

SPDR® ETF Trading Report

INVESTMENT PROFESSIONAL USE ONLY
 December 2017

Ticker	ETF Name	Spread (\$)	Spread (%)	Consolidated		Consolidated Avg.		Avg.		Avg. Quote		Avg. Trade Size	Daily Volatility (%)	Short Interest as of 12/15/2017
				Spread (\$)	Spread (%)	Avg. Daily Volume (shares)	Consolidated Avg. Daily Volume (\$)	Avg. Quote Size (shares)	Quote Size (Shares) vs. 3 mo. trailing	Avg. Quote Size (\$)	Avg. Quote Size (\$)			
US Core														
SPY	SPDR S&P 500® ETF	0.01	0.00	0.01	62,354,756	16,176,000,162	64,179,588	12,727	14,133	3,201,638	3,598,686	237	0.30	163,961,041
MDY	SPDR S&P MidCap 400® ETF	0.07	0.02	0.06	807,931	271,503,221	861,618	2,037	2,148	684,534	706,692	121	0.40	2,114,466
SLY	SPDR S&P 600 Small Cap ETF	0.32	0.24	0.30	12,816	1,680,081	15,583	1,590	1,711	208,433	221,078	88	0.50	6,210
DIA	SPDR Dow Jones Industrial Average ETF Trust	0.01	0.01	0.01	2,791,490	658,628,280	2,497,553	2,101	2,116	495,710	487,061	128	0.40	6,285,533
SPTM	SPDR Portfolio Total Stock Market ETF	0.02	0.06	0.17	265,576	8,558,864	131,675	6,482	3,290	208,915	183,024	203	0.30	83,423
SPSM	SPDR Portfolio Small Cap ETF	0.02	0.08	0.14	390,785	11,470,468	160,655	3,254	2,606	95,505	123,723	109	0.50	30,964
SPLG	SPDR Portfolio Large Cap ETF	0.01	0.04	0.11	258,279	7,849,719	111,398	4,113	1,967	124,994	87,179	190	0.30	82,141
SPMD	SPDR Portfolio Mid Cap ETF	0.01	0.03	0.12	147,151	4,804,946	81,123	1,837	1,328	59,978	79,364	215	0.50	42,318
SPYX	SPDR S&P 500 Fossil Fuel Reserves Free ETF	0.10	0.16	0.10	5,351	337,375	8,524	874	1,064	55,106	65,362	147	0.30	7,043
SHE	SPDR SSGA Gender Diversity Index ETF	0.06	0.08	0.06	3,912	278,634	3,812	3,002	4,988	213,832	352,103	105	0.30	17,887
US Style														
SPYG	SPDR Portfolio S&P 500 Growth ETF	0.01	0.04	0.05	236,070	7,638,900	124,743	1,989	1,439	64,364	57,747	126	0.40	64,972
SPYV	SPDR Portfolio S&P 500 Value ETF	0.01	0.04	0.06	238,991	7,148,836	102,292	2,494	2,104	74,596	69,958	142	0.30	62,356
MDYG	SPDR S&P 400 Mid Cap Growth ETF	0.13	0.09	0.13	29,825	4,587,206	26,572	742	731	114,127	109,789	84	0.40	4,011
MDYV	SPDR S&P 400 Mid Cap Value ETF	0.09	0.09	0.08	35,285	3,536,011	31,619	930	1,108	93,195	110,002	97	0.40	10,222
SLYG	SPDR S&P 600 Small Cap Growth ETF	0.52	0.22	0.52	17,026	3,916,492	18,067	1,827	2,338	420,265	530,516	53	0.60	5,455
SLYV	SPDR S&P 600 Small Cap Value ETF	0.16	0.13	0.18	53,807	6,830,188	42,918	939	1,292	119,197	162,366	81	0.60	18,775
US Sector														
XLY	Consumer Discretionary Select Sector SPDR Fund	0.01	0.01	0.01	3,893,829	364,353,785	4,159,869	9,337	9,304	873,663	851,409	169	0.40	11,134,589
XLP	Consumer Staples Select Sector SPDR Fund	0.01	0.02	0.01	8,891,757	483,321,693	10,947,110	66,905	82,281	3,636,956	4,471,150	403	0.50	33,218,799

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US Sector (cont'd)															
XLE	Energy Select Sector SPDR Fund	0.01	0.02	0.01	11,939,017	818,152,713	11,888,850	19,531	22,178	1,338,459	1,497,902	236	0.70	28,286,080	
XLF	Financial Select Sector SPDR Fund	0.01	0.04	0.01	55,525,597	1,476,554,904	55,891,565	792,732	922,757	21,078,744	23,945,544	1,422	0.50	77,108,898	
XLV	Health Care Select Sector SPDR Fund	0.01	0.01	0.01	5,939,468	484,859,211	6,568,563	13,171	14,754	1,075,149	1,211,156	247	0.40	21,046,345	
XLI	Industrial Select Sector SPDR Fund	0.01	0.01	0.01	7,485,035	537,130,552	8,568,461	20,407	27,230	1,464,406	1,940,977	314	0.50	23,105,773	
XLB	Materials Select Sector SPDR Fund	0.01	0.02	0.01	4,014,617	235,490,138	4,261,342	17,251	22,704	1,011,944	1,308,886	257	0.50	16,619,065	
XLK	Technology Select Sector SPDR Fund	0.01	0.02	0.01	9,306,545	591,998,958	8,693,479	47,352	59,083	3,012,061	3,613,516	298	0.50	30,296,060	
XLU	Utilities Select Sector SPDR Fund	0.01	0.02	0.01	10,444,057	583,193,576	11,814,343	24,918	30,591	1,391,421	1,673,940	326	0.50	41,822,212	
XLRE	Real Estate Select Sector SPDR Fund	0.01	0.03	0.01	1,689,069	56,476,065	1,733,807	50,699	52,274	1,695,375	1,718,769	494	0.40	3,379,703	
US Industry															
KBE	SPDR S&P Bank ETF	0.01	0.03	0.01	1,952,184	88,890,912	2,196,469	4,640	5,437	211,259	240,044	168	0.80	3,907,531	
KCE	SPDR S&P Capital Markets ETF	0.11	0.20	0.10	7,277	395,628	10,650	2,128	2,201	115,699	116,851	92	0.60	18,745	
KIE	SPDR S&P Insurance ETF	0.05	0.06	0.05	134,288	9,799,745	156,773	1,813	1,563	132,313	131,245	124	3.50	181,291	
KRE	SPDR S&P Regional Banking ETF	0.01	0.02	0.01	6,932,446	394,658,103	6,418,320	4,436	4,223	252,541	235,432	170	0.90	19,779,630	
XBI	SPDR S&P Biotech ETF	0.05	0.06	0.04	3,818,807	313,539,429	3,621,308	1,297	1,503	106,484	126,102	133	1.00	24,075,046	
XNTK	SPDR NYSE Technology ETF	0.11	0.13	0.13	20,167	1,710,496	17,797	923	1,649	78,289	132,507	77	0.70	4,272	
XHB	SPDR S&P Homebuilders ETF	0.01	0.03	0.01	1,695,565	70,544,184	1,637,365	7,788	10,744	324,059	433,950	202	0.70	9,479,107	

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US Industry (cont'd)															
XME	SPDR S&P Metals & Mining ETF	0.01	0.03	0.01	2,394,964	74,920,367	2,453,387	8,351	7,544	261,219	241,710	197	0.80	10,041,143	
XES	SPDR S&P Oil & Gas Equipment & Services ETF	0.02	0.10	0.02	692,242	10,948,598	648,288	11,236	10,010	177,754	157,057	352	1.40	472,606	
XITX	SPDR FactSet Innovative Technology ETF	0.11	0.14	0.11	1,774	142,703	1,997	378	371	30,406	29,231	211	0.70	2,689	
XOP	SPDR S&P Oil & Gas Exploration & Production ETF	0.01	0.03	0.01	16,018,646	566,665,196	14,532,160	11,608	13,927	410,691	469,897	242	1.50	65,687,742	
XPH	SPDR S&P Pharmaceuticals ETF	0.04	0.09	0.04	107,214	4,431,481	102,047	2,142	1,882	88,529	79,552	182	0.80	1,091,487	
XRT	SPDR S&P Retail ETF	0.01	0.03	0.01	6,580,906	272,298,822	4,866,483	7,517	7,448	311,053	305,442	194	1.10	18,965,079	
XSD	SPDR S&P Semiconductor ETF	0.05	0.06	0.04	139,910	10,101,551	83,682	2,193	1,864	158,335	129,865	140	1.10	646,974	
XHE	SPDR S&P Health Care Equipment ETF	0.20	0.31	0.22	17,128	1,113,747	14,588	1,249	2,114	81,222	135,000	102	0.60	37,737	
XTL	SPDR S&P Telecom ETF	0.17	0.26	0.18	12,955	868,665	9,362	1,203	1,193	80,661	81,291	123	0.80	1,249	
XAR	SPDR S&P Aerospace & Defense ETF	0.06	0.08	0.06	112,508	9,115,308	137,970	1,773	1,735	143,648	138,904	101	0.70	2,297,940	
XHS	SPDR S&P Health Care Services ETF	0.17	0.29	0.16	6,768	391,366	7,674	1,953	1,851	112,942	109,413	155	0.90	13,146	
XSW	SPDR S&P Software & Services ETF	0.23	0.34	0.20	3,320	228,354	3,016	3,551	3,097	244,238	209,109	115	0.60	1,739	
XTH	SPDR S&P Technology Hardware ETF	0.20	0.25	0.23	491	39,079	491	2,899	3,984	230,818	311,071	40	0.90	8,252	
XTN	SPDR S&P Transportation ETF	0.04	0.07	0.05	25,185	1,516,059	22,465	1,711	1,608	103,002	95,998	137	0.90	10,519	
XWEB	SPDR S&P Internet ETF	0.26	0.35	0.26	442	32,299	325	4,444	4,393	324,723	320,821	55	0.80	1,124	
Real Estate Equities															
RWR	SPDR Dow Jones REIT ETF	0.04	0.04	0.04	112,556	10,589,279	124,227	1,531	1,540	144,036	143,728	152	0.50	34,460	
RWO	SPDR Dow Jones Global Real Estate ETF	0.04	0.08	0.04	193,232	9,342,777	225,878	992	1,140	47,963	54,766	148	0.30	122,406	
RWX	SPDR Dow Jones International Real Estate ETF	0.01	0.04	0.01	559,067	21,728,900	525,954	6,539	6,136	254,171	237,647	274	0.40	1,695,058	

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Global Equities														
DGT	SPDR Global Dow ETF	0.45	0.55	0.43	3,075	254,231	2,021	780	665	64,490	54,483	207	0.40	880
GII	SPDR S&P Global Infrastructure ETF	0.14	0.26	0.15	24,143	1,272,636	16,680	613	669	32,311	35,270	216	0.30	4,809
GNR	SPDR S&P Global Natural Resources ETF	0.10	0.21	0.08	94,771	4,458,316	111,836	1,512	1,280	71,124	59,546	182	0.50	157,270
CWI	SPDR MSCI ACWI ex-US ETF	0.02	0.06	0.02	127,337	4,922,768	117,286	9,183	11,011	365,015	421,061	187	0.40	119,542
ACIM	SPDR MSCI ACWI IMI ETF	0.34	0.44	0.33	3,919	303,624	3,249	392	412	30,368	31,440	76	0.30	868
EFAX	SPDR MSCI EAFE Fossil Fuel Reserves Free ETF	0.25	0.35	0.35	801	57,775	1,207	603	430	43,519	30,767	38	0.40	1,770
SPDW	SPDR Portfolio World ex-US ETF	0.02	0.06	0.03	440,543	13,759,891	238,583	26,821	17,040	837,620	527,889	350	0.40	118,573
GWX	SPDR S&P International Small Cap ETF	0.07	0.19	0.07	134,730	4,841,232	167,018	658	1,596	23,642	56,323	154	0.50	61,064
LOWC	SPDR MSCI ACWI Low Carbon Target ETF	0.21	0.24	0.18	3,959	351,783	2,711	251	409	22,301	35,910	112	0.40	3,329
International Developed Equities - Region/Country														
FEZ	SPDR EURO STOXX 50 ETF	0.01	0.02	0.01	2,091,854	86,105,107	2,183,780	69,920	86,460	2,877,907	3,548,318	341	0.40	7,979,121
FEU	SPDR STOXX Europe 50 ETF	0.04	0.12	0.06	74,934	2,667,382	63,348	1,132	1,011	40,299	35,931	194	0.40	7,952
SMEZ	SPDR EURO STOXX Small Cap ETF	0.18	0.30	0.17	3,681	228,632	5,519	742	550	46,086	34,326	119	0.50	21,880
Emerging Market Equities														
SPEM	SPDR Portfolio Emerging Markets ETF	0.03	0.07	0.08	285,803	10,699,583	164,932	2,065	1,195	77,314	54,032	151	0.60	86,035
GMF	SPDR S&P Emerging Asia Pacific ETF	0.21	0.20	0.19	18,292	1,908,397	22,202	515	508	53,730	51,648	47	0.60	33,991
EEMX	SPDR MSCI Emerging Markets Fossil Fuel Reserves Free ETF	0.33	0.48	0.42	1,080	74,269	1,603	324	307	22,288	20,907	107	0.60	6,352
EWX	SPDR S&P Emerging Markets Small Cap ETF	0.06	0.13	0.07	47,431	2,408,759	52,876	735	735	37,323	37,037	149	0.40	27,659

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Emerging Market Equities (cont'd)														
GXC	SPDR S&P China ETF	0.10	0.09	0.11	98,216	10,711,217	75,428	331	341	36,099	36,262	69	0.80	57,909
XINA	SPDR MSCI China A Shares IMI ETF	0.10	0.43	0.12	2,781	67,413	1,406	290	297	7,030	7,187	254	0.70	200
Advanced Beta - Income														
EDIV	SPDR S&P Emerging Markets Dividend ETF	0.07	0.24	0.07	58,021	1,768,952	53,040	752	785	22,928	24,162	128	0.50	6,941
DWX	SPDR S&P International Dividend ETF	0.04	0.10	0.05	74,396	3,010,777	98,065	1,022	1,187	41,360	48,145	146	0.30	20,614
SDY	SPDR S&P Dividend ETF	0.03	0.03	0.02	376,789	35,110,137	383,110	1,846	1,639	172,010	151,050	182	0.30	520,145
WDIV	SPDR S&P Global Dividend ETF	0.07	0.11	0.08	8,117	556,235	9,278	509	527	34,877	35,915	129	0.30	7,371
SPYD	SPDR Portfolio S&P 500 High Dividend ETF	0.01	0.03	0.03	128,921	4,748,932	83,080	838	1,781	30,872	65,113	205	0.30	47,643
Advanced Beta - Multi Factor														
OCAN	SPDR MSCI Canada StrategicFactors ETF	0.05	0.08	0.05	720	43,323	2,042	1,087	873	65,448	52,074	189	0.30	64
OGEU	SPDR MSCI Germany StrategicFactors ETF	0.05	0.08	0.05	2,073	134,960	1,442	902	940	58,729	60,357	148	0.50	4,452
OJPN	SPDR MSCI Japan StrategicFactors ETF	0.26	0.33	0.26	4,828	378,096	2,412	481	489	37,667	37,795	128	0.60	985
OGBR	SPDR MSCI United Kingdom StrategicFactors ETF	0.15	0.29	0.15	1,222	64,452	1,081	861	846	45,401	44,593	39	0.40	361
OEFA	SPDR MSCI EAFE StrategicFactors ETF	0.32	0.50	0.30	9,031	580,244	11,174	903	1,031	58,018	65,706	161	0.40	4,814
OWLD	SPDR MSCI World StrategicFactors ETF	0.17	0.23	0.39	74	5,475	418	993	831	73,740	59,633	120	0.90	252
OEMM	SPDR MSCI Emerging Markets StrategicFactors ETF	0.24	0.38	0.28	7,409	469,108	7,446	560	621	35,454	38,837	187	0.50	61,299
OUS	SPDR MSCI USA StrategicFactors ETF	0.10	0.13	0.09	2,205	165,123	3,369	251	394	18,800	28,896	113	0.30	16,191
Advanced Beta - Single Factor														
SPYB	SPDR S&P 500 Buyback ETF	0.14	0.23	0.14	226	13,373	563	4,577	4,258	271,050	252,633	22	0.50	10,445

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Advanced Beta - Single Factor (cont'd)														
VLU	SPDR S&P 1500 Value Tilt ETF	0.73	0.72	0.62	954	94,168	654	1,134	877	111,994	85,332	127	1.00	5,901
MMTM	SPDR S&P 1500 Momentum Tilt ETF	0.54	0.48	0.54	609	67,842	864	719	741	80,133	79,976	70	0.40	2,629
LGLV	SPDR SSGA US Large Cap Low Volatility Index ETF	0.15	0.17	0.23	3,644	332,173	2,971	246	353	22,425	31,749	74	0.30	8,293
SMLV	SPDR SSGA US Small Cap Low Volatility Index ETF	0.26	0.27	0.28	17,086	1,634,831	11,424	1,834	2,066	175,477	196,848	240	0.50	8,807
ONEY	SPDR Russell 1000 Yield Focus ETF	0.12	0.17	0.20	240	17,425	300	347	2,685	25,185	190,877	22	0.60	467
ONEO	SPDR Russell 1000 Momentum Focus ETF	0.17	0.23	0.24	6,318	470,737	6,155	485	658	36,137	48,251	105	0.40	29,318
ONEV	SPDR Russell 1000 Low Volatility Focus ETF	0.17	0.22	0.20	1,026	75,687	4,243	645	1,103	47,569	78,600	119	0.40	1,265
Advanced Beta - Fixed Income														
SPDR Bloomberg Barclays Issuer Scored Corporate Bond														
CBND	ETF	0.10	0.30	0.10	5,752	185,342	4,563	491	498	15,820	16,095	160	0.20	1,505
Fixed Income - US Government														
BIL	SPDR Bloomberg Barclays 1-3 Month T-Bill ETF	0.01	0.02	0.01	516,603	24,221,843	556,237	982,492	1,330,000	46,069,050	61,326,300	683	4.80	525,707
ITE	SPDR Bloomberg Barclays Intermediate Term Treasury ETF	0.06	0.09	0.06	62,495	3,735,188	48,917	6,400	8,215	382,528	492,325	285	0.10	19,842
SPTL	SPDR Portfolio Long Term Treasury ETF	0.03	0.08	0.04	87,545	3,172,850	74,518	7,864	4,851	284,991	207,518	235	0.40	12,430
IPE	SPDR Bloomberg Barclays TIPS ETF	0.04	0.08	0.05	62,170	3,514,205	48,693	4,576	5,317	258,681	300,623	124	0.20	30,202
SPTS	SPDR Portfolio Short Term Treasury ETF	0.01	0.04	0.02	77,548	2,328,321	43,139	4,979	8,775	149,470	264,588	328	0.00	35,344
TIPX	SPDR Bloomberg Barclays 1-10 Year TIPS ETF	0.03	0.15	0.03	17,226	336,238	23,461	1,608	2,013	31,288	38,294	386	0.10	56,204
Fixed Income - US Investment Grade Corporates														
SPSB	SPDR Portfolio Short Term Corporate Bond ETF	0.01	0.05	0.01	608,811	18,598,597	499,246	19,317	20,628	590,134	631,796	499	0.00	242,054
SPIB	SPDR Portfolio Intermediate Term Corporate Bond ETF	0.02	0.07	0.02	680,128	23,381,900	565,791	8,749	10,348	300,791	356,824	310	0.10	77,744

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					Avg. Daily Volume (shares)	Consolidated Avg. Daily Volume (\$)	Daily Volume (shares) vs. 3 mo. trailing	Avg. Quote Size (shares)	Quote Size (Shares) vs. 3 mo. trailing	Avg. Quote Size (\$)	Avg. Quote Size (\$) vs. 3 mo. trailing				
Fixed Income - US Investment Grade Corporates (cont'd)															
SPLB	SPDR Portfolio Long Term Corporate Bond ETF	0.02	0.07	0.08	137,803	3,873,684	82,317	2,754	2,283	77,415	83,179	353	0.30	46,939	
FLRN	SPDR Bloomberg Barclays Investment Grade Floating Rate ETF	0.01	0.04	0.01	659,055	20,268,813	376,911	8,969	9,471	275,797	291,139	250	0.00	848,636	
Fixed Income - High Yield															
JNK	SPDR Bloomberg Barclays High Yield Bond ETF	0.01	0.03	0.01	13,005,925	478,519,316	9,126,226	99,554	100,595	3,662,592	3,720,003	674	0.30	40,226,568	
SJNK	SPDR Bloomberg Barclays Short Term High Yield Bond ETF	0.01	0.04	0.01	2,505,338	69,318,229	1,679,706	31,896	33,684	882,562	935,405	413	0.20	423,434	
CJNK	SPDR ICE BofAML Crossover Corporate Bond ETF	0.30	1.02	0.21	27,001	717,412	19,323	468	474	12,435	12,632	161	0.30	9,327	
Fixed Income - US Mortgage															
MBG	SPDR Bloomberg Barclays Mortgage Backed Bond ETF	0.04	0.16	0.05	64,209	1,683,258	45,749	765	1,198	20,058	31,448	131	0.10	13,222	
Fixed Income - US Aggregate															
SPAB	SPDR Portfolio Aggregate Bond ETF	0.02	0.08	0.04	357,436	10,293,209	194,964	9,167	5,995	264,010	217,177	295	0.10	74,228	
Fixed Income - Hybrids															
CWB	SPDR Bloomberg Barclays Convertible Securities ETF	0.01	0.03	0.01	475,453	24,632,040	799,996	1,635	2,500	84,709	128,125	148	0.30	1,864,199	
PSK	SPDR Wells Fargo Preferred Stock ETF	0.05	0.11	0.05	52,862	2,362,512	56,649	2,707	4,240	120,976	189,698	167	0.20	57,555	
Fixed Income - Municipal															
SHM	SPDR Nuveen Bloomberg Barclays Short Term Municipal Bond ETF	0.01	0.02	0.01	317,279	15,303,289	308,276	12,724	11,230	613,679	544,767	481	0.10	193,079	
TFI	SPDR Nuveen Bloomberg Barclays Municipal Bond ETF	0.02	0.04	0.02	328,574	16,044,535	303,257	2,888	2,973	141,021	145,588	121	0.10	195,822	
HYMB	SPDR Nuveen S&P High Yield Municipal Bond ETF	0.15	0.27	0.15	64,073	3,568,032	85,621	679	629	37,814	35,444	184	0.20	11,239	
Fixed Income - International															
WIP	SPDR Citi International Government Inflation-Protected Bond ETF	0.10	0.18	0.14	34,440	1,948,780	38,775	650	784	36,777	44,696	141	0.30	6,599	

Source: NYSE, Nasdaq and BATS as of 11/01/2017. Past performance is not a guarantee of future results.

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					Avg. Daily Volume (shares)	Consolidated Avg. Daily Volume (\$)	Daily Volume (shares) vs. 3 mo. trailing	Avg. Quote Size (shares)	Quote Size (Shares) vs. 3 mo. trailing	Avg. Quote Size (\$)	Avg. Quote Size (\$) vs. 3 mo. trailing				
Fixed Income - International (cont'd)															
BWZ	SPDR Bloomberg Barclays Short Term International Treasury Bond ETF	0.12	0.39	0.14	22,791	723,253	30,489	1,321	1,058	41,915	33,835	214	0.30	6,581	
BWX	SPDR Bloomberg Barclays International Treasury Bond ETF	0.02	0.07	0.02	407,118	11,432,493	468,497	1,304	1,485	36,616	41,936	195	0.30	934,427	
IBND	SPDR Bloomberg Barclays International Corporate Bond ETF	0.08	0.22	0.09	35,848	1,238,227	38,778	705	857	24,351	29,669	225	0.30	19,063	
EBND	SPDR Bloomberg Barclays Emerging Markets Local Bond ETF	0.05	0.18	0.07	138,155	4,029,585	145,059	1,005	927	29,316	27,328	199	0.30	243,772	
Commodity															
GLD*	SPDR Gold Trust*	0.01	0.01	0.01	5,545,424	675,231,577	7,000,894	11,448	11,985	1,393,908	1,474,754	188	0.50	12,599,487	
NANR	SPDR S&P North American Natural Resources ETF	0.07	0.20	0.07	22,875	775,272	25,566	1,307	1,484	44,294	50,130	141	0.50	1,532	
Active - Asset Allocation															
RLY	SPDR SSGA Multi-Asset Real Return ETF	0.10	0.41	0.11	13,055	334,981	14,623	5,095	5,947	130,738	150,994	211	0.40	7,380	
INKM	SPDR SSGA Income Allocation ETF	0.08	0.23	0.08	4,561	152,290	6,122	10,272	9,750	342,982	324,188	147	0.20	968	
GAL	SPDR SSGA Global Allocation ETF	0.07	0.19	0.06	12,039	453,197	13,194	11,500	8,494	432,860	316,062	155	0.20	2,608	
DWFI	SPDR Dorsey Wright Fixed Income Allocation ETF	0.05	0.22	0.04	16,809	429,603	27,711	2,230	2,871	56,958	73,594	343	0.38	10,189	
Active - Equity															
SYE	SPDR MFS Systematic Core Equity ETF	0.17	0.23	0.21	2,167	157,872	1,464	357	733	26,011	53,003	50	0.30	4,172	
SYG	SPDR MFS Systematic Growth Equity ETF	0.17	0.22	0.21	7,193	560,875	4,244	477	616	37,196	47,481	82	0.30	2,181	
SYV	SPDR MFS Systematic Value Equity ETF	0.11	0.16	0.12	1,206	77,139	791	312	438	19,949	27,822	75	0.30	2,310	
Active - Fixed Income															
TOTL	SPDR DoubleLine Total Return Tactical ETF	0.02	0.04	0.02	283,740	13,876,874	346,065	2,865	3,558	140,127	174,840	226	0.10	118,131	
EMTL	SPDR DoubleLine Emerging Markets Fixed Income ETF	0.15	0.29	0.13	12,266	626,576	5,590	1,395	1,827	69,114	93,534	323	0.22	2,342	

Source: NYSE, Nasdaq and BATS as of 11/31/2017. Past performance is not a guarantee of future results.

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SPDR[®] ETF Trading Report

Ticker	ETF Name	Spread (\$)	Spread (%)	Consolidated 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 12/15/2017
Active - Fixed Income (cont'd)														
STOT	SPDR DoubleLine Short Duration Total Return Tactical ETF	0.03	0.07	0.10	3,993	197,583	7,014	814	1,038	40,206	51,558	143	0.08	5,181
SRLN	SPDR Blackstone / GSO Senior Loan ETF	0.01	0.03	0.01	213,624	10,107,573	389,309	10,364	12,784	490,321	605,322	213	0.10	86,599
ULST	SPDR SSGA Ultra Short Term Bond ETF	0.06	0.16	0.06	5,546	223,304	5,716	3,909	3,024	157,376	121,776	169	0.10	1,985

Source: NYSE, Nasdaq and BATS as of 11/31/2017. Past performance is not a guarantee of future results.

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SPDR® ETF Trading Report

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