

Gateway Equity Call Premium Fund

Investments as of January 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					
1,356	3M Co.			238,195	0.39%
1,115	A.O. Smith Corp.			60,545	0.10%
4,804	Abbott Laboratories			593,726	0.96%
3,834	AbbVie, Inc.			392,908	0.64%
1,895	Accenture PLC, Class A			458,438	0.74%
1,995	Activision Blizzard, Inc.			181,545	0.29%
231	Acuity Brands, Inc.			27,775	0.05%
858	Adient PLC			27,705	0.05%
1,290	Adobe, Inc.			591,813	0.96%
326	Advance Auto Parts, Inc.			48,620	0.08%
2,588	Advanced Micro Devices, Inc.			221,636	0.36%
849	AdvanSix, Inc.			18,101	0.03%
471	AGCO Corp.			52,234	0.08%
922	Air Products & Chemicals, Inc.			245,953	0.40%
2,674	Alcoa Corp.			48,132	0.08%
798	Alcon, Inc.			57,225	0.09%
830	Alexion Pharmaceuticals, Inc.			127,264	0.21%
370	Align Technology, Inc.			194,391	0.32%
4,416	Alliant Energy Corp.			214,838	0.35%
2,148	Ally Financial, Inc.			81,280	0.13%
128	Alnylam Pharmaceuticals, Inc.			19,261	0.03%
470	Alphabet, Inc., Class A			858,859	1.39%
685	Alphabet, Inc., Class C			1,257,482	2.04%
4,687	Altria Group, Inc.			192,542	0.31%
826	Amazon.com, Inc.			2,648,321	4.30%
1,994	America Movil SAB de CV, Series L, ADR			26,341	0.04%
1,056	American Campus Communities, Inc.			43,465	0.07%
3,734	American Electric Power Co., Inc.			302,118	0.49%
1,833	American Water Works Co., Inc.			291,484	0.47%
1,455	Amgen, Inc.			351,281	0.57%
4,312	Annaly Capital Management, Inc.			35,013	0.06%
741	Anthem, Inc.			220,062	0.36%
31,376	Apple, Inc.			4,140,377	6.72%
3,752	Applied Materials, Inc.			362,743	0.59%
3,115	Arch Capital Group Ltd.			97,842	0.16%
512	Arrow Electronics, Inc.			49,987	0.08%
379	Ashland Global Holdings, Inc.			30,316	0.05%
51	ASML Holding NV, (Registered)			27,242	0.04%
15,637	AT&T, Inc.			447,687	0.73%
1,197	Atmos Energy Corp.			106,533	0.17%
793	Avnet, Inc.			28,001	0.05%
24,046	Bank of America Corp.			712,964	1.16%
2,496	Bank of New York Mellon Corp. (The)			99,416	0.16%
1,619	Barrick Gold Corp.			36,217	0.06%
4,183	Berkshire Hathaway, Inc., Class B			953,180	1.55%
118	Bio-Rad Laboratories, Inc., Class A			67,705	0.11%
401	Biogen, Inc.			113,327	0.18%
424	BlackRock, Inc.			297,334	0.48%
1,232	Boeing Co. (The)			239,242	0.39%
5,070	Bristol-Myers Squibb Co.			311,450	0.51%
206	British American Tobacco PLC, Sponsored ADR			7,529	0.01%
590	Brunswick Corp.			51,011	0.08%
1,143	Bunge Ltd.			74,798	0.12%
529	Burlington Stores, Inc.			131,668	0.21%
1,069	Cadence Design Systems, Inc.			139,387	0.23%
836	Camden Property Trust			85,397	0.14%
2,853	Canadian Natural Resources Ltd.			64,421	0.10%
2,331	Carrier Global Corp.			89,743	0.15%
309	Carter's, Inc.			27,204	0.04%
1,820	Caterpillar, Inc.			332,769	0.54%
256	CDK Global, Inc.			12,774	0.02%
688	CDW Corp.			90,582	0.15%
1,510	Centene Corp.			91,053	0.15%
4,019	Charles Schwab Corp. (The)			207,139	0.34%
297	Check Point Software Technologies Ltd.			37,939	0.06%
1,062	Cheniere Energy, Inc.			67,256	0.11%
4,533	Chevron Corp.			386,212	0.63%
1,480	Chubb Ltd.			215,592	0.35%
763	Ciena Corp.			40,737	0.07%
1,142	Cigna Corp.			247,871	0.40%
438	Cincinnati Financial Corp.			36,831	0.06%
10,347	Cisco Systems, Inc.			461,269	0.75%
4,502	Citigroup, Inc.			261,071	0.42%
521	Clorox Co. (The)			109,129	0.18%

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8,010	Coca-Cola Co. (The)			385,681	0.63%
11,513	Comcast Corp., Class A			570,699	0.93%
1,199	Comerica, Inc.			68,583	0.11%
2,397	ConocoPhillips			95,952	0.16%
336	Cooper Cos., Inc. (The)			122,317	0.20%
57	CoStar Group, Inc.			51,283	0.08%
961	Costco Wholesale Corp.			338,685	0.55%
1,350	Crown Castle International Corp.			215,001	0.35%
938	Crown Holdings, Inc.			84,561	0.14%
822	Cummins, Inc.			192,693	0.31%
990	Deere & Co.			285,912	0.46%
346	Dell Technologies, Inc., Class C			25,220	0.04%
2,273	Delta Air Lines, Inc.			86,283	0.14%
3,968	Devon Energy Corp.			65,313	0.11%
933	Dick's Sporting Goods, Inc.			62,520	0.10%
862	Digital Realty Trust, Inc.			124,085	0.20%
68	Domino's Pizza, Inc.			25,212	0.04%
2,963	Duke Realty Corp.			117,216	0.19%
200	East West Bancorp, Inc.			11,988	0.02%
2,189	Eli Lilly & Co.			455,246	0.74%
2,795	Emerson Electric Co.			221,783	0.36%
1,822	Enbridge, Inc.			61,219	0.10%
91	EPAM Systems, Inc.			31,343	0.05%
1,230	EQT Corp.			20,061	0.03%
566	Essex Property Trust, Inc.			135,619	0.22%
1,600	Evergy, Inc.			85,968	0.14%
984	Extra Space Storage, Inc.			111,969	0.18%
10,937	Exxon Mobil Corp.			490,415	0.80%
4,727	Facebook, Inc., Class A			1,221,126	1.98%
221	FactSet Research Systems, Inc.			66,817	0.11%
853	FedEx Corp.			200,745	0.33%
5,480	Fifth Third Bancorp			158,536	0.26%
839	First Republic Bank			121,647	0.20%
377	First Solar, Inc.			37,380	0.06%
373	FleetCor Technologies, Inc.			90,546	0.15%
4,536	Flex Ltd.			80,015	0.13%
1,030	Foot Locker, Inc.			45,135	0.07%
582	Fortinet, Inc.			84,245	0.14%
1,240	Fortune Brands Home & Security, Inc.			106,950	0.17%
723	Gaming & Leisure Properties, Inc.			29,737	0.05%
884	Gentex Corp.			29,216	0.05%
2,787	Gilead Sciences, Inc.			182,827	0.30%
784	Global Payments, Inc.			138,392	0.22%
1,192	Goldman Sachs Group, Inc. (The)			323,235	0.52%
885	Hain Celestial Group, Inc. (The)			36,803	0.06%
5,591	Hewlett Packard Enterprise Co.			68,993	0.11%
388	Hill-Rom Holdings, Inc.			37,264	0.06%
404	Hilton Grand Vacations, Inc.			12,007	0.02%
683	Hilton Worldwide Holdings, Inc.			69,249	0.11%
1,235	HollyFrontier Corp.			35,148	0.06%
2,290	Hologic, Inc.			182,582	0.30%
3,009	Home Depot, Inc. (The)			814,897	1.32%
2,134	Honeywell International, Inc.			416,920	0.68%
5,561	HP, Inc.			135,355	0.22%
403	Hubbell, Inc.			62,707	0.10%
231	Huntington Ingalls Industries, Inc.			36,343	0.06%
2,051	Huntsman Corp.			54,187	0.09%
616	IDEX Corp.			114,693	0.19%
532	IDEXX Laboratories, Inc.			254,658	0.41%
482	Illumina, Inc.			205,544	0.33%
614	Ingredion, Inc.			46,339	0.08%
8,921	Intel Corp.			495,205	0.80%
2,033	International Business Machines Corp.			242,151	0.39%
3,100	Invitation Homes, Inc.			91,388	0.15%
62	Jazz Pharmaceuticals PLC			9,641	0.02%
257	JD.com, Inc., ADR			22,793	0.04%
8,959	JetBlue Airways Corp.			128,472	0.21%
5,321	Johnson & Johnson			868,015	1.41%
4,110	Johnson Controls International PLC			204,760	0.33%
176	Jones Lang LaSalle, Inc.			25,733	0.04%
8,001	JPMorgan Chase & Co.			1,029,489	1.67%
1,635	Kellogg Co.			96,367	0.16%
1,073	Kilroy Realty Corp.			60,764	0.10%
1,174	Las Vegas Sands Corp.			56,458	0.09%
343	Lear Corp.			51,711	0.08%
1,384	Leggett & Platt, Inc.			56,744	0.09%

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739	Leidos Holdings, Inc.			78,378	0.13%
203	Lennox International, Inc.			55,924	0.09%
91	Liberty Broadband Corp., Class C			13,291	0.02%
1,620	Linde PLC			397,548	0.65%
760	Live Nation Entertainment, Inc.			50,502	0.08%
950	Lockheed Martin Corp.			305,729	0.50%
232	Lululemon Athletica, Inc.			76,254	0.12%
121	Madison Square Garden Entertainment Corp.			10,739	0.02%
121	Madison Square Garden Sports Corp.			19,589	0.03%
388	Magna International, Inc.			27,257	0.04%
342	ManpowerGroup, Inc.			30,246	0.05%
5,403	Manulife Financial Corp.			97,686	0.16%
1,569	Marvell Technology Group Ltd.			80,741	0.13%
2,297	MasterCard, Inc., Class A			726,518	1.18%
152	Match Group, Inc.			21,259	0.03%
2,228	Maxim Integrated Products, Inc.			195,418	0.32%
1,761	McDonald's Corp.			366,006	0.59%
2,686	Medical Properties Trust, Inc.			56,701	0.09%
2,386	MEDNAX, Inc.			65,066	0.11%
3,635	Medtronic PLC			404,685	0.66%
374	Melco Resorts & Entertainment Ltd., Sponsored ADR			5,980	0.01%
29	MercadoLibre, Inc.			51,606	0.08%
5,458	Merck & Co., Inc.			420,648	0.68%
1,576	MGM Resorts International			45,011	0.07%
14,803	Microsoft Corp.			3,433,704	5.57%
1,125	Mid-America Apartment Communities, Inc.			149,344	0.24%
260	Molina Healthcare, Inc.			55,539	0.09%
5,055	Morgan Stanley			338,938	0.55%
429	MSCI, Inc.			169,584	0.28%
368	National Retail Properties, Inc.			14,352	0.02%
943	Netflix, Inc.			502,044	0.81%
3,384	NIKE, Inc., Class B			452,069	0.73%
1,576	Nordstrom, Inc.			55,869	0.09%
1,142	Norfolk Southern Corp.			270,220	0.44%
306	Novartis AG, Sponsored ADR			27,684	0.05%
658	Nutrien Ltd.			32,354	0.05%
1,304	NVIDIA Corp.			677,545	1.10%
310	NXP Semiconductors NV			49,746	0.08%
1,669	OGE Energy Corp.			50,938	0.08%
542	Old Dominion Freight Line, Inc.			105,148	0.17%
1,366	ON Semiconductor Corp.			47,113	0.08%
4,225	Oracle Corp.			255,317	0.41%
1,165	Otis Worldwide Corp.			75,317	0.12%
2,149	Ovintiv, Inc.			33,868	0.06%
723	Packaging Corp. of America			97,215	0.16%
165	Palo Alto Networks, Inc.			57,874	0.09%
2,742	Park Hotels & Resorts, Inc.			45,737	0.07%
3,562	PepsiCo, Inc.			486,462	0.79%
11,688	Pfizer, Inc.			419,599	0.68%
3,941	Philip Morris International, Inc.			313,901	0.51%
586	Pioneer Natural Resources Co.			70,847	0.12%
345	Polaris, Inc.			40,251	0.07%
1,168	Post Holdings, Inc.			110,785	0.18%
1,137	PPG Industries, Inc.			153,165	0.25%
625	PRA Health Sciences, Inc.			77,025	0.13%
6,045	Procter & Gamble Co. (The)			775,029	1.26%
2,318	Prudential Financial, Inc.			181,453	0.29%
3,723	Public Service Enterprise Group, Inc.			210,089	0.34%
2,815	QUALCOMM, Inc.			439,928	0.71%
685	Raymond James Financial, Inc.			68,452	0.11%
3,469	Raytheon Technologies Corp.			231,486	0.38%
1,329	Realty Income Corp.			78,491	0.13%
301	RenaissanceRe Holdings Ltd.			45,282	0.07%
898	ResMed, Inc.			181,010	0.29%
1,408	Restaurant Brands International, Inc.			81,242	0.13%
316	Rio Tinto PLC, Sponsored ADR			24,149	0.04%
51	Roku, Inc.			19,841	0.03%
848	RPM International, Inc.			69,935	0.11%
1,996	salesforce.com, Inc.			450,218	0.73%
516	SBA Communications Corp.			138,634	0.23%
222	Seagen, Inc.			36,468	0.06%
1,368	Sensata Technologies Holding PLC			74,556	0.12%
425	ServiceNow, Inc.			230,843	0.37%
15	Shopify, Inc., Class A			16,479	0.03%
17,870	Sirius XM Holdings, Inc.			111,866	0.18%

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762	Skechers U.S.A., Inc., Class A			26,274	0.04%
4,156	Southern Co. (The)			244,872	0.40%
590	Southern Copper Corp.			39,182	0.06%
122	Square, Inc., Class A			26,347	0.04%
475	SS&C Technologies Holdings, Inc.			29,868	0.05%
3,495	Starbucks Corp.			338,351	0.55%
833	Steel Dynamics, Inc.			28,547	0.05%
583	STERIS PLC			109,085	0.18%
3,117	Suncor Energy, Inc.			52,147	0.08%
375	SVB Financial Group			164,167	0.27%
6,190	Synchrony Financial			208,293	0.34%
745	Synopsys, Inc.			190,310	0.31%
2,216	Sysco Corp.			158,466	0.26%
1,470	Target Corp.			266,320	0.43%
1,014	TC Energy Corp.			43,531	0.07%
362	Teleflex, Inc.			136,702	0.22%
2,069	Telefonaktiebolaget LM Ericsson, Sponsored ADR			25,800	0.04%
1,002	Teradyne, Inc.			113,707	0.18%
1,305	Tesla, Inc.			1,035,557	1.68%
1,000	Teva Pharmaceutical Industries Ltd., Sponsored ADR			11,780	0.02%
2,732	Texas Instruments, Inc.			452,665	0.73%
959	Thermo Fisher Scientific, Inc.			488,802	0.79%
2,218	Toll Brothers, Inc.			113,340	0.18%
650	TransUnion			56,576	0.09%
816	TreeHouse Foods, Inc.			34,460	0.06%
565	Trimble, Inc.			37,239	0.06%
905	Trip.com Group Ltd., ADR			28,806	0.05%
1,531	UGI Corp.			55,101	0.09%
392	Ulta Beauty, Inc.			109,666	0.18%
2,100	Union Pacific Corp.			414,687	0.67%
2,414	UnitedHealth Group, Inc.			805,262	1.31%
9	Vail Resorts, Inc.			2,394	0.00%
4,124	Vale S.A., Sponsored ADR			66,603	0.11%
1,880	Valvoline, Inc.			44,631	0.07%
171	Veeva Systems, Inc., Class A			47,271	0.08%
998	Verisk Analytics, Inc.			183,133	0.30%
9,058	Verizon Communications, Inc.			495,925	0.80%
1,450	Viatis, Inc.			24,636	0.04%
846	VICI Properties, Inc.			21,387	0.03%
4,313	Visa, Inc., Class A			833,487	1.35%
1,721	Vodafone Group PLC, Sponsored ADR			29,515	0.05%
724	W.P. Carey, Inc.			48,074	0.08%
1,732	Walgreens Boots Alliance, Inc.			87,033	0.14%
3,408	Walmart, Inc.			478,790	0.78%
3,972	Walt Disney Co. (The)			667,971	1.08%
226	Waste Connections, Inc.			22,263	0.04%
2,066	Waste Management, Inc.			229,987	0.37%
583	Williams-Sonoma, Inc.			75,160	0.12%
801	Willis Towers Watson PLC			162,555	0.26%
397	XPO Logistics, Inc.			43,833	0.07%
	Total			60,150,599	97.61%
Short-Term Investments					
2,640,110	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	2/1/2021	2,640,110	4.29%
	Total Investments			62,790,709	101.90%
	Other assets less liabilities			(1,168,505)	(1.90%)
	Net Assets			61,622,204	100.00%

Written Options – (1.79%)

<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	02/19/2021	3,750	(17) \$	(6,314,208) \$	(147,858) \$	(119,850)
S&P 500® Index, Call	02/19/2021	3,825	(18)	(6,685,632)	(129,915)	(54,990)
S&P 500® Index, Call	02/19/2021	3,850	(18)	(6,685,632)	(123,366)	(38,880)
S&P 500® Index, Call	03/19/2021	3,750	(17)	(6,314,208)	(238,808)	(201,790)
S&P 500® Index, Call	03/19/2021	3,775	(18)	(6,685,632)	(255,555)	(187,560)
S&P 500® Index, Call	03/19/2021	3,800	(18)	(6,685,632)	(168,165)	(161,370)
S&P 500® Index, Call	03/19/2021	3,850	(18)	(6,685,632)	(128,547)	(115,650)
S&P 500® Index, Call	03/19/2021	3,875	(18)	(6,685,632)	(114,776)	(95,130)

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S&P 500® Index, Call	04/16/2021	3,900	(18)	(6,685,632)	<u>(196,456)</u>	<u>(129,870)</u>
Total Written Options					<u>\$ (1,503,446)</u>	<u>\$ (1,105,090)</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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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 December 31, 2020 (Unaudited)

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4,804	Abbott Laboratories			525,990	0.88%
3,834	AbbVie, Inc.			410,813	0.69%
1,895	Accenture PLC, Class A			494,993	0.83%
1,995	Activision Blizzard, Inc.			185,236	0.31%
231	Acuity Brands, Inc.			27,972	0.05%
858	Adient PLC			29,833	0.05%
1,290	Adobe, Inc.			645,155	1.08%
326	Advance Auto Parts, Inc.			51,348	0.09%
2,588	Advanced Micro Devices, Inc.			237,345	0.40%
849	AdvanSix, Inc.			16,972	0.03%
471	AGCO Corp.			48,555	0.08%
922	Air Products & Chemicals, Inc.			251,909	0.42%
2,674	Alcoa Corp.			61,636	0.10%
798	Alcon, Inc.			52,652	0.09%
830	Alexion Pharmaceuticals, Inc.			129,679	0.22%
370	Align Technology, Inc.			197,721	0.33%
4,416	Alliant Energy Corp.			227,556	0.38%
2,148	Ally Financial, Inc.			76,598	0.13%
128	Alnylam Pharmaceuticals, Inc.			16,636	0.03%
470	Alphabet, Inc., Class A			823,741	1.37%
685	Alphabet, Inc., Class C			1,200,038	2.00%
4,687	Altria Group, Inc.			192,167	0.32%
826	Amazon.com, Inc.			2,690,224	4.49%
1,994	America Movil SAB de CV, Series L, ADR			28,993	0.05%
1,056	American Campus Communities, Inc.			45,165	0.08%
3,734	American Electric Power Co., Inc.			310,930	0.52%
1,833	American Water Works Co., Inc.			281,311	0.47%
1,455	Amgen, Inc.			334,534	0.56%
4,312	Annaly Capital Management, Inc.			36,436	0.06%
741	Anthem, Inc.			237,928	0.40%
31,376	Apple, Inc.			4,163,281	6.95%
3,752	Applied Materials, Inc.			323,798	0.54%
3,115	Arch Capital Group Ltd.			112,358	0.19%
512	Arrow Electronics, Inc.			49,818	0.08%
379	Ashland Global Holdings, Inc.			30,017	0.05%
51	ASML Holding NV, (Registered)			24,874	0.04%
15,637	AT&T, Inc.			449,720	0.75%
1,197	Atmos Energy Corp.			114,230	0.19%
793	Avnet, Inc.			27,842	0.05%
24,046	Bank of America Corp.			728,834	1.22%
2,496	Bank of New York Mellon Corp. (The)			105,930	0.18%
1,619	Barrick Gold Corp.			36,881	0.06%
4,183	Berkshire Hathaway, Inc., Class B			969,912	1.62%
118	Bio-Rad Laboratories, Inc., Class A			68,787	0.11%
401	Biogen, Inc.			98,189	0.16%
424	BlackRock, Inc.			305,933	0.51%
1,232	Boeing Co. (The)			263,722	0.44%
5,070	Bristol-Myers Squibb Co.			314,492	0.52%
206	British American Tobacco PLC, Sponsored ADR			7,723	0.01%
590	Brunswick Corp.			44,982	0.08%
1,143	Bunge Ltd.			74,958	0.13%
529	Burlington Stores, Inc.			138,360	0.23%
1,069	Cadence Design Systems, Inc.			145,844	0.24%
836	Camden Property Trust			83,533	0.14%
2,853	Canadian Natural Resources Ltd.			68,615	0.11%
2,331	Carrier Global Corp.			87,925	0.15%
309	Carter's, Inc.			29,068	0.05%
1,820	Caterpillar, Inc.			331,276	0.55%
256	CDK Global, Inc.			13,268	0.02%
688	CDW Corp.			90,672	0.15%
1,510	Centene Corp.			90,645	0.15%
4,019	Charles Schwab Corp. (The)			213,168	0.36%
297	Check Point Software Technologies Ltd.			39,474	0.07%
1,062	Cheniere Energy, Inc.			63,752	0.11%
4,533	Chevron Corp.			382,812	0.64%
1,480	Chubb Ltd.			227,802	0.38%
763	Ciena Corp.			40,325	0.07%
1,142	Cigna Corp.			237,742	0.40%
438	Cincinnati Financial Corp.			38,268	0.06%
10,347	Cisco Systems, Inc.			463,028	0.77%
4,502	Citigroup, Inc.			277,593	0.46%
521	Clorox Co. (The)			105,200	0.18%

Gateway Equity Call Premium Fund

Investments as of December 31, 2020 (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>
8,010	Coca-Cola Co. (The)			439,268	0.73%
11,513	Comcast Corp., Class A			603,281	1.01%
1,199	Comerica, Inc.			66,976	0.11%
1,642	Concho Resources, Inc.			95,811	0.16%
336	Cooper Cos., Inc. (The)			122,076	0.20%
57	CoStar Group, Inc.			52,684	0.09%
961	Costco Wholesale Corp.			362,086	0.60%
1,350	Crown Castle International Corp.			214,907	0.36%
938	Crown Holdings, Inc.			93,988	0.16%
822	Cummins, Inc.			186,676	0.31%
990	Deere & Co.			266,360	0.44%
346	Dell Technologies, Inc., Class C			25,358	0.04%
2,273	Delta Air Lines, Inc.			91,397	0.15%
933	Dick's Sporting Goods, Inc.			52,444	0.09%
862	Digital Realty Trust, Inc.			120,258	0.20%
68	Domino's Pizza, Inc.			26,075	0.04%
2,963	Duke Realty Corp.			118,431	0.20%
200	East West Bancorp, Inc.			10,142	0.02%
2,189	Eli Lilly & Co.			369,591	0.62%
2,795	Emerson Electric Co.			224,634	0.37%
1,822	Enbridge, Inc.			58,286	0.10%
91	EPAM Systems, Inc.			32,610	0.05%
1,230	EQT Corp.			15,633	0.03%
566	Essex Property Trust, Inc.			134,380	0.22%
1,600	Evergy, Inc.			88,816	0.15%
984	Extra Space Storage, Inc.			114,006	0.19%
10,937	Exxon Mobil Corp.			450,823	0.75%
4,727	Facebook, Inc., Class A			1,291,227	2.16%
221	FactSet Research Systems, Inc.			73,483	0.12%
853	FedEx Corp.			221,456	0.37%
5,480	Fifth Third Bancorp			151,084	0.25%
839	First Republic Bank			123,274	0.21%
377	First Solar, Inc.			37,293	0.06%
373	FleetCor Technologies, Inc.			101,766	0.17%
4,536	Flex Ltd.			81,557	0.14%
1,030	Foot Locker, Inc.			41,653	0.07%
582	Fortinet, Inc.			86,444	0.14%
1,240	Fortune Brands Home & Security, Inc.			106,293	0.18%
723	Gaming & Leisure Properties, Inc.			30,655	0.05%
884	Gentex Corp.			29,994	0.05%
2,787	Gilead Sciences, Inc.			162,371	0.27%
784	Global Payments, Inc.			168,889	0.28%
1,192	Goldman Sachs Group, Inc. (The)			314,342	0.52%
885	Hain Celestial Group, Inc. (The)			35,533	0.06%
5,591	Hewlett Packard Enterprise Co.			66,253	0.11%
388	Hill-Rom Holdings, Inc.			38,012	0.06%
404	Hilton Grand Vacations, Inc.			12,665	0.02%
683	Hilton Worldwide Holdings, Inc.			75,991	0.13%
1,235	HollyFrontier Corp.			31,925	0.05%
2,290	Hologic, Inc.			166,781	0.28%
3,009	Home Depot, Inc. (The)			799,251	1.33%
2,134	Honeywell International, Inc.			453,902	0.76%
5,561	HP, Inc.			136,745	0.23%
403	Hubbell, Inc.			63,186	0.11%
231	Huntington Ingalls Industries, Inc.			39,381	0.07%
2,051	Huntsman Corp.			51,562	0.09%
616	IDEX Corp.			122,707	0.20%
532	IDEXX Laboratories, Inc.			265,931	0.44%
482	Illumina, Inc.			178,340	0.30%
614	Ingredion, Inc.			48,303	0.08%
8,921	Intel Corp.			444,444	0.74%
2,033	International Business Machines Corp.			255,914	0.43%
3,100	Invitation Homes, Inc.			92,070	0.15%
62	Jazz Pharmaceuticals PLC			10,233	0.02%
257	JD.com, Inc., ADR			22,590	0.04%
8,959	JetBlue Airways Corp.			130,264	0.22%
5,321	Johnson & Johnson			837,419	1.40%
4,110	Johnson Controls International PLC			191,485	0.32%
176	Jones Lang LaSalle, Inc.			26,113	0.04%
8,001	JPMorgan Chase & Co.			1,016,687	1.70%
1,635	Kellogg Co.			101,746	0.17%
1,073	Kilroy Realty Corp.			61,590	0.10%
1,174	Las Vegas Sands Corp.			69,970	0.12%
343	Lear Corp.			54,547	0.09%
1,384	Leggett & Platt, Inc.			61,311	0.10%

Gateway Equity Call Premium Fund

Investments as of December 31, 2020 (Unaudited)

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739	Leidos Holdings, Inc.			77,684	0.13%
203	Lennox International, Inc.			55,616	0.09%
91	Liberty Broadband Corp., Class C			14,412	0.02%
1,620	Linde PLC			426,886	0.71%
760	Live Nation Entertainment, Inc.			55,845	0.09%
950	Lockheed Martin Corp.			337,231	0.56%
232	Lululemon Athletica, Inc.			80,743	0.13%
121	Madison Square Garden Entertainment Corp.			12,710	0.02%
121	Madison Square Garden Sports Corp.			22,276	0.04%
388	Magna International, Inc.			27,470	0.05%
342	ManpowerGroup, Inc.			30,842	0.05%
5,403	Manulife Financial Corp.			96,281	0.16%
1,569	Marvell Technology Group Ltd.			74,590	0.12%
2,297	MasterCard, Inc., Class A			819,891	1.37%
152	Match Group, Inc.			22,981	0.04%
2,228	Maxim Integrated Products, Inc.			197,512	0.33%
1,761	McDonald's Corp.			377,875	0.63%
2,686	Medical Properties Trust, Inc.			58,528	0.10%
2,386	MEDNAX, Inc.			58,552	0.10%
3,635	Medtronic PLC			425,804	0.71%
374	Meico Resorts & Entertainment Ltd., Sponsored ADR			6,938	0.01%
29	MercadoLibre, Inc.			48,581	0.08%
5,458	Merck & Co., Inc.			446,464	0.75%
1,576	MGM Resorts International			49,660	0.08%
14,803	Microsoft Corp.			3,292,483	5.50%
1,125	Mid-America Apartment Communities, Inc.			142,526	0.24%
260	Molina Healthcare, Inc.			55,297	0.09%
5,055	Morgan Stanley			346,419	0.58%
429	MSCI, Inc.			191,561	0.32%
368	National Retail Properties, Inc.			15,059	0.03%
943	Netflix, Inc.			509,908	0.85%
3,384	NIKE, Inc., Class B			478,734	0.80%
1,576	Nordstrom, Inc.			49,187	0.08%
1,142	Norfolk Southern Corp.			271,351	0.45%
306	Novartis AG, Sponsored ADR			28,896	0.05%
658	Nutrien Ltd.			31,689	0.05%
1,304	NVIDIA Corp.			680,949	1.14%
310	NXP Semiconductors NV			49,293	0.08%
1,669	OGE Energy Corp.			53,174	0.09%
542	Old Dominion Freight Line, Inc.			105,788	0.18%
1,366	ON Semiconductor Corp.			44,709	0.07%
4,225	Oracle Corp.			273,315	0.46%
1,165	Otis Worldwide Corp.			78,696	0.13%
2,149	Ovintiv, Inc.			30,860	0.05%
723	Packaging Corp. of America			99,709	0.17%
165	Palo Alto Networks, Inc.			58,639	0.10%
2,742	Park Hotels & Resorts, Inc.			47,025	0.08%
3,562	PepsiCo, Inc.			528,245	0.88%
11,688	Pfizer, Inc.			430,235	0.72%
3,941	Philip Morris International, Inc.			326,275	0.54%
586	Pioneer Natural Resources Co.			66,740	0.11%
345	Polaris, Inc.			32,872	0.05%
1,168	Post Holdings, Inc.			117,980	0.20%
1,137	PPG Industries, Inc.			163,978	0.27%
625	PRA Health Sciences, Inc.			78,400	0.13%
6,045	Procter & Gamble Co. (The)			841,101	1.40%
2,318	Prudential Financial, Inc.			180,966	0.30%
3,723	Public Service Enterprise Group, Inc.			217,051	0.36%
2,815	QUALCOMM, Inc.			428,837	0.72%
685	Raymond James Financial, Inc.			65,534	0.11%
3,469	Raytheon Technologies Corp.			248,068	0.41%
1,329	Realty Income Corp.			82,624	0.14%
301	RenaissanceRe Holdings Ltd.			49,912	0.08%
898	ResMed, Inc.			190,879	0.32%
1,408	Restaurant Brands International, Inc.			86,043	0.14%
316	Rio Tinto PLC, Sponsored ADR			23,770	0.04%
51	Roku, Inc.			16,933	0.03%
848	RPM International, Inc.			76,981	0.13%
1,996	salesforce.com, Inc.			444,170	0.74%
516	SBA Communications Corp.			145,579	0.24%
222	Seagen, Inc.			38,881	0.06%
1,368	Sensata Technologies Holding PLC			72,148	0.12%
425	ServiceNow, Inc.			233,933	0.39%
15	Shopify, Inc., Class A			16,979	0.03%

Gateway Equity Call Premium Fund
Investments as of December 31, 2020 (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>
17,870	Sirius XM Holdings, Inc.			113,832	0.19%
762	Skechers U.S.A., Inc., Class A			27,386	0.05%
4,156	Southern Co. (The)			255,303	0.43%
590	Southern Copper Corp.			38,421	0.06%
122	Square, Inc., Class A			26,552	0.04%
475	SS&C Technologies Holdings, Inc.			34,556	0.06%
3,495	Starbucks Corp.			373,895	0.62%
833	Steel Dynamics, Inc.			30,713	0.05%
583	STERIS PLC			110,502	0.18%
3,117	Suncor Energy, Inc.			52,303	0.09%
375	SVB Financial Group			145,436	0.24%
6,190	Synchrony Financial			214,855	0.36%
745	Synopsys, Inc.			193,134	0.32%
2,216	Sysco Corp.			164,560	0.27%
1,470	Target Corp.			259,499	0.43%
1,014	TC Energy Corp.			41,290	0.07%
362	Teleflex, Inc.			148,988	0.25%
2,069	Telefonaktiebolaget LM Ericsson, Sponsored ADR			24,725	0.04%
1,002	Teradyne, Inc.			120,130	0.20%
400	Tesla, Inc.			282,268	0.47%
1,000	Teva Pharmaceutical Industries Ltd., Sponsored ADR			9,650	0.02%
2,732	Texas Instruments, Inc.			448,403	0.75%
959	Thermo Fisher Scientific, Inc.			446,683	0.75%
2,218	Toll Brothers, Inc.			96,416	0.16%
650	TransUnion			64,493	0.11%
816	TreeHouse Foods, Inc.			34,672	0.06%
565	Trimble, Inc.			37,725	0.06%
905	Trip.com Group Ltd., ADR			30,526	0.05%
1,531	UGI Corp.			53,524	0.09%
392	Ulta Beauty, Inc.			112,567	0.19%
2,100	Union Pacific Corp.			437,262	0.73%
2,414	UnitedHealth Group, Inc.			846,542	1.41%
9	Vail Resorts, Inc.			2,511	0.00%
4,124	Vale S.A., Sponsored ADR			69,118	0.12%
1,880	Valvoline, Inc.			43,503	0.07%
171	Veeva Systems, Inc., Class A			46,555	0.08%
998	Verisk Analytics, Inc.			207,175	0.35%
9,058	Verizon Communications, Inc.			532,157	0.89%
1,450	Viatis, Inc.			27,173	0.05%
846	VICI Properties, Inc.			21,573	0.04%
4,313	Visa, Inc., Class A			943,382	1.57%
1,721	Vodafone Group PLC, Sponsored ADR			28,362	0.05%
724	W.P. Carey, Inc.			51,100	0.09%
1,732	Walgreens Boots Alliance, Inc.			69,072	0.12%
3,408	Walmart, Inc.			491,263	0.82%
3,972	Walt Disney Co. (The)			719,647	1.20%
226	Waste Connections, Inc.			23,181	0.04%
2,066	Waste Management, Inc.			243,643	0.41%
583	Williams-Sonoma, Inc.			59,373	0.10%
801	Willis Towers Watson PLC			168,755	0.28%
7,684	WPX Energy, Inc.			62,625	0.10%
397	XPO Logistics, Inc.			47,322	0.08%
	Total			60,174,539	100.45%
Short-Term Investments					
2,100,121	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	1/4/2021	2,100,121	3.51%
	Total Investments			62,274,660	103.96%
	Other assets less liabilities			(2,371,114)	(3.96%)
	Net Assets			59,903,546	100.00%

Written Options – (3.38%)

<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	01/15/2021	3,600	(18)	\$ (6,760,926)	\$ (180,819)	\$ (314,460)
S&P 500® Index, Call	01/15/2021	3,650	(17)	(6,385,319)	(198,382)	(222,700)
S&P 500® Index, Call	01/15/2021	3,700	(17)	(6,385,319)	(106,377)	(153,170)
S&P 500® Index, Call	01/15/2021	3,750	(17)	(6,385,319)	(88,697)	(92,140)
S&P 500® Index, Call	01/29/2021	3,750	(18)	(6,760,926)	(110,295)	(139,950)
S&P 500® Index, Call	02/19/2021	3,600	(17)	(6,385,319)	(223,406)	(360,230)

Gateway Equity Call Premium Fund
Investments as of December 31, 2020 (Unaudited)

S&P 500® Index, Call	02/19/2021	3,625	(18)	(6,760,926)	(285,507)	(345,690)
S&P 500® Index, Call	02/19/2021	3,725	(18)	(6,760,926)	(196,823)	(213,930)
S&P 500® Index, Call	03/19/2021	3,800	(18)	(6,760,926)	(168,165)	(183,150)
Total Written Options					<u>\$ (1,558,471)</u>	<u>\$ (2,025,420)</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, L.P. 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 November 30, 2020 (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					
1,356	3M Co.			234,222	0.40%
1,115	A.O. Smith Corp.			62,786	0.11%
4,804	Abbott Laboratories			519,889	0.90%
3,834	AbbVie, Inc.			400,960	0.69%
1,895	Accenture PLC, Class A			472,026	0.81%
1,995	Activision Blizzard, Inc.			158,563	0.27%
231	Acuty Brands, Inc.			27,424	0.05%
858	Adient PLC			26,847	0.05%
1,290	Adobe, Inc.			617,226	1.06%
326	Advance Auto Parts, Inc.			48,150	0.08%
2,588	Advanced Micro Devices, Inc.			239,804	0.41%
849	AdvanSix, Inc.			15,087	0.03%
471	AGCO Corp.			43,572	0.08%
922	Air Products & Chemicals, Inc.			258,289	0.44%
2,674	Alcoa Corp.			53,213	0.09%
798	Alcon, Inc.			51,248	0.09%
830	Alexion Pharmaceuticals, Inc.			101,351	0.17%
370	Align Technology, Inc.			178,077	0.31%
4,416	Alliant Energy Corp.			232,282	0.40%
2,148	Ally Financial, Inc.			63,688	0.11%
128	Alnylam Pharmaceuticals, Inc.			16,628	0.03%
470	Alphabet, Inc., Class A			824,568	1.42%
685	Alphabet, Inc., Class C			1,206,107	2.08%
4,687	Altria Group, Inc.			186,683	0.32%
826	Amazon.com, Inc.			2,616,801	4.51%
1,994	America Movil SAB de CV, Series L, ADR			29,691	0.05%
1,056	American Campus Communities, Inc.			42,029	0.07%
3,734	American Electric Power Co., Inc.			316,979	0.55%
1,833	American Water Works Co., Inc.			281,146	0.48%
1,455	Amgen, Inc.			323,068	0.56%
4,312	Annaly Capital Management, Inc.			34,496	0.06%
741	Anthem, Inc.			230,836	0.40%
31,376	Apple, Inc.			3,735,313	6.43%
3,752	Applied Materials, Inc.			309,465	0.53%
3,115	Arch Capital Group Ltd.			100,287	0.17%
512	Arrow Electronics, Inc.			46,925	0.08%
379	Ashland Global Holdings, Inc.			28,489	0.05%
51	ASML Holding NV, (Registered)			22,324	0.04%
15,637	AT&T, Inc.			449,564	0.77%
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763	Ciena Corp.			34,182	0.06%
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4,502	Citigroup, Inc.			247,925	0.43%

Gateway Equity Call Premium Fund

Investments as of November 30, 2020 (Unaudited)

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8,010	Coca-Cola Co. (The)			413,316	0.71%
11,513	Comcast Corp., Class A			578,413	1.00%
1,199	Comerica, Inc.			58,991	0.10%
1,642	Concho Resources, Inc.			94,382	0.16%
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57	CoStar Group, Inc.			51,902	0.09%
961	Costco Wholesale Corp.			376,491	0.65%
1,350	Crown Castle International Corp.			226,219	0.39%
938	Crown Holdings, Inc.			88,407	0.15%
822	Cummins, Inc.			190,022	0.33%
990	Deere & Co.			259,004	0.45%
346	Dell Technologies, Inc., Class C			23,884	0.04%
2,273	Delta Air Lines, Inc.			91,488	0.16%
933	Dick's Sporting Goods, Inc.			53,004	0.09%
862	Digital Realty Trust, Inc.			116,154	0.20%
68	Domino's Pizza, Inc.			26,695	0.05%
2,963	Duke Realty Corp.			112,772	0.19%
497	Dunkin' Brands Group, Inc.			52,851	0.09%
200	East West Bancorp, Inc.			8,544	0.01%
2,189	Eli Lilly & Co.			318,828	0.55%
2,795	Emerson Electric Co.			214,712	0.37%
1,822	Enbridge, Inc.			56,865	0.10%
91	EPAM Systems, Inc.			29,332	0.05%
1,230	EQT Corp.			18,302	0.03%
566	Essex Property Trust, Inc.			139,168	0.24%
1,600	Evergy, Inc.			88,656	0.15%
984	Extra Space Storage, Inc.			110,926	0.19%
10,937	Exxon Mobil Corp.			417,028	0.72%
4,727	Facebook, Inc., Class A			1,309,237	2.25%
221	FactSet Research Systems, Inc.			73,761	0.13%
853	FedEx Corp.			244,453	0.42%
5,480	Fifth Third Bancorp			138,863	0.24%
839	First Republic Bank			108,701	0.19%
377	First Solar, Inc.			35,223	0.06%
373	FleetCor Technologies, Inc.			98,923	0.17%
4,536	Flex Ltd.			73,619	0.13%
1,030	Foot Locker, Inc.			38,522	0.07%
582	Fortinet, Inc.			71,720	0.12%
1,240	Fortune Brands Home & Security, Inc.			103,540	0.18%
716	Gaming & Leisure Properties, Inc.			29,743	0.05%
158	GCI Liberty, Inc., Class A			14,397	0.02%
884	Gentex Corp.			28,818	0.05%
2,787	Gilead Sciences, Inc.			169,087	0.29%
784	Global Payments, Inc.			153,029	0.26%
1,192	Goldman Sachs Group, Inc. (The)			274,851	0.47%
885	Hain Celestial Group, Inc. (The)			34,073	0.06%
5,591	Hewlett Packard Enterprise Co.			61,725	0.11%
388	Hill-Rom Holdings, Inc.			36,806	0.06%
404	Hilton Grand Vacations, Inc.			11,207	0.02%
683	Hilton Worldwide Holdings, Inc.			70,779	0.12%
1,235	HollyFrontier Corp.			28,887	0.05%
2,290	Hologic, Inc.			158,308	0.27%
3,009	Home Depot, Inc. (The)			834,727	1.44%
2,134	Honeywell International, Inc.			435,165	0.75%
5,561	HP, Inc.			121,953	0.21%
403	Hubbell, Inc.			65,121	0.11%
231	Huntington Ingalls Industries, Inc.			37,004	0.06%
2,051	Huntsman Corp.			50,803	0.09%
616	IDEX Corp.			118,980	0.21%
532	IDEXX Laboratories, Inc.			245,241	0.42%
482	Illumina, Inc.			155,247	0.27%
614	Ingredion, Inc.			47,370	0.08%
8,921	Intel Corp.			431,330	0.74%
2,033	International Business Machines Corp.			251,116	0.43%
3,100	Invitation Homes, Inc.			88,598	0.15%
62	Jazz Pharmaceuticals PLC			8,724	0.02%
257	JD.com, Inc., ADR			21,935	0.04%
8,959	JetBlue Airways Corp.			135,191	0.23%
5,321	Johnson & Johnson			769,842	1.33%
4,110	Johnson Controls International PLC			189,224	0.33%
176	Jones Lang LaSalle, Inc.			23,283	0.04%
8,001	JPMorgan Chase & Co.			943,158	1.62%
1,635	Kellogg Co.			104,493	0.18%
1,073	Kilroy Realty Corp.			65,625	0.11%

Gateway Equity Call Premium Fund

Investments as of November 30, 2020 (Unaudited)

Shares/ Principal Amount/ Contracts	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,174	Las Vegas Sands Corp.			65,404	0.11%
343	Lear Corp.			49,032	0.08%
1,384	Leggett & Platt, Inc.			59,650	0.10%
739	Leidos Holdings, Inc.			74,417	0.13%
203	Lennox International, Inc.			58,429	0.10%
1,620	Linde PLC			415,400	0.72%
760	Live Nation Entertainment, Inc.			49,894	0.09%
950	Lockheed Martin Corp.			346,750	0.60%
232	Lululemon Athletica, Inc.			85,891	0.15%
121	Madison Square Garden Entertainment Corp.			9,197	0.02%
121	Madison Square Garden Sports Corp.			20,497	0.04%
388	Magna International, Inc.			23,831	0.04%
342	ManpowerGroup, Inc.			29,634	0.05%
5,403	Manulife Financial Corp.			92,175	0.16%
1,569	Marvell Technology Group Ltd.			72,629	0.13%
2,297	MasterCard, Inc., Class A			772,963	1.33%
152	Match Group, Inc.			21,160	0.04%
2,228	Maxim Integrated Products, Inc.			185,013	0.32%
1,761	McDonald's Corp.			382,912	0.66%
2,686	Medical Properties Trust, Inc.			52,108	0.09%
2,386	MEDNAX, Inc.			48,221	0.08%
3,635	Medtronic PLC			413,299	0.71%
374	Melco Resorts & Entertainment Ltd., Sponsored ADR			6,781	0.01%
29	MercadoLibre, Inc.			45,047	0.08%
5,458	Merck & Co., Inc.			438,769	0.76%
1,576	MGM Resorts International			44,522	0.08%
14,803	Microsoft Corp.			3,168,878	5.46%
1,125	Mid-America Apartment Communities, Inc.			141,930	0.24%
260	Molina Healthcare, Inc.			53,074	0.09%
5,055	Morgan Stanley			312,551	0.54%
429	MSCI, Inc.			175,641	0.30%
368	National Retail Properties, Inc.			13,874	0.02%
943	Netflix, Inc.			462,730	0.80%
3,384	NIKE, Inc., Class B			455,825	0.79%
1,576	Nordstrom, Inc.			40,850	0.07%
1,142	Norfolk Southern Corp.			270,677	0.47%
306	Novartis AG, Sponsored ADR			27,794	0.05%
658	Nutrien Ltd.			32,420	0.06%
1,304	NVIDIA Corp.			699,022	1.20%
310	NXP Semiconductors NV			49,110	0.08%
1,669	OGE Energy Corp.			54,059	0.09%
542	Old Dominion Freight Line, Inc.			110,221	0.19%
1,366	ON Semiconductor Corp.			39,273	0.07%
4,225	Oracle Corp.			243,867	0.42%
1,165	Otis Worldwide Corp.			77,985	0.13%
2,149	Ovintiv, Inc.			27,421	0.05%
723	Packaging Corp. of America			93,990	0.16%
165	Palo Alto Networks, Inc.			48,497	0.08%
2,742	Park Hotels & Resorts, Inc.			44,749	0.08%
3,562	PepsiCo, Inc.			513,747	0.88%
11,688	Pfizer, Inc.			447,767	0.77%
3,941	Philip Morris International, Inc.			298,531	0.51%
586	Pioneer Natural Resources Co.			58,940	0.10%
345	Polaris, Inc.			33,120	0.06%
1,168	Post Holdings, Inc.			110,329	0.19%
1,137	PPG Industries, Inc.			166,877	0.29%
625	PRA Health Sciences, Inc.			70,125	0.12%
6,045	Procter & Gamble Co. (The)			839,469	1.45%
2,318	Prudential Financial, Inc.			175,287	0.30%
3,723	Public Service Enterprise Group, Inc.			216,976	0.37%
2,815	QUALCOMM, Inc.			414,284	0.71%
685	Raymond James Financial, Inc.			62,301	0.11%
3,469	Raytheon Technologies Corp.			248,797	0.43%
1,329	Realty Income Corp.			79,700	0.14%
301	RenaissanceRe Holdings Ltd.			49,557	0.09%
898	ResMed, Inc.			188,221	0.32%
1,408	Restaurant Brands International, Inc.			80,200	0.14%
316	Rio Tinto PLC, Sponsored ADR			20,531	0.04%
51	Roku, Inc.			14,972	0.03%
848	RPM International, Inc.			74,632	0.13%
1,996	salesforce.com, Inc.			490,617	0.85%
516	SBA Communications Corp.			148,185	0.26%
222	Seagen, Inc.			37,809	0.07%
1,368	Sensata Technologies Holding PLC			66,799	0.12%

Gateway Equity Call Premium Fund
Investments as of November 30, 2020 (Unaudited)

Shares/ Principal Amount/ Contracts	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
425	ServiceNow, Inc.			227,184	0.39%
15	Shopify, Inc., Class A			16,356	0.03%
17,870	Sirius XM Holdings, Inc.			115,976	0.20%
762	Skechers U.S.A., Inc., Class A			25,504	0.04%
4,156	Southern Co. (The)			248,737	0.43%
590	Southern Copper Corp.			35,028	0.06%
122	Square, Inc., Class A			25,737	0.04%
475	SS&C Technologies Holdings, Inc.			32,723	0.06%
3,495	Starbucks Corp.			342,580	0.59%
833	Steel Dynamics, Inc.			30,163	0.05%
583	STERIS PLC			112,991	0.19%
3,117	Suncor Energy, Inc.			50,153	0.09%
375	SVB Financial Group			129,322	0.22%
6,190	Synchrony Financial			188,609	0.32%
745	Synopsys, Inc.			169,487	0.29%
2,216	Sysco Corp.			157,979	0.27%
1,470	Target Corp.			263,909	0.45%
1,014	TC Energy Corp.			44,545	0.08%
362	Teleflex, Inc.			138,555	0.24%
2,069	Telefonaktiebolaget LM Ericsson, Sponsored ADR			25,325	0.04%
1,002	Teradyne, Inc.			110,561	0.19%
1,000	Teva Pharmaceutical Industries Ltd., Sponsored ADR			9,510	0.02%
2,732	Texas Instruments, Inc.			440,535	0.76%
959	Thermo Fisher Scientific, Inc.			445,916	0.77%
2,218	Toll Brothers, Inc.			105,022	0.18%
650	TransUnion			59,209	0.10%
816	TreeHouse Foods, Inc.			33,562	0.06%
565	Trimble, Inc.			33,827	0.06%
905	Trip.com Group Ltd., ADR			30,399	0.05%
1,531	UGI Corp.			54,320	0.09%
392	Ulta Beauty, Inc.			107,957	0.19%
2,100	Union Pacific Corp.			428,568	0.74%
2,414	UnitedHealth Group, Inc.			811,925	1.40%
9	Vail Resorts, Inc.			2,483	0.00%
4,124	Vale S.A., Sponsored ADR			60,045	0.10%
1,880	Valvoline, Inc.			42,845	0.07%
171	Veeva Systems, Inc., Class A			47,345	0.08%
998	Verisk Analytics, Inc.			197,913	0.34%
9,058	Verizon Communications, Inc.			547,194	0.94%
1,450	Viatis, Inc.			24,389	0.04%
846	VICI Properties, Inc.			21,395	0.04%
4,313	Visa, Inc., Class A			907,240	1.56%
1,721	Vodafone Group PLC, Sponsored ADR			28,534	0.05%
724	W.P. Carey, Inc.			50,108	0.09%
1,732	Walgreens Boots Alliance, Inc.			65,833	0.11%
3,408	Walmart, Inc.			520,708	0.90%
3,972	Walt Disney Co. (The)			587,896	1.01%
226	Waste Connections, Inc.			23,499	0.04%
2,066	Waste Management, Inc.			246,123	0.42%
583	Williams-Sonoma, Inc.			63,821	0.11%
801	Willis Towers Watson PLC			166,760	0.29%
7,684	WPX Energy, Inc.			54,710	0.09%
397	XPO Logistics, Inc.			42,352	0.07%
	Total			57,701,313	99.37%
Short-Term Investments					
1,882,052	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	12/1/2020	1,882,052	3.24%
	Total Investments			59,583,365	102.61%
	Other assets less liabilities			(1,515,846)	(2.61%)
	Net Assets			58,067,519	100.00%

Written Options – (2.68%)

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	12/18/2020	3,475	(18)	\$ (6,518,934)	\$ (210,555)	\$ (305,370)
S&P 500® Index, Call	12/18/2020	3,525	(17)	(6,156,771)	(175,907)	(217,515)
S&P 500® Index, Call	12/31/2020	3,625	(17)	(6,156,771)	(141,907)	(121,040)
S&P 500® Index, Call	12/31/2020	3,700	(35)	(12,675,705)	(255,413)	(124,425)
S&P 500® Index, Call	01/15/2021	3,550	(18)	(6,518,934)	(189,988)	(260,550)

Gateway Equity Call Premium Fund

Investments as of November 30, 2020 (Unaudited)

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	01/15/2021	3,600	(18)	(6,518,934)	(180,819)	(196,740)
S&P 500® Index, Call	01/15/2021	3,700	(17)	(6,156,771)	(106,377)	(92,310)
S&P 500® Index, Call	02/19/2021	3,600	(17)	(6,156,771)	(223,406)	(241,060)
Total Written Options					<u>\$ (1,484,372)</u>	<u>\$ (1,559,010)</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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