

**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 2015**, 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 I/A USD**

Average number of units in issue during the year

58,052

ISIN No.

LU0218863602

Total class result

Per unit

Reportable income under transparent reporting - UK Corporate investors

USD

USD

**LOANS**

Interest Income	3,328,871	57.3429
Withholding tax (Note 5)	0	0.0000
Profit on gains/losses arising on loans held (realised)	(1,006,370)	(17.3356)
Profit on gains/losses arising on loans held (unrealised)	490,082	8.4421

**EQUITIES**

Dividend Income	0	0.0000
Profit on gains/losses arising on equities held (realised)	0	0.0000
Profit on gains/losses arising on equities held (unrealised)	0	0.0000

**DERIVATIVES**

Derivative Income	0	0.0000
Profit on gains/losses arising on derivatives held	0	0.0000
Foreign Exchange	0	0.0000

**OTHER INCOME**

Miscellaneous income	0	0.0000
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 investment funds	0	0.0000
Income from non reporting funds	0	0.0000

**EXPENSES**

Management expenses	(445,788)	(7.6791)
Reduction/waiver of management fee (Note 3)	131,532	2.2658
Tax d'abonnement	(7,952)	(0.1370)
Custodian and administrative fees (Note 6)	(161,940)	(2.7896)
Broker fees	0	0.0000
Performance Fees	0	0.0000
Other expenses / AIFMD fees (Note 4)	(42,252)	(0.7278)

## 2) UK Individual Investor Reportable

## Unit Class I/A USD

Average number of units in  
issue during the year  
ISIN No.58,052  
LU0218863602

	Total class result	Per unit
	USD	USD
<b><u>LOANS</u></b>		
Interest Income	3,354,040	57.7764
Withholding tax (Note 5)	0	0.0000
Profit on gains/losses arising on loans held (realised)	0	0.0000
Profit on gains/losses arising on loans held (unrealised)	0	0.0000
<b><u>EQUITIES</u></b>		
Dividend Income	0	0.0000
Profit on gains/losses arising on equities held	0	0.0000
Foreign Exchange	0	0.0000
<b><u>DERIVATIVES</u></b>		
Derivative Income	0	0.0000
Profit on gains/losses arising on derivatives held	0	0.0000
Foreign Exchange	0	0.0000
<b><u>OTHER INCOME</u></b>		
Miscellaneous income	0	0.0000
Profit on gains/losses other (realised)	0	0.0000
Profit on gains/losses other (unrealised)	0	0.0000
<b><u>INCOME FROM INVESTMENT IN OFFSHORE FUNDS</u></b>		
Income from investment funds	0	0.0000
Income from non reporting funds	0	0.0000
<b><u>EXPENSES</u></b>		
Management expenses	(445,788)	(7.6791)
Reduction/waiver of management fee (Note 3)	131,532	2.2658
Tax d'abonnement	(7,952)	(0.1370)
Custodian and administrative fees (Note 6)	(161,940)	(2.7896)
Broker fees	0	0.0000
Performance Fees	0	0.0000
Other expenses / AIFMD fees (Note 4)	(42,252)	(0.7278)

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: 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 4: Other expenses include audit fees, legal fees, pricing fees and miscellaneous fees

Note 5: No withholding tax has been suffered by the unit class on its income

Note 6: Custodian and administrative fees includes custody transaction costs