

INVESTOR REPORT

Dear Sir / Madam

Natixis Loomis Senior Loan Fund**In accordance with regulation 92D, the fund remains a reporting fund as at the date the report was issued**

As you may be aware, UK resident participants of the fund who are within the charge to UK Income/Corporation Tax are required to report their share of taxable income from the fund to HMRC in the UK for the period ended **31 December 2016**, when completing their own Income/Corporation Tax returns.

To this end, we enclose a detailed breakdown of the income and gains earned by the fund during the period for each applicant class of interest. This information is provided to all participants and does not take into account the specific circumstances and tax profile of each participant. If any participants are in doubt, they should consult their own professional advisors with regard to this information.

The per unit amounts reported below are allocated based on the average units disclosed.

Multiple voucher reporting per investor type**1) UK Corporate Investor Reportable****Unit Class H-IA GBP**

Average number of units in issue during the year 123

Units outstanding at year end 107

Reporting period 15/06/2016 - 31/12/2016
ISIN No. LU0853362589

Total class result **Per unit**

Reportable income under transparent reporting - UK Corporate investors

USD

USD

LOANS

Interest Income (Note 3)	3,819	30.9258
Gains/losses arising on loans held (realised)	50	0.4029
Gains/losses arising on loans held (unrealised)	1,976	15.9984

DERIVATIVES

Gains/losses arising on derivatives (realised)	(25,466)	(206.2133)
Gains/losses arising on derivatives (unrealised)	(4,505)	(36.4800)

OTHER INCOME

Profit on gains/losses foreign currency transactions (realised)	(19,593)	(158.6561)
Profit on gains/losses on foreign currency transactions (unrealised)	0	0.0000

INCOME FROM INVESTMENT IN OFFSHORE FUNDS

Income from offshore funds	0	0.0000
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EXPENSES

Management expenses	(483)	(3.9107)
Reduction/waiver of management fee (Note 4)	161	1.3008
Tax d'abonnement	(12)	(0.0957)
Depositary and administrative fees (Note 5)	(219)	(1.7700)
Other expenses / AIFMD fees (Note 6)	(62)	(0.4983)

2) UK Individual Investor Reportable

Unit Class H-IA GBP

Average number of units in issue during the year 123

Units outstanding at year end 107

Reporting period 15/06/2016 - 31/12/2016
ISIN No. LU0853362589

	Total class result	Per unit
	USD	USD
<u>LOANS</u>		
Interest Income (Note 3)	3,641	29.4844
<u>INCOME FROM INVESTMENT IN OFFSHORE FUNDS</u>		
Income from offshore funds	0	0.0000
<u>EXPENSES</u>		
Management expenses	(483)	(3.9107)
Reduction/waiver of management fee (Note 4)	161	1.3008
Tax d'abonnement	(12)	(0.0957)
Depositary and administrative fees (Note 5)	(219)	(1.7700)
Other expenses / AIFMD fees (Note 5)	(62)	(0.4983)

Note 1: In accordance with regulation 92D, the fund remains a reporting fund as at the date the report was issued

Note 2: This report does not take into account the specific circumstances and tax profile of each participant. If any participants are in doubt, they should consult their own professional advisors with regard to this information including taxation of different types of income and deductibility of expenses.

Note 3: No withholding tax has been suffered by the unit class on its income

Note 4: This represents a reduction in management fees by the Management Company where the total real expenses paid by the Fund exceed the Total Expense Ratio

Note 5: Depositary and administrative fees includes depositary transaction costs

Note 6: Other expenses include audit fees, legal fees, pricing fees and miscellaneous fees

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Natixis Loomis Senior Loan Fund

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Multiple voucher reporting per investor type

1) UK Corporate Investor Reportable

	Unit Class N/D USD	
	Average number of units in issue during the year	180
	Units outstanding at year end	180
	Reporting period	15/06/2016 - 31/12/2016
	ISIN No.	LU0943717081
	Total class result	Per unit
	USD	USD
Reportable income under transparent reporting - UK Corporate investors		
LOANS		
Interest Income (Note 3)	423	2.3483
Gains/losses arising on loans held (realised)	5	0.0263
Gains/losses arising on loans held (unrealised)	240	1.3350
DERIVATIVES		
Gains/losses arising on derivatives (realised)	0	0.0000
Gains/losses arising on derivatives (unrealised)	0	0.0000
OTHER INCOME		
Gains/losses foreign currency transactions (realised)	0	0.0000
Gains/losses on foreign currency transactions (unrealised)	0	0.0000
INCOME FROM INVESTMENT IN OFFSHORE FUNDS		
Income from offshore funds	0	0.0000
EXPENSES		
Management expenses	(64)	(0.3570)
Reduction/waiver of management fee (Note 4)	18	0.0980
Tax d'abonnement	(7)	(0.0389)
Depositary and administrative fees (Note 5)	(25)	(0.1384)
Other expenses / AIFMD fees (Note 6)	(6)	(0.0344)

2) UK Individual Investor Reportable

Unit Class N/D USD

Average number of units in issue during the year 180

Units outstanding at year end 180

Reporting period 15/06/2016 - 31/12/2016
ISIN No. LU0943717081

	Total class result	Per unit
	USD	USD
<u>LOANS</u>		
Interest Income (Note 3)	403	2.2388
<u>INCOME FROM INVESTMENT IN OFFSHORE FUNDS</u>		
Income from offshore funds	0	0.0000
<u>EXPENSES</u>		
Management expenses	(64)	(0.3570)
Reduction/waiver of management fee (Note 4)	18	0.0980
Tax d'abonnement	(7)	(0.0389)
Depositary and administrative fees (Note 5)	(25)	(0.1384)
Other expenses / AIFMD fees (Note 6)	(6)	(0.0344)

Note 1: In accordance with regulation 92D, the fund remains a reporting fund as at the date the report was issued

Note 2: This report does not take into account the specific circumstances and tax profile of each participant. If any participants are in doubt, they should consult their own professional advisors with regard to this information including taxation of different types of income and deductibility of expenses.

Note 3: No withholding tax has been suffered by the unit class on its income

Note 4: This represents a reduction in management fees by the Management Company where the total real expenses paid by the Fund exceed the Total Expense Ratio

Note 5: Depositary and administrative fees includes depositary transaction costs

Note 6: Other expenses include audit fees, legal fees, pricing fees and miscellaneous fees

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The per unit amounts reported below are allocated based on the average units disclosed.

Multiple voucher reporting per investor type**1) UK Corporate Investor Reportable****Unit Class I/A USD**

Average number of units in issue during the year **39,128**

Units outstanding at year end **46,526**

Reporting period **01/01/2016 - 31/12/2016**
ISIN No. **LU0218863602**

Total class result **Per unit**

Reportable income under transparent reporting - UK Corporate investors **USD USD**

LOANS

Interest Income (Note 3) **2,457,825 62.8142**

Gains/losses arising on loans held (realised) **(288,270) (7.3673)**

Gains/losses arising on loans held (unrealised) **1,796,264 45.9068**

DERIVATIVES

Gains/losses arising on derivatives (realised) **0 0.0000**

Gains/losses arising on derivatives (unrealised) **0 0.0000**

OTHER INCOME

Profit on gains/losses foreign currency transactions (realised) **0 0.0000**

Profit on gains/losses on foreign currency transactions (unrealised) **0 0.0000**

INCOME FROM INVESTMENT IN OFFSHORE FUNDS

Income from offshore funds **0 0.0000**

EXPENSES

Management expenses **(308,677) (7.8888)**

Reduction/waiver of management fee (Note 4) **107,013 2.7349**

Tax d'abonnement **(5,856) (0.1496)**

Depositary and administrative fees (Note 5) **(136,484) (3.4881)**

Other expenses / AIFMD fees (Note 6) **(42,196) (1.0784)**

2) UK Individual Investor Reportable

Unit Class I/A USD

Average number of units in issue during the year 39,128

Units outstanding at year end 46,526

Reporting period 01/01/2016 - 31/12/2016
ISIN No. LU0218863602

	Total class result	Per unit
	USD	USD
<u>LOANS</u>		
Interest Income (Note 3)	2,343,271	59.8866
<u>INCOME FROM INVESTMENT IN OFFSHORE FUNDS</u>		
Income from offshore funds	0	0.0000
<u>EXPENSES</u>		
Management expenses	(308,677)	(7.8888)
Reduction/waiver of management fee (Note 4)	107,013	2.7349
Tax d'abonnement	(5,856)	(0.1496)
Depository and administrative fees (Note 5)	(136,484)	(3.4881)
Other expenses / AIFMD fees (Note 6)	(42,196)	(1.0784)

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Note 3: No withholding tax has been suffered by the unit class on its income

Note 4: This represents a reduction in management fees by the Management Company where the total real expenses paid by the Fund exceed the Total Expense Ratio

Note 5: Depository and administrative fees includes depository transaction costs

Note 6: Other expenses include audit fees, legal fees, pricing fees and miscellaneous fees