

**Gateway Equity Call Premium 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>
<b>Common Stocks</b>					
2,186	3M Co.			434,205	0.54%
1,115	A.O. Smith Corp.			80,347	0.10%
4,804	Abbott Laboratories			556,928	0.69%
4,002	AbbVie, Inc.			450,785	0.56%
1,895	Accenture PLC, Class A			558,627	0.69%
2,167	Activision Blizzard, Inc.			206,818	0.26%
378	Acuity Brands, Inc.			70,697	0.09%
858	Adient PLC			38,782	0.05%
1,341	Adobe, Inc.			785,343	0.98%
364	Advance Auto Parts, Inc.			74,671	0.09%
3,429	Advanced Micro Devices, Inc.			322,086	0.40%
849	AdvanSix, Inc.			25,351	0.03%
471	AGCO Corp.			61,409	0.08%
922	Air Products & Chemicals, Inc.			265,241	0.33%
1,850	Alcoa Corp.			68,154	0.08%
1,359	Alcon, Inc.			95,483	0.12%
830	Alexion Pharmaceuticals, Inc.			152,479	0.19%
285	Align Technology, Inc.			174,135	0.22%
4,416	Alliant Energy Corp.			246,236	0.31%
2,148	Ally Financial, Inc.			107,056	0.13%
138	Alnylam Pharmaceuticals, Inc.			23,394	0.03%
662	Alphabet, Inc., Class A			1,616,465	2.01%
663	Alphabet, Inc., Class C			1,661,690	2.07%
5,110	Altria Group, Inc.			243,645	0.30%
970	Amazon.com, Inc.			3,336,955	4.15%
2,974	Ameren Corp.			238,039	0.30%
3,935	America Movil SAB de CV, Series L, ADR			59,025	0.07%
1,056	American Campus Communities, Inc.			49,336	0.06%
3,734	American Electric Power Co., Inc.			315,859	0.39%
1,833	American Water Works Co., Inc.			282,520	0.35%
1,455	Amgen, Inc.			354,656	0.44%
4,312	Annaly Capital Management, Inc.			38,291	0.05%
821	Anthem, Inc.			313,458	0.39%
35,272	Apple, Inc.			4,830,853	6.00%
3,084	Applied Materials, Inc.			439,162	0.55%
3,115	Arch Capital Group Ltd.			121,298	0.15%
512	Arrow Electronics, Inc.			58,281	0.07%
729	Ashland Global Holdings, Inc.			63,787	0.08%
134	ASML Holding NV, (Registered)			92,573	0.11%
17,475	AT&T, Inc.			502,930	0.62%
1,197	Atmos Energy Corp.			115,044	0.14%
1,274	Avnet, Inc.			51,062	0.06%
21,899	Bank of America Corp.			902,896	1.12%
4,133	Bank of New York Mellon Corp. (The)			211,734	0.26%
1,619	Barrick Gold Corp.			33,481	0.04%
4,674	Berkshire Hathaway, Inc., Class B			1,298,998	1.61%
131	Bio-Rad Laboratories, Inc., Class A			84,402	0.10%
497	Biogen, Inc.			172,096	0.21%
498	BlackRock, Inc.			435,735	0.54%
1,766	Boeing Co. (The)			423,063	0.53%
113	Booking Holdings, Inc.			247,254	0.31%
5,648	Bristol-Myers Squibb Co.			377,399	0.47%
206	British American Tobacco PLC, Sponsored ADR			8,098	0.01%
590	Brunswick Corp.			58,776	0.07%
1,143	Bunge Ltd.			89,325	0.11%
309	Burlington Stores, Inc.			99,495	0.12%
1,121	Cadence Design Systems, Inc.			153,375	0.19%
836	Camden Property Trust			110,912	0.14%
2,853	Canadian Natural Resources Ltd.			103,507	0.13%
2,667	Carnival Corp.			70,302	0.09%
3,328	Carrier Global Corp.			161,741	0.20%
309	Carter's, Inc.			31,880	0.04%
1,820	Caterpillar, Inc.			396,087	0.49%
470	CDK Global, Inc.			23,354	0.03%
811	CDW Corp.			141,641	0.18%
2,580	Centene Corp.			188,159	0.23%
4,119	Charles Schwab Corp. (The)			299,904	0.37%
331	Check Point Software Technologies Ltd.			38,439	0.05%
1,062	Cheniere Energy, Inc.			92,118	0.11%
4,533	Chevron Corp.			474,786	0.59%
1,501	Chubb Ltd.			238,569	0.30%
1,006	Ciena Corp.			57,231	0.07%
1,142	Cigna Corp.			270,734	0.34%
642	Cincinnati Financial Corp.			74,870	0.09%

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11,268	Cisco Systems, Inc.			597,204	0.74%
5,549	Citigroup, Inc.			392,592	0.49%
627	Clorox Co. (The)			112,804	0.14%
11,338	Coca-Cola Co. (The)			613,499	0.76%
11,513	Comcast Corp., Class A			656,471	0.82%
1,199	Comerica, Inc.			85,537	0.11%
5,654	ConocoPhillips			344,329	0.43%
336	Cooper Cos., Inc. (The)			133,147	0.17%
740	CoStar Group, Inc.			61,287	0.08%
1,190	Costco Wholesale Corp.			470,847	0.59%
1,350	Crown Castle International Corp.			263,385	0.33%
975	Crown Holdings, Inc.			99,655	0.12%
822	Cummins, Inc.			200,412	0.25%
990	Deere & Co.			349,183	0.43%
424	Dell Technologies, Inc., Class C			42,260	0.05%
3,943	Delta Air Lines, Inc.			170,574	0.21%
3,968	Devon Energy Corp.			115,826	0.14%
933	Dick's Sporting Goods, Inc.			93,477	0.12%
862	Digital Realty Trust, Inc.			129,697	0.16%
2,132	Discovery, Inc., Series C			61,785	0.08%
159	Domino's Pizza, Inc.			74,172	0.09%
2,963	Duke Realty Corp.			140,298	0.17%
491	East West Bancorp, Inc.			35,200	0.04%
2,022	Eli Lilly & Co.			464,089	0.58%
2,795	Emerson Electric Co.			268,991	0.33%
42	Enbridge, Inc.			1,682	0.00%
398	Enphase Energy, Inc.			73,085	0.09%
314	EPAM Systems, Inc.			160,441	0.20%
1,230	EQT Corp.			27,380	0.03%
566	Essex Property Trust, Inc.			169,806	0.21%
1,600	Evergy, Inc.			96,688	0.12%
984	Extra Space Storage, Inc.			161,199	0.20%
10,937	Exxon Mobil Corp.			689,906	0.86%
5,342	Facebook, Inc., Class A			1,857,467	2.31%
237	FactSet Research Systems, Inc.			79,540	0.10%
1,067	FedEx Corp.			318,318	0.40%
5,480	Fifth Third Bancorp			209,500	0.26%
957	First Republic Bank			179,122	0.22%
377	First Solar, Inc.			34,122	0.04%
435	FleetCor Technologies, Inc.			111,386	0.14%
4,536	Flex Ltd.			81,058	0.10%
1,030	Foot Locker, Inc.			63,479	0.08%
14,025	Ford Motor Co.			208,411	0.26%
582	Fortinet, Inc.			138,627	0.17%
1,240	Fortune Brands Home & Security, Inc.			123,516	0.15%
2,292	Fox Corp., Class B			80,678	0.10%
723	Gaming & Leisure Properties, Inc.			33,497	0.04%
884	Gentex Corp.			29,252	0.04%
3,458	Gilead Sciences, Inc.			238,118	0.30%
1,198	Global Payments, Inc.			224,673	0.28%
1,192	Goldman Sachs Group, Inc. (The)			452,400	0.56%
1,836	Hain Celestial Group, Inc. (The)			73,660	0.09%
7,897	Hewlett Packard Enterprise Co.			115,138	0.14%
388	Hill-Rom Holdings, Inc.			44,073	0.05%
748	Hilton Grand Vacations, Inc.			30,960	0.04%
1,489	Hilton Worldwide Holdings, Inc.			179,603	0.22%
1,235	HollyFrontier Corp.			40,632	0.05%
1,558	Hologic, Inc.			103,950	0.13%
2,846	Home Depot, Inc. (The)			907,561	1.13%
2,420	Honeywell International, Inc.			530,827	0.66%
5,561	HP, Inc.			167,887	0.21%
403	Hubbell, Inc.			75,297	0.09%
258	Huntington Ingalls Industries, Inc.			54,374	0.07%
2,066	Huntsman Corp.			54,790	0.07%
616	IDEX Corp.			135,551	0.17%
466	IDEXX Laboratories, Inc.			294,302	0.37%
482	Illumina, Inc.			228,087	0.28%
614	Ingredion, Inc.			55,567	0.07%
9,678	Intel Corp.			543,323	0.68%
2,646	International Business Machines Corp.			387,877	0.48%
3,100	Invitation Homes, Inc.			115,599	0.14%
111	Jazz Pharmaceuticals PLC			19,718	0.02%
290	JD.com, Inc., ADR			23,145	0.03%
5,618	JetBlue Airways Corp.			94,270	0.12%
6,282	Johnson & Johnson			1,034,897	1.29%
4,110	Johnson Controls International PLC			282,069	0.35%

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176	Jones Lang LaSalle, Inc.			34,401	0.04%
8,001	JPMorgan Chase & Co.			1,244,476	1.55%
2,919	Kellogg Co.			187,779	0.23%
1,073	Kilroy Realty Corp.			74,724	0.09%
1,858	Las Vegas Sands Corp.			97,898	0.12%
343	Lear Corp.			60,121	0.07%
1,384	Leggett & Platt, Inc.			71,705	0.09%
739	Leidos Holdings, Inc.			74,713	0.09%
203	Lennox International, Inc.			71,212	0.09%
259	Liberty Broadband Corp., Class C			44,978	0.06%
1,689	Linde PLC			488,290	0.61%
760	Live Nation Entertainment, Inc.			66,568	0.08%
950	Lockheed Martin Corp.			359,432	0.45%
232	Lululemon Athletica, Inc.			84,673	0.11%
200	Madison Square Garden Entertainment Corp.			16,794	0.02%
121	Madison Square Garden Sports Corp.			20,881	0.03%
507	Magna International, Inc.			46,968	0.06%
342	ManpowerGroup, Inc.			40,667	0.05%
5,403	Manulife Financial Corp.			106,439	0.13%
1,569	Marvell Technology, Inc.			91,520	0.11%
2,297	MasterCard, Inc., Class A			838,612	1.04%
378	Match Group, Inc.			60,952	0.08%
2,228	Maxim Integrated Products, Inc.			234,742	0.29%
1,761	McDonald's Corp.			406,773	0.51%
2,686	Medical Properties Trust, Inc.			53,989	0.07%
2,386	MEDNAX, Inc.			71,938	0.09%
4,542	Medtronic PLC			563,798	0.70%
374	Melco Resorts & Entertainment Ltd., Sponsored ADR			6,197	0.01%
29	MercadoLibre, Inc.			45,176	0.06%
6,156	Merck & Co., Inc.			478,752	0.59%
2,401	MGM Resorts International			102,403	0.13%
17,088	Microsoft Corp.			4,629,139	5.75%
1,125	Mid-America Apartment Communities, Inc.			189,472	0.24%
260	Molina Healthcare, Inc.			65,796	0.08%
5,055	Morgan Stanley			463,493	0.58%
429	MSCI, Inc.			228,691	0.28%
461	National Retail Properties, Inc.			21,612	0.03%
1,085	Netflix, Inc.			573,108	0.71%
3,384	NIKE, Inc., Class B			522,794	0.65%
1,576	Nordstrom, Inc.			57,634	0.07%
1,142	Norfolk Southern Corp.			303,098	0.38%
1,539	Norwegian Cruise Line Holdings Ltd.			45,262	0.06%
6,809	NOV, Inc.			104,314	0.13%
454	Novartis AG, Sponsored ADR			41,423	0.05%
897	Nutrien Ltd.			54,367	0.07%
1,524	NVIDIA Corp.			1,219,352	1.52%
1,256	NXP Semiconductors NV			258,384	0.32%
1,669	OGE Energy Corp.			56,162	0.07%
778	Old Dominion Freight Line, Inc.			197,456	0.25%
1,366	ON Semiconductor Corp.			52,290	0.06%
4,413	Oracle Corp.			343,508	0.43%
615	Organon & Co.			18,610	0.02%
1,691	Otis Worldwide Corp.			138,273	0.17%
1,124	Ovintiv, Inc.			35,372	0.04%
741	Packaging Corp. of America			100,346	0.12%
165	Palo Alto Networks, Inc.			61,223	0.08%
2,742	Park Hotels & Resorts, Inc.			56,513	0.07%
4,144	PepsiCo, Inc.			614,016	0.76%
12,936	Pfizer, Inc.			506,574	0.63%
4,960	Philip Morris International, Inc.			491,586	0.61%
752	Pioneer Natural Resources Co.			122,215	0.15%
345	Polaris, Inc.			47,251	0.06%
854	Post Holdings, Inc.			92,633	0.12%
1,304	PPG Industries, Inc.			221,380	0.28%
428	PRA Health Sciences, Inc.			70,710	0.09%
7,392	Procter & Gamble Co. (The)			997,403	1.24%
2,318	Prudential Financial, Inc.			237,525	0.30%
3,723	Public Service Enterprise Group, Inc.			222,412	0.28%
2,069	PulteGroup, Inc.			112,905	0.14%
2,976	QUALCOMM, Inc.			425,360	0.53%
685	Raymond James Financial, Inc.			88,981	0.11%
4,626	Raytheon Technologies Corp.			394,644	0.49%
2,668	Realty Income Corp.			178,062	0.22%
301	RenaissanceRe Holdings Ltd.			44,795	0.06%
898	ResMed, Inc.			221,375	0.28%

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1,408	Restaurant Brands International, Inc.			90,732	0.11%
316	Rio Tinto PLC, Sponsored ADR			26,509	0.03%
51	Roku, Inc.			23,422	0.03%
848	RPM International, Inc.			75,201	0.09%
2,191	salesforce.com, Inc.			535,196	0.67%
516	SBA Communications Corp.			164,449	0.20%
228	Seagen, Inc.			35,997	0.04%
1,368	Sensata Technologies Holding PLC			79,303	0.10%
560	ServiceNow, Inc.			307,748	0.38%
46	Shopify, Inc., Class A			67,205	0.08%
10,823	Sirius XM Holdings, Inc.			70,782	0.09%
800	Skechers U.S.A., Inc., Class A			39,864	0.05%
6,509	Southern Co. (The)			393,860	0.49%
590	Southern Copper Corp.			37,949	0.05%
458	Square, Inc., Class A			111,660	0.14%
498	SS&C Technologies Holdings, Inc.			35,886	0.04%
3,495	Starbucks Corp.			390,776	0.49%
833	Steel Dynamics, Inc.			49,647	0.06%
583	STERIS PLC			120,273	0.15%
3,117	Suncor Energy, Inc.			74,714	0.09%
375	SVB Financial Group			208,661	0.26%
6,190	Synchrony Financial			300,339	0.37%
745	Synopsys, Inc.			205,464	0.26%
2,216	Sysco Corp.			172,294	0.21%
1,669	Target Corp.			403,464	0.50%
1,014	TC Energy Corp.			50,213	0.06%
362	Teleflex, Inc.			145,448	0.18%
3,169	Telefonaktiebolaget LM Ericsson, Sponsored ADR			39,866	0.05%
1,002	Teradyne, Inc.			134,228	0.17%
1,751	Tesla, Inc.			1,190,155	1.48%
1,500	Teva Pharmaceutical Industries Ltd., Sponsored ADR			14,850	0.02%
3,476	Texas Instruments, Inc.			668,435	0.83%
1,206	Thermo Fisher Scientific, Inc.			608,391	0.76%
2,218	Toll Brothers, Inc.			128,223	0.16%
810	TransUnion			88,946	0.11%
1,107	TreeHouse Foods, Inc.			49,284	0.06%
1,991	Trimble, Inc.			162,924	0.20%
905	Trip.com Group Ltd., ADR			32,091	0.04%
1,531	UGI Corp.			70,901	0.09%
392	Ulta Beauty, Inc.			135,542	0.17%
2,100	Union Pacific Corp.			461,853	0.57%
2,520	UnitedHealth Group, Inc.			1,009,109	1.25%
11	Vail Resorts, Inc.			3,482	0.00%
4,124	Vale S.A., Sponsored ADR			94,068	0.12%
1,880	Valvoline, Inc.			61,025	0.08%
428	Veeva Systems, Inc., Class A			133,087	0.17%
1,088	VeriSign, Inc.			247,727	0.31%
998	Verisk Analytics, Inc.			174,371	0.22%
11,149	Verizon Communications, Inc.			624,678	0.78%
4,580	Viatris, Inc.			65,448	0.08%
846	VICI Properties, Inc.			26,243	0.03%
4,462	Visa, Inc., Class A			1,043,305	1.30%
1,731	Vodafone Group PLC, Sponsored ADR			29,652	0.04%
724	W.P. Carey, Inc.			54,025	0.07%
2,290	Walgreens Boots Alliance, Inc.			120,477	0.15%
3,511	Walmart, Inc.			495,121	0.62%
4,083	Walt Disney Co. (The)			717,669	0.89%
386	Waste Connections, Inc.			46,100	0.06%
2,066	Waste Management, Inc.			289,467	0.36%
9,552	Wells Fargo & Co.			432,610	0.54%
1,908	WestRock Co.			101,544	0.13%
298	Williams-Sonoma, Inc.			47,576	0.06%
801	Willis Towers Watson PLC			184,246	0.23%
492	XPO Logistics, Inc.			68,826	0.09%
	Total			79,514,437	98.85%
<b>Short-Term Investments</b>					
2,246,361	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	7/1/2021	2,246,361	2.79%

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Total Investments	81,760,798	101.64%
Other assets less liabilities	(1,316,006)	(1.64%)
Net Assets	80,444,792	100.00%

**Written Options – (1.82%)**

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	07/16/2021	4,275	(21) \$	(9,024,750) \$	(150,839) \$	(101,325)
S&P 500® Index, Call	07/16/2021	4,300	(21)	(9,024,750)	(130,389)	(65,835)
S&P 500® Index, Call	07/30/2021	4,300	(20)	(8,595,000)	(81,450)	(103,600)
S&P 500® Index, Call	08/20/2021	4,225	(21)	(9,024,750)	(218,419)	(261,975)
S&P 500® Index, Call	08/20/2021	4,250	(21)	(9,024,750)	(196,711)	(222,915)
S&P 500® Index, Call	08/20/2021	4,300	(20)	(8,595,000)	(124,610)	(144,400)
S&P 500® Index, Call	09/17/2021	4,275	(19)	(8,165,250)	(165,651)	(221,540)
S&P 500® Index, Call	09/17/2021	4,300	(20)	(8,595,000)	(187,410)	(201,200)
S&P 500® Index, Call	09/17/2021	4,350	(20)	(8,595,000)	(141,210)	(144,400)
Total Written Options					<u>\$ (1,396,689)</u>	<u>\$ (1,467,190)</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.**

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<b>Common Stocks</b>					
1,649	3M Co.			334,813	0.44%
1,115	A.O. Smith Corp.			79,243	0.10%
4,804	Abbott Laboratories			560,387	0.73%
4,002	AbbVie, Inc.			453,026	0.59%
1,895	Accenture PLC, Class A			534,693	0.70%
2,167	Activision Blizzard, Inc.			210,741	0.27%
378	Acuity Brands, Inc.			70,214	0.09%
858	Adient PLC			42,951	0.06%
1,341	Adobe, Inc.			676,642	0.88%
364	Advance Auto Parts, Inc.			69,062	0.09%
3,429	Advanced Micro Devices, Inc.			274,594	0.36%
849	AdvanSix, Inc.			26,879	0.04%
471	AGCO Corp.			65,172	0.09%
922	Air Products & Chemicals, Inc.			276,287	0.36%
1,850	Alcoa Corp.			73,390	0.10%
1,359	Alcon, Inc.			94,695	0.12%
830	Alexion Pharmaceuticals, Inc.			146,537	0.19%
285	Align Technology, Inc.			168,193	0.22%
4,416	Alliant Energy Corp.			252,374	0.33%
2,148	Ally Financial, Inc.			117,517	0.15%
138	Alnylam Pharmaceuticals, Inc.			19,595	0.03%
603	Alphabet, Inc., Class A			1,421,181	1.85%
663	Alphabet, Inc., Class C			1,598,864	2.09%
5,110	Altria Group, Inc.			251,514	0.33%
930	Amazon.com, Inc.			2,997,455	3.91%
2,974	Ameren Corp.			250,411	0.33%
3,935	America Movil SAB de CV, Series L, ADR			60,481	0.08%
1,056	American Campus Communities, Inc.			49,801	0.06%
3,734	American Electric Power Co., Inc.			321,124	0.42%
1,833	American Water Works Co., Inc.			284,152	0.37%
1,455	Amgen, Inc.			346,203	0.45%
4,312	Annaly Capital Management, Inc.			39,972	0.05%
821	Anthem, Inc.			326,939	0.43%
34,574	Apple, Inc.			4,308,266	5.62%
3,084	Applied Materials, Inc.			425,993	0.56%
3,115	Arch Capital Group Ltd.			124,257	0.16%
512	Arrow Electronics, Inc.			61,609	0.08%
729	Ashland Global Holdings, Inc.			69,138	0.09%
134	ASML Holding NV, (Registered)			90,513	0.12%
17,475	AT&T, Inc.			514,289	0.67%
1,197	Atmos Energy Corp.			118,706	0.15%
1,274	Avnet, Inc.			56,132	0.07%
21,899	Bank of America Corp.			928,299	1.21%
4,133	Bank of New York Mellon Corp. (The)			215,247	0.28%
1,619	Barrick Gold Corp.			38,986	0.05%
4,674	Berkshire Hathaway, Inc., Class B			1,352,843	1.77%
131	Bio-Rad Laboratories, Inc., Class A			78,910	0.10%
497	Biogen, Inc.			132,938	0.17%
498	BlackRock, Inc.			436,766	0.57%
1,544	Boeing Co. (The)			381,399	0.50%
113	Booking Holdings, Inc.			266,855	0.35%
5,648	Bristol-Myers Squibb Co.			371,187	0.48%
206	British American Tobacco PLC, Sponsored ADR			7,966	0.01%
590	Brunswick Corp.			60,316	0.08%
1,143	Bunge Ltd.			99,235	0.13%
309	Burlington Stores, Inc.			99,921	0.13%
1,121	Cadence Design Systems, Inc.			142,356	0.19%
836	Camden Property Trust			104,818	0.14%
2,853	Canadian Natural Resources Ltd.			98,771	0.13%
2,667	Carnival Corp.			78,837	0.10%
2,331	Carrier Global Corp.			107,063	0.14%
309	Carter's, Inc.			31,592	0.04%
1,820	Caterpillar, Inc.			438,766	0.57%
470	CDK Global, Inc.			24,600	0.03%
811	CDW Corp.			134,156	0.18%
2,580	Centene Corp.			189,888	0.25%
4,119	Charles Schwab Corp. (The)			304,188	0.40%
331	Check Point Software Technologies Ltd.			38,720	0.05%
1,062	Cheniere Energy, Inc.			90,164	0.12%
4,533	Chevron Corp.			470,480	0.61%
1,501	Chubb Ltd.			255,155	0.33%
1,006	Ciena Corp.			53,187	0.07%
1,142	Cigna Corp.			295,607	0.39%
642	Cincinnati Financial Corp.			78,138	0.10%

**Gateway Equity Call Premium 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>
11,268	Cisco Systems, Inc.			596,077	0.78%
5,549	Citigroup, Inc.			436,762	0.57%
627	Clorox Co. (The)			110,810	0.14%
11,338	Coca-Cola Co. (The)			626,878	0.82%
11,513	Comcast Corp., Class A			660,155	0.86%
1,199	Comerica, Inc.			94,110	0.12%
5,654	ConocoPhillips			315,154	0.41%
336	Cooper Cos., Inc. (The)			132,199	0.17%
74	CoStar Group, Inc.			63,196	0.08%
1,190	Costco Wholesale Corp.			450,141	0.59%
1,350	Crown Castle International Corp.			255,825	0.33%
975	Crown Holdings, Inc.			100,659	0.13%
822	Cummins, Inc.			211,484	0.28%
990	Deere & Co.			357,489	0.47%
424	Dell Technologies, Inc., Class C			41,823	0.05%
3,943	Delta Air Lines, Inc.			188,002	0.25%
3,968	Devon Energy Corp.			105,390	0.14%
933	Dick's Sporting Goods, Inc.			90,995	0.12%
862	Digital Realty Trust, Inc.			130,645	0.17%
2,132	Discovery, Inc., Series C			64,067	0.08%
159	Domino's Pizza, Inc.			67,872	0.09%
2,963	Duke Realty Corp.			137,661	0.18%
491	East West Bancorp, Inc.			36,717	0.05%
2,022	Eli Lilly & Co.			403,874	0.53%
2,795	Emerson Electric Co.			267,454	0.35%
42	Enbridge, Inc.			1,616	0.00%
398	Enphase Energy, Inc.			56,934	0.07%
314	EPAM Systems, Inc.			149,966	0.20%
1,230	EQT Corp.			25,682	0.03%
566	Essex Property Trust, Inc.			167,134	0.22%
1,600	Evergy, Inc.			99,184	0.13%
984	Extra Space Storage, Inc.			147,413	0.19%
10,937	Exxon Mobil Corp.			638,393	0.83%
5,342	Facebook, Inc., Class A			1,756,076	2.29%
237	FactSet Research Systems, Inc.			79,243	0.10%
1,067	FedEx Corp.			335,902	0.44%
5,480	Fifth Third Bancorp			230,927	0.30%
957	First Republic Bank			183,208	0.24%
377	First Solar, Inc.			28,693	0.04%
435	FleetCor Technologies, Inc.			119,381	0.16%
4,536	Flex Ltd.			82,873	0.11%
1,030	Foot Locker, Inc.			65,189	0.09%
14,025	Ford Motor Co.			203,783	0.27%
582	Fortinet, Inc.			127,190	0.17%
1,240	Fortune Brands Home & Security, Inc.			127,918	0.17%
2,292	Fox Corp., Class B			83,154	0.11%
723	Gaming & Leisure Properties, Inc.			33,518	0.04%
884	Gentex Corp.			31,382	0.04%
3,458	Gilead Sciences, Inc.			228,608	0.30%
1,198	Global Payments, Inc.			232,065	0.30%
1,192	Goldman Sachs Group, Inc. (The)			443,448	0.58%
1,836	Hain Celestial Group, Inc. (The)			74,835	0.10%
7,897	Hewlett Packard Enterprise Co.			126,036	0.16%
388	Hill-Rom Holdings, Inc.			43,177	0.06%
748	Hilton Grand Vacations, Inc.			34,206	0.04%
1,489	Hilton Worldwide Holdings, Inc.			186,527	0.24%
1,235	HollyFrontier Corp.			40,100	0.05%
1,558	Hologic, Inc.			98,247	0.13%
2,846	Home Depot, Inc. (The)			907,618	1.18%
2,420	Honeywell International, Inc.			558,802	0.73%
5,561	HP, Inc.			162,548	0.21%
403	Hubbell, Inc.			76,828	0.10%
258	Huntington Ingalls Industries, Inc.			55,782	0.07%
2,066	Huntsman Corp.			58,633	0.08%
616	IDEX Corp.			137,159	0.18%
466	IDEXX Laboratories, Inc.			260,079	0.34%
482	Illumina, Inc.			195,518	0.26%
614	Ingredion, Inc.			58,287	0.08%
9,678	Intel Corp.			552,807	0.72%
2,646	International Business Machines Corp.			380,336	0.50%
3,100	Invitation Homes, Inc.			112,437	0.15%
111	Jazz Pharmaceuticals PLC			19,772	0.03%
290	JD.com, Inc., ADR			21,443	0.03%
5,618	JetBlue Airways Corp.			112,922	0.15%
5,881	Johnson & Johnson			995,359	1.30%
4,110	Johnson Controls International PLC			273,479	0.36%

**Gateway Equity Call Premium 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>
176	Jones Lang LaSalle, Inc.			35,596	0.05%
8,001	JPMorgan Chase & Co.			1,314,084	1.71%
2,919	Kellogg Co.			191,165	0.25%
1,073	Kilroy Realty Corp.			75,335	0.10%
1,858	Las Vegas Sands Corp.			107,300	0.14%
343	Lear Corp.			66,322	0.09%
1,384	Leggett & Platt, Inc.			76,162	0.10%
739	Leidos Holdings, Inc.			75,932	0.10%
203	Lennox International, Inc.			71,036	0.09%
259	Liberty Broadband Corp., Class C			43,069	0.06%
1,689	Linde PLC			507,713	0.66%
760	Live Nation Entertainment, Inc.			68,484	0.09%
950	Lockheed Martin Corp.			363,090	0.47%
232	Lululemon Athletica, Inc.			74,966	0.10%
200	Madison Square Garden Entertainment Corp.			17,846	0.02%
121	Madison Square Garden Sports Corp.			22,390	0.03%
507	Magna International, Inc.			50,999	0.07%
342	ManpowerGroup, Inc.			41,379	0.05%
5,403	Manulife Financial Corp.			112,923	0.15%
1,569	Marvell Technology, Inc.			75,783	0.10%
2,297	MasterCard, Inc., Class A			828,252	1.08%
152	Match Group, Inc.			21,794	0.03%
2,228	Maxim Integrated Products, Inc.			227,278	0.30%
1,761	McDonald's Corp.			411,880	0.54%
2,686	Medical Properties Trust, Inc.			56,863	0.07%
2,386	MEDNAX, Inc.			76,304	0.10%
3,830	Medtronic PLC			484,840	0.63%
374	Melco Resorts & Entertainment Ltd., Sponsored ADR			6,429	0.01%
29	MercadoLibre, Inc.			39,401	0.05%
6,156	Merck & Co., Inc.			467,179	0.61%
1,576	MGM Resorts International			67,563	0.09%
16,144	Microsoft Corp.			4,030,834	5.26%
1,125	Mid-America Apartment Communities, Inc.			180,787	0.24%
260	Molina Healthcare, Inc.			65,354	0.09%
5,055	Morgan Stanley			459,752	0.60%
429	MSCI, Inc.			200,828	0.26%
461	National Retail Properties, Inc.			21,367	0.03%
995	Netflix, Inc.			500,296	0.65%
3,384	NIKE, Inc., Class B			461,781	0.60%
1,576	Nordstrom, Inc.			52,859	0.07%
1,142	Norfolk Southern Corp.			320,788	0.42%
1,539	Norwegian Cruise Line Holdings Ltd.			49,094	0.06%
4,635	NOV, Inc.			74,716	0.10%
454	Novartis AG, Sponsored ADR			40,125	0.05%
897	Nutrien Ltd.			55,749	0.07%
1,524	NVIDIA Corp.			990,265	1.29%
1,256	NXP Semiconductors NV			265,544	0.35%
1,669	OGE Energy Corp.			57,581	0.08%
542	Old Dominion Freight Line, Inc.			143,874	0.19%
1,366	ON Semiconductor Corp.			54,695	0.07%
4,413	Oracle Corp.			347,480	0.45%
1,691	Otis Worldwide Corp.			132,456	0.17%
1,124	Ovintiv, Inc.			29,932	0.04%
741	Packaging Corp. of America			110,150	0.14%
165	Palo Alto Networks, Inc.			59,936	0.08%
2,742	Park Hotels & Resorts, Inc.			57,006	0.07%
4,144	PepsiCo, Inc.			613,063	0.80%
12,936	Pfizer, Inc.			501,011	0.65%
4,065	Philip Morris International, Inc.			391,988	0.51%
752	Pioneer Natural Resources Co.			114,447	0.15%
345	Polaris, Inc.			45,271	0.06%
854	Post Holdings, Inc.			98,663	0.13%
1,304	PPG Industries, Inc.			234,355	0.31%
428	PRA Health Sciences, Inc.			73,154	0.10%
7,392	Procter & Gamble Co. (The)			996,811	1.30%
2,318	Prudential Financial, Inc.			247,956	0.32%
3,723	Public Service Enterprise Group, Inc.			231,273	0.30%
2,069	PulteGroup, Inc.			119,568	0.16%
2,976	QUALCOMM, Inc.			400,391	0.52%
685	Raymond James Financial, Inc.			90,824	0.12%
4,626	Raytheon Technologies Corp.			410,372	0.54%
1,596	Realty Income Corp.			109,166	0.14%
301	RenaissanceRe Holdings Ltd.			46,390	0.06%
898	ResMed, Inc.			184,853	0.24%
1,408	Restaurant Brands International, Inc.			98,166	0.13%



**Gateway Equity Call Premium 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>
316	Rio Tinto PLC, Sponsored ADR			27,628	0.04%
51	Roku, Inc.			17,682	0.02%
848	RPM International, Inc.			79,313	0.10%
2,191	salesforce.com, Inc.			521,677	0.68%
516	SBA Communications Corp.			153,830	0.20%
228	Seagen, Inc.			35,420	0.05%
1,368	Sensata Technologies Holding PLC			81,300	0.11%
560	ServiceNow, Inc.			265,373	0.35%
46	Shopify, Inc., Class A			57,172	0.07%
10,823	Sirius XM Holdings, Inc.			67,644	0.09%
800	Skechers U.S.A., Inc., Class A			38,000	0.05%
5,370	Southern Co. (The)			343,250	0.45%
590	Southern Copper Corp.			41,147	0.05%
458	Square, Inc., Class A			101,914	0.13%
498	SS&C Technologies Holdings, Inc.			36,787	0.05%
3,495	Starbucks Corp.			398,011	0.52%
833	Steel Dynamics, Inc.			52,004	0.07%
583	STERIS PLC			111,271	0.15%
3,117	Suncor Energy, Inc.			72,003	0.09%
375	SVB Financial Group			218,584	0.29%
6,190	Synchrony Financial			293,468	0.38%
745	Synopsys, Inc.			189,483	0.25%
2,216	Sysco Corp.			179,496	0.23%
1,669	Target Corp.			378,729	0.49%
1,014	TC Energy Corp.			51,775	0.07%
362	Teleflex, Inc.			145,593	0.19%
3,169	Telefonaktiebolaget LM Ericsson, Sponsored ADR			42,560	0.06%
1,002	Teradyne, Inc.			132,615	0.17%
1,650	Tesla, Inc.			1,031,613	1.35%
1,500	Teva Pharmaceutical Industries Ltd., Sponsored ADR			15,600	0.02%
2,993	Texas Instruments, Inc.			568,131	0.74%
1,041	Thermo Fisher Scientific, Inc.			488,749	0.64%
2,218	Toll Brothers, Inc.			144,702	0.19%
810	TransUnion			86,670	0.11%
1,107	TreeHouse Foods, Inc.			53,922	0.07%
1,207	Trimble, Inc.			93,893	0.12%
905	Trip.com Group Ltd., ADR			37,874	0.05%
1,531	UGI Corp.			70,503	0.09%
392	Ulta Beauty, Inc.			135,381	0.18%
2,100	Union Pacific Corp.			471,933	0.62%
2,520	UnitedHealth Group, Inc.			1,038,038	1.35%
11	Vail Resorts, Inc.			3,596	0.00%
4,124	Vale S.A., Sponsored ADR			88,748	0.12%
1,880	Valvoline, Inc.			62,040	0.08%
229	Veeva Systems, Inc., Class A			66,717	0.09%
799	VeriSign, Inc.			175,716	0.23%
998	Verisk Analytics, Inc.			172,484	0.22%
9,943	Verizon Communications, Inc.			561,680	0.73%
4,580	Viatis, Inc.			69,799	0.09%
846	VICI Properties, Inc.			26,336	0.03%
4,462	Visa, Inc., Class A			1,014,213	1.32%
1,731	Vodafone Group PLC, Sponsored ADR			31,972	0.04%
724	W.P. Carey, Inc.			54,626	0.07%
2,290	Walgreens Boots Alliance, Inc.			120,591	0.16%
3,511	Walmart, Inc.			498,667	0.65%
4,083	Walt Disney Co. (The)			729,428	0.95%
386	Waste Connections, Inc.			46,876	0.06%
2,066	Waste Management, Inc.			290,645	0.38%
7,614	Wells Fargo & Co.			355,726	0.46%
1,908	WestRock Co.			111,275	0.15%
298	Williams-Sonoma, Inc.			50,523	0.07%
801	Willis Towers Watson PLC			209,349	0.27%
492	XPO Logistics, Inc.			72,290	0.09%
	Total			75,872,978	99.03%
<b>Short-Term Investments</b>					
1,415,347	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	6/1/2021	1,415,347	1.85%

**Gateway Equity Call Premium Fund**  
Investments as of May 31, 2021 (Unaudited)

Total Investments	77,288,325	100.88%
Other assets less liabilities	(671,039)	(0.88%)
Net Assets	76,617,286	100.00%

**Written Options – (1.30%)**

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	06/18/2021	4,200	(20) \$	(8,408,220) \$	(96,346)	(100,800)
S&P 500® Index, Call	06/18/2021	4,100	(20)	(8,408,220)	(155,830)	(254,900)
S&P 500® Index, Call	06/18/2021	4,175	(20)	(8,408,220)	(107,730)	(134,500)
S&P 500® Index, Call	06/18/2021	4,225	(19)	(7,987,809)	(105,821)	(68,115)
S&P 500® Index, Call	06/18/2021	4,250	(19)	(7,987,809)	(101,014)	(45,980)
S&P 500® Index, Call	06/30/2021	4,250	(20)	(8,408,220)	(158,850)	(74,400)
S&P 500® Index, Call	07/16/2021	4,275	(20)	(8,408,220)	(146,610)	(83,500)
S&P 500® Index, Call	07/16/2021	4,300	(20)	(8,408,220)	(127,350)	(63,400)
S&P 500® Index, Call	08/20/2021	4,250	(20)	(8,408,220)	(187,402)	(173,300)
Total Written Options					<u>\$ (1,186,953)</u>	<u>\$ (998,895)</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.*

**Gateway Equity Call Premium 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>
<b>Common Stocks</b>					
1,649	3M Co.			325,084	0.44%
1,115	A.O. Smith Corp.			75,541	0.10%
4,804	Abbott Laboratories			576,864	0.77%
4,002	AbbVie, Inc.			446,223	0.60%
1,895	Accenture PLC, Class A			549,493	0.74%
2,167	Activision Blizzard, Inc.			197,609	0.26%
378	Acuity Brands, Inc.			70,127	0.09%
858	Adient PLC			39,760	0.05%
1,341	Adobe, Inc.			681,684	0.91%
364	Advance Auto Parts, Inc.			72,858	0.10%
3,429	Advanced Micro Devices, Inc.			279,875	0.37%
849	AdvanSix, Inc.			24,689	0.03%
471	AGCO Corp.			68,728	0.09%
922	Air Products & Chemicals, Inc.			265,979	0.36%
1,850	Alcoa Corp.			67,784	0.09%
804	Alcon, Inc.			60,646	0.08%
830	Alexion Pharmaceuticals, Inc.			140,004	0.19%
285	Align Technology, Inc.			169,726	0.23%
4,416	Alliant Energy Corp.			248,047	0.33%
2,148	Ally Financial, Inc.			110,515	0.15%
138	Alnylam Pharmaceuticals, Inc.			19,408	0.03%
603	Alphabet, Inc., Class A			1,419,161	1.90%
663	Alphabet, Inc., Class C			1,597,910	2.14%
5,110	Altria Group, Inc.			244,003	0.33%
930	Amazon.com, Inc.			3,224,701	4.32%
2,974	Ameren Corp.			252,314	0.34%
3,935	America Movil SAB de CV, Series L, ADR			54,854	0.07%
1,056	American Campus Communities, Inc.			47,742	0.06%
3,734	American Electric Power Co., Inc.			331,243	0.44%
1,833	American Water Works Co., Inc.			285,930	0.38%
1,455	Amgen, Inc.			348,676	0.47%
4,312	Annaly Capital Management, Inc.			39,153	0.05%
821	Anthem, Inc.			311,479	0.42%
33,667	Apple, Inc.			4,425,864	5.93%
3,084	Applied Materials, Inc.			409,278	0.55%
3,115	Arch Capital Group Ltd.			123,697	0.17%
512	Arrow Electronics, Inc.			58,404	0.08%
729	Ashland Global Holdings, Inc.			62,847	0.08%
134	ASML Holding NV, (Registered)			86,845	0.12%
17,475	AT&T, Inc.			548,890	0.74%
1,197	Atmos Energy Corp.			123,997	0.17%
1,274	Avnet, Inc.			55,954	0.07%
21,899	Bank of America Corp.			887,566	1.19%
4,133	Bank of New York Mellon Corp. (The)			206,154	0.28%
1,619	Barrick Gold Corp.			34,404	0.05%
4,674	Berkshire Hathaway, Inc., Class B			1,285,116	1.72%
131	Bio-Rad Laboratories, Inc., Class A			82,547	0.11%
497	Biogen, Inc.			132,863	0.18%
498	BlackRock, Inc.			408,011	0.55%
1,404	Boeing Co. (The)			328,971	0.44%
103	Booking Holdings, Inc.			254,006	0.34%
5,648	Bristol-Myers Squibb Co.			352,548	0.47%
206	British American Tobacco PLC, Sponsored ADR			7,727	0.01%
590	Brunswick Corp.			63,207	0.08%
1,143	Bunge Ltd.			96,492	0.13%
309	Burlington Stores, Inc.			100,836	0.14%
1,121	Cadence Design Systems, Inc.			147,714	0.20%
836	Camden Property Trust			100,721	0.13%
2,853	Canadian Natural Resources Ltd.			86,674	0.12%
2,667	Carnival Corp.			74,569	0.10%
2,331	Carrier Global Corp.			101,585	0.14%
309	Carter's, Inc.			33,616	0.05%
1,820	Caterpillar, Inc.			415,160	0.56%
470	CDK Global, Inc.			25,187	0.03%
811	CDW Corp.			144,626	0.19%
2,580	Centene Corp.			159,289	0.21%
4,119	Charles Schwab Corp. (The)			289,978	0.39%
331	Check Point Software Technologies Ltd.			38,664	0.05%
1,062	Cheniere Energy, Inc.			82,326	0.11%
4,533	Chevron Corp.			467,216	0.63%
1,501	Chubb Ltd.			257,557	0.35%
1,006	Ciena Corp.			50,773	0.07%
1,142	Cigna Corp.			284,369	0.38%
642	Cincinnati Financial Corp.			72,341	0.10%

**Gateway Equity Call Premium 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>
11,268	Cisco Systems, Inc.			573,654	0.77%
5,549	Citigroup, Inc.			395,311	0.53%
627	Clorox Co. (The)			114,428	0.15%
11,338	Coca-Cola Co. (The)			612,025	0.82%
11,513	Comcast Corp., Class A			646,455	0.87%
1,199	Comerica, Inc.			90,117	0.12%
5,654	ConocoPhillips			289,146	0.39%
336	Cooper Cos., Inc. (The)			138,059	0.18%
74	CoStar Group, Inc.			63,228	0.08%
1,190	Costco Wholesale Corp.			442,787	0.59%
1,350	Crown Castle International Corp.			255,231	0.34%
975	Crown Holdings, Inc.			107,055	0.14%
822	Cummins, Inc.			207,177	0.28%
990	Deere & Co.			367,142	0.49%
424	Dell Technologies, Inc., Class C			41,692	0.06%
3,478	Delta Air Lines, Inc.			163,188	0.22%
3,968	Devon Energy Corp.			92,772	0.12%
933	Dick's Sporting Goods, Inc.			77,047	0.10%
862	Digital Realty Trust, Inc.			133,015	0.18%
2,132	Discovery, Inc., Series C			68,885	0.09%
101	Domino's Pizza, Inc.			42,656	0.06%
2,963	Duke Realty Corp.			137,839	0.18%
491	East West Bancorp, Inc.			37,390	0.05%
2,022	Eli Lilly & Co.			369,561	0.50%
2,795	Emerson Electric Co.			252,920	0.34%
42	Enbridge, Inc.			1,620	0.00%
398	Enphase Energy, Inc.			55,422	0.07%
198	EPAM Systems, Inc.			90,635	0.12%
1,230	EQT Corp.			23,493	0.03%
566	Essex Property Trust, Inc.			164,434	0.22%
1,600	Evergy, Inc.			102,352	0.14%
984	Extra Space Storage, Inc.			146,311	0.20%
10,937	Exxon Mobil Corp.			626,034	0.84%
5,342	Facebook, Inc., Class A			1,736,577	2.33%
237	FactSet Research Systems, Inc.			79,684	0.11%
913	FedEx Corp.			265,053	0.36%
5,480	Fifth Third Bancorp			222,159	0.30%
957	First Republic Bank			175,361	0.23%
377	First Solar, Inc.			28,852	0.04%
435	FleetCor Technologies, Inc.			125,158	0.17%
4,536	Flex Ltd.			78,926	0.11%
1,030	Foot Locker, Inc.			60,749	0.08%
14,025	Ford Motor Co.			161,849	0.22%
582	Fortinet, Inc.			118,862	0.16%
1,240	Fortune Brands Home & Security, Inc.			130,175	0.17%
2,292	Fox Corp., Class B			83,383	0.11%
723	Gaming & Leisure Properties, Inc.			33,612	0.05%
884	Gentex Corp.			31,099	0.04%
3,120	Gilead Sciences, Inc.			198,026	0.27%
1,198	Global Payments, Inc.			257,127	0.34%
1,192	Goldman Sachs Group, Inc. (The)			415,352	0.56%
885	Hain Celestial Group, Inc. (The)			36,294	0.05%
7,897	Hewlett Packard Enterprise Co.			126,510	0.17%
388	Hill-Rom Holdings, Inc.			42,765	0.06%
748	Hilton Grand Vacations, Inc.			33,331	0.04%
1,076	Hilton Worldwide Holdings, Inc.			138,481	0.19%
1,235	HollyFrontier Corp.			43,225	0.06%
1,558	Hologic, Inc.			102,127	0.14%
2,846	Home Depot, Inc. (The)			921,165	1.23%
2,420	Honeywell International, Inc.			539,757	0.72%
5,561	HP, Inc.			189,686	0.25%
403	Hubbell, Inc.			77,380	0.10%
258	Huntington Ingalls Industries, Inc.			54,779	0.07%
2,066	Huntsman Corp.			59,232	0.08%
616	IDEX Corp.			138,107	0.19%
466	IDEXX Laboratories, Inc.			255,829	0.34%
482	Illumina, Inc.			189,349	0.25%
614	Ingredion, Inc.			57,354	0.08%
9,678	Intel Corp.			556,775	0.75%
2,646	International Business Machines Corp.			375,415	0.50%
3,100	Invitation Homes, Inc.			108,686	0.15%
111	Jazz Pharmaceuticals PLC			18,248	0.02%
290	JD.com, Inc., ADR			22,434	0.03%
5,618	JetBlue Airways Corp.			114,382	0.15%
5,881	Johnson & Johnson			957,015	1.28%
4,110	Johnson Controls International PLC			256,217	0.34%

**Gateway Equity Call Premium 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>
176	Jones Lang LaSalle, Inc.			33,072	0.04%
8,001	JPMorgan Chase & Co.			1,230,634	1.65%
2,919	Kellogg Co.			182,204	0.24%
1,073	Kilroy Realty Corp.			73,543	0.10%
1,174	Las Vegas Sands Corp.			71,919	0.10%
343	Lear Corp.			63,057	0.08%
1,384	Leggett & Platt, Inc.			68,743	0.09%
739	Leidos Holdings, Inc.			74,846	0.10%
203	Lennox International, Inc.			68,074	0.09%
259	Liberty Broadband Corp., Class C			42,144	0.06%
1,689	Linde PLC			482,784	0.65%
760	Live Nation Entertainment, Inc.			62,229	0.08%
950	Lockheed Martin Corp.			361,532	0.48%
232	Lululemon Athletica, Inc.			77,783	0.10%
200	Madison Square Garden Entertainment Corp.			18,122	0.02%
121	Madison Square Garden Sports Corp.			22,366	0.03%
507	Magna International, Inc.			47,871	0.06%
342	ManpowerGroup, Inc.			41,344	0.06%
5,403	Manulife Financial Corp.			118,056	0.16%
1,569	Marvell Technology, Inc.			70,935	0.10%
2,297	MasterCard, Inc., Class A			877,592	1.18%
152	Match Group, Inc.			23,656	0.03%
2,228	Maxim Integrated Products, Inc.			209,432	0.28%
1,761	McDonald's Corp.			415,737	0.56%
2,686	Medical Properties Trust, Inc.			59,226	0.08%
2,386	MEDNAX, Inc.			62,800	0.08%
3,830	Medtronic PLC			501,424	0.67%
374	Melco Resorts & Entertainment Ltd., Sponsored ADR			7,214	0.01%
29	MercadoLibre, Inc.			45,558	0.06%
6,156	Merck & Co., Inc.			458,622	0.61%
1,576	MGM Resorts International			64,175	0.09%
16,144	Microsoft Corp.			4,071,194	5.46%
1,125	Mid-America Apartment Communities, Inc.			176,996	0.24%
260	Molina Healthcare, Inc.			66,326	0.09%
5,055	Morgan Stanley			417,290	0.56%
429	MSCI, Inc.			208,395	0.28%
461	National Retail Properties, Inc.			21,400	0.03%
995	Netflix, Inc.			510,903	0.68%
3,384	NIKE, Inc., Class B			448,786	0.60%
1,576	Nordstrom, Inc.			57,808	0.08%
1,142	Norfolk Southern Corp.			318,892	0.43%
1,539	Norwegian Cruise Line Holdings Ltd.			47,786	0.06%
4,635	NOV, Inc.			69,293	0.09%
306	Novartis AG, Sponsored ADR			26,083	0.03%
897	Nutrien Ltd.			49,505	0.07%
1,524	NVIDIA Corp.			914,979	1.23%
1,256	NXP Semiconductors NV			241,793	0.32%
1,669	OGE Energy Corp.			56,012	0.08%
542	Old Dominion Freight Line, Inc.			139,733	0.19%
1,366	ON Semiconductor Corp.			53,274	0.07%
4,413	Oracle Corp.			334,461	0.45%
1,691	Otis Worldwide Corp.			131,678	0.18%
1,124	Ovintiv, Inc.			26,897	0.04%
741	Packaging Corp. of America			109,409	0.15%
165	Palo Alto Networks, Inc.			58,309	0.08%
2,742	Park Hotels & Resorts, Inc.			61,174	0.08%
4,144	PepsiCo, Inc.			597,399	0.80%
12,936	Pfizer, Inc.			499,976	0.67%
4,065	Philip Morris International, Inc.			386,175	0.52%
752	Pioneer Natural Resources Co.			115,680	0.15%
345	Polaris, Inc.			48,310	0.06%
854	Post Holdings, Inc.			97,168	0.13%
1,304	PPG Industries, Inc.			223,297	0.30%
428	PRA Health Sciences, Inc.			71,429	0.10%
6,212	Procter & Gamble Co. (The)			828,805	1.11%
2,318	Prudential Financial, Inc.			232,635	0.31%
3,723	Public Service Enterprise Group, Inc.			235,145	0.32%
2,069	PulteGroup, Inc.			122,319	0.16%
2,976	QUALCOMM, Inc.			413,069	0.55%
685	Raymond James Financial, Inc.			89,584	0.12%
4,626	Raytheon Technologies Corp.			385,068	0.52%
1,596	Realty Income Corp.			110,363	0.15%
301	RenaissanceRe Holdings Ltd.			50,812	0.07%
898	ResMed, Inc.			168,797	0.23%
1,408	Restaurant Brands International, Inc.			96,603	0.13%

**Gateway Equity Call Premium 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>
316	Rio Tinto PLC, Sponsored ADR			26,879	0.04%
51	Roku, Inc.			17,491	0.02%
848	RPM International, Inc.			80,424	0.11%
2,191	salesforce.com, Inc.			504,631	0.68%
516	SBA Communications Corp.			154,656	0.21%
228	Seagen, Inc.			32,777	0.04%
1,368	Sensata Technologies Holding PLC			78,988	0.11%
560	ServiceNow, Inc.			283,567	0.38%
46	Shopify, Inc., Class A			54,395	0.07%
10,823	Sirius XM Holdings, Inc.			66,020	0.09%
800	Skechers U.S.A., Inc., Class A			38,792	0.05%
5,370	Southern Co. (The)			355,333	0.48%
590	Southern Copper Corp.			40,952	0.05%
174	Square, Inc., Class A			42,599	0.06%
498	SS&C Technologies Holdings, Inc.			36,962	0.05%
3,495	Starbucks Corp.			400,143	0.54%
833	Steel Dynamics, Inc.			45,165	0.06%
583	STERIS PLC			123,025	0.16%
3,117	Suncor Energy, Inc.			66,766	0.09%
375	SVB Financial Group			214,436	0.29%
6,190	Synchrony Financial			270,751	0.36%
745	Synopsys, Inc.			184,060	0.25%
2,216	Sysco Corp.			187,762	0.25%
1,470	Target Corp.			304,672	0.41%
1,014	TC Energy Corp.			50,163	0.07%
362	Teleflex, Inc.			152,938	0.20%
3,169	Telefonaktiebolaget LM Ericsson, Sponsored ADR			43,701	0.06%
1,002	Teradyne, Inc.			125,330	0.17%
1,650	Tesla, Inc.			1,170,576	1.57%
1,500	Teva Pharmaceutical Industries Ltd., Sponsored ADR			16,050	0.02%
2,993	Texas Instruments, Inc.			540,266	0.72%
1,041	Thermo Fisher Scientific, Inc.			489,509	0.66%
2,218	Toll Brothers, Inc.			139,069	0.19%
810	TransUnion			84,718	0.11%
1,107	TreeHouse Foods, Inc.			52,693	0.07%
1,207	Trimble, Inc.			98,974	0.13%
905	Trip.com Group Ltd., ADR			35,367	0.05%
1,531	UGI Corp.			66,920	0.09%
392	Ulta Beauty, Inc.			129,105	0.17%
2,100	Union Pacific Corp.			466,389	0.62%
2,454	UnitedHealth Group, Inc.			978,655	1.31%
11	Vail Resorts, Inc.			3,577	0.00%
4,124	Vale S.A., Sponsored ADR			82,975	0.11%
1,880	Valvoline, Inc.			59,032	0.08%
229	Veeva Systems, Inc., Class A			64,681	0.09%
799	VeriSign, Inc.			174,797	0.23%
998	Verisk Analytics, Inc.			187,824	0.25%
9,943	Verizon Communications, Inc.			574,606	0.77%
4,580	Viatis, Inc.			60,914	0.08%
846	VICI Properties, Inc.			26,818	0.04%
4,462	Visa, Inc., Class A			1,042,145	1.40%
1,731	Vodafone Group PLC, Sponsored ADR			32,802	0.04%
724	W.P. Carey, Inc.			54,220	0.07%
2,290	Walgreens Boots Alliance, Inc.			121,599	0.16%
3,408	Walmart, Inc.			476,813	0.64%
4,083	Walt Disney Co. (The)			759,520	1.02%
277	Waste Connections, Inc.			32,993	0.04%
2,066	Waste Management, Inc.			285,046	0.38%
1,908	WestRock Co.			106,371	0.14%
298	Williams-Sonoma, Inc.			50,884	0.07%
801	Willis Towers Watson PLC			207,347	0.28%
397	XPO Logistics, Inc.			55,231	0.07%
	Total			74,201,595	99.43%
<b>Short-Term Investments</b>					
2,125,284	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	5/3/2021	2,125,284	2.85%

**Gateway Equity Call Premium Fund**  
Investments as of April 30, 2021 (Unaudited)

Total Investments	76,326,879	102.28%
Other assets less liabilities	(1,698,369)	(2.28%)
Net Assets	74,628,510	100.00%

**Written Options – (2.34%)**

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	06/18/2021	4,200	(18) \$	(7,526,106) \$	(90,729) \$	(145,710)
S&P 500® Index, Call	05/28/2021	4,100	(20)	(8,362,340)	(138,970)	(252,000)
S&P 500® Index, Call	06/18/2021	4,050	(20)	(8,362,340)	(163,690)	(373,800)
S&P 500® Index, Call	06/18/2021	4,100	(20)	(8,362,340)	(155,830)	(296,300)
S&P 500® Index, Call	06/18/2021	4,175	(20)	(8,362,340)	(107,730)	(192,000)
S&P 500® Index, Call	06/18/2021	4,225	(19)	(7,944,223)	(105,821)	(127,680)
S&P 500® Index, Call	06/18/2021	4,250	(19)	(7,944,223)	(101,013)	(103,740)
S&P 500® Index, Call	07/16/2021	4,275	(20)	(8,362,340)	(146,610)	(137,900)
S&P 500® Index, Call	07/16/2021	4,300	(20)	(8,362,340)	(127,350)	(115,900)
Total Written Options					<u>\$ (1,137,743)</u>	<u>\$ (1,745,030)</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.**

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