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MATURING BUY AND MAINTAIN FUNDS

31December 2025

OBJECTIVE

The Funds seek to generate a return for investors by investing primarily in a portfolio of debt securities

FUND RANGE SUMMARY

- Insight's Maturing Buy and Maintain Bond Fund range consists of six funds which invest in assets that mature over discrete five-year periods, and pay out coupon and principal proceeds over time, offering a predictable stream of cash flows
- Insight's buy and maintain approach focuses on credit quality, avoidance of default and stability of cash flows, aiming to offer an attractive solution for investors seeking structural credit exposure

FUND SUMMARY

	2026-2030	2031-2035	2036-2040	2041-2045	2046-2050
Yield (%)	4.4	5.2	5.7	5.9	6.0
Spread to government (bps)	67	92	95	92	83
Spread to swaps (bps)	92	141	165	173	171
Duration (years)	2.38	6.00	8.94	10.95	13.13
Swing (%)	0.09	0.18	0.28	0.33	0.34
Average rating	A-	A-	A-	A-	A-

CREDIT RATING DISTRIBUTION (%)

	2026-2030	2031-2035	2036-2040	2041-2045	2046-2050
AAA	0.7	0.2	0.0	0.0	0.0
AA	6.0	7.3	5.3	4.4	1.3
A	41.0	40.3	43.2	51.1	53.6
BBB	51.3	51.1	50.7	42.3	42.1
Sub IG	0.2	0.0	0.0	0.0	0.0
Cash and other	0.8	1.0	0.8	2.2	3.1

SECTOR WEIGHTS (%)

	2026-2030	2031-2035	2036-2040	2041-2045	2046-2050
Government	0.0	0.0	0.0	2.7	0.0
Financials	31.9	25.9	18.8	9.2	12.3
Consumer	8.0	10.5	5.8	8.1	13.1
Industrials	16.2	13.3	8.4	10.7	9.8
TMT	12.0	11.2	9.9	16.8	15.4
Utilities	17.8	20.1	27.7	19.5	8.9
Unsecured property	1.8	1.7	0.8	0.0	0.0
Secured	11.6	16.3	27.8	30.8	37.4
Cash and other	0.8	1.0	0.8	2.2	3.1

DENOMINATION OF BONDS (PRE-HEDGING %)

	2026-2030	2031-2035	2036-2040	2041-2045	2046-2050
GBP	77.2	72.4	82.0	75.5	54.1
EUR	3.4	1.9	0.0	0.0	0.0
USD	18.6	24.7	17.3	22.3	42.8

FUND RANGE FACTS

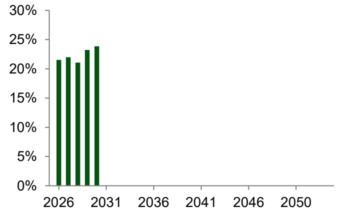
Fund size: £3.0bn

Inception date: 17 July 2017

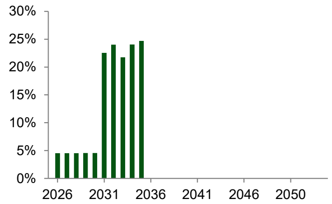
Fund manager: Adam Mossakowski

PROJECTED CASH FLOWS

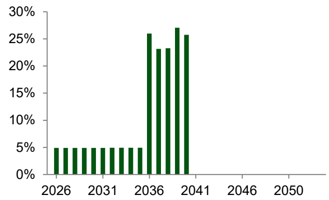
2026-2030



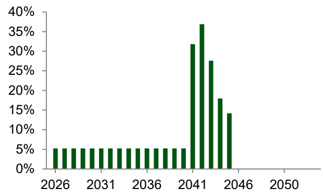
2031-2035



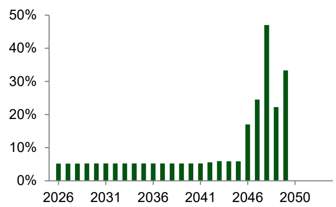
2036-2040



2041-2045



2046-2050



Cash flows shown are based on current holdings. Holdings will change, although the overall cash flow profile of each fund is not expected to change significantly. Final redemption year cash flows will be smoothed.

FUND MANAGER COMMENTS

The funds delivered positive returns despite credit spreads being largely range-bound. Carry from both risk-free rates and spreads continue to contribute meaningfully to performance as all-in yields remain elevated. Gilt-yields fell across the curve following a market-friendly Autumn Budget and cooling growth and inflation data, which further added to returns. The funds all outperformed their comparator indices largely due to their USD credit positions which outperformed GBP credit on a hedged basis. It was a relatively quiet quarter from an activity perspective, largely focused on attractively priced new issues, including the AA, ABN Amro and Nationwide. There were no sales for credit concerns. The 2021-2025 fund made its final capital repayment to investors in December and has now closed.

FUND AND COMPARATOR INDEX PERFORMANCE

Fund returns can be sense-checked against a series of customised iBoxx indices. These indices comprise sterling-denominated corporate bonds with an expected maturity or call date within the respective calendar year bands for each fund. They are not investible; for example, the longest has 32 issuers, three of which represent over 25% of the index. The duration of the indices as well as the fact that the funds have non-GBP denominated positions, means that the relative performance can deviate significantly.

	3 months	1 year	3 years	5 years	Since inception
	%	%	% p.a.	% p.a.	% p.a.
MBAM Bond Fund 2026-2030[1]	1.92	6.99	7.09	0.57	2.26
iBoxx GBP Corporates 2026-2030	1.81	6.97	6.96	0.26	2.32
MBAM Bond Fund 2031-2035[1]	3.02	8.34	7.31	-1.55	1.88
iBoxx GBP Corporates 2031-2035	2.94	8.37	6.99	-2.04	1.58
MBAM Bond Fund 2036-2040[1]	3.76	7.17	6.01	-3.71	0.79
iBoxx GBP Corporates 2036-2040	3.71	7.11	5.32	-4.43	0.40
MBAM Bond Fund 2041-2045[2]	4.30	6.60	5.43	-5.18	-0.25
iBoxx GBP Corporates 2041-2045	4.23	6.34	3.95	-6.38	-0.54
MBAM Bond Fund 2046-50[3]	5.41	6.33	4.62	-7.60	-5.42
iBoxx GBP Corporates 2046-2050	5.20	5.58	3.94	-7.83	-5.84

Source: Insight Investment and Rimes. Fund performance is shown for share class S £ Inc and is calculated as total return, including reinvested income distributions, gross of fees and expenses. Gross of fees performance results do not reflect the deduction of charges, which will reduce investors' returns. Performance for periods over one year is annualised. Inception Dates– [1]17 July 2017, [2]16 October 2017, [3]03 July 2020. **Past performance is not indicative of future results. Investment in any strategy involves a risk of loss which may partly be due to exchange rate fluctuations.**

TECHNICAL DETAILS

Legal structure: Qualifying Investor Alternative Investment Fund (QIAIF)

Domicile: Ireland

Share class currencies: Sterling

Dealing frequency: weekly (Tuesdays, cut-off: T-2, 12pm Irish time subscriptions and redemptions)

Settlement period: Purchases: T+3, Redemptions: T+4 after receipt of repurchase instruction and subject to the "Delayed Repurchases" section of the Fund Supplement.

Pricing method: Shares may be issued and repurchased at different prices due to the adjustments which may be made to the NAV per Share based on the dual price adjustment mechanism - see prospectus.

In addition to covering dealing costs and preserving the value of the underlying assets of the Fund as set out in the Prospectus, in the case of net repurchases this adjustment will also be used to cover relevant market movements.

Scheme: LDI Solutions Plus ICAV

Depositary: Northern Trust Fiduciary Services (Ireland) Limited

Administrator: Northern Trust International Fund Administration Services (Ireland) Limited

Ongoing charges: 0.20% (represented by share class S Income, other share classes are available)

FUND AND COMPARATOR INDEX LONG TERM PERFORMANCE

	Calendar year returns					12-month rolling returns				
	2025	2024	2023	2022	2021	2024-2025	2023-2024	2022-2023	2021-2022	2020-2021
MBAM30	6.99	3.91	10.47	-14.03	-2.58	6.99	3.91	10.47	-14.03	-2.58
Comparator	6.97	4.27	9.73	-14.93	-2.69	6.97	4.27	9.73	-14.93	-2.69

	Calendar year returns					12-month rolling returns				
	2025	2024	2023	2022	2021	2024-2025	2023-2024	2022-2023	2021-2022	2020-2021
MBAM35	8.34	1.82	12.02	-21.45	-4.69	8.34	1.82	12.02	-21.45	-4.69
Comparator	8.37	1.62	11.22	-22.62	-4.83	8.37	1.62	11.22	-22.62	-4.83

	Calendar year returns					12-month rolling returns				
	2025	2024	2023	2022	2021	2024-2025	2023-2024	2022-2023	2021-2022	2020-2021
MBAM40	7.17	-1.13	12.45	-27.23	-4.54	7.17	-1.13	12.45	-27.23	-4.54
Comparator	7.11	-1.62	10.88	-27.95	-5.29	7.11	-1.62	10.88	-27.95	-5.29

	Calendar year returns					12-month rolling returns				
	2025	2024	2023	2022	2021	2024-2025	2023-2024	2022-2023	2021-2022	2020-2021
MBAM45	6.60	-3.37	13.77	-31.94	-3.88	6.60	-3.37	13.77	-31.94	-3.88
Comparator	6.34	-4.87	11.05	-32.53	-5.09	6.34	-4.87	11.05	-32.53	-5.09

	Calendar year returns					12-month rolling returns				
	2025	2024	2023	2022	2021	2024-2025	2023-2024	2022-2023	2021-2022	2020-2021
MBAM50	6.33	-5.60	14.10	-37.65	-5.68	6.33	-5.60	14.10	-37.65	-5.68
Comparator	5.58	-5.70	12.78	-37.44	-5.30	5.58	-5.70	12.78	-37.44	-5.30

Source: Insight Investment and Rimes. Fund performance is shown for share class S £ Inc and is calculated as total return, including reinvested income distributions, gross of fees and expenses. Gross of fees performance results do not reflect the deduction of charges, which will reduce investors' returns. Performance for periods over one year is annualised. **Past performance is not indicative of future results. Investment in any strategy involves a risk of loss which may partly be due to exchange rate fluctuations.**

FIND OUT MORE

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• Any losses in the fund will be borne solely by investors in the fund and not by BNY Mellon (including its affiliates); therefore BNY Mellon's losses in the fund will be limited to losses attributable to the ownership interests in the fund held by BNY Mellon and any affiliate in its capacity as an investor in the fund or as beneficiary of a restricted profit interest held by BNY Mellon or any affiliate.

• Ownership interests in the fund are not insured by the FDIC, are not deposits, obligations of, or endorsed or guaranteed in any way, by BNY Mellon. Neither BNY Mellon nor any of its controlled affiliates (which includes the fund's general manager/ managing partner/ investment adviser), may directly or indirectly, guarantee, assume, or otherwise insure the obligations or performance of the fund or of any other covered fund in which the fund invests.

• Information relating to the Fund is correct as at the date stated above and is subject to change. Investors should read the fund's offering documents before investing in the fund, particularly as different share classes may have different technical details . Information about the role of BNY Mellon, its controlled affiliates, and their employees in sponsoring or providing services to the fund are described in the Volcker Rule section of the offering documents.