

INVESTOR REPORT

Dear Sir / Madam

Natixis Loomis Senior Loan Fund

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 9 December 2022, 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 Corporation tax

Unit Class I/A USD
Average number of units in issue during the period 1,156

Units outstanding at period end 0

Reporting period 01/01/2022 - 09/12/2022
HMRC ref. N0051-0001
ISIN No. LU0218863602

Reportable income under transparent reporting - UK Corporate investors

	Total class result USD	Per unit USD
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LOANS

Interest Income (Note 3)	79,449	68.7163
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Realised gains/(losses) arising on loans held	(92,310)	(79.8402)
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Change in unrealised Gains/(losses) arising on loans held	13,545	11.7155
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DERIVATIVES

Realised gains/(losses) arising on derivatives	(5,748)	(4.9712)
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Change in unrealised gains/(losses) arising on derivatives	-	-
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EXPENSES

Management fees (Note 4)	13,262	11.4706
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Tax d'abonnement	(180)	(0.1557)
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Depositary and administrative fees (Note 5)	(15,635)	(13.5227)
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Other expenses / AIFMD fees (Note 6)	(9,906)	(8.5676)
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2) UK Income tax

Unit Class I/A USD

Average number of units in issue during the period 1,156

Units outstanding at period end 0

Reporting period 01/01/2022 - 09/12/2022
HMRC ref. N0051-0001
ISIN No. LU0218863602

Reportable income under transparent reporting - UK Individual investors

	Total class result USD	Per unit USD
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LOANS

Interest Income (Note 3)	77,099	66.6838
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EXPENSES

Management fees (Note 4)	13,262	11.4706
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Tax d'abonnement	(180)	(0.1557)
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Depositary and administrative fees (Note 5)	(15,635)	(13.5227)
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Other expenses / AIFMD fees (Note 6)	(9,906)	(8.5676)
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Note 1: In accordance with regulation 92D, the fund remained a reporting fund during the period.

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: The management fees is the net of management fees charged by the Fund and the reimbursement made by the management company for total real expenses that exceeds the Total Expense Ratio for the Fund.

Note 5: Depositary and administrative fees includes depositary transaction costs.

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