

**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 2018, 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**

<b>Unit Class I/A USD</b>	
Average number of units in issue during the year	<b>37,991.89</b>
Units outstanding at year end	<b>30,462.16</b>
Reporting period	<b>01/01/2018 - 31/12/2018</b>
HMRC ref.	<b>N0051-0001</b>
ISIN No.	<b>LU0218863602</b>

	<b>Total class result</b>	<b>Per unit</b>
	<b>USD</b>	<b>USD</b>

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

**LOANS**

Interest Income (Note 3)	2,798,200	73.6526
Realised gains/(losses) arising on loans held	(196,303)	(5.1670)
Change in unrealised Gains/(losses) arising on loans held	(2,237,220)	(58.8868)

**DERIVATIVES**

Realised gains/(losses) arising on derivatives	48	0.0013
Change in unrealised gains/(losses) arising on derivatives	-	-

**EXPENSES**

Management fees (Note 4)	(228,810)	(6.0226)
Tax d'abonnement	(5,654)	(0.1488)
Depositary and administrative fees (Note 5)	(124,921)	(3.2881)
Other expenses / AIFMD fees (Note 6)	(28,387)	(0.7472)

**2) UK Income tax**

<b>Unit Class I/A USD</b>	
Average number of units in issue during the year	<b>37,991.89</b>
Units outstanding at year end	<b>30,462.16</b>
Reporting period	<b>01/01/2018 - 31/12/2018</b>
HMRC ref.	<b>N0051-0001</b>
ISIN No.	<b>LU0218863602</b>

	<b>Total class result</b>	<b>Per unit</b>
	<b>USD</b>	<b>USD</b>

**LOANS**

Interest Income (Note 3)	2,761,117	72.6765
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**EXPENSES**

Management fees (Note 4)	(228,810)	(6.0226)
Tax d'abonnement	(5,654)	(0.1488)
Depositary and administrative fees (Note 5)	(124,921)	(3.2881)
Other expenses / AIFMD fees (Note 6)	(28,387)	(0.7472)

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: 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.

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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 Corporation tax

<b>Unit Class H-/A GBP</b>	
Average number of units in issue during the year	72
Units outstanding at year end	70
Reporting period	01/01/2018 - 31/12/2018
HMRC ref.	N0051-0002
ISIN No.	LU0853362589
<b>Total class result</b>	<b>Per unit</b>

#### Reportable income under transparent reporting - UK Corporate investors

	USD	USD
<b>LOANS</b>		
Interest Income (Note 3)	4,874	67.4590
Realised gains/(losses) arising on loans held	(333)	(4.6109)
Change in unrealised Gains/(losses) arising on loans held	(3,907)	(54.0665)
<b>DERIVATIVES</b>		
Realised gains/(losses) arising on derivatives	(4,567)	(63.2029)
Change in unrealised gains/(losses) arising on derivatives	(907)	(12.5541)
<b>EXPENSES</b>		
Management fees (Note 4)	(358)	(4.9599)
Tax d'abonnement	(10)	(0.1371)
Depositary and administrative fees (Note 5)	(255)	(3.5227)
Other expenses / AIFMD fees (Note 6)	(49)	(0.6835)

##### 2) UK Income tax

<b>Unit Class H-/A GBP</b>	
Average number of units in issue during the year	72
Units outstanding at year end	70
Reporting period	01/01/2018 - 31/12/2018
HMRC ref.	N0051-0002
ISIN No.	LU0853362589
<b>Total class result</b>	<b>Per unit</b>
	<b>USD</b>

#### LOANS

Interest Income (Note 3)	4,810	66.5650
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#### EXPENSES

Management fees (Note 4)	(358)	(4.9599)
Tax d'abonnement	(10)	(0.1371)
Depositary and administrative fees (Note 5)	(255)	(3.5227)
Other expenses / AIFMD fees (Note 5)	(49)	(0.6835)

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

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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