200,520	2,404,427	322	1.00	19,470,634
XLU	Utilities Select Sector SPDR ETF	0.01	0.02	0.01	21,666,939	1,028,919,266	15,940,863	18,394	19,224	851,274	855,660	289	0.70	48,042,011
XLF	Financial Services Select Sector SPDR Fund	0.06	0.23	0.05	5,856	169,771	8,422	7,919	9,481	209,616	279,595	147	1.50	7,077
XLRE	Real Estate Select Sector SPDR Fund	0.15	0.51	0.16	1,219	44,740	2,350	8,168	8,477	234,993	257,277	64	1.50	9,269
US Industry														
KBE	SPDR S&P Bank ETF	0.01	0.04	0.01	4,638,066	131,955,775	3,665,324	11,046	10,122	311,055	305,280	223	1.80	7,292,510
KCE	SPDR S&P Capital Markets ETF	0.04	0.13	0.03	13,877	514,256	34,017	1,423	1,443	49,335	57,922	177	1.80	64,232
KIE	SPDR S&P Insurance ETF	0.04	0.06	0.04	121,775	7,567,970	156,297	2,816	2,651	180,083	176,928	146	0.80	1,583,678
KRE	SPDR S&P Regional Banking ETF	0.01	0.03	0.01	8,569,563	303,604,723	7,640,624	6,195	5,793	216,577	218,454	173	1.80	39,098,361
XBI	SPDR S&P Biotech ETF	0.06	0.12	0.06	7,236,429	357,076,678	6,412,291	1,149	952	55,738	53,074	156	2.30	39,567,107
XHB	SPDR S&P Homebuilders ETF	0.01	0.04	0.01	3,804,244	114,530,042	4,079,661	8,498	8,517	251,966	268,030	193	1.30	10,465,994
XME	SPDR S&P Metals & Mining ETF	0.01	0.07	0.01	3,543,747	55,813,151	2,657,910	11,009	10,590	167,447	154,932	209	2.40	8,388,901
XES	SPDR S&P Oil & Gas Equip. & Services ETF	0.02	0.14	0.02	346,671	5,073,340	410,937	11,830	15,460	170,115	248,906	221	3.10	246,274
XITK	SPDR FactSet Innovative Technology ETF	0.07	0.15	0.07	458	23,616	498	537	538	25,379	25,808	87	2.70	3,815
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	0.01	0.04	0.01	22,609,281	577,912,310	20,148,476	7,565	6,291	189,352	171,807	232	2.80	32,960,457
XPH	SPDR S&P Pharmaceuticals ETF	0.06	0.14	0.06	172,526	7,408,754	173,405	5,421	4,314	225,785	200,601	142	1.50	2,786,837
XRT	SPDR S&P Retail ETF	0.01	0.03	0.01	4,623,753	190,243,465	4,361,895	4,550	4,124	165,504	172,301	145	1.10	25,104,171
XSD	SPDR S&P Semiconductors ETF	0.04	0.11	0.04	155,824	6,232,617	165,106	4,166	4,755	165,322	195,478	211	1.60	886,277
XHE	SPDR S&P Health Care Equipment ETF	0.16	0.41	0.16	13,459	549,059	8,713	2,528	2,282	97,404	93,170	224	1.40	3,141
XTL	SPDR S&P Telecom ETF	0.13	0.26	0.13	9,660	517,719	6,718	6,343	5,175	314,232	266,927	175	1.80	2,523
XAR	SPDR S&P Aerospace & Defense ETF	0.08	0.18	0.09	18,328	898,957	18,593	691	916	32,871	45,937	146	1.20	8,580
XHS	SPDR S&P Health Care Services ETF	0.10	0.19	0.09	25,869	1,390,826	27,714	1,244	1,103	62,822	59,573	153	1.40	16,669
XSW	SPDR S&P Software & Services ETF	0.10	0.24	0.11	8,728	399,528	6,171	2,554	2,650	107,958	120,443	246	1.80	6,515
XTN	SPDR S&P Transportation ETF	0.06	0.15	0.05	52,833	2,221,200	82,328	1,255	2,359	50,141	98,064	212	1.40	456,373
MTK	SPDR Morgan Stanley Technology ETF	0.11	0.23	0.10	18,604	902,509	21,434	5,992	5,508	278,388	279,035	136	1.40	4,834

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Real Estate Equities														
RWR	SPDR Dow Jones REIT ETF	0.04	0.05	0.04	389,454	34,175,596	375,947	2,914	3,780	249,118	332,489	135	1.00	285,289
RWO	SPDR Dow Jones Global Real Estate ETF	0.06	0.14	0.06	308,943	14,056,018	303,678	696	955	30,805	43,061	138	1.10	169,102
RWX	SPDR Dow Jones Intl. Real Estate ETF	0.03	0.08	0.03	658,615	26,315,118	849,376	2,703	2,198	101,660	83,084	211	1.00	1,454,553
Global Equities														
DGT	SPDR Global Dow ETF	0.35	0.60	0.38	3,473	219,819	4,108	702	687	40,555	43,319	110	1.20	2,336
GII	SPDR S&P Global Infrastructure ETF	0.30	0.73	0.33	6,121	261,070	14,163	1,387	1,519	56,687	62,051	111	1.10	1,234
GNR	SPDR S&P Global Natural Resources ETF	0.10	0.32	0.08	114,479	3,556,330	156,766	1,469	1,795	44,922	56,112	205	1.80	380,223
CWI	SPDR MSCI ACWI ex-US ETF	0.02	0.08	0.03	274,898	7,849,401	335,447	4,804	2,865	135,425	84,145	243	1.10	15,146
ACIM	SPDR MSCI ACWI IMI ETF	1.03	1.83	1.19	3,605	221,354	4,205	420	411	23,701	24,241	96	1.50	3,699
EWL	SPDR S&P World ex-US ETF	0.03	0.15	0.04	164,632	3,882,099	201,892	3,886	3,419	90,249	83,560	280	1.00	14,205
MDD	SPDR S&P International Mid Cap ETF	0.59	2.17	0.55	7,460	217,686	13,129	592	561	15,943	15,674	103	1.20	7,044
GWX	SPDR S&P International Small Cap ETF	0.07	0.26	0.07	116,504	3,132,220	151,951	1,343	1,020	34,703	27,489	217	0.80	30,853
LOWC	SPDR MSCI ACWI Low Carbon Target ETF	0.07	0.10	0.06	715	60,058	893	1,003	1,075	64,804	72,530	125	1.50	3,713
International Developed Equities — Region/Country														
JSC	SPDR Russell/Nomura Small Cap Japan ETF	0.28	0.56	0.32	2,854	167,788	5,145	765	943	37,623	47,159	201	1.00	510
JPP	SPDR Russell/Nomura PRIME Japan ETF	0.27	0.64	0.25	3,561	180,717	4,499	673	848	27,802	37,100	131	1.20	5,618
FEZ	SPDR DJ Euro STOXX 50 ETF	0.01	0.03	0.01	4,044,443	127,831,250	3,720,349	34,964	32,017	1,074,444	1,034,789	355	1.30	823,894
FEU	SPDR DJ STOXX 50 ETF	0.07	0.23	0.07	43,430	1,312,816	48,064	1,426	1,677	40,983	50,712	219	1.10	18,932
SMEZ	SPDR EURO STOXX Small Cap ETF	0.22	0.50	0.23	13,831	625,373	14,417	442	361	19,209	16,577	186	1.20	1,515
HFEZ	SPDR EURO STOXX 50 Currency Hedged ETF	0.07	0.23	0.09	4,541	221,178	6,826	447	462	13,616	15,306	464	2.10	1,388
HREX	SPDR MSCI International Real Estate Currency Hedged ETF	0.14	0.37	0.13	171	6,407	118	300	285	11,358	11,091	92	0.00	—
HDWX	SPDR S&P International Dividend Currency Hedged ETF	0.11	0.30	0.12	277	8,900	234	128	126	4,696	4,574	74	1.30	65
Emerging Market Equities														
EMBB	SPDR MSCI EM Beyond BRIC ETF	0.90	2.05	0.87	722	41,447	357	414	448	18,440	19,967	23	1.60	3,509
EMFT	SPDR MSCI EM 50 ETF	0.64	1.84	0.73	71	2,829	226	2,041	2,089	70,894	76,645	7	2.40	144
GMM	SPDR S&P Emerging Markets ETF	0.17	0.36	0.16	27,203	1,335,651	40,962	729	781	34,985	39,480	184	1.20	8,199

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Emerging Market Equities (cont'd)														
GML	SPDR S&P Emerging Latin America ETF	0.20	0.60	0.30	4,958	182,970	5,955	525	507	17,966	17,730	102	1.80	6,749
GAF	SPDR S&P Emerging Middle East & Africa ETF	0.69	1.47	0.72	4,115	207,950	8,547	365	386	17,272	18,146	113	1.80	380
GUR	SPDR S&P Emerging Europe ETF	0.22	1.04	0.21	12,931	307,899	14,049	425	564	9,167	12,391	214	1.50	8,338
GPM	SPDR S&P Emerging Asia Pacific ETF	0.18	0.27	0.16	45,363	3,097,176	45,828	1,104	1,093	72,776	75,789	138	1.00	50,354
EWX	SPDR S&P Emerging Markets Small Cap ETF	0.11	0.32	0.08	92,812	3,357,457	100,371	936	1,026	32,966	37,162	149	1.10	92,330
BIK	SPDR S&P BRIC 40 ETF	0.04	0.27	0.04	9,720	180,586	18,044	857	752	13,858	13,183	143	1.80	3,833
GXC	SPDR S&P China ETF	0.10	0.16	0.09	93,869	6,077,842	132,438	829	762	51,522	50,909	150	1.40	10,889
RBL	SPDR S&P Russia ETF	0.07	0.51	0.06	16,282	232,786	13,957	1,256	1,232	16,822	16,127	716	2.40	8,318
XINA	SPDR MSCI China A Shares IMI ETF	0.10	0.50	0.10	406	9,207	656	291	313	5,640	7,161	149	5.20	48
International Sector Equities														
IPD	SPDR S&P International Consumer Discretionary Sector ETF	0.23	0.68	0.30	1,594	63,423	3,617	557	632	18,559	22,019	73	1.20	10,062
IPS	SPDR S&P International Consumer Staples Sector ETF	0.21	0.52	0.23	2,427	115,958	4,161	1,017	844	41,148	33,937	77	0.80	886
IPW	SPDR S&P International Energy Sector ETF	0.07	0.51	0.07	19,033	292,681	20,319	941	1,150	13,607	16,756	285	2.00	16,613
IPF	SPDR S&P International Financial Sector ETF	0.47	2.87	0.52	3,691	62,076	6,677	1,854	1,114	30,350	19,729	201	2.00	14,007
IRY	SPDR S&P International Health Care Sector ETF	0.15	0.34	0.17	11,052	518,692	8,478	682	716	30,813	33,681	140	0.90	557
IPN	SPDR S&P International Industrial Sector ETF	0.09	0.35	0.09	5,266	154,220	8,350	1,117	1,397	28,986	36,895	140	1.00	6,326
IRV	SPDR S&P International Materials Sector ETF	0.06	0.41	0.08	377	8,298	1,437	1,744	2,472	27,363	38,662	19	2.30	1,526
IPK	SPDR S&P International Technology Sector ETF	0.17	0.62	0.34	648	26,012	1,854	1,146	886	31,905	26,500	89	1.50	772
IST	SPDR S&P International Telecommunications Sector ETF	0.10	0.42	0.11	7,211	181,524	5,956	553	587	12,996	14,070	124	1.10	191
IPU	SPDR S&P International Utilities Sector ETF	0.07	0.43	0.07	16,808	268,465	7,784	955	958	14,745	14,887	333	1.00	5,618
Advanced Beta — Iecame														
EDIV	SPDR S&P Emerging Markets Dividend ETF	0.04	0.16	0.04	68,482	1,655,213	108,508	1,252	1,243	29,071	28,713	220	1.40	19,134
DWX	SPDR International Dividend ETF	0.04	0.13	0.04	145,456	4,894,010	211,799	1,006	1,440	31,458	46,426	186	1.40	226,376
SDV	SPDR S&P Dividend ETF	0.03	0.04	0.03	731,020	54,674,538	1,202,601	5,224	5,418	380,725	393,889	210	0.80	277,631
WDIV	SPDR S&P Global Dividend ETF	0.10	0.19	0.10	9,970	595,274	16,601	541	563	29,717	31,083	206	1.10	3,958
SPYD	SPDR S&P 500 High Dividend ETF	0.09	0.31	0.07	11,266	359,123	12,772	10,866	11,608	316,418	334,543	237	1.10	3,742

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Advanced Beta — Multi Factor														
GAUS	SPDR MSCI Australia Quality Mix ETF	0.04	0.09	0.04	1,262	63,339	1,447	1,000	1,002	41,870	42,795	122	1.20	796
OCAN	SPDR MSCI Canada Quality Mix ETF	0.06	0.13	0.06	5,855	345,322	4,886	911	952	39,255	40,955	206	1.50	7,014
ODEU	SPDR MSCI Germany Quality Mix ETF	0.06	0.13	0.07	647	37,858	2,208	936	991	43,561	50,472	93	1.30	435
QJPN	SPDR MSCI Japan Quality Mix ETF	0.28	0.49	0.24	470	41,577	2,801	548	585	31,614	35,673	97	2.00	1,971
QESP	SPDR MSCI Spain Quality Mix ETF	0.04	0.10	0.04	60	938	210	1,000	1,000	37,530	42,800	22	2.60	370
QGBR	SPDR MSCI United Kingdom Quality Mix ETF	0.08	0.17	0.08	81	5,433	109	1,001	1,003	45,495	48,375	7	3.60	869
QEFA	SPDR MSCI EAFE Quality Mix ETF	0.53	1.04	0.57	533	37,388	1,782	1,754	1,264	89,173	67,940	91	1.00	1,291
QMEK	SPDR MSCI Mexico Quality Mix ETF	0.08	0.36	0.06	266	6,490	605	692	738	14,615	16,000	53	2.20	34,399
QKOR	SPDR MSCI Korea Quality Mix ETF	0.09	0.39	0.10	473	12,908	332	697	795	16,059	19,167	118	1.40	22,347
QIWN	SPDR MSCI Taiwan Quality Mix ETF	0.33	0.71	0.23	39	811	107	705	727	32,663	34,976	18	2.50	1,037
QWLD	SPDR MSCI World Quality Mix ETF	0.56	0.99	0.60	325	24,762	346	480	502	27,403	29,121	55	1.10	102
QEEM	SPDR MSCI Emerging Markets Quality Mix ETF	0.34	0.78	0.38	10,293	512,739	25,765	1,169	1,178	52,956	52,810	218	1.10	62,770
QUS	SPDR MSCI USA Quality Mix ETF	0.54	0.85	0.18	1,297	33,191	908	1,099	1,212	61,951	70,890	192	1.80	868
Advanced Beta — Single Factor														
SPYB	SPDR S&P 500 Buyback ETF	0.08	0.18	0.07	5,715	246,214	2,857	5,032	4,120	206,362	177,294	199	1.50	8,285
VLU	SPDR S&P 1500 Value Tit ETF	0.52	0.72	0.51	412	38,628	398	5,429	5,168	392,191	374,690	30	1.10	5,628
MMTM	SPDR S&P 1500 Momentum Tit ETF	1.03	1.22	0.63	1,307	125,492	1,273	1,860	1,997	153,041	169,326	135	1.80	500
LGIV	SPDR Russell 1000 Low Volatility ETF	0.35	0.48	0.34	7,708	575,806	4,117	2,387	2,038	172,198	147,062	162	1.20	887
SMIV	SPDR Russell 2000 Low Volatility ETF	0.27	0.39	0.28	5,596	429,341	5,151	2,631	2,759	184,617	197,793	226	0.70	10,340
ONEV	SPDR Russell 1000 Yield Focus ETF	0.10	0.18	0.08	2,101	128,170	98,070	4,202	2,317	232,791	138,603	81	1.20	562
ONEO	SPDR Russell 1000 Momentum Focus ETF	0.23	0.42	0.09	928	57,082	97,589	3,956	2,291	215,404	137,162	55	1.20	60
ONEV	SPDR Russell 1000 Low Volatility Focus ETF	0.11	0.19	0.08	858	59,177	97,972	2,323	1,709	133,154	102,796	88	0.90	3,420
Advanced Beta — Fixed Income														
CBND	SPDR Barclays Issuer Scored Corporate Bond ETF	0.11	0.37	0.12	5,294	194,111	6,070	1,099	897	34,157	27,942	128	0.30	4,336
Fixed Income — US Government														
BIL	SPDR Barclays 1-3 Month T-Bill ETF	0.01	0.02	0.01	1,735,667	80,306,705	1,980,353	3,126,466	3,284,736	142,817,835	150,046,740	3,679	0.00	672,207
TTE	SPDR Barclays Intermediate Term Treasury ETF	0.03	0.05	0.03	410,157	25,118,303	294,313	25,222	31,961	1,539,551	1,928,546	326	0.10	88,367
TLO	SPDR Barclays Long Term Treasury ETF	0.09	0.12	0.08	219,850	16,807,588	146,316	12,129	11,253	917,438	825,070	254	0.70	288,215
IPE	SPDR Barclays TIPS ETF	0.05	0.08	0.05	36,466	2,099,257	39,862	9,890	11,965	550,020	654,592	204	0.20	61,136

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SPDR® ETF Trading Report

Ticker	ETF Name	Spread (\$)	Spread (%)	Spread (\$) vs. 3 mo. trailing	Consolidated Avg. Daily Volume (shares)	Consolidated Avg. Daily Volume (\$)	Consolidated Avg. Daily Volume (shares) vs. 3 mo. trailing	Avg. Quote Size (shares)	Avg. Quote Size (Shares) vs. 3 mo. trailing	Avg. Quote Size (\$)	Avg. Quote Size (\$) vs. 3 mo. trailing	Avg. Trade Size	Daily Volatility (%)	Short Interest as of 02/12/2016
Fixed Income — US Government (cont'd)														
SST	SPDR Barclays Short Term Treasury ETF	0.05	0.15	0.06	24,228	774,123	26,283	2,017	2,188	61,418	66,165	233	0.10	14,263
SIPE	SPDR Barclays 0-5 Year TIPS ETF	0.14	0.72	0.14	622	16,923	926	2,754	3,082	53,373	59,768	64	0.30	904
TIPIX	SPDR Barclays 1-10 Year TIPS ETF	0.04	0.19	0.04	11,881	240,949	7,033	4,444	3,982	85,414	76,176	569	0.20	27,809
Fixed Income — US Investment Grade Corporates														
SCPB	SPDR Barclays Short Term Corporate Bond ETF	0.01	0.03	0.01	796,091	24,731,907	1,031,935	13,424	15,270	408,259	464,361	299	0.10	149,011
ITR	SPDR Barclays Term Corporate Bond ETF	0.03	0.09	0.03	365,217	12,467,315	240,284	4,601	3,327	154,686	111,854	257	0.10	101,792
LWC	SPDR Barclays Long Term Corporate Bond ETF	0.18	0.47	0.16	76,309	2,898,899	51,531	2,674	2,830	100,222	106,493	244	0.40	15,276
FLRN	SPDR Barclays Investment Grade Floating Rate ETF	0.05	0.16	0.04	24,803	794,747	35,851	1,108	3,380	33,628	102,786	131	0.10	10,153
Fixed Income — High Yield														
JNK	SPDR Barclays High Yield Bond ETF	0.01	0.03	0.01	13,443,461	441,461,479	15,139,381	45,528	44,698	1,478,018	1,487,549	596	0.60	18,827,887
SJNK	SPDR Barclays Short Term High Yield Bond ETF	0.01	0.05	0.01	1,744,970	43,431,853	2,120,106	9,225	9,519	227,643	240,926	376	0.50	1,324,567
LNK	SPDR Barclays International High Yield Bond ETF	0.12	0.59	0.21	7,927	179,378	6,641	1,176	1,194	24,320	25,361	277	0.40	832
CJNK	SPDR BofA Merrill Lynch Crossover Corporate Bond ETF	0.36	1.51	0.26	4,718	128,892	7,925	1,301	2,394	31,133	58,270	167	0.60	568
Fixed Income — US Mortgage														
MBG	SPDR Barclays Mortgage Bond ETF	0.07	0.25	0.08	32,049	904,565	23,765	4,721	2,642	128,034	71,334	182	0.20	8,708
Fixed Income — US Aggregate														
BND	SPDR Barclays Aggregate Bond ETF	0.04	0.08	0.04	85,770	5,079,735	97,667	1,188	985	69,352	57,213	244	0.20	40,304
Fixed Income — Hybrids														
CWB	SPDR Barclays Convertible Securities ETF	0.02	0.05	0.02	835,154	34,739,983	1,120,498	1,264	3,077	51,540	130,803	182	0.70	1,199,563
PSK	SPDR Wells Fargo Preferred Stock ETF	0.08	0.19	0.08	188,169	8,381,677	152,833	1,760	1,229	77,422	54,445	161	0.60	30,368
Fixed Income — Municipal														
SHM	SPDR Nuveen Barclays Short Term Municipal Bond ETF	0.01	0.05	0.01	608,010	15,183,300	789,331	14,594	18,591	358,137	453,806	413	0.10	750,926
TFI	SPDR Nuveen Barclays Municipal Bond ETF	0.01	0.05	0.01	690,382	17,268,792	568,111	3,491	4,438	86,332	109,042	228	0.10	237,926
CXA	SPDR Nuveen Barclays California Municipal Bond ETF	0.07	0.29	0.07	20,322	551,899	22,161	1,243	1,330	30,652	32,558	229	0.20	5,092
INW	SPDR Nuveen Barclays New York Municipal Bond ETF	0.12	0.51	0.17	7,473	201,461	4,455	2,753	2,620	66,265	62,697	314	0.20	35,933

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Fixed Income — Municipal (Cont'd)														
BABS	SPDR Nuveen Barclays Build America Bond ETF	0.51	0.81	0.48	6,507	448,397	5,409	1,033	1,020	64,304	62,424	115	0.60	9,261
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	0.05	0.10	0.07	93,127	5,546,040	123,531	696	839	39,863	47,706	175	0.20	20,446
Fixed Income — International														
WIP	SPDR Cit International Government Inflation-Protected Bond ETF	0.10	0.19	0.09	46,690	2,525,728	75,508	2,629	2,496	133,948	127,046	130	0.40	324,505
BWZ	SPDR Barclays Short Term International Treasury Bond ETF	0.10	0.34	0.07	24,946	778,233	49,855	2,210	2,368	67,206	70,695	228	0.40	2,840
BWX	SPDR Barclays International Treasury Bond ETF	0.06	0.11	0.04	209,946	11,437,128	436,434	3,309	3,669	175,509	189,981	168	0.40	191,929
IBND	SPDR Barclays International Corporate Bond ETF	0.07	0.21	0.08	54,736	1,783,826	53,846	1,681	1,364	52,750	42,298	297	0.50	3,873
EMCD	SPDR BofA Merrill Lynch Emerging Markets Corporate Bond ETF	0.43	1.62	0.47	2,671	80,524	2,716	2,318	2,145	61,357	57,100	101	0.60	100
EBND	SPDR Barclays Capital Emerging Markets Local Bond ETF	0.16	0.64	0.16	33,369	843,892	29,418	2,767	2,989	68,234	73,745	288	0.50	3,489
Commodity														
GLD®	SPDR Gold Trust	0.01	0.01	0.01	15,748,432	1,869,382,819	9,494,834	5,850	5,972	675,324	657,398	217	1.20	12,895,864
NANR	SPDR S&P North American Natural Resources ETF	0.06	0.23	0.08	48,257	1,256,534	599,422	3,327	4,839	84,639	119,717	360	1.80	11,122
Active — Asset Allocation														
RLY	SPDR SSgA Multi-Asset Real Return ETF	0.05	0.21	0.05	36,881	839,338	61,130	13,948	19,291	302,253	424,402	786	0.70	2,538
INKM	SPDR SSgA Income Allocation ETF	0.06	0.20	0.06	7,317	226,137	14,300	7,266	7,644	207,735	225,498	293	0.50	3,451
GAL	SPDR SSgA Global Allocation ETF	0.10	0.33	0.09	45,223	1,442,728	72,363	9,960	16,503	310,852	534,862	281	0.50	2,551
Active — Equity														
SYE	SPDR MFS Systematic Core Equity ETF	0.28	0.53	0.27	634	42,199	1,504	1,491	1,486	78,695	84,256	97	1.50	1,056
SYG	SPDR MFS Systematic Growth Equity ETF	0.26	0.49	0.25	2,315	145,864	2,581	1,476	1,475	80,088	84,252	243	1.30	3,362
SYV	SPDR MFS Systematic Value Equity ETF	0.27	0.58	0.28	647	28,282	533	1,987	1,985	93,071	98,754	106	1.60	1,715
RORO	SPDR SSgA Risk Aware ETF	0.21	0.56	0.21	—	0	26	506	507	18,442	18,589	—	0.00	7

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The GLD prospectus is available by [clicking here](#).

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SPDR® ETF Trading Report

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Active — Fixed Income														
TOTL	SPDR DoubleLine Total Return Tactical ETF	0.02	0.05	0.02	371,459	18,350,561	473,974	3,386	5,970	166,016	291,933	288	0.10	293,551
SRLN	SPDR Blackstone / GSO Senior Loan ETF	0.05	0.11	0.06	112,157	5,379,205	172,589	4,258	4,676	194,037	215,704	171	0.10	11,799
ULST	SPDR SSGA Ultra Short Term Bond ETF	0.08	0.20	0.07	32,418	1,329,788	88,928	1,701	701	67,972	28,033	256	0.10	12,036

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ID60208-485-18659 0316 Exp. Date 04/20/2016 SPD0001076

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