

LDI Solutions Plus ICAV

An umbrella Irish collective asset-management vehicle with segregated liability between sub-funds registered in Ireland under the Irish Collective Asset-management Vehicles Act 2015

First Addendum to the Supplements for the Funds listed in the Appendix to this Addendum (the "Fund Supplements")

This Addendum is dated 26 February 2021

This Addendum is supplemental to, forms part of and should be read in conjunction with the Prospectus dated 7 December 2020 and the Fund Supplements dated 7 December 2020 unless indicated otherwise in the Appendix.

The Directors of LDI Solutions Plus ICAV whose names appear in the Prospectus accept responsibility for the information contained in this Addendum. To the best of the knowledge and belief of the Directors (who have taken all reasonable care to ensure such is the case), the information contained in this document is in accordance with the facts and does not omit anything likely to affect the import of such information. This Addendum should be read in conjunction with the Prospectus and relevant Fund Supplement.

Words and expressions defined in the Prospectus shall, unless the context otherwise requires, have the same meaning when used in this Addendum. Any reference to a "Fund" shall be interpreted as referring to one or more Funds where the context so requires. For the purposes of interpretation, in the event of any conflict between this Addendum and the Prospectus, any such conflict shall be resolved in favour of this Addendum.

Neither the delivery of this Addendum nor the issue or sale of Shares, under any circumstances, constitutes a representation that the information contained in this Addendum is correct as of any time subsequent to the date of this Addendum.

A new section "Sustainable Finance Disclosures" shall be added before the section "Miscellaneous" of each Fund Supplement and where relevant each subsequent section shall be renumbered accordingly.

"Sustainable Finance Disclosures

For the purpose of Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability related disclosures in the financial services sector ("**SFDR**") the Fund is classified as a mainstream fund which does not meet the criteria to qualify as either an environmental, social and governance ("**ESG**") orientated fund pursuant to Article 8 of SFDR or a sustainable investment fund pursuant to Article 9 of SFDR.

The investments underlying the Fund do not take into account the EU criteria for environmentally sustainable economic activities.

Accordingly, the Fund shall not be expected to pursue an investment approach that explicitly promotes environmental or social characteristics or to have sustainable investment as its objective.

Notwithstanding this classification, the AIFM still considers that the Fund is managed responsibly. The AIFM's purpose is to build a better future for its clients, including the ICAV and Fund. To achieve this, the AIFM supports stable and resilient social, environmental and economic outcomes, and efficient financial markets. When assessing the sustainability risk associated with underlying investments, the Investment Manager is assessing the risk that the value of such underlying investments could be materially negatively impacted by an environmental, social or governance event or condition.

Sustainability risks are managed by ensuring senior decision-makers are informed and included in the Investment Manager's responsible investment programme, and set effective accountability, transparency and implementation procedures.

Where sustainability risk issues are considered material to investment outcomes, they are incorporated into due diligence processes. This may include evaluating individual securities and/or interaction with issuers or market participants. Internal controls ensure sustainability criteria are applied to portfolios continuously.

ESG restrictions, which includes proprietary ESG ratings and third-party data, are set to prevent or permit investment in securities that meet sustainability-related characteristics. These controls are coded against the portfolio and updated as new information is absorbed. An ESG research and/or engagement process can help the Investment Manager to achieve a Fund's targeted investment and sustainability-related objectives.

Corporate governance is a key sustainability risk factor forming part of proprietary ESG risk ratings for all issuers in the Fund. The Investment Manager's corporate governance assessment includes evaluating board practices and behaviour, remuneration, control and accountability, and ethics or controversies. Investment analysts apply the insights from ESG ratings alongside their own knowledge of issuers' governance structures to set engagement priorities with issuers. Investment specialists consider these risks together to decide whether an investment reasonably compensates a Fund for sustainability risks over the long and short-term.

The Fund may underperform or perform differently relative to other comparable funds that do not integrate sustainability risks into their investment decisions."

Appendix

1. LDI Solutions Plus Partially Funded Index-Linked Gilts Funds 2021-2030
2. LDI Solutions Plus Partially Funded Index-Linked Gilts Funds 203-2040
3. LDI Solutions Plus Partially Funded Index-Linked Gilts Funds 2041-2050
4. LDI Solutions Plus Partially Funded Index-Linked Gilts Funds 2051-2060
5. LDI Solutions Plus Partially Funded Index-Linked Gilts Funds 2061-2070
6. LDI Solutions Plus Partially Funded Gilts Funds 2021-2030
7. LDI Solutions Plus Partially Funded Gilts Funds 2031-2040
8. LDI Solutions Plus Partially Funded Gilts Funds 2041-2050
9. LDI Solutions Plus Partially Funded Gilts Funds 2051-2060
10. LDI Solutions Plus Partially Funded Gilts Funds 2061-2070
11. LDI Solutions Plus Funded Index-Linked Gilts Funds 2021-2030
12. LDI Solutions Plus Funded Index-Linked Gilts Funds 2031-2040
13. LDI Solutions Plus Funded Index-Linked Gilts Funds 2041-2050
14. LDI Solutions Plus Funded Index-Linked Gilts Funds 2051-2060
15. LDI Solutions Plus Funded Index-Linked Gilts Funds 2061-2070
16. LDI Solutions Plus Funded Gilts Funds 2021-2030
17. LDI Solutions Plus Funded Gilts Funds 2031-2040
18. LDI Solutions Plus Funded Gilts Funds 2041-2050
19. LDI Solutions Plus Funded Gilts Funds 2051-2060
20. LDI Solutions Plus Funded Gilts Funds 2061-2070
21. LDI Solutions Plus Inflation Focus Funds 2018-2020
22. LDI Solutions Plus Inflation Focus Funds 2021-2030
23. LDI Solutions Plus Inflation Focus Funds 2031-2040
24. LDI Solutions Plus Inflation Focus Funds 2041-2050
25. LDI Solutions Plus Inflation Focus Funds 2051-2060
26. LDI Solutions Plus Nominal Funds 2016-2020
27. LDI Solutions Plus Nominal Funds 2021-2025
28. LDI Solutions Plus Nominal Funds 2026-2030
29. LDI Solutions Plus Nominal Funds 2031-2035
30. LDI Solutions Plus Nominal Funds 2036-2040
31. LDI Solutions Plus Nominal Funds 2041-2045
32. LDI Solutions Plus Nominal Funds 2046-2050
33. LDI Solutions Plus Nominal Funds 2051-2055
34. LDI Solutions Plus Nominal Funds 2056-2060
35. LDI Solutions Plus Nominal Funds 2061-2065
36. LDI Solutions Plus RPI Funds 2016-2020
37. LDI Solutions Plus RPI Funds 2021-2025
38. LDI Solutions Plus RPI Funds 2026-2030
39. LDI Solutions Plus RPI Funds 2031-2035
40. LDI Solutions Plus RPI Funds 2036-2040
41. LDI Solutions Plus RPI Funds 2041-2045
42. LDI Solutions Plus RPI Funds 2046-2050
43. LDI Solutions Plus RPI Funds 2051-2055
44. LDI Solutions Plus RPI Funds 2056-2060
45. LDI Solutions Plus RPI Funds 2061-2065
46. LDI Solutions Plus LPI Funds 2016-2020
47. LDI Solutions Plus LPI Funds 2021-2025
48. LDI Solutions Plus LPI Funds 2026-2030
49. LDI Solutions Plus LPI Funds 2031-2035
50. LDI Solutions Plus LPI Funds 2036-2040
51. LDI Solutions Plus LPI Funds 2041-2045
52. LDI Solutions Plus LPI Funds 2046-2050
53. LDI Solutions Plus LPI Funds 2051-2055
54. LDI Solutions Plus LPI Funds 2056-2060
55. LDI Active 1 Fund
56. LDI Active 2 Fund
57. LDI Active 3 Fund
58. LDI Active 4 Fund

59. LDI Active 5 Fund
60. LDI Active 6 Fund
61. LDI Active 7 Fund
62. LDI Active 8 Fund
63. LDI Active 9 Fund
64. LDI Active 10 Fund
65. LDI Active 11 Fund
66. LDI Active 12 Fund
67. LDI Active 14 Fund
68. LDI Active 16 Fund
69. LDI Active 18 Fund
70. LDI Active 19 Fund
71. LDI Active 21 Fund
72. LDI Active 22 Fund
73. LDI Enhanced Selection Longer Nominal Fund
74. LDI Enhanced Selection Shorter Nominal Fund
75. LDI Enhanced Selection Longer Real Fund
76. LDI Enhanced Selection Shorter Real Fund
77. LDI Enhanced Selection Inflation Fund
78. LDI Euro Enhanced Nominal Fund
79. LDI Euro Enhanced Real Fund
80. LDI Euro Enhanced Inflation Fund
81. LDI Active 25 Fund
82. IIFIG LDI Active 26 Fund
83. LDI Active 27 Fund
84. LDI Active 28 Fund
85. LDI Solutions Plus Euro 20 Year Fund
86. LDI Solutions Plus Euro 30 Year Fund
87. LDI Solutions Plus Euro 50 Year Swap Fund
88. LDI Solutions Plus Euro Assets Fund
89. LDI Active 29 Fund
90. LDI Active 30 Fund
91. LDI Active 31 Fund
92. LDI Active 33 Fund
93. LDI Active 34 Fund
94. LDI Active 36 Fund
95. LDI Active 37 Fund
96. LDI Euro Active 38 Fund
97. LDI Euro Active 39 Fund
98. LDI Euro Active 40 Fund
99. LDI Active 41 Fund
100. LDI Active 42 Fund
101. LDI Active 43 Fund
102. LDI Active 44 Fund
103. LDI Active 45 Fund
104. LDI Active 46 Fund
105. LDI Active 47 Fund
106. LDI Active 48 Fund
107. LDI Active 49 Fund
108. LDI Active 50 Fund
109. LDI Solutions Plus Allocation Fund
110. LDI Active 76 Fund
111. Active Strategy 3 Fund
112. IIFSG Fund 3
113. IIFSG Fund 4
114. IIFSG Fund 5
115. IIFIG Broad Opportunities Bond Fund
116. IIFIG Bonds Plus Fund
117. IIFIG Special Buy and Maintain Fund 1
118. IIFIG Bonds Plus 400 Fund (31 December 2020)

119. IIFIG Loan Fund
120. IIFIG CRE Loan Fund 1
121. IIFIG Fixed Income Fund 2
122. IIFIG Secured Finance Fund
123. IIFIG Government Liquidity Fund (11 December 2020)
124. KFM GBP Short Real Fund
125. KFM GBP Long Real Fund
126. KFM GBP Short Nominal Fund
127. KFM GBP Long Nominal Fund
128. IIFIG Secured Multi-Asset Credit Fund 2
129. HRMSL Longer Nominal Fund
130. HRMSL Longer Real Fund
131. IIFIG Secured Multi-Asset Credit Fund 1
132. IIFIG Secured Multi-Asset Credit Fund 3
133. IIFIG Secured Multi-Asset Credit Fund 4
134. IIFIG Secured Multi-Asset Credit Fund 5
135. IIFIG Secured Multi-Asset Credit Fund 6
136. IIFIG Secured Multi-Asset Credit Fund 7
137. IIFIG Secured Multi-Asset Credit Fund 8
138. IIFIG Secured Multi-Asset Credit Fund 9
139. IIFIG Secured Multi-Asset Credit Fund 10
140. IIFIG Secured Multi-Asset Credit Fund 11
141. IIFIG Secured Multi-Asset Credit Fund 12
142. IIFIG Secured Multi-Asset Credit Fund 13
143. IIFIG Long Dated Buy and Maintain Bond Fund
144. LDI Synthetic Global Equity Hedged Fund
145. LDI Synthetic Global Equity Unhedged Fund
146. IIFIG Maturing Buy and Maintain Bond Funds 2017-2020
147. IIFIG Maturing Buy and Maintain Bond Funds 2021-2025
148. IIFIG Maturing Buy and Maintain Bond Funds 2026-2030
149. IIFIG Maturing Buy and Maintain Bond Funds 2031-2035
150. IIFIG Maturing Buy and Maintain Bond Funds 2036-2040
151. IIFIG Maturing Buy and Maintain Bond Funds 2041-2045
152. IIFIG Maturing Buy and Maintain Bond Funds 2046-2050
153. LDI GBP Liquidity Plus Holding Fund
154. WTW Fiduciary Leveraged Short Fixed Fund
155. WTW Fiduciary Leveraged Long Fixed Fund
156. WTW Fiduciary Leveraged Short Real Fund
157. WTW Fiduciary Leveraged Long Real Fund
158. IIFIG Global ABS Fund
159. IIFIG Secured Finance II Fund
160. LDI Active 51 Fund
161. LDI Active 52 Fund
162. LDI Active 53 Fund
163. LDI Active 54 Fund
164. LDI Active 55 Fund
165. LDI Active 56 Fund
166. LDI Active 57 Fund
167. LDI Active 58 Fund
168. LDI Active 59 Fund
169. LDI Active 60 Fund
170. WTW Fiduciary Leveraged Allocation Fund 1
171. IIFIG UIV Global ABS Fund
172. WTW Fiduciary Leveraged Long Real FX Hedging Fund
173. LDI Solutions Plus Nominal Swap Funds 2021-2030
174. LDI Solutions Plus Nominal Swap Funds 2031-2040
175. LDI Solutions Plus Nominal Swap Funds 2041-2050
176. LDI Solutions Plus Nominal Swap Funds 2051-2060
177. LDI Solutions Plus Nominal Swap Funds 2061-2070
178. LDI Solutions Plus Real Swap Funds 2021-2030

179. LDI Solutions Plus Real Swap Funds 2031–2040
180. LDI Solutions Plus Real Swap Funds 2041–2050
181. LDI Solutions Plus Real Swap Funds 2051–2060
182. LDI Solutions Plus Real Swap Funds 2061–2070
183. WTW Fiduciary Funded Short Real Fund
184. IIFIG Global ABS Fund 3
185. LDI Short Dated Buy and Maintain Holding Fund
186. IIFIG Global ABS Fund 5
187. KFM GBP Inflation Fund 2021 – 2025
188. KFM GBP Inflation Fund 2026 – 2030
189. KFM GBP Inflation Fund 2031 – 2035
190. KFM GBP Inflation Fund 2036 – 2040
191. LDI Synthetic Global Credit Fund (22 December 2020)
192. KFM GBP Inflation Fund 2041 – 2045
193. KFM GBP Inflation Fund 2046 – 2050
194. LDI GBP Liquidity Holding Fund (26 February 2021)
195. IIFIG Global ABS Fund 14
196. IIFIG Global ABS Fund 15
197. Dynamic Hedge Completion Nominal Fund
198. Dynamic Hedge Completion Real Fund
199. LDI Active 61 Fund
200. LDI Active 62 Fund
201. LDI Active 63 Fund
202. LDI Active 64 Fund
203. LDI Active 65 Fund (26 February 2021)
204. LDI Active 66 Fund
205. LDI Active 67 Fund
206. LDI Active 68 Fund
207. LDI Active 69 Fund
208. LDI Active 70 Fund
209. LDI Active 71 Fund
210. LDI Active 72 Fund
211. LDI Active 73 Fund
212. LDI Active 74 Fund
213. LDI Active 75 Fund
214. LDI De-risking Shorter Nominal Fund
215. LDI De-risking Longer Nominal Fund
216. LDI De-risking Shorter Real Fund
217. LDI De-risking Longer Real Fund
218. LDI Active 77 Fund
219. LDI Active 78 Fund
220. LDI Active 79 Fund
221. LDI Active 80 Fund
222. LDI Active 81 Fund
223. LDI Active 82 Fund
224. LDI Active 83 Fund
225. LDI Active 84 Fund
226. LDI Active 85 Fund
227. LDI Active 86 Fund
228. LDI Active 87 Fund
229. LDI Active 88 Fund
230. LDI Active 89 Fund
231. LDI Active 90 Fund
232. LDI Active 91 Fund
233. LDI Active 92 Fund
234. LDI Active 93 Fund
235. LDI Active 94 Fund
236. LDI Active 95 Fund
237. LDI Active 96 Fund
238. LDI Active 97 Fund