

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 2020, 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 year	2,390
Units outstanding at year end	1,750
Reporting period	01/01/2020 - 31/12/2020
HMRC ref.	N0051-0001
ISIN No.	LU0218863602

	Total class result	Per unit
	USD	USD

Reportable income under transparent reporting - UK Corporate investors

LOANS

Interest Income (Note 3)	138,230	57.8303
Realised gains/(losses) arising on loans held	(454,254)	(190.0436)
Change in unrealised Gains/(losses) arising on loans held	284,384	118.9761

DERIVATIVES

Realised gains/(losses) arising on derivatives	151,276	63.2883
Change in unrealised gains/(losses) arising on derivatives	-	-

EXPENSES

Management fees (Note 4)	(324)	(0.1358)
Tax d'abonnement	(368)	(0.1541)
Depositary and administrative fees (Note 5)	(16,001)	(6.6942)
Other expenses / AIFMD fees (Note 6)	(6,915)	(2.8929)

2) UK Income tax

Unit Class I/A USD	
Average number of units in issue during the year	2,390
Units outstanding at year end	1,750
Reporting period	01/01/2020 - 31/12/2020
HMRC ref.	N0051-0001
ISIN No.	LU0218863602

	Total class result	Per unit
	USD	USD

LOANS

Interest Income (Note 3)	147,783	61.8271
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EXPENSES

Management fees (Note 4)	(324)	(0.1358)
Tax d'abonnement	(368)	(0.1541)
Depositary and administrative fees (Note 5)	(16,001)	(6.6942)
Other expenses / AIFMD fees (Note 6)	(6,915)	(2.8929)

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

Unit Class H-I/A GBP	
Average number of units in issue during the year	70
Units outstanding at year end	70
Reporting period	01/01/2020 - 31/12/2020
HMRC ref.	N0051-0002
ISIN No.	LU0853362589
Total class result	Per unit

Reportable income under transparent reporting - UK Corporate investors

	USD	USD
LOANS		
Interest Income (Note 3)	3,347	47.8096
Realised gains/(losses) arising on loans held	(10,576)	(151.0796)
Change in unrealised Gains/(losses) arising on loans held	690	9.8530
DERIVATIVES		
Realised gains/(losses) arising on derivatives	5,274	75.3481
Change in unrealised gains/(losses) arising on derivatives	-	-
EXPENSES		
Management fees (Note 4)	(36)	(0.5213)
Tax d'abonnement	(9)	(0.1304)
Depositary and administrative fees (Note 5)	(349)	(4.9854)
Other expenses / AIFMD fees (Note 6)	(184)	(2.6266)

2) UK Income tax

Unit Class H-I/A GBP	
Average number of units in issue during the year	70
Units outstanding at year end	70
Reporting period	01/01/2020 - 31/12/2020
HMRC ref.	N0051-0002
ISIN No.	LU0853362589
Total class result	Per unit
	USD

LOANS		
Interest Income (Note 3)	3,578	51.1138
EXPENSES		
Management fees (Note 4)	(36)	(0.5213)
Tax d'abonnement	(9)	(0.1304)
Depositary and administrative fees (Note 5)	(349)	(4.9854)
Other expenses / AIFMD fees (Note 5)	(184)	(2.6266)

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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