

May 2021

Certificazione, ai sensi del Decreto Legge 138 del 13 agosto 2011 (Modifica del regime di tassazione dei redditi di capitale e diversi di natura finanziaria in Italia) convertito in Legge n. 148 del 14/9/2011, n. 216 della G.U. del 16.9.2011, relativa alla **percentuale** di obbligazioni ed altri titoli di cui all'art. 31 del D.P.R. N. 601/73, nonché di quelli con regime fiscale equiparato, ed alle obbligazioni emesse dagli Stati inclusi nella c.d. White List presenti nella **classe di azione** della Sicav **Schroder Special Situation Fund** valida per il periodo **01/07/2021 –31/12/2021**.

Abbreviazioni

IRRP: Italian Reduced Rate Percentage

Y/N: indica se la classe di azioni è autorizzata o meno al collocamento in Italia.

ISIN	CCY	% IRRP	LATEST FINANCIAL REPORT DATE	SUB-FUND NAME	Y/N
LU1700696336	GBP	0.34%	31/12/2020	Schroder SSF Diversified Alternative Assets	N
LU1799645384	USD	0.34%	31/12/2020	Schroder SSF Diversified Alternative Assets	N
LU2069313885	GBP	0.34%	31/12/2020	Schroder SSF Diversified Alternative Assets	N
LU2069314008	EUR	0.34%	31/12/2020	Schroder SSF Diversified Alternative Assets	N
LU1664444970	USD	24.53%	31/12/2020	Schroder SSF Fixed Maturity Bond 2021 (II)	N
LU1664445191	SGD	24.53%	31/12/2020	Schroder SSF Fixed Maturity Bond 2021 (II)	N
LU1664445274	HKD	24.53%	31/12/2020	Schroder SSF Fixed Maturity Bond 2021 (II)	N
LU1859411917	USD	11.07%	31/12/2020	Schroder SSF Fixed Maturity Bond 2022	N
LU1859412303	USD	11.07%	31/12/2020	Schroder SSF Fixed Maturity Bond 2022	N
LU1859413533	SGD	11.07%	31/12/2020	Schroder SSF Fixed Maturity Bond 2022	N
LU1947548258	USD	8.27%	31/12/2020	Schroder SSF Fixed Maturity Bond 2023 (I)	N
LU1947548332	USD	8.27%	31/12/2020	Schroder SSF Fixed Maturity Bond 2023 (I)	N
LU1947548415	SGD	8.27%	31/12/2020	Schroder SSF Fixed Maturity Bond 2023 (I)	N
LU1953927149	USD	8.27%	31/12/2020	Schroder SSF Fixed Maturity Bond 2023 (I)	N
LU1983298198	USD	7.90%	31/12/2020	Schroder SSF Fixed Maturity Bond I	N
LU1991170686	USD	7.90%	31/12/2020	Schroder SSF Fixed Maturity Bond I	N
LU1991170843	USD	7.90%	31/12/2020	Schroder SSF Fixed Maturity Bond I	N
LU1991170926	USD	7.90%	31/12/2020	Schroder SSF Fixed Maturity Bond I	N
LU1991171064	USD	7.90%	31/12/2020	Schroder SSF Fixed Maturity Bond I	N
LU1991171148	USD	7.90%	31/12/2020	Schroder SSF Fixed Maturity Bond I	N
LU1991171494	HKD	7.90%	31/12/2020	Schroder SSF Fixed Maturity Bond I	N
LU2005150482	GBP	7.90%	31/12/2020	Schroder SSF Fixed Maturity Bond I	N
LU2005150565	EUR	7.90%	31/12/2020	Schroder SSF Fixed Maturity Bond I	N
LU2012049255	GBP	7.90%	31/12/2020	Schroder SSF Fixed Maturity Bond I	N
LU2012049412	EUR	7.90%	31/12/2020	Schroder SSF Fixed Maturity Bond I	N
LU1983298271	USD	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	N
LU1995616262	USD	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	Y
LU1995616429	USD	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	N
LU1995616692	USD	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	N

LU1995616775	USD	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	N
LU1995616858	USD	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	N
LU1995616932	EUR	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	N
LU1995617070	EUR	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	Y
LU1995617153	EUR	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	N
LU1995617237	EUR	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	N
LU1995617310	GBP	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	N
LU1995617401	SGD	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	N
LU2000515994	HKD	20.18%	31/12/2020	Schroder SSF Fixed Maturity Bond II	N
LU1983298354	USD	2.88%	31/12/2020	Schroder SSF Fixed Maturity Bond III	N
LU2041114567	USD	2.88%	31/12/2020	Schroder SSF Fixed Maturity Bond III	N
LU2041114641	USD	2.88%	31/12/2020	Schroder SSF Fixed Maturity Bond III	N
LU2041114997	USD	2.88%	31/12/2020	Schroder SSF Fixed Maturity Bond III	N
LU2041115028	USD	2.88%	31/12/2020	Schroder SSF Fixed Maturity Bond III	N
LU2041115705	GBP	2.88%	31/12/2020	Schroder SSF Fixed Maturity Bond III	N
LU1983302305	USD	8.59%	31/12/2020	Schroder SSF Fixed Maturity Bond IV	N
LU2055183045	USD	8.59%	31/12/2020	Schroder SSF Fixed Maturity Bond IV	Y
LU2055183128	USD	8.59%	31/12/2020	Schroder SSF Fixed Maturity Bond IV	N
LU2055183391	USD	8.59%	31/12/2020	Schroder SSF Fixed Maturity Bond IV	N
LU2055183474	USD	8.59%	31/12/2020	Schroder SSF Fixed Maturity Bond IV	N
LU2055183557	USD	8.59%	31/12/2020	Schroder SSF Fixed Maturity Bond IV	N
LU2055183805	EUR	8.59%	31/12/2020	Schroder SSF Fixed Maturity Bond IV	Y
LU2055184100	GBP	8.59%	31/12/2020	Schroder SSF Fixed Maturity Bond IV	N
LU1983302487	USD	0.57%	31/12/2020	Schroder SSF Fixed Maturity Bond V	N
LU2090783171	USD	0.57%	31/12/2020	Schroder SSF Fixed Maturity Bond V	Y
LU2090783254	USD	0.57%	31/12/2020	Schroder SSF Fixed Maturity Bond V	N
LU2090783338	USD	0.57%	31/12/2020	Schroder SSF Fixed Maturity Bond V	N
LU2090783411	USD	0.57%	31/12/2020	Schroder SSF Fixed Maturity Bond V	N
LU2090783684	EUR	0.57%	31/12/2020	Schroder SSF Fixed Maturity Bond V	Y
LU2097434778	USD	6.14%	31/12/2020	Schroder SSF Fixed Maturity Bond VI	N
LU2097434851	USD	6.14%	31/12/2020	Schroder SSF Fixed Maturity Bond VI	N
LU2097434935	USD	6.14%	31/12/2020	Schroder SSF Fixed Maturity Bond VI	N
LU2097435072	SGD	6.14%	31/12/2020	Schroder SSF Fixed Maturity Bond VI	N
LU0086349122	USD	0.00%	31/12/2020	Schroder SSF International Equity	N
LU1604448271	GBP	13.29%	31/12/2020	Schroder SSF Managed Wealth Portfolio	N
LU1604448511	GBP	13.29%	31/12/2020	Schroder SSF Managed Wealth Portfolio	N
LU1775314484	EUR	50.47%	31/12/2020	Schroder SSF Multi-Asset Dynamic	Y
LU0269939624	GBP	7.81%	31/12/2020	Schroder SSF Sterling Liquidity Plus	N
LU0269940127	GBP	7.81%	31/12/2020	Schroder SSF Sterling Liquidity Plus	N
LU0338805616	GBP	7.81%	31/12/2020	Schroder SSF Sterling Liquidity Plus	N
LU0338806184	GBP	7.81%	31/12/2020	Schroder SSF Sterling Liquidity Plus	N
LU0979391793	GBP	7.81%	31/12/2020	Schroder SSF Sterling Liquidity Plus	N
LU1076529814	GBP	7.81%	31/12/2020	Schroder SSF Sterling Liquidity Plus	N
LU1076531554	GBP	7.81%	31/12/2020	Schroder SSF Sterling Liquidity Plus	N
LU1673092919	GBP	7.81%	31/12/2020	Schroder SSF Sterling Liquidity Plus	N
LU2218772924	GBP	7.81%	31/12/2020	Schroder SSF Sterling Liquidity Plus	N
LU2124946588	USD	7.59%	31/12/2020	Schroder SSF Wealth Management Balanced	N
LU2124946661	USD	7.59%	31/12/2020	Schroder SSF Wealth Management Balanced	N

LU2124946745	SGD	7.59%	31/12/2020	Schroder SSF Wealth Management Balanced	N
LU2124946828	USD	8.14%	31/12/2020	Schroder SSF Wealth Management Cautious	N
LU2124947040	USD	8.14%	31/12/2020	Schroder SSF Wealth Management Cautious	N
LU2124947123	SGD	8.14%	31/12/2020	Schroder SSF Wealth Management Cautious	N
LU2124947396	USD	5.14%	31/12/2020	Schroder SSF Wealth Management Growth	N
LU2124947479	USD	5.14%	31/12/2020	Schroder SSF Wealth Management Growth	N
LU2124947552	SGD	5.14%	31/12/2020	Schroder SSF Wealth Management Growth	N

Yvonne

Yvonne Billerbeck
Tax & Reporting Manager

Firmatario Autorizzato

Disclaimer

This document does not constitute an offer to anyone, or a solicitation by anyone, to subscribe for shares of Schroder Special Situations Fund (the "Company"). Nothing in this document should be construed as advice and is therefore not a recommendation to buy or sell shares. The offering of shares in certain jurisdictions may be restricted and accordingly persons are required, by the Company, to inform themselves of and observe any such restrictions. Applications for shares of the Company can only be made on the basis of the current prospectus together with the latest audited annual report and subsequent unaudited semi-annual report, if published, copies of which can be obtained, free of charge, from Schroder Investment Management (Europe) S.A.

This document is issued by Schroder Investment Management (Europe) S.A., 5 rue Höhenhof, L-1736, Senningerberg, R.C.S. Luxembourg – B 37799 This document may not be distributed to any unauthorised persons.