

SPDR STOXX Global Low Volatility UCITS ETF

Supplement No. 58

(A sub-fund of SSGA SPDR ETFs Europe I plc (the “Company”) an open-ended investment company constituted as an umbrella fund with segregated liability between sub-funds authorised by the Central Bank of Ireland pursuant to the UCITS Regulations).

This Supplement (the “Supplement”) forms part of the Prospectus dated 7 February 2020 as amended from time to time (the “Prospectus”) in relation to the Company. This Supplement should be read together with the Prospectus and Key Investor Information Document (“KIID”). It contains information relating to the SPDR STOXX Global Low Volatility UCITS ETF (the “Fund”), which is represented by the SPDR STOXX Global Low Volatility UCITS ETF series of shares in the Company (the “Shares”).

All Shares in this Fund have been designated as ETF Shares. Unless otherwise defined herein or unless the context otherwise requires, all defined terms used in this Supplement shall bear the same meaning as in the Prospectus.

Prospective investors should review the entire Supplement, the Prospectus and KIID carefully. If you have any questions, you should consult your stockbroker or financial adviser. Potential investors should consider the risk factors set out in the Prospectus and in this Supplement before investing in this Fund. The Company and the Directors listed in the “Management” section of the Prospectus, accept responsibility for the information contained in this Supplement.

Information Classification: General

SPDR STOXX Global Low Volatility UCITS ETF

Fund Characteristics

| | |
|--------------------|--|
| Base Currency | USD |
| Investment Manager | State Street Global Advisors Limited. |
| Dividend Policy | For distributing share classes, semi-annual distribution of income, (in or around March and September), except where the Directors in their sole discretion, determine not to pay a dividend on any given distribution date. For accumulating share classes, all income and gains will be accumulated in the Net Asset Value per Share. Distributing / accumulating status indicated in Share class information overleaf. |

Dealing Information

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|--|--|
| Dealing Deadline | For cash and in-kind subscriptions and redemptions: 4.00 p.m. (Irish time) on each Dealing Day. For all subscriptions and redemptions on the last Dealing Day prior to 25 December and 1 January each year: 11.00 a.m. (Irish time). |
| Settlement Deadline | 3.00 p.m. (Irish time) on the third Business Day after the Dealing Day, or such earlier or later date as may be determined by or agreed with the Investment Manager. The Investment Manager/Company will notify Shareholders if, (i) an earlier Settlement Deadline applies in respect of subscriptions, or (ii) a later Settlement Deadline applies in respect of redemptions. Settlement may be impacted by the settlement schedule of the underlying markets. |
| Dealing NAV | The Net Asset Value per Share calculated as at the Valuation Point on the Business Day following the relevant Dealing Day. |
| Minimum Subscription and Redemption Amount | Authorised Participants should refer to the Authorised Participant Operating Guidelines for details of the current minimum subscription and redemption amounts for the Fund. |

Index Information

| | |
|------------------------------|--|
| Index (Ticker) | STOXX Global Low Risk Weighted Diversified 200 Index |
| Index Rebalance Frequency | Quarterly. |
| Additional Index Information | Further details of the Index and its performance can be found at: https://www.stoxx.com/index-details?symbol=SXGLV2V |

Valuation Information

| | |
|------------------------|---|
| Valuation | The Net Asset Value per Share is calculated in accordance with the “ Determination of Net Asset Value ” section of the Prospectus. |
| Valuation Pricing Used | Last traded. |
| Valuation Point | 10.15 p.m. (Irish time) on each Business Day. |

Information Classification: General

SPDR STOXX Global Low Volatility UCITS ETF

Share Classes

| | | |
|--|--|------|
| Share Class Type | USD unhedged | |
| Name | SPDR STOXX Global Low Volatility UCITS ETF | |
| Dividend Policy* | Acc | Dist |
| Share Class Currency | USD | |
| Index Ticker | SXGLV2V | |
| TER (further information in this respect is set out in the “ Fees and Expenses ” section of the Prospectus) | Up to 0.30% | |

*Dividend Policy: 'Acc' = Accumulating shares, 'Dist' = Distributing shares

Information Classification: General

Investment Objective and Policy

Investment Objective: The investment objective of the Fund is to track the performance of global equity securities in developed markets which historically have exhibited low volatility characteristics.

Investment Policy: The investment policy of the Fund is to track the performance of the Index (or any other index determined by the Directors from time to time to track substantially the same market as the Index) as closely as possible, while seeking to minimise as far as possible the tracking difference between the Fund's performance and that of the Index.

The Index measures the performance of the 200 least volatile stocks within the STOXX Global 1800 Index. Index constituents are weighted relative to their realised historical volatility, with the least volatile stocks receiving a higher weighting in the Index. Index constituents may on occasion be rebalanced more often than the Index Rebalance Frequency, if required by the Index methodology, including for example where corporate actions such as mergers or acquisitions affect components of the Index.

The Investment Manager, on behalf of the Fund, will invest using the replication strategy as further described in the "Investment Objectives and Policies – Index Tracking Funds" section of the Prospectus, primarily in the securities of the Index, at all times in accordance with the Investment Restrictions set forth in the Prospectus. The Investment Manager also may, in exceptional circumstances, invest in securities not included in the Index but that it believes closely reflect the risk and distribution characteristics of securities of the Index. The equity securities in which the Fund invests will be primarily listed or traded on Recognised Markets in accordance with the limits set out in the UCITS Regulations. Details of the Fund's portfolio and the indicative net asset value per Share for the Fund are available on the Website daily.

Permitted Investments

Equities: The securities in which the Fund invests may include equities, or equity-related securities such as American Depositary Receipts (ADRs) or Global Depositary Receipts (GDRs). ADRs and GDRs are typically used instead of local shares, where owning the local shares represented in the Index is not possible or prohibitively expensive.

Other Funds / Liquid Assets: The Fund may invest up to 10% of its net assets in other regulated open-ended funds (including Money Market Funds) where the objectives of such funds are consistent with the objective of the Fund and where such funds are authorised in member states of the EEA, United Kingdom, USA, Jersey, Guernsey or the Isle of Man and where such funds comply in all material respects with the provisions of the UCITS

Regulations. The Fund may hold ancillary liquid assets such as deposits in accordance with the UCITS Regulations.

Derivatives: The Fund may, for efficient portfolio management purposes only, use financial derivative instruments ("FDIs"). Any use of FDIs by the Fund shall be limited to futures, forward foreign exchange contracts (including non-deliverable forwards) and warrants. Efficient portfolio management means investment decisions involving transactions that are entered into for one or more of the following specific aims: the reduction of risk; the reduction of cost; the generation of additional capital or income for the Fund with an appropriate level of risk, taking into account the risk profile of the Fund; or the minimisation of tracking error, i.e. the risk that the Fund return varies from the Index return. FDIs are described in the "Investment Objectives and Policies – Use of Financial Derivative Instruments" section of the Prospectus.

Securities Lending

The Fund does not currently participate in a securities lending programme, though it is entitled to do so. The Fund also does not intend to engage in repurchase agreements and reverse repurchase agreements. **Should the Directors elect to change this policy in the future, due notification will be given to Shareholders and this Supplement will be updated accordingly.**

Investment Risks

Investment in the Fund carries with it a degree of risk. Investors should read the "Risk Information" section of the Prospectus. In addition, the following risks are particularly relevant for the Fund.

Index Tracking Risk: The Fund's return may not match the return of the Index. It is currently anticipated that the Fund will track the Index with a potential variation of up to 1% annually under normal market conditions. The Fund's ability to track the Index will be affected by Fund expenses, the amount of cash and cash equivalents held in its portfolio, and the frequency and the timing of purchases and sales of interests in the Fund. The Investment Manager may attempt to replicate the Index return by investing in a sub-set of the securities in the Index, or in some securities not included in the Index, potentially increasing the risk of divergence between the Fund's return and that of the Index.

Liquidity Risk & ETF Liquidity Risk: Lack of a ready market or restrictions on resale may limit the ability of the Fund to sell a security at an advantageous time or price or at all. Illiquid securities may trade at a discount from comparable, more liquid investments and may be subject to wide fluctuations in market value. Illiquidity of the Fund's holdings may limit the ability of the Fund to obtain cash to meet redemptions on a timely basis. Where the fund invests in illiquid securities or does not trade in large volumes, the bid offer spreads of the Fund may widen, the Fund may be exposed to increased valuation risk and reduced

Information Classification: General

SPDR STOXX Global Low Volatility UCITS ETF

ability to trade. Shares in the Fund may also trade at prices that are materially different to the last available NAV.

Derivatives Risk: The Fund may use FDIs for efficient portfolio management purposes as described in the derivatives section under Permitted Investments above. The Fund's use of FDIs involves risks different from, and possibly greater than, the risks associated with investing directly in securities.

Investor Profile

The typical investors of the Fund are expected to be institutional, intermediary and retail investors who want to take short, medium or long term exposure to the performance of the global developed equity markets and are prepared to accept the risks associated with an investment of this type and the expected high volatility of the Fund.

Subscriptions, Redemptions & Conversions

Investors may subscribe for or redeem Shares in the Fund on each Dealing Day at the Dealing NAV with an appropriate provision for Duties and Charges and in accordance with the provisions in the **"Purchase and Sale Information"** section of the Prospectus.

For subscriptions, consideration, in the form of cash or cleared in kind securities, must be received by the Settlement Deadline. For redemptions, a written redemption request signed by the Shareholder is required to be received by the Administrator by the Dealing Deadline on the relevant Dealing Day.

Shareholders should refer to the terms of the **"Purchase and Sale Information"** section of the Prospectus for information on Share conversions.

Initial Offer Period

Shares of the Fund will be available from 9.00 a.m. (Irish time) on 23 April 2020 to 3.00 p.m. (Irish time) on 22 October 2020 or such earlier or later date as the Directors may determine and notify to the Central Bank (the **"Initial Offer Period"**). The initial offer price will be approximately 20 in the currency of the respective share class, plus an appropriate provision for Duties and Charges, or such other amount as determined by the Investment Manager and communicated to investors prior to investment. Following the closing date of the Initial Offer Period, the Shares will be issued at the Dealing NAV.

SPDR STOXX Global Low Volatility UCITS ETF

STOXX Limited, Deutsche Börse Group and their licensors, research partners or data providers license the STOXX Global Low Risk Weighted Diversified 200 Index® and the related trademarks for use in connection with the SPDR STOXX Global Low Volatility UCITS ETF.

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not:

» sponsor, endorse, sell or promote the SPDR STOXX Global Low Volatility UCITS ETF.

» recommend that any person invest in the SPDR STOXX Global Low Volatility UCITS ETF or any other securities.

» have any responsibility or liability for or make any decisions about the timing, amount or pricing of SPDR STOXX Global Low Volatility UCITS ETF.

» have any responsibility or liability for the administration, management or marketing of the SPDR STOXX Global Low Volatility UCITS ETF.

» consider the needs of the SPDR STOXX Global Low Volatility UCITS ETF or the owners of the SPDR STOXX Global Low Volatility UCITS ETF in determining, composing or calculating the STOXX Global Low Risk Weighted Diversified 200 Index or have any obligation to do so.

STOXX, Deutsche Börse Group and their licensors, research partners or data providers give no warranty, and exclude any liability (whether in negligence or otherwise), in connection with the SPDR STOXX Global Low Volatility UCITS ETF or their performance.

STOXX does not assume any contractual relationship with the purchasers of the SPDR STOXX Global Low Volatility UCITS ETF or any other third parties.

Specifically,

» STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not give any warranty, express or implied, and exclude any liability about:

» The results to be obtained by the SPDR STOXX Global Low Volatility UCITS ETF, the owner of the SPDR STOXX Global Low Volatility UCITS ETF or any other person in connection with the use of the STOXX Global Low Risk Weighted Diversified 200 Index and the data included in the Index;

» The accuracy, timeliness, and completeness of the STOXX Global Low Risk Weighted Diversified 200 Index and its data;

» The merchantability and the fitness for a particular purpose or use of the STOXX Global Low Risk Weighted Diversified 200 Index and its data;

» The performance of the SPDR STOXX Global Low Volatility UCITS ETF generally.

» STOXX, Deutsche Börse Group and their licensors, research partners or data providers give no warranty and exclude any liability, for any errors, omissions or interruptions in the STOXX Global Low Risk Weighted Diversified 200 Index or its data;

» Under no circumstances will STOXX, Deutsche Börse Group or their licensors, research partners or data providers be liable (whether in negligence or otherwise) for any lost profits or indirect, punitive, special or consequential damages or losses, arising as a result of such errors, omissions or interruptions in the Index or its data or generally in relation to the SPDR STOXX Global Low Volatility UCITS ETF, even in circumstances where STOXX, Deutsche Börse Group or their licensors, research partners or data providers are aware that such loss or damage may occur.

The licensing Agreement between State Street Global Advisors and STOXX is solely for their benefit and not for the benefit of the owners of the SPDR STOXX Global Low Volatility UCITS ETF or any other third parties.

As of the date of this Supplement the Fund uses (within the meaning of the Benchmark Regulation) the following STOXX Limited benchmark:

STOXX Global Low Risk Weighted Diversified 200 Index

As of the date of this Supplement, STOXX Limited is listed on the ESMA Register (referred to in Article 36 of the Benchmark Regulation) as an administrator pursuant to Article 32 of the Benchmark Regulation. Benchmarks administered by STOXX Limited are on the ESMA Register (Third Country Benchmarks Register) as well.

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