

Gateway Fund

Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount/ Contracts</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Common Stocks					
205,207	3M Co.			40,760,266	0.54%
496,897	Abbott Laboratories			57,605,269	0.76%
476,369	AbbVie, Inc.			53,658,204	0.71%
140,675	Adobe, Inc.			82,384,907	1.08%
326,538	Advanced Micro Devices, Inc.			30,671,714	0.40%
577,052	Aflac, Inc.			30,964,610	0.41%
153,012	Alaska Air Group, Inc.			9,228,154	0.12%
323,243	Alliant Energy Corp.			18,024,030	0.24%
164,123	Allstate Corp. (The)			21,408,204	0.28%
121,623	Ally Financial, Inc.			6,061,690	0.08%
29,078	Alphabet, Inc., Class A			71,002,370	0.93%
92,726	Alphabet, Inc., Class C			232,401,028	3.06%
882,255	Altria Group, Inc.			42,065,918	0.55%
92,990	Amazon.com, Inc.			319,900,478	4.21%
365,428	Ameren Corp.			29,248,857	0.39%
112,737	American Eagle Outfitters, Inc.			4,231,020	0.06%
396,896	American Electric Power Co., Inc.			33,573,433	0.44%
62,761	American Financial Group, Inc.			7,827,552	0.10%
252,006	American Homes 4 Rent, Class A			9,790,433	0.13%
115,876	American Tower Corp.			31,302,743	0.41%
156,204	Amgen, Inc.			38,074,725	0.50%
170,421	Analog Devices, Inc.			29,339,679	0.39%
645,874	Annaly Capital Management, Inc.			5,735,361	0.08%
83,702	Anthem, Inc.			31,957,424	0.42%
103,353	Aon PLC, Class A			24,676,562	0.32%
3,374,984	Apple, Inc.			462,237,809	6.08%
150,435	Applied Materials, Inc.			21,421,944	0.28%
117,173	Arch Capital Group Ltd.			4,562,717	0.06%
187,556	Arthur J. Gallagher & Co.			26,272,844	0.35%
83,434	Ashland Global Holdings, Inc.			7,300,475	0.10%
266,138	Associated Banc-Corp			5,450,506	0.07%
1,490,745	AT&T, Inc.			42,903,641	0.56%
36,852	Autoliv, Inc.			3,602,652	0.05%
147,645	Automatic Data Processing, Inc.			29,325,250	0.39%
73,855	Avery Dennison Corp.			15,527,275	0.20%
2,238,164	Bank of America Corp.			92,279,502	1.21%
233,533	Baxter International, Inc.			18,799,406	0.25%
432,825	Berkshire Hathaway, Inc., Class B			120,290,724	1.58%
49,083	Biogen, Inc.			16,995,970	0.22%
10,167	Black Knight, Inc.			792,823	0.01%
148,078	Boeing Co. (The)			35,473,566	0.47%
10,433	Booking Holdings, Inc.			22,828,343	0.30%
12,340	Booz Allen Hamilton Holding Corp.			1,051,121	0.01%
554,460	Boston Scientific Corp.			23,708,710	0.31%
648,038	Bristol-Myers Squibb Co.			43,301,899	0.57%
100,260	Broadcom, Inc.			47,807,978	0.63%
104,917	Brown & Brown, Inc.			5,575,289	0.07%
94,003	Bunge Ltd.			7,346,334	0.10%
17,696	Burlington Stores, Inc.			5,697,935	0.07%
188,193	Cadence Design Systems, Inc.			25,748,566	0.34%
85,332	Camden Property Trust			11,320,996	0.15%
115,540	Canadian Pacific Railway Ltd.			8,886,181	0.12%
355,197	Carrier Global Corp.			17,262,574	0.23%
26,487	Casey's General Stores, Inc.			5,155,430	0.07%
183,760	Caterpillar, Inc.			39,991,689	0.53%
97,069	CDW Corp.			16,953,101	0.22%
104,391	Celanese Corp.			15,825,676	0.21%
301,545	CenterPoint Energy, Inc.			7,393,883	0.10%
404,895	Charles Schwab Corp. (The)			29,480,405	0.39%
61,621	Cheniere Energy, Inc.			5,345,006	0.07%
518,320	Chevron Corp.			54,288,837	0.71%
1,344,808	Cisco Systems, Inc.			71,274,824	0.94%
607,150	Citigroup, Inc.			42,955,862	0.57%
93,008	Clorox Co. (The)			16,733,069	0.22%
1,105,162	Comcast Corp., Class A			63,016,337	0.83%
511,581	ConocoPhillips			31,155,283	0.41%
334,590	Consolidated Edison, Inc.			23,996,795	0.32%
122,157	Copart, Inc.			16,103,957	0.21%
375,436	Corning, Inc.			15,355,332	0.20%
335,148	Corteva, Inc.			14,863,814	0.20%
97,840	CoStar Group, Inc.			8,103,109	0.11%
133,502	Costco Wholesale Corp.			52,822,736	0.70%
86,722	Crown Holdings, Inc.			8,863,856	0.12%
1,067,511	CSX Corp.			34,245,753	0.45%

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127,880	CubeSmart			5,923,402	0.08%
89,903	Cummins, Inc.			21,919,250	0.29%
415,326	CVS Health Corp.			34,654,801	0.46%
93,353	Deere & Co.			32,926,537	0.43%
38,399	Dell Technologies, Inc., Class C			3,827,228	0.05%
180,444	Discover Financial Services			21,344,721	0.28%
54,224	Discovery, Inc., Series A			1,663,592	0.02%
188,262	Douglas Emmett, Inc.			6,329,368	0.08%
295,277	Dow, Inc.			18,685,129	0.25%
17,939	DraftKings, Inc., Class A			935,878	0.01%
361,090	Duke Realty Corp.			17,097,611	0.23%
125,392	Eastman Chemical Co.			14,639,516	0.19%
197,284	Eaton Corp. PLC			29,233,543	0.38%
257,529	Edwards Lifesciences Corp.			26,672,279	0.35%
213,933	Eli Lilly & Co.			49,101,902	0.65%
140,081	EOG Resources, Inc.			11,688,359	0.15%
14,418	EPAM Systems, Inc.			7,367,021	0.10%
143,552	Equity LifeStyle Properties, Inc.			10,667,349	0.14%
198,810	Evergy, Inc.			12,014,088	0.16%
16,975	Exact Sciences Corp.			2,110,162	0.03%
927,867	Exxon Mobil Corp.			58,529,850	0.77%
527,710	Facebook, Inc., Class A			183,490,044	2.42%
14,601	FactSet Research Systems, Inc.			4,900,242	0.06%
74,687	Fidelity National Financial, Inc.			3,245,897	0.04%
202,834	Fidelity National Information Services, Inc.			28,735,493	0.38%
272,603	FirstEnergy Corp.			10,143,558	0.13%
38,409	Foot Locker, Inc.			2,367,147	0.03%
1,495,937	Ford Motor Co.			22,229,624	0.29%
78,761	Fortinet, Inc.			18,760,083	0.25%
283,427	Freeport-McMoRan, Inc.			10,517,976	0.14%
29,008	GATX Corp.			2,566,338	0.03%
1,968,617	General Electric Co.			26,497,585	0.35%
339,114	General Motors Co.			20,065,375	0.26%
107,529	Genuine Parts Co.			13,599,193	0.18%
106,265	Goodyear Tire & Rubber Co. (The)			1,822,445	0.02%
448,161	Halliburton Co.			10,361,482	0.14%
120,815	HCA Healthcare, Inc.			24,977,293	0.33%
260,504	Healthcare Realty Trust, Inc.			7,867,221	0.10%
41,278	HEICO Corp.			5,754,979	0.08%
168,318	Helmerich & Payne, Inc.			5,492,216	0.07%
29,528	Herbalife Nutrition Ltd.			1,557,011	0.02%
153,850	Hilton Grand Vacations, Inc.			6,367,852	0.08%
168,770	Hilton Worldwide Holdings, Inc.			20,357,037	0.27%
61,556	HollyFrontier Corp.			2,025,192	0.03%
288,745	Home Depot, Inc. (The)			92,077,893	1.21%
213,732	Honeywell International, Inc.			46,882,114	0.62%
50,567	Hubbell, Inc.			9,447,938	0.12%
1,055,567	Huntington Bancshares, Inc.			15,062,941	0.20%
50,834	illumina, Inc.			24,055,157	0.32%
31,084	Ingevity Corp.			2,528,994	0.03%
13,103	Insulet Corp.			3,596,905	0.05%
950,972	Intel Corp.			53,387,568	0.70%
247,065	Intercontinental Exchange, Inc.			29,326,615	0.39%
41,413	Intuitive Surgical, Inc.			38,085,051	0.50%
346,842	Invitation Homes, Inc.			12,933,738	0.17%
36,830	Ionis Pharmaceuticals, Inc.			1,469,149	0.02%
47,741	J.B. Hunt Transport Services, Inc.			7,779,396	0.10%
1,556	Jazz Pharmaceuticals PLC			276,408	0.00%
399,876	JetBlue Airways Corp.			6,709,919	0.09%
590,946	Johnson & Johnson			97,352,444	1.28%
878,394	JPMorgan Chase & Co.			136,625,403	1.80%
392,260	Keurig Dr Pepper, Inc.			13,823,242	0.18%
95,448	Kilroy Realty Corp.			6,646,999	0.09%
97,614	Lamb Weston Holdings, Inc.			7,873,545	0.10%
66,516	Leidos Holdings, Inc.			6,724,768	0.09%
20,800	Lennox International, Inc.			7,296,640	0.10%
33,220	Liberty Broadband Corp., Class C			5,768,985	0.08%
119,721	Liberty Global PLC, Class C			3,237,256	0.04%
94,456	Lincoln National Corp.			5,935,615	0.08%
81,510	Live Nation Entertainment, Inc.			7,139,461	0.09%
244,064	Lowe's Cos., Inc.			47,341,094	0.62%
16,507	Lululemon Athletica, Inc.			6,024,560	0.08%
47,143	Lyft, Inc., Class A			2,851,209	0.04%
167,820	LyondellBasell Industries NV, Class A			17,263,643	0.23%
52,998	Mack-Cali Realty Corp.			908,916	0.01%
46,675	ManpowerGroup, Inc.			5,550,124	0.07%

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3,155	Markel Corp.			3,744,070	0.05%
43,244	Martin Marietta Materials, Inc.			15,213,672	0.20%
83,719	Marvell Technology, Inc.			4,883,329	0.06%
175,704	MasterCard, Inc., Class A			64,147,773	0.84%
15,605	Match Group, Inc.			2,516,306	0.03%
228,480	McDonald's Corp.			52,776,595	0.69%
453,565	Medical Properties Trust, Inc.			9,116,656	0.12%
308,944	Medtronic PLC			38,349,219	0.50%
46,928	Melco Resorts & Entertainment Ltd., Sponsored ADR			777,597	0.01%
2,538	MercadoLibre, Inc.			3,953,671	0.05%
597,588	Merck & Co., Inc.			46,474,419	0.61%
304,535	Micron Technology, Inc.			25,879,384	0.34%
1,626,204	Microsoft Corp.			440,538,664	5.80%
16,707	Molina Healthcare, Inc.			4,227,873	0.06%
698,295	Mondelez International, Inc., Class A			43,601,540	0.57%
254,709	Monster Beverage Corp.			23,267,667	0.31%
507,716	Morgan Stanley			46,552,480	0.61%
192,960	Mosaic Co. (The)			6,157,354	0.08%
41,804	MSCI, Inc.			22,284,876	0.29%
144,199	National Retail Properties, Inc.			6,760,049	0.09%
109,443	Netflix, Inc.			57,808,887	0.76%
205,127	Newell Brands, Inc.			5,634,839	0.07%
230,860	News Corp., Class B			5,621,441	0.07%
301,320	NIKE, Inc., Class B			46,550,927	0.61%
44,499	Nordstrom, Inc.			1,627,328	0.02%
114,308	Nuance Communications, Inc.			6,222,928	0.08%
154,967	NVIDIA Corp.			123,989,097	1.63%
2,420	NVR, Inc.			12,035,386	0.16%
26,376	NXP Semiconductors NV			5,426,071	0.07%
305,065	Occidental Petroleum Corp.			9,539,383	0.13%
154,286	OGE Energy Corp.			5,191,724	0.07%
62,946	Old Dominion Freight Line, Inc.			15,975,695	0.21%
106,660	Old National Bancorp			1,878,283	0.02%
115,834	Olin Corp.			5,358,481	0.07%
153,823	Omnicom Group, Inc.			12,304,302	0.16%
226,052	ONEOK, Inc.			12,577,533	0.17%
528,422	Oracle Corp.			41,132,368	0.54%
59,758	Organon & Co.			1,808,277	0.02%
15,761	Palo Alto Networks, Inc.			5,848,119	0.08%
62,061	Parker-Hannifin Corp.			19,059,554	0.25%
201,842	Paychex, Inc.			21,657,647	0.29%
16,956	Paycom Software, Inc.			6,162,997	0.08%
302,437	PayPal Holdings, Inc.			88,154,337	1.16%
31,176	Penn National Gaming, Inc.			2,384,652	0.03%
121,067	Pentair PLC			8,170,812	0.11%
429,766	PepsiCo, Inc.			63,678,428	0.84%
1,353,932	Pfizer, Inc.			53,019,977	0.70%
199,417	Phillips 66			17,113,967	0.23%
1,696	Polaris, Inc.			232,284	0.00%
43,185	Post Holdings, Inc.			4,684,277	0.06%
41,808	PRA Health Sciences, Inc.			6,907,100	0.09%
657,113	Procter & Gamble Co. (The)			88,664,257	1.17%
41,380	PTC, Inc.			5,845,339	0.08%
335,214	Public Service Enterprise Group, Inc.			20,025,684	0.26%
297,317	QUALCOMM, Inc.			42,495,519	0.56%
552,963	Raytheon Technologies Corp.			47,173,274	0.62%
25,430	RenaissanceRe Holdings Ltd.			3,784,493	0.05%
163,196	Restaurant Brands International, Inc.			10,516,350	0.14%
6,573	Roku, Inc.			3,018,650	0.04%
95,921	RPM International, Inc.			8,506,274	0.11%
58,940	S&P Global, Inc.			24,191,923	0.32%
194,772	Sabra Health Care REIT, Inc.			3,544,850	0.05%
177,844	salesforce.com, Inc.			43,441,954	0.57%
21,063	Seagen, Inc.			3,325,426	0.04%
67,454	Service Corp. International			3,614,860	0.05%
52,154	ServiceNow, Inc.			28,661,231	0.38%
2,168	Shopify, Inc., Class A			3,167,405	0.04%
16,401	Signature Bank			4,028,906	0.05%
96,120	Simon Property Group, Inc.			12,541,738	0.17%
532,406	Sirius XM Holdings, Inc.			3,481,935	0.05%
37,954	Snap-on, Inc.			8,480,062	0.11%
120,681	Sonoco Products Co.			8,073,559	0.11%
111,978	Southern Copper Corp.			7,202,425	0.09%
15,642	Square, Inc., Class A			3,813,520	0.05%
21,371	SS&C Technologies Holdings, Inc.			1,539,994	0.02%

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172,113	Steel Dynamics, Inc.			10,257,935	0.14%
55,109	STERIS PLC			11,368,987	0.15%
48,503	Sun Communities, Inc.			8,313,414	0.11%
445,997	Synchrony Financial			21,639,774	0.28%
182,363	Target Corp.			44,084,432	0.58%
26,442	Teledyne Technologies, Inc.			11,074,703	0.15%
29,772	Teleflex, Inc.			11,962,092	0.16%
106,600	Teradyne, Inc.			14,280,136	0.19%
156,098	Tesla, Inc.			106,099,811	1.40%
271,612	Texas Instruments, Inc.			52,230,988	0.69%
89,614	Thermo Fisher Scientific, Inc.			45,207,575	0.60%
63,733	Timken Co. (The)			5,136,242	0.07%
47,442	Toll Brothers, Inc.			2,742,622	0.04%
24,274	TransDigm Group, Inc.			15,712,317	0.21%
53,234	TransUnion			5,845,626	0.08%
60,225	Trimble, Inc.			4,928,212	0.06%
8,665	Twilio, Inc., Class A			3,415,396	0.04%
154,654	Twitter, Inc.			10,641,742	0.14%
20,166	U.S. Foods Holding Corp.			773,568	0.01%
53,335	Uber Technologies, Inc.			2,673,150	0.04%
265,036	UDR, Inc.			12,981,463	0.17%
76,973	UGI Corp.			3,564,620	0.05%
144,851	United Airlines Holdings, Inc.			7,574,259	0.10%
216,722	United Parcel Service, Inc., Class B			45,071,674	0.59%
263,072	UnitedHealth Group, Inc.			105,344,552	1.39%
65,316	Universal Health Services, Inc., Class B			9,564,222	0.13%
245,220	Unum Group			6,964,248	0.09%
12,225	Vail Resorts, Inc.			3,869,457	0.05%
195,010	Valvoline, Inc.			6,330,025	0.08%
35,189	Veeva Systems, Inc., Class A			10,942,020	0.14%
84,449	VeriSign, Inc.			19,228,193	0.25%
992,618	Verizon Communications, Inc.			55,616,387	0.73%
98,419	Vertex Pharmaceuticals, Inc.			19,844,223	0.26%
268,191	Viatis, Inc.			3,832,449	0.05%
471,372	Visa, Inc., Class A			110,216,201	1.45%
133,431	Voya Financial, Inc.			8,206,006	0.11%
87,309	W.P. Carey, Inc.			6,514,998	0.09%
405,865	Walmart, Inc.			57,235,082	0.75%
451,374	Walt Disney Co. (The)			79,338,008	1.04%
69,341	Waste Connections, Inc.			8,281,396	0.11%
244,724	Waste Management, Inc.			34,288,280	0.45%
227,581	WEC Energy Group, Inc.			20,243,330	0.27%
980,841	Wells Fargo & Co.			44,422,289	0.58%
208,390	Wendy's Co. (The)			4,880,494	0.06%
213,615	WestRock Co.			11,368,590	0.15%
22,602	Workday, Inc., Class A			5,396,001	0.07%
81,631	Worthington Industries, Inc.			4,994,185	0.07%
36,648	XPO Logistics, Inc.			5,126,689	0.07%
33,350	Zebra Technologies Corp., Class A			17,658,491	0.23%
15,415	Zillow Group, Inc., Class C			1,884,021	0.02%
6,930	Zoom Video Communications, Inc., Class A			2,682,118	0.04%
	Total			7,542,581,590	99.27%
	Purchased Options			44,580,160	0.59%
	Short-Term Investments				
139,028,134	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	7/1/2021	139,028,134	1.83%
	Total Investments			7,726,189,884	101.69%
	Other assets less liabilities			(128,625,737)	(1.69%)
	Net Assets			7,597,564,147	100.00%

Purchased Options – 0.59%

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Cost	Value
S&P 500® Index, Put	08/20/2021	3,725	2,598	\$ 1,116,490,500	\$ 12,531,453	\$ 2,948,730
S&P 500® Index, Put	08/20/2021	3,800	1,972	847,467,000	5,197,277	2,741,080
S&P 500® Index, Put	09/17/2021	3,725	2,598	1,116,490,500	14,072,067	6,196,230
S&P 500® Index, Put	09/17/2021	3,750	2,599	1,116,920,250	13,014,492	6,588,465
S&P 500® Index, Put	09/17/2021	3,775	2,406	1,033,978,500	9,634,827	6,496,200
S&P 500® Index, Put	09/17/2021	3,800	2,599	1,116,920,250	12,219,198	7,459,130

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S&P 500® Index, Put	10/15/2021	3,825	2,599	1,116,920,250	<u>11,722,790</u>	<u>12,150,325</u>
Total Purchased Options					<u>\$ 78,392,104</u>	<u>\$ 44,580,160</u>

Written Options – (1.84%)

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	07/16/2021	4,275	(1,930)	\$ (829,417,500)	\$ (14,106,076)	\$ (9,312,250)
S&P 500® Index, Call	07/16/2021	4,300	(1,930)	(829,417,500)	(12,244,980)	(6,050,550)
S&P 500® Index, Call	07/30/2021	4,300	(1,930)	(829,417,500)	(7,859,925)	(9,997,400)
S&P 500® Index, Call	08/20/2021	4,225	(1,931)	(829,847,250)	(20,001,201)	(24,089,225)
S&P 500® Index, Call	08/20/2021	4,250	(1,930)	(829,417,500)	(18,069,837)	(20,486,950)
S&P 500® Index, Call	08/20/2021	4,300	(1,930)	(829,417,500)	(12,020,521)	(13,934,600)
S&P 500® Index, Call	09/17/2021	4,275	(1,930)	(829,417,500)	(16,824,375)	(22,503,800)
S&P 500® Index, Call	09/17/2021	4,300	(1,930)	(829,417,500)	(18,076,120)	(19,415,800)
S&P 500® Index, Call	09/17/2021	4,350	(1,930)	(829,417,500)	(13,626,765)	(13,934,600)
Total Written Options					<u>\$ 132,829,800</u>	<u>\$ 139,725,175</u>

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.

Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.

Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.

This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.

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Gateway Fund

Investments as of May 31, 2021 (Unaudited)

<u>Shares/ Principal Amount/ Contracts</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Common Stocks					
205,207	3M Co.			41,665,229	0.56%
496,897	Abbott Laboratories			57,963,035	0.78%
476,369	AbbVie, Inc.			53,924,971	0.72%
140,675	Adobe, Inc.			70,981,791	0.95%
326,538	Advanced Micro Devices, Inc.			26,149,163	0.35%
577,052	Aflac, Inc.			32,707,307	0.44%
153,012	Alaska Air Group, Inc.			10,588,430	0.14%
323,243	Alliant Energy Corp.			18,473,337	0.25%
164,123	Allstate Corp. (The)			22,420,843	0.30%
121,623	Ally Financial, Inc.			6,653,994	0.09%
29,078	Alphabet, Inc., Class A			68,532,484	0.92%
92,726	Alphabet, Inc., Class C			223,614,313	3.00%
882,255	Altria Group, Inc.			43,424,591	0.58%
92,990	Amazon.com, Inc.			299,713,279	4.02%
365,428	Ameren Corp.			30,769,038	0.41%
112,737	American Eagle Outfitters, Inc.			3,994,272	0.05%
396,896	American Electric Power Co., Inc.			34,133,056	0.46%
62,761	American Financial Group, Inc.			8,350,979	0.11%
252,006	American Homes 4 Rent, Class A			9,593,868	0.13%
66,507	American Tower Corp.			16,989,878	0.23%
156,204	Amgen, Inc.			37,167,180	0.50%
170,421	Analog Devices, Inc.			28,051,297	0.38%
645,874	Annaly Capital Management, Inc.			5,987,252	0.08%
83,702	Anthem, Inc.			33,331,810	0.45%
103,353	Aon PLC, Class A			26,186,550	0.35%
3,374,984	Apple, Inc.			420,556,756	5.64%
150,435	Applied Materials, Inc.			20,779,587	0.28%
117,173	Arch Capital Group Ltd.			4,674,031	0.06%
187,556	Arthur J. Gallagher & Co.			27,497,585	0.37%
83,434	Ashland Global Holdings, Inc.			7,912,881	0.11%
266,138	Associated Banc-Corp			6,118,513	0.08%
1,074,972	AT&T, Inc.			31,636,426	0.42%
36,852	Autoliv, Inc.			3,907,418	0.05%
147,645	Automatic Data Processing, Inc.			28,941,373	0.39%
73,855	Avery Dennison Corp.			16,287,243	0.22%
2,238,164	Bank of America Corp.			94,875,772	1.27%
233,533	Baxter International, Inc.			19,177,730	0.26%
432,825	Berkshire Hathaway, Inc., Class B			125,276,868	1.68%
49,083	Biogen, Inc.			13,128,721	0.18%
10,167	Black Knight, Inc.			746,156	0.01%
148,078	Boeing Co. (The)			36,578,228	0.49%
10,433	Booking Holdings, Inc.			24,638,051	0.33%
12,340	Booz Allen Hamilton Holding Corp.			1,048,036	0.01%
554,460	Boston Scientific Corp.			23,592,273	0.32%
648,038	Bristol-Myers Squibb Co.			42,589,057	0.57%
100,260	Broadcom, Inc.			47,355,806	0.64%
104,917	Brown & Brown, Inc.			5,510,241	0.07%
94,003	Bunge Ltd.			8,161,340	0.11%
17,696	Burlington Stores, Inc.			5,722,356	0.08%
188,193	Cadence Design Systems, Inc.			23,898,629	0.32%
85,332	Camden Property Trust			10,698,926	0.14%
115,540	Canadian Pacific Railway Ltd.			9,388,780	0.13%
355,197	Carrier Global Corp.			16,314,198	0.22%
26,487	Casey's General Stores, Inc.			5,849,389	0.08%
183,760	Caterpillar, Inc.			44,300,861	0.59%
97,069	CDW Corp.			16,057,154	0.22%
104,391	Celanese Corp.			17,271,491	0.23%
301,545	CenterPoint Energy, Inc.			7,629,088	0.10%
404,895	Charles Schwab Corp. (The)			29,901,496	0.40%
61,621	Cheniere Energy, Inc.			5,231,623	0.07%
518,320	Chevron Corp.			53,796,433	0.72%
1,344,808	Cisco Systems, Inc.			71,140,343	0.95%
607,150	Citigroup, Inc.			47,788,776	0.64%
50,768	Clorox Co. (The)			8,972,229	0.12%
1,105,162	Comcast Corp., Class A			63,369,989	0.85%
511,581	ConocoPhillips			28,515,525	0.38%
334,590	Consolidated Edison, Inc.			25,843,732	0.35%
117,162	Cooper Tire & Rubber Co.			6,957,080	0.09%
122,157	Copart, Inc.			15,759,475	0.21%
375,436	Corning, Inc.			16,380,273	0.22%
335,148	Corteva, Inc.			15,249,234	0.20%
9,784	CoStar Group, Inc.			8,355,536	0.11%
133,502	Costco Wholesale Corp.			50,499,802	0.68%
86,722	Crown Holdings, Inc.			8,953,179	0.12%

Gateway Fund

Investments as of May 31, 2021 (Unaudited)

<u>Shares/ Principal Amount/ Contracts</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
355,837	CSX Corp.			35,626,400	0.48%
127,880	CubeSmart			5,599,865	0.08%
89,903	Cummins, Inc.			23,130,244	0.31%
415,326	CVS Health Corp.			35,900,779	0.48%
93,353	Deere & Co.			33,709,768	0.45%
38,399	Dell Technologies, Inc., Class C			3,787,677	0.05%
180,444	Discover Financial Services			21,158,863	0.28%
188,262	Douglas Emmett, Inc.			6,536,457	0.09%
295,277	Dow, Inc.			20,202,852	0.27%
17,939	DraftKings, Inc., Class A			896,053	0.01%
361,090	Duke Realty Corp.			16,776,241	0.23%
125,392	Eastman Chemical Co.			15,724,157	0.21%
197,284	Eaton Corp. PLC			28,655,501	0.38%
257,529	Edwards Lifesciences Corp.			24,697,031	0.33%
213,933	Eli Lilly & Co.			42,730,977	0.57%
140,081	EOG Resources, Inc.			11,254,108	0.15%
14,418	EPAM Systems, Inc.			6,886,037	0.09%
143,552	Equity LifeStyle Properties, Inc.			10,172,095	0.14%
198,810	Evergy, Inc.			12,324,232	0.17%
16,975	Exact Sciences Corp.			1,876,247	0.03%
832,399	Exxon Mobil Corp.			48,587,130	0.65%
527,710	Facebook, Inc., Class A			173,474,108	2.33%
14,601	FactSet Research Systems, Inc.			4,881,990	0.07%
74,687	Fidelity National Financial, Inc.			3,509,542	0.05%
202,834	Fidelity National Information Services, Inc.			30,218,209	0.41%
38,409	Foot Locker, Inc.			2,430,906	0.03%
1,495,937	Ford Motor Co.			21,735,965	0.29%
78,761	Fortinet, Inc.			17,212,429	0.23%
29,008	GATX Corp.			2,861,929	0.04%
1,968,617	General Electric Co.			27,678,755	0.37%
339,114	General Motors Co.			20,112,851	0.27%
107,529	Genuine Parts Co.			14,099,202	0.19%
448,161	Halliburton Co.			10,061,214	0.14%
13,545	Hawaiian Electric Industries, Inc.			583,112	0.01%
120,815	HCA Healthcare, Inc.			25,949,854	0.35%
260,504	Healthcare Realty Trust, Inc.			7,903,691	0.11%
41,278	HEICO Corp.			5,797,908	0.08%
168,318	Helmerich & Payne, Inc.			4,754,984	0.06%
29,528	Herbalife Nutrition Ltd.			1,552,287	0.02%
153,850	Hilton Grand Vacations, Inc.			7,035,560	0.09%
168,770	Hilton Worldwide Holdings, Inc.			21,141,818	0.28%
61,556	HollyFrontier Corp.			1,998,723	0.03%
288,745	Home Depot, Inc. (The)			92,083,668	1.24%
213,732	Honeywell International, Inc.			49,352,856	0.66%
50,567	Hubbell, Inc.			9,640,093	0.13%
1,055,567	Huntington Bancshares, Inc.			16,741,293	0.22%
50,834	Illumina, Inc.			20,620,304	0.28%
31,084	Ingevity Corp.			2,558,524	0.03%
13,103	Insulet Corp.			3,533,486	0.05%
950,972	Intel Corp.			54,319,521	0.73%
247,065	Intercontinental Exchange, Inc.			27,888,697	0.37%
41,413	Intuitive Surgical, Inc.			34,877,200	0.47%
346,842	Invitation Homes, Inc.			12,579,959	0.17%
36,830	Ionis Pharmaceuticals, Inc.			1,371,918	0.02%
47,741	J.B. Hunt Transport Services, Inc.			8,189,491	0.11%
1,556	Jazz Pharmaceuticals PLC			277,170	0.00%
399,876	JetBlue Airways Corp.			8,037,508	0.11%
590,946	Johnson & Johnson			100,017,610	1.34%
878,394	JPMorgan Chase & Co.			144,267,431	1.94%
392,260	Keurig Dr Pepper, Inc.			14,497,930	0.19%
95,448	Kilroy Realty Corp.			6,701,404	0.09%
97,614	Lamb Weston Holdings, Inc.			8,052,179	0.11%
66,516	Leidos Holdings, Inc.			6,834,519	0.09%
20,800	Lennox International, Inc.			7,278,544	0.10%
33,220	Liberty Broadband Corp., Class C			5,524,154	0.07%
119,721	Liberty Global PLC, Class C			3,258,806	0.04%
94,456	Lincoln National Corp.			6,592,084	0.09%
81,510	Live Nation Entertainment, Inc.			7,344,866	0.10%
244,064	Lowe's Cos., Inc.			47,550,989	0.64%
16,507	Lululemon Athletica, Inc.			5,333,907	0.07%
47,143	Lyft, Inc., Class A			2,691,394	0.04%
167,820	LyondellBasell Industries NV, Class A			18,899,888	0.25%
52,998	Mack-Cali Realty Corp.			904,676	0.01%
46,675	ManpowerGroup, Inc.			5,647,208	0.08%
198,785	Marathon Petroleum Corp.			12,284,913	0.17%
3,155	Markel Corp.			3,866,421	0.05%

Gateway Fund

Investments as of May 31, 2021 (Unaudited)

<u>Shares/ Principal Amount/ Contracts</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
43,244	Martin Marietta Materials, Inc.			15,725,681	0.21%
83,719	Marvell Technology, Inc.			4,043,628	0.05%
175,704	MasterCard, Inc., Class A			63,355,348	0.85%
15,605	Match Group, Inc.			2,237,445	0.03%
228,480	McDonald's Corp.			53,439,187	0.72%
453,565	Medical Properties Trust, Inc.			9,601,971	0.13%
308,944	Medtronic PLC			39,109,221	0.53%
46,928	Melco Resorts & Entertainment Ltd., Sponsored ADR			806,692	0.01%
2,538	MercadoLibre, Inc.			3,448,304	0.05%
597,588	Merck & Co., Inc.			45,350,953	0.61%
304,535	Micron Technology, Inc.			25,623,575	0.34%
1,626,204	Microsoft Corp.			406,030,615	5.45%
16,707	Molina Healthcare, Inc.			4,199,472	0.06%
698,295	Mondelez International, Inc., Class A			44,362,681	0.60%
254,709	Monster Beverage Corp.			24,011,417	0.32%
507,716	Morgan Stanley			46,176,770	0.62%
192,960	Mosaic Co. (The)			6,973,574	0.09%
41,804	MSCI, Inc.			19,569,707	0.26%
8,726	National Fuel Gas Co.			452,792	0.01%
144,199	National Retail Properties, Inc.			6,683,624	0.09%
109,443	Netflix, Inc.			55,029,035	0.74%
205,127	Newell Brands, Inc.			5,885,094	0.08%
230,860	News Corp., Class B			5,930,793	0.08%
301,320	NIKE, Inc., Class B			41,118,127	0.55%
44,499	Nordstrom, Inc.			1,492,496	0.02%
114,308	Nuance Communications, Inc.			6,046,893	0.08%
154,967	NVIDIA Corp.			100,694,457	1.35%
2,420	NVR, Inc.			11,827,097	0.16%
26,376	NXP Semiconductors NV			5,576,414	0.07%
154,286	OGE Energy Corp.			5,322,867	0.07%
62,946	Old Dominion Freight Line, Inc.			16,709,016	0.22%
106,660	Old National Bancorp			2,031,873	0.03%
115,834	Olin Corp.			5,663,124	0.08%
153,823	Omnicom Group, Inc.			12,650,404	0.17%
226,052	ONEOK, Inc.			11,921,982	0.16%
528,422	Oracle Corp.			41,607,948	0.56%
15,761	Palo Alto Networks, Inc.			5,725,183	0.08%
62,061	Parker-Hannifin Corp.			19,124,097	0.26%
201,842	Paychex, Inc.			20,414,300	0.27%
16,956	Paycom Software, Inc.			5,588,698	0.08%
302,437	PayPal Holdings, Inc.			78,639,669	1.06%
31,176	Penn National Gaming, Inc.			2,555,497	0.03%
121,067	Pentair PLC			8,349,991	0.11%
429,766	PepsiCo, Inc.			63,579,582	0.85%
1,353,932	Pfizer, Inc.			52,437,786	0.70%
199,417	Phillips 66			16,794,900	0.23%
1,696	Polaris, Inc.			222,549	0.00%
43,185	Post Holdings, Inc.			4,989,163	0.07%
41,808	PRA Health Sciences, Inc.			7,145,823	0.10%
657,113	Procter & Gamble Co. (The)			88,611,688	1.19%
41,380	PTC, Inc.			5,550,713	0.07%
335,214	Public Service Enterprise Group, Inc.			20,823,494	0.28%
297,317	QUALCOMM, Inc.			40,001,029	0.54%
552,963	Raytheon Technologies Corp.			49,053,348	0.66%
25,430	RenaissanceRe Holdings Ltd.			3,919,272	0.05%
163,196	Restaurant Brands International, Inc.			11,378,025	0.15%
6,573	Roku, Inc.			2,278,925	0.03%
95,921	RPM International, Inc.			8,971,491	0.12%
58,940	S&P Global, Inc.			22,365,962	0.30%
194,772	Sabra Health Care REIT, Inc.			3,402,667	0.05%
161,464	salesforce.com, Inc.			38,444,578	0.52%
21,063	Seagen, Inc.			3,272,137	0.04%
67,454	Service Corp. International			3,576,411	0.05%
52,154	ServiceNow, Inc.			24,714,738	0.33%
2,168	Shopify, Inc., Class A			2,694,542	0.04%
16,401	Signature Bank			4,096,150	0.06%
65,728	Simon Property Group, Inc.			8,445,391	0.11%
532,406	Sirius XM Holdings, Inc.			3,327,538	0.04%
37,954	Snap-on, Inc.			9,663,847	0.13%
120,681	Sonoco Products Co.			8,148,381	0.11%
111,978	Southern Copper Corp.			7,809,346	0.10%
15,642	Square, Inc., Class A			3,480,658	0.05%
21,371	SS&C Technologies Holdings, Inc.			1,578,676	0.02%
172,113	Steel Dynamics, Inc.			10,745,015	0.14%
55,109	STERIS PLC			10,518,104	0.14%

Gateway Fund

Investments as of May 31, 2021 (Unaudited)

Shares/ Principal Amount/ Contracts	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
48,503	Sun Communities, Inc.			8,120,372	0.11%
445,997	Synchrony Financial			21,144,718	0.28%
182,363	Target Corp.			41,381,812	0.56%
26,442	Teledyne Technologies, Inc.			11,091,626	0.15%
29,772	Teleflex, Inc.			11,974,001	0.16%
106,600	Teradyne, Inc.			14,108,510	0.19%
156,098	Tesla, Inc.			97,595,592	1.31%
271,612	Texas Instruments, Inc.			51,557,390	0.69%
89,614	Thermo Fisher Scientific, Inc.			42,073,773	0.56%
63,733	Timken Co. (The)			5,637,184	0.08%
382,535	TJX Cos., Inc. (The)			25,836,414	0.35%
47,442	Toll Brothers, Inc.			3,095,116	0.04%
24,274	TransDigm Group, Inc.			15,749,942	0.21%
53,234	TransUnion			5,696,038	0.08%
60,225	Trimble, Inc.			4,684,903	0.06%
8,665	Twilio, Inc., Class A			2,911,440	0.04%
150,898	Twitter, Inc.			8,752,084	0.12%
20,166	U.S. Foods Holding Corp.			785,264	0.01%
53,335	Uber Technologies, Inc.			2,711,018	0.04%
265,036	UDR, Inc.			12,623,665	0.17%
76,973	UGI Corp.			3,544,607	0.05%
144,851	United Airlines Holdings, Inc.			8,452,056	0.11%
216,722	United Parcel Service, Inc., Class B			46,508,541	0.62%
263,072	UnitedHealth Group, Inc.			108,364,618	1.45%
65,316	Universal Health Services, Inc., Class B			10,426,393	0.14%
245,220	Unum Group			7,594,463	0.10%
12,225	Vail Resorts, Inc.			3,996,108	0.05%
195,010	Valvoline, Inc.			6,435,330	0.09%
35,189	Veeva Systems, Inc., Class A			10,251,963	0.14%
84,449	VeriSign, Inc.			18,572,024	0.25%
862,921	Verizon Communications, Inc.			48,746,407	0.65%
98,419	Vertex Pharmaceuticals, Inc.			20,533,156	0.28%
66,328	ViacomCBS, Inc., Class B			2,813,634	0.04%
268,191	Viatis, Inc.			4,087,231	0.05%
471,372	Visa, Inc., Class A			107,142,856	1.44%
133,431	Voya Financial, Inc.			8,742,399	0.12%
87,309	W.P. Carey, Inc.			6,587,464	0.09%
405,865	Walmart, Inc.			57,645,006	0.77%
451,374	Walt Disney Co. (The)			80,637,965	1.08%
69,341	Waste Connections, Inc.			8,420,771	0.11%
244,724	Waste Management, Inc.			34,427,772	0.46%
227,581	WEC Energy Group, Inc.			21,372,132	0.29%
980,841	Wells Fargo & Co.			45,824,892	0.62%
208,390	Wendy's Co. (The)			4,838,816	0.07%
213,615	WestRock Co.			12,458,027	0.17%
22,602	Workday, Inc., Class A			5,169,529	0.07%
81,631	Worthington Industries, Inc.			5,417,849	0.07%
36,648	XPO Logistics, Inc.			5,384,691	0.07%
33,350	Zebra Technologies Corp., Class A			16,576,617	0.22%
15,415	Zillow Group, Inc., Class C			1,808,488	0.02%
6,930	Zoom Video Communications, Inc., Class A			2,297,503	0.03%
	Total			7,342,811,809	98.53%
	Purchased Options			42,492,975	0.57%
	Short-Term Investments				
135,239,984	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	6/1/2021	135,239,984	1.81%
	Total Investments			7,520,544,768	100.91%
	Other assets less liabilities			(68,183,611)	(0.91%)
	Net Assets			7,452,361,157	100.00%

Purchased Options – 0.57%

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Cost	Value
S&P 500® Index, Put	07/16/2021	3,650	2,599	\$ 1,092,648,189	\$ 12,385,535	\$ 3,066,820
S&P 500® Index, Put	07/16/2021	3,675	2,599	1,092,648,189	12,180,213	3,287,735
S&P 500® Index, Put	07/16/2021	3,700	1,870	786,168,570	7,338,759	2,552,550
S&P 500® Index, Put	07/16/2021	3,725	2,406	1,011,508,866	8,135,889	3,536,820
S&P 500® Index, Put	08/20/2021	3,700	2,599	1,092,648,189	14,685,650	8,264,820
S&P 500® Index, Put	08/20/2021	3,725	2,598	1,092,227,778	12,531,453	8,781,240

Gateway Fund

Investments as of May 31, 2021 (Unaudited)

S&P 500® Index, Put	09/17/2021	3,725	2,598	1,092,227,778	14,072,067	13,002,990
Total Purchased Options					<u>\$ 81,329,566</u>	<u>\$ 42,492,975</u>

Written Options – (1.29%)

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	06/18/2021	4,200	(1,919)	\$ (806,768,709)	\$ (9,672,719)	\$ (9,671,760)
S&P 500® Index, Call	06/18/2021	4,100	(1,919)	(806,768,709)	(14,951,889)	(24,457,655)
S&P 500® Index, Call	06/18/2021	4,175	(1,919)	(806,768,709)	(10,336,693)	(12,905,275)
S&P 500® Index, Call	06/18/2021	4,225	(1,919)	(806,768,709)	(10,687,871)	(6,879,615)
S&P 500® Index, Call	06/18/2021	4,250	(1,919)	(806,768,709)	(10,202,363)	(4,643,980)
S&P 500® Index, Call	06/30/2021	4,250	(1,918)	(806,348,298)	(15,233,715)	(7,134,960)
S&P 500® Index, Call	07/16/2021	4,275	(1,919)	(806,768,709)	(14,067,230)	(8,011,825)
S&P 500® Index, Call	07/16/2021	4,300	(1,918)	(806,348,298)	(12,212,865)	(6,080,060)
S&P 500® Index, Call	08/20/2021	4,250	(1,919)	(806,768,709)	(17,981,260)	(16,628,135)
Total Written Options					<u>\$ (115,346,605)</u>	<u>\$ (96,413,265)</u>

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.

Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.

Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.

This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.

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Gateway Fund

Investments as of April 30, 2021 (Unaudited)

<u>Shares/ Principal Amount/ Contracts</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Common Stocks					
205,207	3M Co.			40,454,508	0.55%
496,897	Abbott Laboratories			59,667,392	0.81%
476,369	AbbVie, Inc.			53,115,144	0.72%
140,675	Adobe, Inc.			71,510,730	0.97%
326,538	Advanced Micro Devices, Inc.			26,652,032	0.36%
577,052	Aflac, Inc.			31,005,004	0.42%
153,012	Alaska Air Group, Inc.			10,579,250	0.14%
323,243	Alliant Energy Corp.			18,156,559	0.25%
164,123	Allstate Corp. (The)			20,810,796	0.28%
121,623	Ally Financial, Inc.			6,257,503	0.09%
29,078	Alphabet, Inc., Class A			68,435,073	0.93%
92,726	Alphabet, Inc., Class C			223,480,787	3.04%
882,255	Altria Group, Inc.			42,127,676	0.57%
92,990	Amazon.com, Inc.			322,435,386	4.38%
365,428	Ameren Corp.			31,002,912	0.42%
112,737	American Eagle Outfitters, Inc.			3,897,318	0.05%
396,896	American Electric Power Co., Inc.			35,208,644	0.48%
62,761	American Financial Group, Inc.			7,710,816	0.10%
252,006	American Homes 4 Rent, Class A			9,334,302	0.13%
66,507	American Tower Corp.			16,943,988	0.23%
156,204	Amgen, Inc.			37,432,727	0.51%
170,421	Analog Devices, Inc.			26,101,680	0.35%
645,874	Annaly Capital Management, Inc.			5,864,536	0.08%
83,702	Anthem, Inc.			31,755,702	0.43%
103,353	Aon PLC, Class A			25,987,078	0.35%
3,374,984	Apple, Inc.			443,675,397	6.03%
150,435	Applied Materials, Inc.			19,964,229	0.27%
117,173	Arch Capital Group Ltd.			4,652,940	0.06%
187,556	Arthur J. Gallagher & Co.			27,186,242	0.37%
83,434	Ashland Global Holdings, Inc.			7,192,845	0.10%
266,138	Associated Banc-Corp			5,825,761	0.08%
1,074,972	AT&T, Inc.			33,764,871	0.46%
36,852	Autoliv, Inc.			3,709,522	0.05%
147,645	Automatic Data Processing, Inc.			27,608,139	0.38%
73,855	Avery Dennison Corp.			15,817,525	0.21%
2,238,164	Bank of America Corp.			90,712,787	1.23%
233,533	Baxter International, Inc.			20,011,443	0.27%
432,825	Berkshire Hathaway, Inc., Class B			119,005,234	1.62%
49,083	Biogen, Inc.			13,121,358	0.18%
10,167	Black Knight, Inc.			736,294	0.01%
148,078	Boeing Co. (The)			34,696,156	0.47%
10,433	Booking Holdings, Inc.			25,728,613	0.35%
12,340	Booz Allen Hamilton Holding Corp.			1,023,603	0.01%
554,460	Boston Scientific Corp.			24,174,456	0.33%
648,038	Bristol-Myers Squibb Co.			40,450,532	0.55%
100,260	Broadcom, Inc.			45,738,612	0.62%
104,917	Brown & Brown, Inc.			5,579,486	0.08%
94,003	Bunge Ltd.			7,935,733	0.11%
17,696	Burlington Stores, Inc.			5,774,736	0.08%
188,193	Cadence Design Systems, Inc.			24,798,192	0.34%
85,332	Camden Property Trust			10,280,799	0.14%
23,108	Canadian Pacific Railway Ltd.			8,622,288	0.12%
355,197	Carrier Global Corp.			15,479,485	0.21%
26,487	Casey's General Stores, Inc.			5,885,147	0.08%
183,760	Caterpillar, Inc.			41,917,494	0.57%
97,069	CDW Corp.			17,310,315	0.24%
104,391	Celanese Corp.			16,352,850	0.22%
301,545	CenterPoint Energy, Inc.			7,384,837	0.10%
404,895	Charles Schwab Corp. (The)			28,504,608	0.39%
61,621	Cheniere Energy, Inc.			4,776,860	0.06%
518,320	Chevron Corp.			53,423,242	0.73%
1,344,808	Cisco Systems, Inc.			68,464,175	0.93%
607,150	Citigroup, Inc.			43,253,366	0.59%
50,768	Clorox Co. (The)			9,265,160	0.13%
1,105,162	Comcast Corp., Class A			62,054,846	0.84%
511,581	ConocoPhillips			26,162,252	0.36%
334,590	Consolidated Edison, Inc.			25,900,612	0.35%
117,162	Cooper Tire & Rubber Co.			6,677,062	0.09%
122,157	Copart, Inc.			15,209,768	0.21%
375,436	Corning, Inc.			16,598,026	0.23%
335,148	Corteva, Inc.			16,341,816	0.22%
9,784	CoStar Group, Inc.			8,359,743	0.11%
133,502	Costco Wholesale Corp.			49,674,759	0.67%
86,722	Crown Holdings, Inc.			9,522,076	0.13%

Gateway Fund

Investments as of April 30, 2021 (Unaudited)

<u>Shares/ Principal Amount/ Contracts</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
355,837	CSX Corp.			35,850,578	0.49%
127,880	CubeSmart			5,414,439	0.07%
89,903	Cummins, Inc.			22,659,152	0.31%
415,326	CVS Health Corp.			31,730,906	0.43%
93,353	Deere & Co.			34,619,960	0.47%
38,399	Dell Technologies, Inc., Class C			3,775,774	0.05%
180,444	Discover Financial Services			20,570,616	0.28%
188,262	Douglas Emmett, Inc.			6,314,307	0.09%
295,277	Dow, Inc.			18,454,813	0.25%
17,939	DraftKings, Inc., Class A			1,016,424	0.01%
361,090	Duke Realty Corp.			16,797,907	0.23%
125,392	Eastman Chemical Co.			14,468,983	0.20%
197,284	Eaton Corp. PLC			28,197,802	0.38%
257,529	Edwards Lifesciences Corp.			24,599,170	0.33%
213,933	Eli Lilly & Co.			39,100,534	0.53%
140,081	EOG Resources, Inc.			10,315,565	0.14%
14,418	EPAM Systems, Inc.			6,599,840	0.09%
143,552	Equity LifeStyle Properties, Inc.			9,962,509	0.14%
198,810	Evergy, Inc.			12,717,876	0.17%
16,975	Exact Sciences Corp.			2,237,645	0.03%
832,399	Exxon Mobil Corp.			47,646,519	0.65%
527,710	Facebook, Inc., Class A			171,547,967	2.33%
14,601	FactSet Research Systems, Inc.			4,909,148	0.07%
74,687	Fidelity National Financial, Inc.			3,407,221	0.05%
202,834	Fidelity National Information Services, Inc.			31,013,319	0.42%
38,409	Foot Locker, Inc.			2,265,363	0.03%
1,495,937	Ford Motor Co.			17,263,113	0.23%
78,761	Fortinet, Inc.			16,085,359	0.22%
29,008	GATX Corp.			2,834,372	0.04%
1,968,617	General Electric Co.			25,828,255	0.35%
339,114	General Motors Co.			19,404,103	0.26%
107,529	Genuine Parts Co.			13,437,899	0.18%
448,161	Halliburton Co.			8,766,029	0.12%
13,545	Hawaiian Electric Industries, Inc.			583,248	0.01%
120,815	HCA Healthcare, Inc.			24,291,064	0.33%
260,504	Healthcare Realty Trust, Inc.			8,377,809	0.11%
41,278	HEICO Corp.			5,811,942	0.08%
168,318	Helmerich & Payne, Inc.			4,313,990	0.06%
29,528	Herbalife Nutrition Ltd.			1,351,497	0.02%
153,850	Hilton Grand Vacations, Inc.			6,855,556	0.09%
168,770	Hilton Worldwide Holdings, Inc.			21,720,699	0.30%
61,556	HollyFrontier Corp.			2,154,460	0.03%
288,745	Home Depot, Inc. (The)			93,458,094	1.27%
213,732	Honeywell International, Inc.			47,670,785	0.65%
50,567	Hubbell, Inc.			9,709,370	0.13%
1,055,567	Huntington Bancshares, Inc.			16,171,286	0.22%
50,834	Illumina, Inc.			19,969,629	0.27%
31,084	Ingevity Corp.			2,427,039	0.03%
13,103	Insulet Corp.			3,868,268	0.05%
950,972	Intel Corp.			54,709,419	0.74%
247,065	Intercontinental Exchange, Inc.			29,082,021	0.40%
41,413	Intuitive Surgical, Inc.			35,822,245	0.49%
346,842	Invitation Homes, Inc.			12,160,281	0.17%
36,830	Ionis Pharmaceuticals, Inc.			1,577,061	0.02%
47,741	J.B. Hunt Transport Services, Inc.			8,149,866	0.11%
1,556	Jazz Pharmaceuticals PLC			255,806	0.00%
399,876	JetBlue Airways Corp.			8,141,475	0.11%
590,946	Johnson & Johnson			96,164,643	1.31%
878,394	JPMorgan Chase & Co.			135,105,781	1.84%
392,260	Keurig Dr Pepper, Inc.			14,062,521	0.19%
95,448	Kilroy Realty Corp.			6,542,006	0.09%
97,614	Lamb Weston Holdings, Inc.			7,857,927	0.11%
66,516	Leidos Holdings, Inc.			6,736,740	0.09%
20,800	Lennox International, Inc.			6,975,072	0.09%
33,220	Liberty Broadband Corp., Class C			5,405,558	0.07%
119,721	Liberty Global PLC, Class C			3,239,650	0.04%
94,456	Lincoln National Corp.			6,057,463	0.08%
81,510	Live Nation Entertainment, Inc.			6,674,039	0.09%
244,064	Lowe's Cos., Inc.			47,897,560	0.65%
16,507	Lululemon Athletica, Inc.			5,534,302	0.08%
47,143	Lyft, Inc., Class A			2,623,979	0.04%
167,820	LyondellBasell Industries NV, Class A			17,409,647	0.24%
52,998	Mack-Cali Realty Corp.			867,047	0.01%
46,675	ManpowerGroup, Inc.			5,642,541	0.08%
198,785	Marathon Petroleum Corp.			11,062,385	0.15%
3,155	Markel Corp.			3,711,605	0.05%

Gateway Fund

Investments as of April 30, 2021 (Unaudited)

<u>Shares/ Principal Amount/ Contracts</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
43,244	Martin Marietta Materials, Inc.			15,270,321	0.21%
83,719	Marvell Technology, Inc.			3,784,936	0.05%
175,704	MasterCard, Inc., Class A			67,129,470	0.91%
15,605	Match Group, Inc.			2,428,606	0.03%
228,480	McDonald's Corp.			53,939,558	0.73%
453,565	Medical Properties Trust, Inc.			10,001,108	0.14%
308,944	Medtronic PLC			40,446,948	0.55%
46,928	Melco Resorts & Entertainment Ltd., Sponsored ADR			905,241	0.01%
2,538	MercadoLibre, Inc.			3,987,147	0.05%
597,588	Merck & Co., Inc.			44,520,306	0.60%
304,535	Micron Technology, Inc.			26,211,327	0.36%
1,626,204	Microsoft Corp.			410,096,125	5.57%
16,707	Molina Healthcare, Inc.			4,261,956	0.06%
698,295	Mondelez International, Inc., Class A			42,463,319	0.58%
254,709	Monster Beverage Corp.			24,719,508	0.34%
507,716	Morgan Stanley			41,911,956	0.57%
192,960	Mosaic Co. (The)			6,788,333	0.09%
41,804	MSCI, Inc.			20,307,129	0.28%
8,726	National Fuel Gas Co.			433,333	0.01%
144,199	National Retail Properties, Inc.			6,693,718	0.09%
109,443	Netflix, Inc.			56,195,697	0.76%
205,127	Newell Brands, Inc.			5,530,224	0.08%
230,860	News Corp., Class B			5,612,207	0.08%
301,320	NIKE, Inc., Class B			39,961,058	0.54%
44,499	Nordstrom, Inc.			1,632,223	0.02%
114,308	Nuance Communications, Inc.			6,077,756	0.08%
154,967	NVIDIA Corp.			93,039,087	1.26%
2,420	NVR, Inc.			12,143,802	0.16%
26,376	NXP Semiconductors NV			5,077,644	0.07%
154,286	OGE Energy Corp.			5,177,838	0.07%
62,946	Old Dominion Freight Line, Inc.			16,228,108	0.22%
106,660	Old National Bancorp			2,015,874	0.03%
115,834	Olin Corp.			4,984,337	0.07%
153,823	Omnicom Group, Inc.			12,653,480	0.17%
226,052	ONEOK, Inc.			11,831,562	0.16%
528,422	Oracle Corp.			40,049,103	0.54%
15,761	Palo Alto Networks, Inc.			5,569,780	0.08%
62,061	Parker-Hannifin Corp.			19,475,362	0.26%
201,842	Paychex, Inc.			19,677,577	0.27%
16,956	Paycom Software, Inc.			6,518,056	0.09%
302,437	PayPal Holdings, Inc.			79,326,201	1.08%
31,176	Penn National Gaming, Inc.			2,778,405	0.04%
121,067	Pentair PLC			7,810,032	0.11%
429,766	PepsiCo, Inc.			61,955,067	0.84%
1,353,932	Pfizer, Inc.			52,329,472	0.71%
199,417	Phillips 66			16,134,829	0.22%
1,696	Polaris, Inc.			237,491	0.00%
43,185	Post Holdings, Inc.			4,913,589	0.07%
41,808	PRA Health Sciences, Inc.			6,977,337	0.09%
657,113	Procter & Gamble Co. (The)			87,672,016	1.19%
41,380	PTC, Inc.			5,418,297	0.07%
335,214	Public Service Enterprise Group, Inc.			21,172,116	0.29%
297,317	QUALCOMM, Inc.			41,267,600	0.56%
552,963	Raytheon Technologies Corp.			46,028,640	0.63%
25,430	RenaissanceRe Holdings Ltd.			4,292,838	0.06%
163,196	Restaurant Brands International, Inc.			11,196,878	0.15%
6,573	Roku, Inc.			2,254,342	0.03%
95,921	RPM International, Inc.			9,097,148	0.12%
58,940	S&P Global, Inc.			23,009,587	0.31%
194,772	Sabra Health Care REIT, Inc.			3,539,007	0.05%
161,464	salesforce.com, Inc.			37,188,388	0.51%
21,063	Seagen, Inc.			3,028,017	0.04%
67,454	Service Corp. International			3,604,742	0.05%
52,154	ServiceNow, Inc.			26,409,221	0.36%
2,168	Shopify, Inc., Class A			2,563,682	0.03%
16,401	Signature Bank			4,125,016	0.06%
65,728	Simon Property Group, Inc.			8,001,727	0.11%
532,406	Sirius XM Holdings, Inc.			3,247,677	0.04%
37,954	Snap-on, Inc.			9,017,870	0.12%
120,681	Sonoco Products Co.			7,899,778	0.11%
111,978	Southern Copper Corp.			7,772,393	0.11%
15,642	Square, Inc., Class A			3,829,474	0.05%
21,371	SS&C Technologies Holdings, Inc.			1,586,156	0.02%
172,113	Steel Dynamics, Inc.			9,331,967	0.13%
55,109	STERIS PLC			11,629,101	0.16%

Gateway Fund
Investments as of April 30, 2021 (Unaudited)

<u>Shares/ Principal Amount/ Contracts</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
48,503	Sun Communities, Inc.			8,091,755	0.11%
445,997	Synchrony Financial			19,507,909	0.26%
182,363	Target Corp.			37,796,555	0.51%
26,442	Teledyne Technologies, Inc.			11,839,406	0.16%
29,772	Teleflex, Inc.			12,578,075	0.17%
106,600	Teradyne, Inc.			13,333,528	0.18%
156,098	Tesla, Inc.			110,742,165	1.50%
271,612	Texas Instruments, Inc.			49,028,682	0.67%
89,614	Thermo Fisher Scientific, Inc.			42,139,191	0.57%
63,733	Timken Co. (The)			5,345,287	0.07%
382,535	TJX Cos., Inc. (The)			27,159,985	0.37%
47,442	Toll Brothers, Inc.			2,974,613	0.04%
24,274	TransDigm Group, Inc.			14,897,925	0.20%
53,234	TransUnion			5,567,744	0.08%
60,225	Trimble, Inc.			4,938,450	0.07%
8,665	Twilio, Inc., Class A			3,186,987	0.04%
150,898	Twitter, Inc.			8,332,588	0.11%
20,166	U.S. Foods Holding Corp.			836,082	0.01%
53,335	Uber Technologies, Inc.			2,921,158	0.04%
265,036	UDR, Inc.			12,310,922	0.17%
76,973	UGI Corp.			3,364,490	0.05%
144,851	United Airlines Holdings, Inc.			7,879,894	0.11%
216,722	United Parcel Service, Inc., Class B			44,180,947	0.60%
263,072	UnitedHealth Group, Inc.			104,913,114	1.43%
65,316	Universal Health Services, Inc., Class B			9,693,548	0.13%
245,220	Unum Group			6,929,917	0.09%
12,225	Vail Resorts, Inc.			3,975,081	0.05%
195,010	Valvoline, Inc.			6,123,314	0.08%
35,189	Veeva Systems, Inc., Class A			9,939,133	0.14%
84,449	VeriSign, Inc.			18,474,908	0.25%
862,921	Verizon Communications, Inc.			49,868,205	0.68%
98,419	Vertex Pharmaceuticals, Inc.			21,475,026	0.29%
66,328	ViacomCBS, Inc., Class B			2,720,775	0.04%
268,191	Viatis, Inc.			3,566,940	0.05%
471,372	Visa, Inc., Class A			110,093,644	1.50%
133,431	Voya Financial, Inc.			9,049,290	0.12%
87,309	W.P. Carey, Inc.			6,538,571	0.09%
405,865	Walmart, Inc.			56,784,572	0.77%
451,374	Walt Disney Co. (The)			83,964,591	1.14%
69,341	Waste Connections, Inc.			8,259,207	0.11%
244,724	Waste Management, Inc.			33,764,570	0.46%
227,581	WEC Energy Group, Inc.			22,114,046	0.30%
980,841	Wells Fargo & Co.			44,186,887	0.60%
208,390	Wendy's Co. (The)			4,703,362	0.06%
213,615	WestRock Co.			11,909,036	0.16%
22,602	Workday, Inc., Class A			5,582,694	0.08%
81,631	Worthington Industries, Inc.			5,327,239	0.07%
36,648	XPO Logistics, Inc.			5,098,470	0.07%
33,350	Zebra Technologies Corp., Class A			16,266,129	0.22%
15,415	Zillow Group, Inc., Class C			2,005,800	0.03%
6,930	Zoom Video Communications, Inc., Class A			2,214,620	0.03%
	Total			7,297,144,926	99.14%
Purchased Options				58,460,525	0.79%
Short-Term Investments					
156,263,351	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	5/3/2021	156,263,351	2.13%
	Total Investments			7,511,868,802	102.06%
	Other assets less liabilities			(151,590,843)	(2.06%)
	Net Assets			7,360,277,959	100.00%

Purchased Options – 0.79%

<u>Description</u>	<u>Expiration Date</u>	<u>Exercise Price</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Cost</u>	<u>Value</u>
S&P 500® Index, Put	06/18/2021	3,675	2,598	\$ 1,086,267,966	\$ 6,179,343	\$ 4,169,790
S&P 500® Index, Put	07/16/2021	3,625	2,598	1,086,267,966	11,471,469	7,573,170
S&P 500® Index, Put	07/16/2021	3,650	2,599	1,086,686,083	12,385,535	8,030,910
S&P 500® Index, Put	07/16/2021	3,675	2,599	1,086,686,083	12,180,214	8,537,715
S&P 500® Index, Put	07/16/2021	3,700	1,870	781,878,790	7,338,759	6,526,300
S&P 500® Index, Put	07/16/2021	3,725	2,406	1,005,989,502	8,135,889	8,938,290

Gateway Fund

Investments as of April 30, 2021 (Unaudited)

S&P 500® Index, Put	08/20/2021	3,700	2,599	1,086,686,083	14,685,650	14,684,350
Total Purchased Options					<u>\$ 72,376,859</u>	<u>\$ 58,460,525</u>

Written Options – (2.31%)

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	06/18/2021	4,200	(1,919)	\$ (802,366,523)	\$ (9,672,719)	\$ (15,534,305)
S&P 500® Index, Call	05/28/2021	4,100	(1,918)	(801,948,406)	(13,327,223)	(24,166,800)
S&P 500® Index, Call	06/18/2021	4,050	(1,919)	(802,366,523)	(15,706,056)	(35,866,110)
S&P 500® Index, Call	06/18/2021	4,100	(1,919)	(802,366,523)	(14,951,889)	(28,429,985)
S&P 500® Index, Call	06/18/2021	4,175	(1,919)	(802,366,523)	(10,336,693)	(18,422,400)
S&P 500® Index, Call	06/18/2021	4,225	(1,919)	(802,366,523)	(10,687,871)	(12,895,680)
S&P 500® Index, Call	06/18/2021	4,250	(1,919)	(802,366,523)	(10,202,363)	(10,477,740)
S&P 500® Index, Call	07/16/2021	4,275	(1,919)	(802,366,523)	(14,067,230)	(13,231,505)
S&P 500® Index, Call	07/16/2021	4,300	(1,918)	(801,948,406)	(12,212,865)	(11,114,810)
Total Written Options					<u>\$ (111,164,909)</u>	<u>\$ (170,139,335)</u>

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.

Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.

Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.

This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.

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