

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 year ended 31 December 2017, 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

<u>Unit Class /A USD</u>	
Average number of units in issue during the year	54,535
Units outstanding at year end	46,681
Reporting period	01/01/2017 - 31/12/2017
HMRC ref.	N0051-0001
ISIN No.	LU0218863602

	Total class result USD	Per unit USD
Reportable income under transparent reporting - UK Corporate investors		
<u>LOANS</u>		
Interest Income (Note 3)	3,233,088	59.2849
Gains/losses arising on loans held (realised)	(374,358)	(6.8646)
Gains/losses arising on loans held (unrealised)	(28,280)	(0.5186)
<u>DERIVATIVES</u>		
Gains/losses arising on derivatives (realised)	0	0.0000
Gains/losses arising on derivatives (unrealised)	(2)	0.0000
<u>OTHER INCOME</u>		
Profit on gains/losses foreign currency transactions (realised)	-	-
Profit on gains/losses on foreign currency transactions (unrealised)	-	-
<u>INCOME FROM INVESTMENT IN OFFSHORE FUNDS</u>		
Income from offshore funds	-	-
<u>EXPENSES</u>		
Management expenses	(450,510)	(8.2610)
Reduction/waiver of management fee (Note 4)	159,492	2.9246
Tax d'abonnement	(8,114)	(0.1488)
Depositary and administrative fees (Note 5)	(189,241)	(3.4701)
Other expenses / AIFMD fees (Note 6)	(37,406)	(0.6859)

2) UK Individual Investor Reportable

<u>Unit Class /A USD</u>	
Average number of units in issue during the year	54,535
Units outstanding at year end	46,681
Reporting period	01/01/2017 - 31/12/2017
HMRC ref.	N0051-0001
ISIN No.	LU0218863602

	Total class result USD	Per unit USD
<u>LOANS</u>		
Interest Income (Note 3)	3,050,219	55.9316
<u>INCOME FROM INVESTMENT IN OFFSHORE FUNDS</u>		
Income from offshore funds	-	-
<u>EXPENSES</u>		
Management expenses	(450,510)	(8.2610)
Reduction/waiver of management fee (Note 4)	159,492	2.9246
Tax d'abonnement	(8,114)	(0.1488)
Depositary and administrative fees (Note 5)	(189,241)	(3.4701)
Other expenses / AIFMD fees (Note 6)	(37,406)	(0.6859)

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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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	107
	Units outstanding at year end	107
	Reporting period	01/01/2017 - 31/12/2017
	HMRC ref. ISIN No.	N0051-0002 LU0853362589
	Total class result	Per unit
Reportable income under transparent reporting - UK Corporate investors	USD	USD
<u>LOANS</u>		
Interest Income (Note 3)	5,695	53.2221
Gains/losses arising on loans held (realised)	(654)	(6.1110)
Gains/losses arising on loans held (unrealised)	(114)	(1.0657)
<u>DERIVATIVES</u>		
Gains/losses arising on derivatives (realised)	5,606	52.3947
Gains/losses arising on derivatives (unrealised)	5,192	48.5206
<u>OTHER INCOME</u>		
Profit on gains/losses foreign currency transactions (realised)	-	-
Profit on gains/losses on foreign currency transactions (unrealised)	-	-
<u>INCOME FROM INVESTMENT IN OFFSHORE FUNDS</u>		
Income from offshore funds	-	-
<u>EXPENSES</u>		
Management expenses	(789)	(7.3734)
Reduction/waiver of management fee (Note 4)	281	2.6272
Tax d'abonnement	(15)	(0.1375)
Depositary and administrative fees (Note 5)	(331)	(3.0921)
Other expenses / AIFMD fees (Note 6)	(66)	(0.6158)
2) UK Individual Investor Reportable	Unit Class H-IA GBP	
	Average number of units in issue during the year	107
	Units outstanding at year end	107
	Reporting period	01/01/2017 - 31/12/2017
	HMRC ref. ISIN No.	N0051-0002 LU0853362589
	Total class result	Per unit
	USD	USD
<u>LOANS</u>		
Interest Income (Note 3)	5,373	50.2117
<u>INCOME FROM INVESTMENT IN OFFSHORE FUNDS</u>		
Income from offshore funds	-	-
<u>EXPENSES</u>		
Management expenses	(789)	(7.3734)
Reduction/waiver of management fee (Note 4)	281	2.6272
Tax d'abonnement	(15)	(0.1375)
Depositary and administrative fees (Note 5)	(331)	(3.0921)
Other expenses / AIFMD fees (Note 5)	(66)	(0.6158)

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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

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

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Multiple voucher reporting per investor type

1) UK Corporate Investor Reportable

<u>Unit Class N/D USD</u>	
Average number of units in issue during the year	180
Units outstanding at year end	-
Reporting period	01/01/2017 - 28/02/2017
HMRC ref. ISIN No.	N0051-0003 LU0943717081
Total class result	Per unit

Reportable income under transparent reporting - UK Corporate investors USD USD

LOANS

Interest Income (Note 3)	113	0.6289
Gains/losses arising on loans held (realised)	(11)	(0.0595)
Gains/losses arising on loans held (unrealised)	(1)	(0.0081)

DERIVATIVES

Gains/losses arising on derivatives (realised)	-	-
Gains/losses arising on derivatives (unrealised)	-	-

OTHER INCOME

Gains/losses foreign currency transactions (realised)	-	-
Gains/losses on foreign currency transactions (unrealised)	-	-

INCOME FROM INVESTMENT IN OFFSHORE FUNDS

Income from offshore funds	-	-
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EXPENSES

Management expenses	(11)	(0.0592)
Reduction/waiver of management fee (Note 4)	-	0.0000
Tax d'abonnement	(2)	(0.0093)
Depositary and administrative fees (Note 5)	(6)	(0.0331)
Other expenses / AIFMD fees (Note 6)	(1)	(0.0078)

2) UK Individual Investor Reportable

<u>Unit Class N/D USD</u>	
Average number of units in issue during the year	180
Units outstanding at year end	-
Reporting period	01/01/2017 - 28/02/2017
HMRC ref. ISIN No.	N0051-0003 LU0943717081
Total class result	Per unit

USD USD

LOANS

Interest Income (Note 3)	107	0.5934
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INCOME FROM INVESTMENT IN OFFSHORE FUNDS

Income from offshore funds	-	-
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EXPENSES

Management expenses	(11)	(0.0592)
Reduction/waiver of management fee (Note 4)	-	-
Tax d'abonnement	(2)	(0.0093)
Depositary and administrative fees (Note 5)	(6)	(0.0331)
Other expenses / AIFMD fees (Note 6)	(1)	(0.0078)

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