

Gateway Equity Call Premium Fund
Investments as of June 30, 2022 (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					
3,889	3M Co.			503,275	0.39%
1,115	A.O. Smith Corp.			60,968	0.05%
9,147	Abbott Laboratories			993,822	0.77%
7,989	AbbVie, Inc.			1,223,595	0.95%
3,184	Accenture PLC, Class A			884,038	0.69%
378	Acuity Brands, Inc.			58,227	0.05%
858	Adient PLC			25,422	0.02%
2,079	Adobe, Inc.			761,039	0.59%
1,268	Advance Auto Parts, Inc.			219,478	0.17%
7,100	Advanced Micro Devices, Inc.			542,937	0.42%
849	AdvanSix, Inc.			28,391	0.02%
471	AGCO Corp.			46,488	0.04%
1,991	Air Products & Chemicals, Inc.			478,796	0.37%
1,372	Alcoa Corp.			62,536	0.05%
1,359	Alcon, Inc.			94,980	0.07%
463	Align Technology, Inc.			109,578	0.09%
5,424	Alliant Energy Corp.			317,901	0.25%
4,484	Ally Financial, Inc.			150,259	0.12%
414	Alnylam Pharmaceuticals, Inc.			60,382	0.05%
800	Alphabet, Inc., Class A			1,743,408	1.36%
1,588	Alphabet, Inc., Class C			3,473,671	2.70%
9,495	Altria Group, Inc.			396,606	0.31%
35,660	Amazon.com, Inc.			3,787,449	2.95%
7,843	Ameren Corp.			708,693	0.55%
3,935	America Movil SAB de CV, Series L, ADR			80,392	0.06%
1,056	American Campus Communities, Inc.			68,080	0.05%
8,376	American Electric Power Co., Inc.			803,593	0.62%
3,564	American Homes 4 Rent, Class A			126,308	0.10%
2,235	American Water Works Co., Inc.			332,501	0.26%
2,974	Amgen, Inc.			723,574	0.56%
3,396	Analog Devices, Inc.			496,122	0.39%
4,312	Annaly Capital Management, Inc.			25,484	0.02%
62,407	Apple, Inc.			8,532,285	6.63%
4,696	Applied Materials, Inc.			427,242	0.33%
6,409	Arch Capital Group Ltd.			291,545	0.23%
1,208	Arrow Electronics, Inc.			135,405	0.11%
729	Ashland Global Holdings, Inc.			75,123	0.06%
243	ASML Holding NV, (Registered)			115,639	0.09%
1,543	AstraZeneca PLC, Sponsored ADR			101,946	0.08%
5,219	Avantor, Inc.			162,311	0.13%
3,387	Avnet, Inc.			145,235	0.11%
35,300	Bank of America Corp.			1,098,889	0.85%
6,646	Bank of New York Mellon Corp. (The)			277,205	0.22%
3,584	Barrick Gold Corp.			63,401	0.05%
3,526	BellRing Brands, Inc.			87,762	0.07%
8,682	Berkshire Hathaway, Inc., Class B			2,370,360	1.84%
434	Bio-Rad Laboratories, Inc., Class A			214,830	0.17%
1,027	Biogen, Inc.			209,446	0.16%
1,134	BioMarin Pharmaceutical, Inc.			93,975	0.07%
1,183	BlackRock, Inc.			720,494	0.56%
833	Blackstone, Inc.			75,995	0.06%
466	Block, Inc.			28,640	0.02%
2,679	Boeing Co. (The)			366,273	0.28%
178	Booking Holdings, Inc.			311,320	0.24%
1,352	Booz Allen Hamilton Holding Corp.			122,167	0.09%
9,912	Bristol-Myers Squibb Co.			763,224	0.59%
1,544	British American Tobacco PLC, Sponsored ADR			66,253	0.05%
590	Brunswick Corp.			38,574	0.03%
1,103	Bunge Ltd.			100,031	0.08%
346	Burlington Stores, Inc.			47,136	0.04%
1,816	Cadence Design Systems, Inc.			272,454	0.21%
2,052	Camden Property Trust			275,953	0.21%
2,853	Canadian Natural Resources Ltd.			153,149	0.12%
1,376	Canadian Pacific Railway Ltd.			96,100	0.07%
7,208	Carnival Corp.			62,349	0.05%
9,188	Carrier Global Corp.			327,644	0.25%
579	Carter's, Inc.			40,808	0.03%
2,799	Caterpillar, Inc.			500,349	0.39%
1,721	CDK Global, Inc.			94,259	0.07%
1,494	CDW Corp.			235,395	0.18%
4,575	Cenovus Energy, Inc.			86,971	0.07%
4,703	Centene Corp.			397,921	0.31%
1,339	CF Industries Holdings, Inc.			114,792	0.09%
7,387	Charles Schwab Corp. (The)			466,711	0.36%

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604	Check Point Software Technologies Ltd.			73,555	0.06%
1,218	Cheniere Energy, Inc.			162,030	0.13%
8,770	Chevron Corp.			1,269,721	0.99%
4,423	Chubb Ltd.			869,473	0.68%
2,419	Ciena Corp.			110,548	0.09%
2,113	Cigna Corp.			556,818	0.43%
2,210	Cincinnati Financial Corp.			262,946	0.20%
22,953	Cisco Systems, Inc.			978,716	0.76%
10,229	Citigroup, Inc.			470,432	0.37%
2,214	Clorox Co. (The)			312,130	0.24%
20,952	Coca-Cola Co. (The)			1,318,090	1.02%
20,208	Comcast Corp., Class A			792,962	0.62%
2,043	Comerica, Inc.			149,915	0.12%
7,993	ConocoPhillips			717,851	0.56%
1,100	Continental Resources, Inc.			71,885	0.06%
826	Cooper Cos., Inc. (The)			258,637	0.20%
869	CoStar Group, Inc.			52,496	0.04%
2,000	Costco Wholesale Corp.			958,560	0.75%
2,485	Crown Castle International Corp.			418,424	0.33%
1,233	Crown Holdings, Inc.			113,646	0.09%
1,696	Cummins, Inc.			328,227	0.26%
1,307	DaVita, Inc.			104,508	0.08%
1,260	Deere & Co.			377,332	0.29%
1,296	Dell Technologies, Inc., Class C			59,888	0.05%
8,874	Delta Air Lines, Inc.			257,080	0.20%
3,790	Devon Energy Corp.			208,867	0.16%
933	Dick's Sporting Goods, Inc.			70,320	0.05%
1,612	Digital Realty Trust, Inc.			209,286	0.16%
1,913	Dollar Tree, Inc.			298,141	0.23%
222	Domino's Pizza, Inc.			86,516	0.07%
6,513	Duke Realty Corp.			357,889	0.28%
1,810	East West Bancorp, Inc.			117,288	0.09%
1,502	Elevance Health, Inc.			724,835	0.56%
3,407	Eli Lilly & Co.			1,104,652	0.86%
4,803	Emerson Electric Co.			382,031	0.30%
1,122	Enbridge, Inc.			47,416	0.04%
611	Enphase Energy, Inc.			119,292	0.09%
1,230	EQT Corp.			42,312	0.03%
956	Essex Property Trust, Inc.			250,004	0.19%
976	Exact Sciences Corp.			38,445	0.03%
984	Extra Space Storage, Inc.			167,398	0.13%
18,136	Exxon Mobil Corp.			1,553,167	1.21%
522	FactSet Research Systems, Inc.			200,745	0.16%
2,141	FedEx Corp.			485,386	0.38%
12,403	Fifth Third Bancorp			416,741	0.32%
2,398	First Republic Bank			345,792	0.27%
377	First Solar, Inc.			25,685	0.02%
836	FleetCor Technologies, Inc.			175,652	0.14%
4,536	Flex Ltd.			65,636	0.05%
1,370	Foot Locker, Inc.			34,592	0.03%
32,390	Ford Motor Co.			360,501	0.28%
3,515	Fortinet, Inc.			198,879	0.15%
2,175	Fortune Brands Home & Security, Inc.			130,239	0.10%
5,004	Fox Corp., Class B			148,619	0.12%
723	Gaming & Leisure Properties, Inc.			33,157	0.03%
5,211	Gap, Inc. (The)			42,939	0.03%
1,374	Gentex Corp.			38,431	0.03%
1,473	Global Payments, Inc.			162,973	0.13%
1,798	Goldman Sachs Group, Inc. (The)			534,042	0.42%
492	GXO Logistics, Inc.			21,289	0.02%
1,836	Hain Celestial Group, Inc. (The)			43,587	0.03%
10,927	Halliburton Co.			342,671	0.27%
1,235	HF Sinclair Corp.			55,773	0.04%
1,238	Hilton Grand Vacations, Inc.			44,234	0.03%
2,818	Hilton Worldwide Holdings, Inc.			314,038	0.24%
5,156	Home Depot, Inc. (The)			1,414,136	1.10%
4,735	Honeywell International, Inc.			822,990	0.64%
6,261	HP, Inc.			205,236	0.16%
905	Hubbell, Inc.			161,615	0.13%
2,066	Huntsman Corp.			58,571	0.05%
510	ICON PLC			110,517	0.09%
1,160	IDEX Corp.			210,691	0.16%
753	IDEXX Laboratories, Inc.			264,100	0.21%
910	Illumina, Inc.			167,768	0.13%
1,582	Ingredion, Inc.			139,469	0.11%
407	Insulet Corp.			88,702	0.07%

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18,608	Intel Corp.			696,125	0.54%
4,664	International Business Machines Corp.			658,510	0.51%
5,655	Invitation Homes, Inc.			201,205	0.16%
331	Jazz Pharmaceuticals PLC			51,639	0.04%
841	JD.com, Inc., ADR			54,009	0.04%
5,618	JetBlue Airways Corp.			47,023	0.04%
11,210	Johnson & Johnson			1,989,887	1.55%
5,487	Johnson Controls International PLC			262,718	0.20%
176	Jones Lang LaSalle, Inc.			30,775	0.02%
12,359	JPMorgan Chase & Co.			1,391,747	1.08%
7,270	Kellogg Co.			518,642	0.40%
1,073	Kilroy Realty Corp.			56,150	0.04%
1,993	KKR & Co., Inc.			92,256	0.07%
600	Kyndryl Holdings, Inc.			5,868	0.00%
791	Laboratory Corp. of America Holdings			185,379	0.14%
343	Lear Corp.			43,180	0.03%
1,337	Leidos Holdings, Inc.			134,649	0.10%
368	Lennox International, Inc.			76,025	0.06%
605	Liberty Broadband Corp., Class C			69,962	0.05%
2,759	Linde PLC			793,295	0.62%
973	Live Nation Entertainment, Inc.			80,350	0.06%
1,768	Lockheed Martin Corp.			760,169	0.59%
374	Lululemon Athletica, Inc.			101,956	0.08%
200	Madison Square Garden Entertainment Corp.			10,524	0.01%
475	Madison Square Garden Sports Corp.			71,725	0.06%
1,363	Magna International, Inc.			74,829	0.06%
342	ManpowerGroup, Inc.			26,132	0.02%
5,403	Manulife Financial Corp.			93,634	0.07%
3,945	Marvell Technology, Inc.			171,726	0.13%
3,872	Mastercard, Inc., Class A			1,221,539	0.95%
1,601	Match Group, Inc.			111,574	0.09%
3,195	McDonald's Corp.			788,782	0.61%
2,686	Medical Properties Trust, Inc.			41,015	0.03%
2,386	MEDNAX, Inc.			50,130	0.04%
7,008	Medtronic PLC			628,968	0.49%
147	MercadoLibre, Inc.			93,620	0.07%
11,368	Merck & Co., Inc.			1,036,421	0.81%
9,212	Meta Platforms, Inc., Class A			1,485,435	1.16%
2,401	MGM Resorts International			69,509	0.05%
30,449	Microsoft Corp.			7,820,217	6.08%
1,929	Mid-America Apartment Communities, Inc.			336,938	0.26%
1,295	Moderna, Inc.			184,991	0.14%
968	Molina Healthcare, Inc.			270,662	0.21%
7,554	Morgan Stanley			574,557	0.45%
710	MSCI, Inc.			292,626	0.23%
461	National Retail Properties, Inc.			19,823	0.02%
1,736	Netflix, Inc.			303,574	0.24%
6,416	NIKE, Inc., Class B			655,715	0.51%
2,476	Nordstrom, Inc.			52,318	0.04%
1,579	Norfolk Southern Corp.			358,891	0.28%
10,837	NOV, Inc.			183,254	0.14%
454	Novartis AG, Sponsored ADR			38,377	0.03%
1,043	Nutrien Ltd.			83,117	0.06%
10,549	NVIDIA Corp.			1,599,123	1.24%
1,918	NXP Semiconductors NV			283,921	0.22%
2,101	OGE Energy Corp.			81,015	0.06%
778	Old Dominion Freight Line, Inc.			199,386	0.16%
3,946	ON Semiconductor Corp.			198,523	0.15%
6,787	Oracle Corp.			474,208	0.37%
370	Orion Office REIT, Inc.			4,055	0.00%
5,051	Otis Worldwide Corp.			356,954	0.28%
2,811	Ovintiv, Inc.			124,218	0.10%
1,388	Packaging Corp. of America			190,850	0.15%
282	Palo Alto Networks, Inc.			139,291	0.11%
2,742	Park Hotels & Resorts, Inc.			37,209	0.03%
4,867	PayPal Holdings, Inc.			339,911	0.26%
7,896	PepsiCo, Inc.			1,315,947	1.02%
24,942	Pfizer, Inc.			1,307,709	1.02%
7,977	Philip Morris International, Inc.			787,649	0.61%
1,589	Pioneer Natural Resources Co.			354,474	0.28%
515	Polaris, Inc.			51,129	0.04%
1,775	Post Holdings, Inc.			146,171	0.11%
2,010	PPG Industries, Inc.			229,823	0.18%
12,801	Procter & Gamble Co. (The)			1,840,656	1.43%
5,821	Prudential Financial, Inc.			556,953	0.43%
8,877	Public Service Enterprise Group, Inc.			561,737	0.44%

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3,921	PulteGroup, Inc.			155,389	0.12%
5,512	QUALCOMM, Inc.			704,103	0.55%
2,437	Raymond James Financial, Inc.			217,892	0.17%
9,325	Raytheon Technologies Corp.			896,226	0.70%
6,052	Realty Income Corp.			413,109	0.32%
911	RenaissanceRe Holdings Ltd.			142,453	0.11%
1,047	ResMed, Inc.			219,483	0.17%
7	Restaurant Brands International, Inc.			351	0.00%
929	Rio Tinto PLC, Sponsored ADR			56,669	0.04%
206	Roku, Inc.			16,921	0.01%
2,080	RPM International, Inc.			163,738	0.13%
4,547	Salesforce, Inc.			750,437	0.58%
698	SBA Communications Corp.			223,395	0.17%
809	Seagen, Inc.			143,144	0.11%
2,698	Sensata Technologies Holding PLC			111,454	0.09%
1,189	ServiceNow, Inc.			565,393	0.44%
510	Shopify, Inc., Class A			15,932	0.01%
10,823	Sirius XM Holdings, Inc.			66,345	0.05%
800	Skechers U.S.A., Inc., Class A			28,464	0.02%
15,142	Southern Co. (The)			1,079,776	0.84%
2,052	Southern Copper Corp.			102,210	0.08%
2,007	SS&C Technologies Holdings, Inc.			116,546	0.09%
5,524	Starbucks Corp.			421,978	0.33%
1,435	Steel Dynamics, Inc.			94,925	0.07%
1,564	STERIS PLC			322,419	0.25%
1,172	Sun Communities, Inc.			186,770	0.15%
3,117	Suncor Energy, Inc.			109,313	0.08%
375	SVB Financial Group			148,121	0.12%
6,190	Synchrony Financial			170,968	0.13%
1,082	Synopsys, Inc.			328,603	0.26%
2,903	Sysco Corp.			245,913	0.19%
1,416	Targa Resources Corp.			84,493	0.07%
2,583	Target Corp.			364,797	0.28%
1,014	TC Energy Corp.			52,535	0.04%
650	Teleflex, Inc.			159,802	0.12%
3,169	Telefonaktiebolaget LM Ericsson, Sponsored ADR			23,451	0.02%
2,520	Teradyne, Inc.			225,666	0.18%
3,397	Tesla, Inc.			2,287,608	1.78%
1,500	Teva Pharmaceutical Industries Ltd., Sponsored ADR			11,280	0.01%
5,824	Texas Instruments, Inc.			894,858	0.70%
2,203	Thermo Fisher Scientific, Inc.			1,196,846	0.93%
2,218	Toll Brothers, Inc.			98,923	0.08%
1,879	TransUnion			150,301	0.12%
1,107	TreeHouse Foods, Inc.			46,295	0.04%
3,792	Trimble, Inc.			220,808	0.17%
905	Trip.com Group Ltd., ADR			24,842	0.02%
479	Twilio, Inc., Class A			40,145	0.03%
3,542	Twitter, Inc.			132,435	0.10%
1,531	UGI Corp.			59,112	0.05%
607	Ulta Beauty, Inc.			233,986	0.18%
2,600	Under Armour, Inc., Class C			19,708	0.02%
3,407	Union Pacific Corp.			726,645	0.56%
4,267	UnitedHealth Group, Inc.			2,191,659	1.70%
205	Vail Resorts, Inc.			44,700	0.03%
4,124	Vale S.A., Sponsored ADR			60,334	0.05%
1,880	Valvoline, Inc.			54,200	0.04%
837	Veeva Systems, Inc., Class A			165,759	0.13%
1,088	VeriSign, Inc.			182,055	0.14%
1,602	Verisk Analytics, Inc.			277,290	0.22%
25,755	Verizon Communications, Inc.			1,307,066	1.02%
10,283	VICI Properties, Inc.			306,331	0.24%
7,464	Visa, Inc., Class A			1,469,587	1.14%
441	VMware, Inc., Class A			50,265	0.04%
8,169	Vodafone Group PLC, Sponsored ADR			127,273	0.10%
2,146	W.P. Carey, Inc.			177,818	0.14%
7,676	Walmart, Inc.			933,248	0.73%
7,800	Walt Disney Co. (The)			736,320	0.57%
12,095	Warner Bros Discovery, Inc.			162,315	0.13%
1,816	Waste Connections, Inc.			225,111	0.18%
3,732	Waste Management, Inc.			570,921	0.44%
1,105	Waters Corp.			365,733	0.28%
18,044	Wells Fargo & Co.			706,783	0.55%
2,565	WestRock Co.			102,190	0.08%
749	Williams-Sonoma, Inc.			83,102	0.06%
1,533	Willis Towers Watson PLC			302,599	0.24%

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625	Workday, Inc., Class A			87,237	0.07%
492	XPO Logistics, Inc.			23,695	0.02%
	Total			126,864,300	98.65%
Short-Term Investments					
8,166,855	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.350	7/1/2022	8,166,855	6.35%
	Total Investments			135,031,155	105.00%
	Other assets less liabilities			(6,427,598)	(5.00%)
	Net Assets			128,603,557	100.00%

Written Options – (1.20%)

<u>Description</u>	<u>Expiration Date</u>	<u>Exercise Price</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Premiums (Received)</u>	<u>Value</u>
S&P 500® Index, Call	07/15/2022	3,825	(37)	\$ (14,005,906)	\$ (354,473)	\$ (208,680)
S&P 500® Index, Call	07/15/2022	3,850	(37)	(14,005,906)	(375,720)	(168,165)
S&P 500® Index, Call	07/15/2022	3,900	(37)	(14,005,906)	(294,209)	(104,895)
S&P 500® Index, Call	07/15/2022	3,975	(37)	(14,005,906)	(309,834)	(46,250)
S&P 500® Index, Call	07/15/2022	4,100	(37)	(14,005,906)	(317,929)	(10,453)
S&P 500® Index, Call	07/15/2022	4,200	(36)	(13,627,368)	(328,950)	(3,240)
S&P 500® Index, Call	07/29/2022	3,725	(37)	(14,005,906)	(422,251)	(544,455)
S&P 500® Index, Call	07/29/2022	3,850	(37)	(14,005,906)	(399,443)	(287,675)
S&P 500® Index, Call	08/19/2022	4,000	(37)	(14,005,906)	(447,906)	(172,975)
Total Written Options					\$ (3,250,715)	\$ (1,546,788)

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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Common Stocks					
3,889	3M Co.			580,589	0.47%
1,115	A.O. Smith Corp.			67,034	0.05%
8,086	Abbott Laboratories			949,782	0.78%
7,331	AbbVie, Inc.			1,080,369	0.88%
2,862	Accenture PLC, Class A			854,193	0.70%
378	Acuity Brands, Inc.			66,158	0.05%
858	Adient PLC			30,365	0.02%
1,888	Adobe, Inc.			786,314	0.64%
1,268	Advance Auto Parts, Inc.			240,742	0.20%
7,100	Advanced Micro Devices, Inc.			723,206	0.59%
849	AdvanSix, Inc.			39,334	0.03%
471	AGCO Corp.			60,349	0.05%
1,514	Air Products & Chemicals, Inc.			372,686	0.30%
1,372	Alcoa Corp.			84,680	0.07%
1,359	Alcon, Inc.			101,558	0.08%
463	Align Technology, Inc.			128,547	0.11%
5,424	Alliant Energy Corp.			346,160	0.28%
4,484	Ally Financial, Inc.			197,475	0.16%
414	Alnylam Pharmaceuticals, Inc.			52,081	0.04%
800	Alphabet, Inc., Class A			1,820,192	1.49%
1,275	Alphabet, Inc., Class C			2,907,994	2.38%
9,495	Altria Group, Inc.			513,585	0.42%
1,500	Amazon.com, Inc.			3,606,285	2.95%
6,301	Ameren Corp.			599,792	0.49%
3,935	America Movil SAB de CV, Series L, ADR			83,973	0.07%
1,056	American Campus Communities, Inc.			68,640	0.06%
8,376	American Electric Power Co., Inc.			854,603	0.70%
2,235	American Water Works Co., Inc.			338,044	0.28%
2,573	Amgen, Inc.			660,592	0.54%
3,396	Analog Devices, Inc.			571,886	0.47%
4,312	Annaly Capital Management, Inc.			28,502	0.02%
1,268	Anthem, Inc.			646,185	0.53%
54,478	Apple, Inc.			8,108,506	6.63%
4,696	Applied Materials, Inc.			550,794	0.45%
4,073	Arch Capital Group Ltd.			193,305	0.16%
1,208	Arrow Electronics, Inc.			145,745	0.12%
729	Ashland Global Holdings, Inc.			78,018	0.06%
243	ASML Holding NV, (Registered)			140,038	0.11%
1,543	AstraZeneca PLC, Sponsored ADR			102,579	0.08%
5,219	Avantor, Inc.			167,217	0.14%
3,387	Avnet, Inc.			164,100	0.13%
28,433	Bank of America Corp.			1,057,708	0.87%
6,646	Bank of New York Mellon Corp. (The)			309,770	0.25%
3,584	Barrick Gold Corp.			73,436	0.06%
3,526	BellRing Brands, Inc.			92,205	0.08%
7,562	Berkshire Hathaway, Inc., Class B			2,389,441	1.95%
264	Bio-Rad Laboratories, Inc., Class A			141,977	0.12%
835	Biogen, Inc.			167,000	0.14%
923	BlackRock, Inc.			617,561	0.51%
833	Blackstone, Inc.			98,119	0.08%
466	Block, Inc.			40,780	0.03%
2,445	Boeing Co. (The)			321,273	0.26%
178	Booking Holdings, Inc.			399,354	0.33%
9,912	Bristol-Myers Squibb Co.			747,860	0.61%
1,544	British American Tobacco PLC, Sponsored ADR			68,307	0.06%
590	Brunswick Corp.			44,386	0.04%
1,103	Bunge Ltd.			130,507	0.11%
346	Burlington Stores, Inc.			58,232	0.05%
1,816	Cadence Design Systems, Inc.			279,174	0.23%
2,052	Camden Property Trust			294,441	0.24%
2,853	Canadian Natural Resources Ltd.			189,239	0.15%
7,208	Carnival Corp.			100,047	0.08%
5,961	Carrier Global Corp.			234,327	0.19%
579	Carter's, Inc.			44,612	0.04%
2,442	Caterpillar, Inc.			527,106	0.43%
1,721	CDK Global, Inc.			93,726	0.08%
1,494	CDW Corp.			253,771	0.21%
3,515	Centene Corp.			286,262	0.23%
891	CF Industries Holdings, Inc.			88,004	0.07%
6,419	Charles Schwab Corp. (The)			449,972	0.37%
604	Check Point Software Technologies Ltd.			75,548	0.06%
1,218	Cheniere Energy, Inc.			166,586	0.14%
7,446	Chevron Corp.			1,300,518	1.06%
3,810	Chubb Ltd.			805,015	0.66%

Gateway Equity Call Premium Fund
Investments as of May 31, 2022 (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>
2,419	Ciena Corp.			122,934	0.10%
2,113	Cigna Corp.			566,897	0.46%
2,210	Cincinnati Financial Corp.			282,571	0.23%
20,256	Cisco Systems, Inc.			912,533	0.75%
7,434	Citigroup, Inc.			397,050	0.32%
2,214	Clorox Co. (The)			321,827	0.26%
16,987	Coca-Cola Co. (The)			1,076,636	0.88%
17,267	Comcast Corp., Class A			764,583	0.63%
2,043	Comerica, Inc.			169,998	0.14%
7,993	ConocoPhillips			898,093	0.73%
826	Cooper Cos., Inc. (The)			289,711	0.24%
869	CoStar Group, Inc.			52,957	0.04%
2,000	Costco Wholesale Corp.			932,440	0.76%
2,485	Crown Castle International Corp.			471,280	0.39%
1,233	Crown Holdings, Inc.			128,775	0.11%
1,696	Cummins, Inc.			354,668	0.29%
1,307	DaVita, Inc.			127,419	0.10%
1,260	Deere & Co.			450,803	0.37%
1,296	Dell Technologies, Inc., Class C			64,722	0.05%
6,615	Delta Air Lines, Inc.			275,779	0.23%
3,790	Devon Energy Corp.			283,871	0.23%
933	Dick's Sporting Goods, Inc.			75,788	0.06%
1,612	Digital Realty Trust, Inc.			225,019	0.18%
1,198	Dollar Tree, Inc.			192,075	0.16%
222	Domino's Pizza, Inc.			80,624	0.07%
6,513	Duke Realty Corp.			344,082	0.28%
1,810	East West Bancorp, Inc.			133,107	0.11%
3,063	Eli Lilly & Co.			960,067	0.79%
3,830	Emerson Electric Co.			339,568	0.28%
1,122	Enbridge, Inc.			51,780	0.04%
368	Enphase Energy, Inc.			68,518	0.06%
1,230	EQT Corp.			58,696	0.05%
956	Essex Property Trust, Inc.			271,361	0.22%
976	Exact Sciences Corp.			48,615	0.04%
984	Extra Space Storage, Inc.			175,349	0.14%
16,926	Exxon Mobil Corp.			1,624,896	1.33%
522	FactSet Research Systems, Inc.			199,289	0.16%
1,809	FedEx Corp.			406,265	0.33%
12,403	Fifth Third Bancorp			489,050	0.40%
1,351	First Republic Bank			209,446	0.17%
377	First Solar, Inc.			26,620	0.02%
836	FleetCor Technologies, Inc.			208,005	0.17%
4,536	Flex Ltd.			77,430	0.06%
1,370	Foot Locker, Inc.			45,183	0.04%
18,282	Ford Motor Co.			250,098	0.20%
703	Fortinet, Inc.			206,780	0.17%
2,175	Fortune Brands Home & Security, Inc.			150,836	0.12%
5,004	Fox Corp., Class B			163,681	0.13%
723	Gaming & Leisure Properties, Inc.			33,851	0.03%
5,211	Gap, Inc. (The)			57,477	0.05%
1,374	Gentex Corp.			42,704	0.03%
1,473	Global Payments, Inc.			193,022	0.16%
1,594	Goldman Sachs Group, Inc. (The)			520,999	0.43%
492	GXO Logistics, Inc.			26,701	0.02%
1,836	Hain Celestial Group, Inc. (The)			48,379	0.04%
7,504	Halliburton Co.			303,912	0.25%
1,235	HF Sinclair Corp.			60,639	0.05%
1,238	Hilton Grand Vacations, Inc.			56,639	0.05%
1,903	Hilton Worldwide Holdings, Inc.			268,057	0.22%
4,612	Home Depot, Inc. (The)			1,396,283	1.14%
4,735	Honeywell International, Inc.			916,791	0.75%
6,261	HP, Inc.			243,177	0.20%
905	Hubbell, Inc.			171,823	0.14%
2,066	Huntsman Corp.			74,893	0.06%
510	ICON PLC			114,133	0.09%
1,160	IDEX Corp.			222,198	0.18%
504	IDEXX Laboratories, Inc.			197,376	0.16%
910	Illumina, Inc.			217,927	0.18%
614	Ingredion, Inc.			58,140	0.05%
407	Insulet Corp.			86,886	0.07%
16,510	Intel Corp.			733,374	0.60%
4,664	International Business Machines Corp.			647,550	0.53%
5,655	Invitation Homes, Inc.			213,307	0.17%
331	Jazz Pharmaceuticals PLC			49,544	0.04%
841	JD.com, Inc., ADR			47,197	0.04%
5,618	JetBlue Airways Corp.			60,337	0.05%

Gateway Equity Call Premium Fund
Investments as of May 31, 2022 (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>
9,663	Johnson & Johnson			1,734,798	1.42%
5,487	Johnson Controls International PLC			299,096	0.24%
176	Jones Lang LaSalle, Inc.			34,728	0.03%
10,926	JPMorgan Chase & Co.			1,444,745	1.18%
7,270	Kellogg Co.			507,010	0.41%
1,073	Kilroy Realty Corp.			65,131	0.05%
1,993	KKR & Co., Inc.			109,236	0.09%
600	Kyndryl Holdings, Inc.			7,404	0.01%
791	Laboratory Corp. of America Holdings			195,156	0.16%
343	Lear Corp.			48,349	0.04%
1,337	Leidos Holdings, Inc.			139,716	0.11%
368	Lennox International, Inc.			76,875	0.06%
605	Liberty Broadband Corp., Class C			75,728	0.06%
2,389	Linde PLC			775,661	0.63%
973	Live Nation Entertainment, Inc.			92,484	0.08%
1,461	Lockheed Martin Corp.			643,001	0.53%
374	Lululemon Athletica, Inc.			109,466	0.09%
200	Madison Square Garden Entertainment Corp.			13,558	0.01%
475	Madison Square Garden Sports Corp.			77,834	0.06%
1,363	Magna International, Inc.			88,486	0.07%
342	ManpowerGroup, Inc.			30,647	0.03%
5,403	Manulife Financial Corp.			100,118	0.08%
2,082	Marvell Technology, Inc.			123,150	0.10%
3,444	Mastercard, Inc., Class A			1,232,504	1.01%
1,601	Match Group, Inc.			126,127	0.10%
3,195	McDonald's Corp.			805,811	0.66%
2,686	Medical Properties Trust, Inc.			49,906	0.04%
2,386	MEDNAX, Inc.			46,098	0.04%
7,008	Medtronic PLC			701,851	0.57%
29	MercadoLibre, Inc.			22,791	0.02%
9,981	Merck & Co., Inc.			918,551	0.75%
8,653	Meta Platforms, Inc., Class A			1,675,567	1.37%
2,401	MGM Resorts International			83,963	0.07%
26,560	Microsoft Corp.			7,220,867	5.91%
1,929	Mid-America Apartment Communities, Inc.			349,149	0.29%
1,295	Moderna, Inc.			188,202	0.15%
618	Molina Healthcare, Inc.			179,356	0.15%
6,275	Morgan Stanley			540,528	0.44%
710	MSCI, Inc.			314,068	0.26%
461	National Retail Properties, Inc.			20,422	0.02%
1,736	Netflix, Inc.			342,756	0.28%
5,530	NIKE, Inc., Class B			657,240	0.54%
2,476	Nordstrom, Inc.			65,441	0.05%
1,579	Norfolk Southern Corp.			378,423	0.31%
10,837	NOV, Inc.			216,740	0.18%
454	Novartis AG, Sponsored ADR			41,287	0.03%
1,043	Nutrien Ltd.			101,369	0.08%
9,405	NVIDIA Corp.			1,756,102	1.44%
1,918	NXP Semiconductors NV			363,960	0.30%
2,101	OGE Energy Corp.			86,771	0.07%
778	Old Dominion Freight Line, Inc.			200,911	0.16%
2,536	ON Semiconductor Corp.			153,884	0.13%
6,107	Oracle Corp.			439,215	0.36%
370	Orion Office REIT, Inc.			4,932	0.00%
3,733	Otis Worldwide Corp.			277,735	0.23%
2,811	Ovintiv, Inc.			157,388	0.13%
1,388	Packaging Corp. of America			218,305	0.18%
282	Palo Alto Networks, Inc.			141,784	0.12%
2,742	Park Hotels & Resorts, Inc.			49,521	0.04%
3,582	PayPal Holdings, Inc.			305,222	0.25%
6,750	PepsiCo, Inc.			1,132,312	0.93%
21,411	Pfizer, Inc.			1,135,639	0.93%
6,797	Philip Morris International, Inc.			722,181	0.59%
1,589	Pioneer Natural Resources Co.			441,647	0.36%
515	Polaris, Inc.			54,873	0.04%
1,775	Post Holdings, Inc.			145,958	0.12%
2,010	PPG Industries, Inc.			254,245	0.21%
10,335	Procter & Gamble Co. (The)			1,528,340	1.25%
4,070	Prudential Financial, Inc.			432,437	0.35%
7,020	Public Service Enterprise Group, Inc.			481,151	0.39%
3,921	PulteGroup, Inc.			177,464	0.15%
4,709	QUALCOMM, Inc.			674,423	0.55%
2,437	Raymond James Financial, Inc.			240,020	0.20%
7,849	Raytheon Technologies Corp.			746,597	0.61%
6,052	Realty Income Corp.			412,867	0.34%
911	RenaissanceRe Holdings Ltd.			139,857	0.11%

Gateway Equity Call Premium Fund
Investments as of May 31, 2022 (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>
1,047	ResMed, Inc.			213,023	0.17%
7	Restaurant Brands International, Inc.			368	0.00%
929	Rio Tinto PLC, Sponsored ADR			68,226	0.06%
206	Roku, Inc.			19,549	0.02%
2,080	RPM International, Inc.			183,248	0.15%
4,027	Salesforce, Inc.			645,286	0.53%
698	SBA Communications Corp.			234,954	0.19%
809	Seagen, Inc.			109,765	0.09%
2,698	Sensata Technologies Holding PLC			129,585	0.11%
967	ServiceNow, Inc.			452,043	0.37%
51	Shopify, Inc., Class A			19,131	0.02%
10,823	Sirius XM Holdings, Inc.			69,267	0.06%
800	Skechers U.S.A., Inc., Class A			31,520	0.03%
12,825	Southern Co. (The)			970,339	0.79%
1,095	Southern Copper Corp.			67,649	0.06%
498	SS&C Technologies Holdings, Inc.			31,867	0.03%
4,519	Starbucks Corp.			354,741	0.29%
1,435	Steel Dynamics, Inc.			122,520	0.10%
1,061	STERIS PLC			242,120	0.20%
3,117	Suncor Energy, Inc.			125,864	0.10%
375	SVB Financial Group			183,214	0.15%
6,190	Synchrony Financial			229,278	0.19%
1,082	Synopsys, Inc.			345,374	0.28%
2,903	Sysco Corp.			244,375	0.20%
2,583	Target Corp.			418,136	0.34%
1,014	TC Energy Corp.			58,650	0.05%
650	Teleflex, Inc.			187,031	0.15%
3,169	Telefonaktiebolaget LM Ericsson, Sponsored ADR			25,606	0.02%
1,424	Teradyne, Inc.			155,586	0.13%
2,861	Tesla, Inc.			2,169,382	1.77%
1,500	Teva Pharmaceutical Industries Ltd., Sponsored ADR			13,650	0.01%
4,343	Texas Instruments, Inc.			767,669	0.63%
1,947	Thermo Fisher Scientific, Inc.			1,105,059	0.90%
2,218	Toll Brothers, Inc.			111,942	0.09%
1,879	TransUnion			163,116	0.13%
1,107	TreeHouse Foods, Inc.			45,520	0.04%
3,792	Trimble, Inc.			258,046	0.21%
905	Trip.com Group Ltd., ADR			19,964	0.02%
479	Twilio, Inc., Class A			50,376	0.04%
2,460	Twitter, Inc.			97,416	0.08%
1,531	UGI Corp.			65,435	0.05%
607	Ulta Beauty, Inc.			256,822	0.21%
2,600	Under Armour, Inc., Class C			25,220	0.02%
2,892	Union Pacific Corp.			635,604	0.52%
3,757	UnitedHealth Group, Inc.			1,866,402	1.53%
205	Vail Resorts, Inc.			51,703	0.04%
4,124	Vale S.A., Sponsored ADR			74,438	0.06%
1,880	Valvoline, Inc.			62,905	0.05%
837	Veeva Systems, Inc., Class A			142,508	0.12%
1,088	VeriSign, Inc.			189,910	0.16%
1,602	Verisk Analytics, Inc.			280,222	0.23%
23,517	Verizon Communications, Inc.			1,206,187	0.99%
846	VICI Properties, Inc.			26,099	0.02%
6,694	Visa, Inc., Class A			1,420,266	1.16%
441	VMware, Inc., Class A			56,492	0.05%
8,169	Vodafone Group PLC, Sponsored ADR			135,932	0.11%
724	W.P. Carey, Inc.			60,917	0.05%
6,088	Walmart, Inc.			783,099	0.64%
6,919	Walt Disney Co. (The)			764,134	0.63%
8,836	Warner Bros Discovery, Inc.			163,024	0.13%
1,816	Waste Connections, Inc.			231,613	0.19%
3,732	Waste Management, Inc.			591,559	0.48%
1,105	Waters Corp.			362,385	0.30%
15,681	Wells Fargo & Co.			717,719	0.59%
2,565	WestRock Co.			124,377	0.10%
749	Williams-Sonoma, Inc.			95,812	0.08%
1,021	Willis Towers Watson PLC			215,502	0.18%
625	Workday, Inc., Class A			97,687	0.08%
492	XPO Logistics, Inc.			26,292	0.02%
	Total			121,567,407	99.43%
Short-Term Investments					
3,561,259	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.100	6/1/2022	3,561,259	2.91%

Gateway Equity Call Premium Fund
Investments as of May 31, 2022 (Unaudited)

Total Investments	125,128,666	102.34%
Other assets less liabilities	(2,863,033)	(2.34%)
Net Assets	122,265,633	100.00%

Written Options – (2.44%)

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	06/17/2022	4,000	(32)	\$ (13,222,880)	\$ (325,809)	\$ (561,920)
S&P 500® Index, Call	06/17/2022	4,100	(64)	(26,445,760)	(632,148)	(682,240)
S&P 500® Index, Call	06/17/2022	4,150	(33)	(13,636,095)	(301,050)	(258,390)
S&P 500® Index, Call	06/17/2022	4,200	(33)	(13,636,095)	(320,578)	(180,675)
S&P 500® Index, Call	06/17/2022	4,275	(33)	(13,636,095)	(298,468)	(94,380)
S&P 500® Index, Call	06/24/2022	4,225	(32)	(13,222,880)	(208,368)	(184,960)
S&P 500® Index, Call	06/30/2022	4,000	(32)	(13,222,880)	(294,320)	(638,400)
S&P 500® Index, Call	06/30/2022	4,125	(32)	(13,222,880)	(341,648)	(376,960)
Total Written Options					<u>\$ (2,722,389)</u>	<u>\$ (2,977,925)</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 Equity Call Premium Fund

Investments as of April 30, 2022 (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					
3,889	3M Co.			560,872	0.45%
1,115	A.O. Smith Corp.			65,149	0.05%
8,086	Abbott Laboratories			917,761	0.74%
7,331	AbbVie, Inc.			1,076,777	0.87%
2,862	Accenture PLC, Class A			859,630	0.70%
378	Acuity Brands, Inc.			65,197	0.05%
858	Adient PLC			29,292	0.02%
1,888	Adobe, Inc.			747,554	0.61%
1,268	Advance Auto Parts, Inc.			253,131	0.21%
7,100	Advanced Micro Devices, Inc.			607,192	0.49%
849	AdvanSix, Inc.			37,814	0.03%
471	AGCO Corp.			60,005	0.05%
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1,372	Alcoa Corp.			93,022	0.08%
1,359	Alcon, Inc.			96,774	0.08%
463	Align Technology, Inc.			134,228	0.11%
5,424	Alliant Energy Corp.			318,985	0.26%
4,484	Ally Financial, Inc.			179,181	0.15%
414	Alnylam Pharmaceuticals, Inc.			55,240	0.04%
800	Alphabet, Inc., Class A			1,825,752	1.48%
1,275	Alphabet, Inc., Class C			2,931,646	2.37%
9,495	Altria Group, Inc.			527,637	0.43%
1,561	Amazon.com, Inc.			3,880,068	3.14%
6,301	Ameren Corp.			585,363	0.47%
3,935	America Movil SAB de CV, Series L, ADR			76,457	0.06%
1,056	American Campus Communities, Inc.			68,292	0.06%
8,376	American Electric Power Co., Inc.			830,145	0.67%
2,235	American Water Works Co., Inc.			344,369	0.28%
2,573	Amgen, Inc.			599,998	0.49%
3,396	Analog Devices, Inc.			524,274	0.42%
4,312	Annaly Capital Management, Inc.			27,683	0.02%
1,268	Anthem, Inc.			636,447	0.52%
54,478	Apple, Inc.			8,588,457	6.95%
4,696	Applied Materials, Inc.			518,204	0.42%
4,073	Arch Capital Group Ltd.			186,014	0.15%
1,208	Arrow Electronics, Inc.			142,375	0.12%
729	Ashland Global Holdings, Inc.			76,523	0.06%
243	ASML Holding NV, (Registered)			136,996	0.11%
1,543	AstraZeneca PLC, Sponsored ADR			102,455	0.08%
5,219	Avantor, Inc.			166,382	0.13%
3,387	Avnet, Inc.			147,876	0.12%
28,433	Bank of America Corp.			1,014,489	0.82%
6,646	Bank of New York Mellon Corp. (The)			279,531	0.23%
3,584	Barrick Gold Corp.			79,959	0.06%
3,526	BellRing Brands, Inc.			75,562	0.06%
7,562	Berkshire Hathaway, Inc., Class B			2,441,240	1.98%
264	Bio-Rad Laboratories, Inc., Class A			135,184	0.11%
835	Biogen, Inc.			173,212	0.14%
923	BlackRock, Inc.			576,580	0.47%
833	Blackstone, Inc.			84,608	0.07%
466	Block, Inc.			46,386	0.04%
2,445	Boeing Co. (The)			363,914	0.29%
178	Booking Holdings, Inc.			393,435	0.32%
9,912	Bristol-Myers Squibb Co.			746,076	0.60%
1,544	British American Tobacco PLC, Sponsored ADR			64,508	0.05%
590	Brunswick Corp.			44,610	0.04%
1,103	Bunge Ltd.			124,771	0.10%
346	Burlington Stores, Inc.			70,432	0.06%
1,816	Cadence Design Systems, Inc.			273,944	0.22%
2,052	Camden Property Trust			321,938	0.26%
2,853	Canadian Natural Resources Ltd.			176,515	0.14%
7,208	Carnival Corp.			124,698	0.10%
5,961	Carrier Global Corp.			228,127	0.18%
579	Carter's, Inc.			48,775	0.04%
2,442	Caterpillar, Inc.			514,139	0.42%
1,721	CDK Global, Inc.			93,640	0.08%
1,494	CDW Corp.			243,791	0.20%
3,515	Centene Corp.			283,133	0.23%
6,419	Charles Schwab Corp. (The)			425,772	0.35%
604	Check Point Software Technologies Ltd.			76,279	0.06%
1,218	Cheniere Energy, Inc.			165,417	0.13%
7,446	Chevron Corp.			1,166,565	0.94%
3,810	Chubb Ltd.			786,575	0.64%
2,419	Ciena Corp.			133,456	0.11%

Gateway Equity Call Premium Fund

Investments as of April 30, 2022 (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>
2,113	Cigna Corp.			521,446	0.42%
2,210	Cincinnati Financial Corp.			271,079	0.22%
20,256	Cisco Systems, Inc.			992,139	0.80%
7,434	Citigroup, Inc.			358,393	0.29%
2,214	Clorox Co. (The)			317,643	0.26%
16,987	Coca-Cola Co. (The)			1,097,530	0.89%
17,267	Comcast Corp., Class A			686,536	0.56%
2,043	Comerica, Inc.			167,322	0.14%
7,993	ConocoPhillips			763,491	0.62%
826	Cooper Cos., Inc. (The)			298,219	0.24%
869	CoStar Group, Inc.			55,286	0.05%
2,000	Costco Wholesale Corp.			1,063,440	0.86%
2,485	Crown Castle International Corp.			460,247	0.37%
1,233	Crown Holdings, Inc.			135,679	0.11%
1,696	Cummins, Inc.			320,866	0.26%
1,307	DaVita, Inc.			141,640	0.11%
1,260	Deere & Co.			475,713	0.39%
1,296	Dell Technologies, Inc., Class C			60,925	0.05%
6,615	Delta Air Lines, Inc.			284,643	0.23%
3,790	Devon Energy Corp.			220,464	0.18%
933	Dick's Sporting Goods, Inc.			89,960	0.07%
1,612	Digital Realty Trust, Inc.			235,545	0.19%
222	Domino's Pizza, Inc.			75,036	0.06%
6,513	Duke Realty Corp.			356,587	0.29%
1,810	East West Bancorp, Inc.			129,053	0.10%
3,063	Eli Lilly & Co.			894,794	0.72%
3,830	Emerson Electric Co.			345,389	0.28%
1,122	Enbridge, Inc.			48,964	0.04%
1,230	EQT Corp.			48,893	0.04%
956	Essex Property Trust, Inc.			314,782	0.26%
976	Exact Sciences Corp.			53,729	0.04%
1,177	Extra Space Storage, Inc.			223,630	0.18%
16,926	Exxon Mobil Corp.			1,442,942	1.17%
522	FactSet Research Systems, Inc.			210,622	0.17%
1,809	FedEx Corp.			359,521	0.29%
12,403	Fifth Third Bancorp			465,485	0.38%
1,351	First Republic Bank			201,596	0.16%
377	First Solar, Inc.			27,532	0.02%
836	FleetCor Technologies, Inc.			208,599	0.17%
4,536	Flex Ltd.			74,799	0.06%
1,370	Foot Locker, Inc.			40,155	0.03%
18,282	Ford Motor Co.			258,873	0.21%
703	Fortinet, Inc.			203,174	0.16%
2,175	Fortune Brands Home & Security, Inc.			154,969	0.13%
5,004	Fox Corp., Class B			166,333	0.13%
723	Gaming & Leisure Properties, Inc.			32,087	0.03%
5,211	Gap, Inc. (The)			64,721	0.05%
1,374	Gentex Corp.			40,327	0.03%
1,473	Global Payments, Inc.			201,772	0.16%
1,594	Goldman Sachs Group, Inc. (The)			486,951	0.39%
492	GXO Logistics, Inc.			29,121	0.02%
1,836	Hain Celestial Group, Inc. (The)			61,579	0.05%
7,504	Halliburton Co.			267,292	0.22%
1,235	HF Sinclair Corp.			46,955	0.04%
1,238	Hilton Grand Vacations, Inc.			57,976	0.05%
1,903	Hilton Worldwide Holdings, Inc.			295,517	0.24%
4,612	Home Depot, Inc. (The)			1,385,445	1.12%
4,735	Honeywell International, Inc.			916,270	0.74%
6,261	HP, Inc.			229,340	0.19%
905	Hubbell, Inc.			176,801	0.14%
2,066	Huntsman Corp.			69,975	0.06%
510	ICON PLC			115,367	0.09%
1,160	IDEX Corp.			220,191	0.18%
504	IDEXX Laboratories, Inc.			216,962	0.18%
910	Illumina, Inc.			269,952	0.22%
614	Ingredion, Inc.			52,258	0.04%
407	Insulet Corp.			97,269	0.08%
16,510	Intel Corp.			719,671	0.58%
4,664	International Business Machines Corp.			616,627	0.50%
5,655	Invitation Homes, Inc.			225,182	0.18%
331	Jazz Pharmaceuticals PLC			53,033	0.04%
841	JD.com, Inc., ADR			51,856	0.04%
5,618	JetBlue Airways Corp.			61,854	0.05%
9,663	Johnson & Johnson			1,743,785	1.41%
5,487	Johnson Controls International PLC			328,507	0.27%
176	Jones Lang LaSalle, Inc.			38,496	0.03%

Gateway Equity Call Premium Fund

Investments as of April 30, 2022 (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>
10,926	JPMorgan Chase & Co.			1,304,127	1.06%
7,270	Kellogg Co.			497,995	0.40%
1,073	Kilroy Realty Corp.			75,110	0.06%
1,993	KKR & Co., Inc.			101,583	0.08%
600	Kyndryl Holdings, Inc.			7,134	0.01%
791	Laboratory Corp. of America Holdings			190,061	0.15%
343	Lear Corp.			43,883	0.04%
1,337	Leidos Holdings, Inc.			138,393	0.11%
368	Lennox International, Inc.			78,454	0.06%
605	Liberty Broadband Corp., Class C			67,651	0.06%
2,389	Linde PLC			745,272	0.60%
973	Live Nation Entertainment, Inc.			102,048	0.08%
1,461	Lockheed Martin Corp.			631,327	0.51%
374	Lululemon Athletica, Inc.			132,632	0.11%
200	Madison Square Garden Entertainment Corp.			14,650	0.01%
475	Madison Square Garden Sports Corp.			77,002	0.06%
1,363	Magna International, Inc.			82,148	0.07%
342	ManpowerGroup, Inc.			30,848	0.03%
5,403	Manulife Financial Corp.			105,683	0.09%
2,082	Marvell Technology, Inc.			120,923	0.10%
3,444	MasterCard, Inc., Class A			1,251,481	1.01%
1,601	Match Group, Inc.			126,719	0.10%
3,195	McDonald's Corp.			796,066	0.64%
2,686	Medical Properties Trust, Inc.			49,396	0.04%
2,386	MEDNAX, Inc.			44,189	0.04%
7,008	Medtronic PLC			731,355	0.59%
29	MercadoLibre, Inc.			28,235	0.02%
9,981	Merck & Co., Inc.			885,215	0.72%
8,653	Meta Platforms, Inc., Class A			1,734,667	1.40%
2,401	MGM Resorts International			98,537	0.08%
26,560	Microsoft Corp.			7,370,931	5.97%
1,929	Mid-America Apartment Communities, Inc.			379,396	0.31%
1,295	Moderna, Inc.			174,061	0.14%
618	Molina Healthcare, Inc.			193,712	0.16%
6,275	Morgan Stanley			505,702	0.41%
710	MSCI, Inc.			299,088	0.24%
461	National Retail Properties, Inc.			20,210	0.02%
1,736	Netflix, Inc.			330,465	0.27%
5,530	NIKE, Inc., Class B			689,591	0.56%
2,476	Nordstrom, Inc.			63,633	0.05%
1,579	Norfolk Southern Corp.			407,193	0.33%
10,837	NOV, Inc.			196,475	0.16%
454	Novartis AG, Sponsored ADR			39,966	0.03%
1,043	Nutrien Ltd.			102,475	0.08%
9,405	NVIDIA Corp.			1,744,345	1.41%
1,918	NXP Semiconductors NV			327,786	0.27%
1,669	OGE Energy Corp.			64,557	0.05%
778	Old Dominion Freight Line, Inc.			217,933	0.18%
2,536	ON Semiconductor Corp.			132,151	0.11%
6,107	Oracle Corp.			448,254	0.36%
370	Orion Office REIT, Inc.			4,965	0.00%
3,733	Otis Worldwide Corp.			271,912	0.22%
2,811	Ovintiv, Inc.			143,895	0.12%
1,388	Packaging Corp. of America			223,704	0.18%
282	Palo Alto Networks, Inc.			158,281	0.13%
2,742	Park Hotels & Resorts, Inc.			54,045	0.04%
6,750	PepsiCo, Inc.			1,159,043	0.94%
21,411	Pfizer, Inc.			1,050,638	0.85%
6,797	Philip Morris International, Inc.			679,700	0.55%
1,589	Pioneer Natural Resources Co.			369,395	0.30%
515	Polaris, Inc.			48,894	0.04%
1,775	Post Holdings, Inc.			132,042	0.11%
2,010	PPG Industries, Inc.			257,260	0.21%
10,335	Procter & Gamble Co. (The)			1,659,284	1.34%
4,070	Prudential Financial, Inc.			441,636	0.36%
7,020	Public Service Enterprise Group, Inc.			489,013	0.40%
3,921	PulteGroup, Inc.			163,741	0.13%
4,709	QUALCOMM, Inc.			657,800	0.53%
2,437	Raymond James Financial, Inc.			237,510	0.19%
7,849	Raytheon Technologies Corp.			744,949	0.60%
6,052	Realty Income Corp.			419,767	0.34%
911	RenaissanceRe Holdings Ltd.			130,747	0.11%
1,047	ResMed, Inc.			209,369	0.17%
7	Restaurant Brands International, Inc.			400	0.00%
929	Rio Tinto PLC, Sponsored ADR			66,070	0.05%
206	Roku, Inc.			19,137	0.02%

Gateway Equity Call Premium Fund

Investments as of April 30, 2022 (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>
2,080	RPM International, Inc.			172,432	0.14%
4,027	Salesforce, Inc.			708,510	0.57%
698	SBA Communications Corp.			242,283	0.20%
809	Seagen, Inc.			105,987	0.09%
2,698	Sensata Technologies Holding PLC			122,516	0.10%
967	ServiceNow, Inc.			462,323	0.37%
87	Shopify, Inc., Class A			37,133	0.03%
10,823	Sirius XM Holdings, Inc.			64,938	0.05%
800	Skechers U.S.A., Inc., Class A			30,640	0.03%
12,825	Southern Co. (The)			941,227	0.76%
1,095	Southern Copper Corp.			68,186	0.06%
498	SS&C Technologies Holdings, Inc.			32,201	0.03%
4,519	Starbucks Corp.			337,298	0.27%
1,435	Steel Dynamics, Inc.			123,051	0.10%
1,061	STERIS PLC			237,717	0.19%
3,117	Suncor Energy, Inc.			112,025	0.09%
375	SVB Financial Group			182,865	0.15%
6,190	Synchrony Financial			227,854	0.18%
1,082	Synopsys, Inc.			310,307	0.25%
2,903	Sysco Corp.			248,148	0.20%
2,583	Target Corp.			590,603	0.48%
1,014	TC Energy Corp.			53,641	0.04%
650	Teleflex, Inc.			185,653	0.15%
3,169	Telefonaktiebolaget LM Ericsson, Sponsored ADR			25,225	0.02%
1,424	Teradyne, Inc.			150,175	0.12%
2,966	Tesla, Inc.			2,582,674	2.09%
1,500	Teva Pharmaceutical Industries Ltd., Sponsored ADR			13,065	0.01%
4,343	Texas Instruments, Inc.			739,396	0.60%
1,947	Thermo Fisher Scientific, Inc.			1,076,535	0.87%
2,218	Toll Brothers, Inc.			102,849	0.08%
1,879	TransUnion			164,450	0.13%
1,107	TreeHouse Foods, Inc.			34,871	0.03%
3,792	Trimble, Inc.			252,926	0.21%
905	Trip.com Group Ltd., ADR			21,403	0.02%
479	Twilio, Inc., Class A			53,562	0.04%
1,531	UGI Corp.			52,513	0.04%
607	Ulta Beauty, Inc.			240,858	0.20%
2,600	Under Armour, Inc., Class C			36,894	0.03%
2,892	Union Pacific Corp.			677,567	0.55%
3,757	UnitedHealth Group, Inc.			1,910,622	1.55%
205	Vail Resorts, Inc.			52,103	0.04%
4,124	Vale S.A., Sponsored ADR			69,654	0.06%
1,880	Valvoline, Inc.			56,832	0.05%
837	Veeva Systems, Inc., Class A			152,292	0.12%
1,088	VeriSign, Inc.			194,415	0.16%
1,602	Verisk Analytics, Inc.			326,888	0.27%
23,517	Verizon Communications, Inc.			1,088,837	0.88%
846	VICI Properties, Inc.			25,219	0.02%
6,694	Visa, Inc., Class A			1,426,692	1.16%
441	VMware, Inc., Class A			47,646	0.04%
8,169	Vodafone Group PLC, Sponsored ADR			124,087	0.10%
724	W.P. Carey, Inc.			58,477	0.05%
6,088	Walmart, Inc.			931,403	0.75%
6,919	Walt Disney Co. (The)			772,368	0.63%
8,836	Warner Bros Discovery, Inc.			160,373	0.13%
1,816	Waste Connections, Inc.			250,554	0.20%
3,732	Waste Management, Inc.			613,690	0.50%
1,105	Waters Corp.			334,837	0.27%
15,681	Wells Fargo & Co.			684,162	0.55%
2,565	WestRock Co.			127,044	0.10%
749	Williams-Sonoma, Inc.			97,730	0.08%
1,021	Willis Towers Watson PLC			219,372	0.18%
625	Workday, Inc., Class A			129,188	0.10%
492	XPO Logistics, Inc.			26,465	0.02%
	Total			121,207,018	98.14%
Short-Term Investments					
2,833,774	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	5/2/2022	2,833,774	2.29%

Gateway Equity Call Premium Fund
Investments as of April 30, 2022 (Unaudited)

Total Investments	124,040,792	100.43%
Other assets less liabilities	(533,771)	(0.43%)
Net Assets	123,507,021	100.00%

Written Options – (0.53%)

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	05/20/2022	4,425	(33)	\$ (13,635,369)	\$ (306,367)	\$ (33,990)
S&P 500® Index, Call	05/20/2022	4,450	(33)	(13,635,369)	(348,778)	(25,410)
S&P 500® Index, Call	05/20/2022	4,500	(32)	(13,222,176)	(294,608)	(13,440)
S&P 500® Index, Call	05/31/2022	4,300	(64)	(26,444,352)	(531,694)	(331,840)
S&P 500® Index, Call	05/31/2022	4,325	(32)	(13,222,176)	(244,397)	(137,600)
S&P 500® Index, Call	05/31/2022	4,400	(32)	(13,222,176)	(257,236)	(72,320)
S&P 500® Index, Call	06/17/2022	4,600	(32)	(13,222,176)	(442,501)	(25,760)
S&P 500® Index, Call	06/17/2022	4,650	(32)	(13,222,176)	(268,826)	(16,320)
Total Written Options					<u>\$ (2,694,407)</u>	<u>\$ (656,680)</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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