

## Gateway 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>
<b>Common Stocks</b>					
205,207	3M Co.			35,868,132	0.50%
519,079	Abbott Laboratories			56,833,960	0.80%
486,427	AbbVie, Inc.			52,120,653	0.73%
140,675	Adobe, Inc.			70,354,381	0.99%
326,538	Advanced Micro Devices, Inc.			29,946,800	0.42%
599,078	Aflac, Inc.			26,640,999	0.37%
169,745	Alaska Air Group, Inc.			8,826,740	0.12%
2,432	Alleghany Corp.			1,468,174	0.02%
323,243	Alliant Energy Corp.			16,656,712	0.23%
175,397	Allstate Corp. (The)			19,281,392	0.27%
121,623	Ally Financial, Inc.			4,337,076	0.06%
48,536	Alphabet, Inc., Class A			85,066,135	1.19%
92,726	Alphabet, Inc., Class C			162,444,825	2.28%
688,417	Altria Group, Inc.			28,225,097	0.40%
100,079	Amazon.com, Inc.			325,950,297	4.58%
260,977	Ameren Corp.			20,371,865	0.29%
112,737	American Eagle Outfitters, Inc.			2,262,632	0.03%
396,896	American Electric Power Co., Inc.			33,049,530	0.46%
62,761	American Financial Group, Inc.			5,499,119	0.08%
252,006	American Homes 4 Rent, Class A			7,560,180	0.11%
138,899	American Tower Corp.			31,177,270	0.44%
174,028	Amgen, Inc.			40,012,518	0.56%
170,421	Analog Devices, Inc.			25,176,294	0.35%
129,902	Annaly Capital Management, Inc.			1,097,672	0.02%
83,702	Anthem, Inc.			26,875,875	0.38%
103,353	Aon PLC, Class A			21,835,388	0.31%
3,756,396	Apple, Inc.			498,436,185	7.00%
214,576	Arch Capital Group Ltd.			7,739,756	0.11%
187,556	Arthur J. Gallagher & Co.			23,202,553	0.33%
83,434	Ashland Global Holdings, Inc.			6,607,973	0.09%
266,138	Associated Banc-Corp			4,537,653	0.06%
2,088,779	AT&T, Inc.			60,073,284	0.84%
36,852	Autoliv, Inc.			3,394,069	0.05%
151,443	Automatic Data Processing, Inc.			26,684,257	0.37%
73,855	Avery Dennison Corp.			11,455,649	0.16%
398,661	Baker Hughes Co.			8,312,082	0.12%
2,978,880	Bank of America Corp.			90,289,853	1.27%
233,533	Baxter International, Inc.			18,738,688	0.26%
520,417	Berkshire Hathaway, Inc., Class B			120,669,090	1.69%
54,745	Biogen, Inc.			13,404,861	0.19%
10,167	Black Knight, Inc.			898,254	0.01%
148,078	Boeing Co. (The)			31,697,577	0.45%
12,391	Booking Holdings, Inc.			27,598,103	0.39%
12,340	Booz Allen Hamilton Holding Corp.			1,075,801	0.02%
636,298	Boston Scientific Corp.			22,874,913	0.32%
659,768	Bristol-Myers Squibb Co.			40,925,409	0.57%
115,110	Broadcom, Inc.			50,400,913	0.71%
164,470	Brown & Brown, Inc.			7,797,523	0.11%
94,003	Bunge Ltd.			6,164,717	0.09%
17,696	Burlington Stores, Inc.			4,628,389	0.07%
188,193	Cadence Design Systems, Inc.			25,675,171	0.36%
85,332	Camden Property Trust			8,526,373	0.12%
23,108	Canadian Pacific Railway Ltd.			8,011,313	0.11%
355,197	Carrier Global Corp.			13,398,031	0.19%
26,487	Casey's General Stores, Inc.			4,731,108	0.07%
183,760	Caterpillar, Inc.			33,447,995	0.47%
97,069	CDW Corp.			12,792,724	0.18%
104,391	Celanese Corp.			13,564,567	0.19%
301,545	CenterPoint Energy, Inc.			6,525,434	0.09%
586,963	CenturyLink, Inc.			5,722,889	0.08%
471,448	Charles Schwab Corp. (The)			25,005,602	0.35%
61,621	Cheniere Energy, Inc.			3,699,109	0.05%
550,320	Chevron Corp.			46,474,524	0.65%
1,344,808	Cisco Systems, Inc.			60,180,158	0.84%
658,424	Citigroup, Inc.			40,598,424	0.57%
1,233,702	Comcast Corp., Class A			64,645,985	0.91%
411,601	ConocoPhillips			16,459,924	0.23%
254,981	Consolidated Edison, Inc.			18,427,477	0.26%
117,162	Cooper Tire & Rubber Co.			4,745,061	0.07%
122,157	Copart, Inc.			15,544,478	0.22%
375,436	Corning, Inc.			13,515,696	0.19%
370,979	Corteva, Inc.			14,364,307	0.20%
9,784	CoStar Group, Inc.			9,043,156	0.13%
138,994	Costco Wholesale Corp.			52,370,159	0.74%

## Gateway 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>
86,722	Crown Holdings, Inc.			8,689,544	0.12%
391,922	CSX Corp.			35,566,921	0.50%
127,880	CubeSmart			4,298,047	0.06%
89,903	Cummins, Inc.			20,416,971	0.29%
450,841	CVS Health Corp.			30,792,440	0.43%
122,856	Deere & Co.			33,054,407	0.46%
94,102	Dell Technologies, Inc., Class C			6,896,736	0.10%
180,444	Discover Financial Services			16,335,595	0.23%
19,132	Domino's Pizza, Inc.			7,336,357	0.10%
188,262	Douglas Emmett, Inc.			5,493,485	0.08%
336,299	Dow, Inc.			18,664,595	0.26%
361,090	Duke Realty Corp.			14,432,767	0.20%
138,886	Eastman Chemical Co.			13,927,488	0.20%
197,284	Eaton Corp. PLC			23,701,700	0.33%
84,407	Eaton Vance Corp.			5,733,768	0.08%
275,794	Edison International			17,325,379	0.24%
263,594	Edwards Lifesciences Corp.			24,047,681	0.34%
221,729	Eli Lilly & Co.			37,436,724	0.53%
318,411	Emerson Electric Co.			25,590,692	0.36%
188,786	Entergy Corp.			18,848,394	0.26%
14,418	EPAM Systems, Inc.			5,166,690	0.07%
143,552	Equity LifeStyle Properties, Inc.			9,095,455	0.13%
198,810	Evergy, Inc.			11,035,943	0.16%
16,975	Exact Sciences Corp.			2,249,018	0.03%
101,683	Extra Space Storage, Inc.			11,780,992	0.17%
683,914	Exxon Mobil Corp.			28,190,935	0.40%
573,699	Facebook, Inc., Class A			156,711,619	2.20%
14,601	FactSet Research Systems, Inc.			4,854,833	0.07%
74,687	Fidelity National Financial, Inc.			2,919,515	0.04%
202,834	Fidelity National Information Services, Inc.			28,692,898	0.40%
38,409	Foot Locker, Inc.			1,553,260	0.02%
2,063,880	Ford Motor Co.			18,141,505	0.25%
78,761	Fortinet, Inc.			11,698,371	0.16%
29,008	GATX Corp.			2,412,885	0.03%
107,529	Genuine Parts Co.			10,799,137	0.15%
448,161	Halliburton Co.			8,470,243	0.12%
13,545	Hawaiian Electric Industries, Inc.			479,358	0.01%
120,815	HCA Healthcare, Inc.			19,869,235	0.28%
260,504	Healthcare Realty Trust, Inc.			7,710,918	0.11%
47,308	HEICO Corp.			6,263,579	0.09%
168,318	Helmerich & Payne, Inc.			3,898,245	0.05%
29,528	Herbalife Nutrition Ltd.			1,418,820	0.02%
153,850	Hilton Grand Vacations, Inc.			4,823,198	0.07%
168,770	Hilton Worldwide Holdings, Inc.			18,777,350	0.26%
89,664	HollyFrontier Corp.			2,317,814	0.03%
304,299	Home Depot, Inc. (The)			80,827,900	1.13%
267,207	Honeywell International, Inc.			56,834,929	0.80%
50,567	Hubbell, Inc.			7,928,400	0.11%
1,208,989	Huntington Bancshares, Inc.			15,269,531	0.21%
40,717	Huntington Ingalls Industries, Inc.			6,941,434	0.10%
50,834	Illumina, Inc.			18,808,580	0.26%
31,084	Ingevity Corp.			2,353,991	0.03%
19,792	Insulet Corp.			5,059,429	0.07%
1,069,923	Intel Corp.			53,303,564	0.75%
247,065	Intercontinental Exchange, Inc.			28,484,124	0.40%
83,709	International Flavors & Fragrances, Inc.			9,110,888	0.13%
45,456	Intuitive Surgical, Inc.			37,187,554	0.52%
346,842	Invitation Homes, Inc.			10,301,207	0.14%
36,830	Ionis Pharmaceuticals, Inc.			2,082,368	0.03%
71,461	J.B. Hunt Transport Services, Inc.			9,765,146	0.14%
1,556	Jazz Pharmaceuticals PLC			256,818	0.00%
552,192	JetBlue Airways Corp.			8,028,872	0.11%
590,946	Johnson & Johnson			93,003,081	1.31%
910,038	JPMorgan Chase & Co.			115,638,529	1.62%
399,654	Keurig Dr Pepper, Inc.			12,788,928	0.18%
146,251	Kilroy Realty Corp.			8,394,807	0.12%
97,614	Lamb Weston Holdings, Inc.			7,686,126	0.11%
90,261	Leidos Holdings, Inc.			9,488,236	0.13%
232,925	Lennar Corp., Class A			17,755,873	0.25%
20,800	Lennox International, Inc.			5,698,576	0.08%
33,220	Liberty Broadband Corp., Class C			5,261,051	0.07%
119,721	Liberty Global PLC, Class C			2,831,402	0.04%
137,456	Lincoln National Corp.			6,915,411	0.10%
81,510	Live Nation Entertainment, Inc.			5,989,355	0.08%
244,064	Lowe's Cos., Inc.			39,174,713	0.55%

## Gateway 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>
16,507	Lululemon Athletica, Inc.			5,744,931	0.08%
72,596	Lyft, Inc., Class A			3,566,641	0.05%
171,772	LyondellBasell Industries NV, Class A			15,744,622	0.22%
52,998	Mack-Cali Realty Corp.			660,355	0.01%
50,361	ManpowerGroup, Inc.			4,541,555	0.06%
198,785	Marathon Petroleum Corp.			8,221,748	0.12%
10,251	Markel Corp.			10,592,358	0.15%
49,497	Martin Marietta Materials, Inc.			14,055,663	0.20%
83,719	Marvell Technology Group Ltd.			3,980,001	0.06%
233,549	MasterCard, Inc., Class A			83,362,980	1.17%
15,605	Match Group, Inc.			2,359,320	0.03%
228,480	McDonald's Corp.			49,027,238	0.69%
453,565	Medical Properties Trust, Inc.			9,883,181	0.14%
416,725	Medtronic PLC			48,815,166	0.69%
69,731	Melco Resorts & Entertainment Ltd., Sponsored ADR			1,293,510	0.02%
2,538	MercadoLibre, Inc.			4,251,708	0.06%
597,588	Merck & Co., Inc.			48,882,698	0.69%
363,386	Micron Technology, Inc.			27,319,359	0.38%
1,820,436	Microsoft Corp.			404,901,375	5.68%
16,707	Molina Healthcare, Inc.			3,553,245	0.05%
698,295	Mondelez International, Inc., Class A			40,829,309	0.57%
254,709	Monster Beverage Corp.			23,555,488	0.33%
509,430	Morgan Stanley			34,911,238	0.49%
251,019	Mosaic Co. (The)			5,775,947	0.08%
41,804	MSCI, Inc.			18,666,740	0.26%
8,726	National Fuel Gas Co.			358,900	0.01%
144,199	National Retail Properties, Inc.			5,900,623	0.08%
113,738	Netflix, Inc.			61,501,549	0.86%
205,127	Newell Brands, Inc.			4,354,846	0.06%
230,860	News Corp., Class B			4,102,382	0.06%
358,542	NIKE, Inc., Class B			50,722,937	0.71%
44,499	Nordstrom, Inc.			1,388,814	0.02%
114,308	Nuance Communications, Inc.			5,039,840	0.07%
154,967	NVIDIA Corp.			80,923,767	1.14%
2,093	NVR, Inc.			8,539,147	0.12%
154,286	OGE Energy Corp.			4,915,552	0.07%
62,946	Old Dominion Freight Line, Inc.			12,285,800	0.17%
106,660	Old National Bancorp			1,766,290	0.02%
158,400	Olin Corp.			3,890,304	0.05%
98,543	Omnicom Group, Inc.			6,146,127	0.09%
164,607	ONEOK, Inc.			6,317,617	0.09%
606,841	Oracle Corp.			39,256,544	0.55%
23,688	Palo Alto Networks, Inc.			8,418,478	0.12%
80,596	Parker-Hannifin Corp.			21,955,156	0.31%
205,367	Paychex, Inc.			19,136,097	0.27%
21,050	Paycom Software, Inc.			9,519,863	0.13%
302,437	PayPal Holdings, Inc.			70,830,745	0.99%
121,067	Pentair PLC			6,427,447	0.09%
477,871	PepsiCo, Inc.			70,868,269	0.99%
1,406,346	Pfizer, Inc.			51,767,596	0.73%
526,193	Philip Morris International, Inc.			43,563,518	0.61%
199,417	Phillips 66			13,947,225	0.20%
1,696	Polaris, Inc.			161,595	0.00%
43,185	Post Holdings, Inc.			4,362,117	0.06%
58,491	PRA Health Sciences, Inc.			7,337,111	0.10%
657,113	Procter & Gamble Co. (The)			91,430,703	1.28%
41,380	PTC, Inc.			4,949,462	0.07%
335,214	Public Service Enterprise Group, Inc.			19,542,976	0.27%
308,330	QUALCOMM, Inc.			46,970,992	0.66%
552,963	Raytheon Technologies Corp.			39,542,384	0.56%
29,196	RenaissanceRe Holdings Ltd.			4,841,281	0.07%
163,196	Restaurant Brands International, Inc.			9,972,908	0.14%
6,573	Roku, Inc.			2,182,367	0.03%
95,921	RPM International, Inc.			8,707,708	0.12%
108,064	S&P Global, Inc.			35,523,879	0.50%
194,772	Sabra Health Care REIT, Inc.			3,383,190	0.05%
230,063	salesforce.com, Inc.			51,195,919	0.72%
21,063	Seagen, Inc.			3,688,974	0.05%
67,454	Service Corp. International			3,311,991	0.05%
57,151	ServiceNow, Inc.			31,457,625	0.44%
4,575	Shopify, Inc., Class A			5,178,671	0.07%
31,007	Signature Bank			4,194,937	0.06%
994,343	Sirius XM Holdings, Inc.			6,333,965	0.09%
45,690	Snap-on, Inc.			7,819,387	0.11%

## Gateway 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>
120,681	Sonoco Products Co.			7,150,349	0.10%
118,198	Southern Copper Corp.			7,697,054	0.11%
15,642	Square, Inc., Class A			3,404,325	0.05%
21,371	SS&C Technologies Holdings, Inc.			1,554,740	0.02%
172,113	Steel Dynamics, Inc.			6,345,806	0.09%
55,109	STERIS PLC			10,445,360	0.15%
48,503	Sun Communities, Inc.			7,370,031	0.10%
512,919	Synchrony Financial			17,803,418	0.25%
28,999	Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR			3,162,051	0.04%
182,363	Target Corp.			32,192,540	0.45%
26,442	Teledyne Technologies, Inc.			10,364,735	0.15%
29,772	Teleflex, Inc.			12,253,262	0.17%
106,600	Teradyne, Inc.			12,780,274	0.18%
31,800	Tesla, Inc.			22,440,306	0.32%
322,410	Texas Instruments, Inc.			52,917,153	0.74%
117,622	Thermo Fisher Scientific, Inc.			54,785,975	0.77%
49,846	Tiffany & Co.			6,552,257	0.09%
63,733	Timken Co. (The)			4,930,385	0.07%
430,238	TJX Cos., Inc. (The)			29,380,953	0.41%
47,442	Toll Brothers, Inc.			2,062,304	0.03%
24,274	TransDigm Group, Inc.			15,021,965	0.21%
101,786	TransUnion			10,099,207	0.14%
60,225	Trimble, Inc.			4,021,223	0.06%
8,665	Twilio, Inc., Class A			2,933,103	0.04%
20,166	U.S. Foods Holding Corp.			671,729	0.01%
53,335	Uber Technologies, Inc.			2,720,085	0.04%
265,036	UDR, Inc.			10,185,333	0.14%
76,973	UGI Corp.			2,690,976	0.04%
195,382	United Airlines Holdings, Inc.			8,450,272	0.12%
229,517	United Parcel Service, Inc., Class B			38,650,663	0.54%
263,072	UnitedHealth Group, Inc.			92,254,089	1.30%
65,316	Universal Health Services, Inc., Class B			8,980,950	0.13%
245,220	Unum Group			5,625,347	0.08%
12,225	Vail Resorts, Inc.			3,410,286	0.05%
156,053	Valero Energy Corp.			8,827,918	0.12%
195,010	Valvoline, Inc.			4,512,531	0.06%
35,189	Veeva Systems, Inc., Class A			9,580,205	0.13%
169,170	Ventas, Inc.			8,296,097	0.12%
84,449	VeriSign, Inc.			18,274,764	0.26%
862,921	Verizon Communications, Inc.			50,696,609	0.71%
113,484	Vertex Pharmaceuticals, Inc.			26,820,809	0.38%
459,428	Viatis, Inc.			8,609,681	0.12%
471,372	Visa, Inc., Class A			103,103,198	1.45%
133,431	Voya Financial, Inc.			7,847,077	0.11%
87,309	W.P. Carey, Inc.			6,162,269	0.09%
405,865	Walmart, Inc.			58,505,440	0.82%
477,589	Walt Disney Co. (The)			86,529,575	1.21%
78,126	Waste Connections, Inc.			8,013,384	0.11%
244,724	Waste Management, Inc.			28,860,301	0.41%
227,581	WEC Energy Group, Inc.			20,944,279	0.29%
208,390	Wendy's Co. (The)			4,567,909	0.06%
48,078	West Pharmaceutical Services, Inc.			13,620,978	0.19%
259,559	WestRock Co.			11,298,603	0.16%
13,869	Woodward, Inc.			1,685,500	0.02%
22,602	Workday, Inc., Class A			5,415,665	0.08%
81,631	Worthington Industries, Inc.			4,190,936	0.06%
36,648	XPO Logistics, Inc.			4,368,442	0.06%
33,350	Zebra Technologies Corp., Class A			12,817,406	0.18%
15,415	Zillow Group, Inc., Class C			2,000,867	0.03%
2,398	Zoom Video Communications, Inc., Class A			808,893	0.01%
	Total			7,083,209,056	99.42%
	<b>Purchased Options</b>			41,615,160	0.58%
	<b>Short-Term Investments</b>				
266,720,480	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	1/4/2021	266,720,480	3.74%

## Gateway Fund

Investments as of December 31, 2020 (Unaudited)

Total Investments	7,391,544,696	103.74%
Other assets less liabilities	(266,581,413)	(3.74%)
Net Assets	7,124,963,283	100.00%

### Purchased Options – 0.58%

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Cost	Value
S&P 500® Index, Put	02/19/2021	3,175	2,856	\$ 1,072,733,592	\$ 16,491,972	\$ 3,984,120
S&P 500® Index, Put	02/19/2021	3,200	1,920	721,165,440	12,474,835	2,889,600
S&P 500® Index, Put	02/19/2021	3,250	1,920	721,165,440	7,742,400	3,388,800
S&P 500® Index, Put	02/19/2021	3,350	1,920	721,165,440	7,222,080	4,742,400
S&P 500® Index, Put	03/19/2021	3,250	1,920	721,165,440	10,618,560	6,787,200
S&P 500® Index, Put	03/19/2021	3,300	2,856	1,072,733,592	16,186,380	11,538,240
S&P 500® Index, Put	03/19/2021	3,325	1,920	721,165,440	8,629,440	8,284,800
Total Purchased Options					\$ 79,365,667	\$ 41,615,160

### Written Options – (3.36%)

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	01/15/2021	3,600	(2,075)	\$ (779,384,525)	\$ (20,844,412)	\$ (36,250,250)
S&P 500® Index, Call	01/15/2021	3,650	(2,075)	(779,384,525)	(24,214,213)	(27,182,500)
S&P 500® Index, Call	01/15/2021	3,700	(2,076)	(779,760,132)	(12,990,570)	(18,704,760)
S&P 500® Index, Call	01/15/2021	3,750	(2,092)	(785,769,844)	(10,915,010)	(11,338,640)
S&P 500® Index, Call	01/29/2021	3,750	(2,076)	(779,760,132)	(12,720,690)	(16,140,900)
S&P 500® Index, Call	02/19/2021	3,600	(2,075)	(779,384,525)	(27,268,613)	(43,969,250)
S&P 500® Index, Call	02/19/2021	3,625	(2,075)	(779,384,525)	(32,912,613)	(39,850,375)
S&P 500® Index, Call	02/19/2021	3,725	(2,076)	(779,760,132)	(22,832,886)	(24,673,260)
S&P 500® Index, Call	03/19/2021	3,800	(2,075)	(779,384,525)	(19,385,687)	(21,113,125)
Total Written Options					\$ (184,084,694)	\$ (239,223,060)

*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.*

3392610.1.1

## Gateway 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>
<b>Common Stocks</b>					
205,207	3M Co.			35,445,405	0.50%
566,088	Abbott Laboratories			61,262,043	0.87%
486,427	AbbVie, Inc.			50,870,536	0.72%
140,675	Adobe, Inc.			67,308,767	0.96%
326,538	Advanced Micro Devices, Inc.			30,257,011	0.43%
599,078	Aflac, Inc.			26,317,497	0.37%
169,745	Alaska Air Group, Inc.			8,651,903	0.12%
2,432	Alleghany Corp.			1,398,886	0.02%
408,300	Alliant Energy Corp.			21,476,580	0.31%
175,397	Allstate Corp. (The)			17,951,883	0.26%
121,623	Ally Financial, Inc.			3,606,122	0.05%
48,536	Alphabet, Inc., Class A			85,151,558	1.21%
94,294	Alphabet, Inc., Class C			166,027,218	2.36%
688,417	Altria Group, Inc.			27,419,649	0.39%
101,280	Amazon.com, Inc.			320,859,091	4.57%
260,977	Ameren Corp.			20,298,791	0.29%
112,737	American Eagle Outfitters, Inc.			2,028,139	0.03%
396,896	American Electric Power Co., Inc.			33,692,501	0.48%
62,761	American Financial Group, Inc.			5,611,461	0.08%
372,220	American Homes 4 Rent, Class A			10,690,158	0.15%
174,028	Amgen, Inc.			38,641,177	0.55%
170,421	Analog Devices, Inc.			23,702,153	0.34%
129,902	Annaly Capital Management, Inc.			1,039,216	0.01%
83,702	Anthem, Inc.			26,074,847	0.37%
103,353	Aon PLC, Class A			21,175,996	0.30%
3,811,277	Apple, Inc.			453,732,527	6.46%
214,576	Arch Capital Group Ltd.			6,908,274	0.10%
187,556	Arthur J. Gallagher & Co.			21,645,838	0.31%
83,434	Ashland Global Holdings, Inc.			6,271,734	0.09%
266,138	Associated Banc-Corp			4,077,234	0.06%
2,088,779	AT&T, Inc.			60,052,396	0.85%
36,852	Autoliv, Inc.			3,281,671	0.05%
151,443	Automatic Data Processing, Inc.			26,332,909	0.37%
73,855	Avery Dennison Corp.			11,029,506	0.16%
398,661	Baker Hughes Co.			7,462,934	0.11%
2,978,880	Bank of America Corp.			83,885,261	1.19%
233,533	Baxter International, Inc.			17,764,855	0.25%
546,350	Berkshire Hathaway, Inc., Class B			125,064,978	1.78%
54,745	Biogen, Inc.			13,148,107	0.19%
10,167	Black Knight, Inc.			931,501	0.01%
148,078	Boeing Co. (The)			31,201,515	0.44%
12,391	Booking Holdings, Inc.			25,134,524	0.36%
12,340	Booz Allen Hamilton Holding Corp.			1,070,989	0.02%
636,298	Boston Scientific Corp.			21,093,279	0.30%
659,768	Bristol-Myers Squibb Co.			41,169,523	0.59%
115,110	Broadcom, Inc.			46,225,874	0.66%
164,470	Brown & Brown, Inc.			7,406,084	0.11%
94,003	Bunge Ltd.			5,535,837	0.08%
17,696	Burlington Stores, Inc.			3,867,284	0.05%
188,193	Cadence Design Systems, Inc.			21,886,846	0.31%
140,470	Camden Property Trust			13,882,650	0.20%
23,108	Canadian Pacific Railway Ltd.			7,437,310	0.11%
355,197	Carrier Global Corp.			13,522,350	0.19%
26,487	Casey's General Stores, Inc.			4,812,158	0.07%
183,760	Caterpillar, Inc.			31,898,898	0.45%
97,069	CDW Corp.			12,666,534	0.18%
104,391	Celanese Corp.			13,500,888	0.19%
301,545	CenterPoint Energy, Inc.			6,992,829	0.10%
586,963	CenturyLink, Inc.			6,133,763	0.09%
514,105	Charles Schwab Corp. (The)			25,078,042	0.36%
61,621	Cheniere Energy, Inc.			3,493,294	0.05%
550,320	Chevron Corp.			47,976,898	0.68%
1,344,808	Cisco Systems, Inc.			57,853,640	0.82%
716,343	Citigroup, Inc.			39,449,009	0.56%
1,342,072	Comcast Corp., Class A			67,425,697	0.96%
509,213	ConocoPhillips			20,144,466	0.29%
254,981	Consolidated Edison, Inc.			19,442,301	0.28%
117,162	Cooper Tire & Rubber Co.			4,654,846	0.07%
122,157	Copart, Inc.			14,103,026	0.20%
375,436	Corning, Inc.			14,048,815	0.20%
370,979	Corteva, Inc.			14,215,915	0.20%
9,784	CoStar Group, Inc.			8,909,017	0.13%
138,994	Costco Wholesale Corp.			54,453,679	0.77%

## Gateway 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>
86,722	Crown Holdings, Inc.			8,173,548	0.12%
391,922	CSX Corp.			35,292,576	0.50%
127,880	CubeSmart			4,159,936	0.06%
108,146	Cummins, Inc.			25,000,111	0.36%
496,590	CVS Health Corp.			33,663,836	0.48%
122,856	Deere & Co.			32,141,587	0.46%
24,958	Dell Technologies, Inc., Class C			1,722,851	0.02%
180,444	Discover Financial Services			13,744,419	0.20%
19,132	Domino's Pizza, Inc.			7,510,649	0.11%
188,262	Douglas Emmett, Inc.			5,830,474	0.08%
336,299	Dow, Inc.			17,827,210	0.25%
465,257	Duke Realty Corp.			17,707,681	0.25%
22,964	Dunkin' Brands Group, Inc.			2,441,992	0.03%
138,886	Eastman Chemical Co.			13,527,496	0.19%
227,255	Eaton Corp. PLC			27,522,853	0.39%
84,407	Eaton Vance Corp.			5,653,581	0.08%
275,794	Edison International			16,922,720	0.24%
263,594	Edwards Lifesciences Corp.			22,112,901	0.31%
247,180	Eli Lilly & Co.			36,001,767	0.51%
318,411	Emerson Electric Co.			24,460,333	0.35%
188,786	Entergy Corp.			20,549,356	0.29%
14,418	EPAM Systems, Inc.			4,647,354	0.07%
202,059	Equity LifeStyle Properties, Inc.			11,838,637	0.17%
257,073	Evergy, Inc.			14,244,415	0.20%
16,975	Exact Sciences Corp.			2,054,993	0.03%
101,683	Extra Space Storage, Inc.			11,462,725	0.16%
1,177,914	Exxon Mobil Corp.			44,913,861	0.64%
584,413	Facebook, Inc., Class A			161,864,869	2.30%
14,601	FactSet Research Systems, Inc.			4,873,230	0.07%
74,687	Fidelity National Financial, Inc.			2,687,985	0.04%
202,834	Fidelity National Information Services, Inc.			30,102,594	0.43%
38,409	Foot Locker, Inc.			1,436,497	0.02%
2,063,880	Ford Motor Co.			18,740,030	0.27%
78,761	Fortinet, Inc.			9,705,718	0.14%
29,008	GATX Corp.			2,313,678	0.03%
107,529	Genuine Parts Co.			10,577,628	0.15%
448,161	Halliburton Co.			7,434,991	0.11%
13,545	Hawaiian Electric Industries, Inc.			485,317	0.01%
120,815	HCA Healthcare, Inc.			18,135,540	0.26%
37,468	HD Supply Holdings, Inc.			2,089,965	0.03%
260,504	Healthcare Realty Trust, Inc.			7,684,868	0.11%
47,308	HEICO Corp.			5,846,323	0.08%
168,318	Helmerich & Payne, Inc.			3,832,601	0.05%
29,528	Herbalife Nutrition Ltd.			1,414,686	0.02%
153,850	Hilton Grand Vacations, Inc.			4,267,799	0.06%
168,770	Hilton Worldwide Holdings, Inc.			17,489,635	0.25%
89,664	HollyFrontier Corp.			2,097,241	0.03%
304,299	Home Depot, Inc. (The)			84,415,586	1.20%
301,264	Honeywell International, Inc.			61,433,755	0.87%
50,567	Hubbell, Inc.			8,171,122	0.12%
1,208,989	Huntington Bancshares, Inc.			14,604,587	0.21%
40,717	Huntington Ingalls Industries, Inc.			6,522,456	0.09%
50,834	Illumina, Inc.			16,373,123	0.23%
31,084	Ingevity Corp.			2,069,573	0.03%
2,268	Insulet Corp.			584,486	0.01%
1,069,923	Intel Corp.			51,730,777	0.74%
247,065	Intercontinental Exchange, Inc.			26,067,828	0.37%
83,709	International Flavors & Fragrances, Inc.			9,383,779	0.13%
45,456	Intuitive Surgical, Inc.			33,003,329	0.47%
451,758	Invitation Homes, Inc.			12,911,244	0.18%
36,830	Ionis Pharmaceuticals, Inc.			1,861,020	0.03%
71,461	J.B. Hunt Transport Services, Inc.			9,667,244	0.14%
1,556	Jazz Pharmaceuticals PLC			218,945	0.00%
552,192	JetBlue Airways Corp.			8,332,577	0.12%
688,819	Johnson & Johnson			99,658,333	1.42%
915,588	JPMorgan Chase & Co.			107,929,513	1.54%
399,654	Keurig Dr Pepper, Inc.			12,169,464	0.17%
146,251	Kilroy Realty Corp.			8,944,711	0.13%
97,614	Lamb Weston Holdings, Inc.			7,065,301	0.10%
90,261	Leidos Holdings, Inc.			9,089,283	0.13%
232,925	Lennar Corp., Class A			17,669,690	0.25%
20,800	Lennox International, Inc.			5,986,864	0.08%
33,220	Liberty Broadband Corp., Class C			5,227,167	0.07%
119,721	Liberty Global PLC, Class C			2,590,762	0.04%
137,456	Lincoln National Corp.			6,490,672	0.09%

## Gateway 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>
81,510	Live Nation Entertainment, Inc.			5,351,131	0.08%
263,161	Lowe's Cos., Inc.			41,005,747	0.58%
16,507	Lululemon Athletica, Inc.			6,111,222	0.09%
72,596	Lyft, Inc., Class A			2,770,989	0.04%
171,772	LyondellBasell Industries NV, Class A			14,617,797	0.21%
52,998	Mack-Cali Realty Corp.			723,953	0.01%
50,361	ManpowerGroup, Inc.			4,363,781	0.06%
198,785	Marathon Petroleum Corp.			7,728,761	0.11%
10,251	Markel Corp.			9,982,731	0.14%
49,497	Martin Marietta Materials, Inc.			13,147,888	0.19%
83,719	Marvell Technology Group Ltd.			3,875,353	0.06%
247,600	MasterCard, Inc., Class A			83,319,876	1.19%
15,605	Match Group, Inc.			2,172,372	0.03%
228,480	McDonald's Corp.			49,680,691	0.71%
453,565	Medical Properties Trust, Inc.			8,799,161	0.13%
447,841	Medtronic PLC			50,919,522	0.72%
69,731	Melco Resorts & Entertainment Ltd., Sponsored ADR			1,264,223	0.02%
2,538	MercadoLibre, Inc.			3,942,352	0.06%
732,835	Merck & Co., Inc.			58,912,606	0.84%
363,386	Micron Technology, Inc.			23,289,409	0.33%
1,820,436	Microsoft Corp.			389,700,735	5.55%
16,707	Molina Healthcare, Inc.			3,410,400	0.05%
698,295	Mondelez International, Inc., Class A			40,117,048	0.57%
254,709	Monster Beverage Corp.			21,594,229	0.31%
509,430	Morgan Stanley			31,498,057	0.45%
251,019	Mosaic Co. (The)			5,512,377	0.08%
41,804	MSCI, Inc.			17,115,394	0.24%
78,512	National Fuel Gas Co.			3,232,339	0.05%
144,199	National Retail Properties, Inc.			5,436,302	0.08%
113,738	Netflix, Inc.			55,811,237	0.79%
205,127	Newell Brands, Inc.			4,361,000	0.06%
230,860	News Corp., Class B			4,111,617	0.06%
358,542	NIKE, Inc., Class B			48,295,607	0.69%
44,499	Nordstrom, Inc.			1,153,414	0.02%
114,308	Nuance Communications, Inc.			4,930,104	0.07%
159,136	NVIDIA Corp.			85,306,444	1.21%
2,093	NVR, Inc.			8,366,098	0.12%
154,286	OGE Energy Corp.			4,997,324	0.07%
62,946	Old Dominion Freight Line, Inc.			12,800,699	0.18%
106,660	Old National Bancorp			1,688,428	0.02%
158,400	Olin Corp.			3,467,376	0.05%
98,543	Omnicom Group, Inc.			6,208,209	0.09%
164,607	ONEOK, Inc.			5,904,453	0.08%
606,841	Oracle Corp.			35,026,863	0.50%
33,218	Palo Alto Networks, Inc.			9,763,435	0.14%
80,596	Parker-Hannifin Corp.			21,540,087	0.31%
205,367	Paychex, Inc.			19,129,936	0.27%
21,050	Paycom Software, Inc.			8,779,534	0.12%
315,615	PayPal Holdings, Inc.			67,579,484	0.96%
121,067	Pentair PLC			6,273,692	0.09%
530,957	PepsiCo, Inc.			76,579,928	1.09%
1,503,932	Pfizer, Inc.			57,615,635	0.82%
526,193	Philip Morris International, Inc.			39,859,120	0.57%
199,417	Phillips 66			12,080,682	0.17%
1,696	Polaris, Inc.			162,816	0.00%
43,185	Post Holdings, Inc.			4,079,255	0.06%
58,491	PRA Health Sciences, Inc.			6,562,690	0.09%
772,805	Procter & Gamble Co. (The)			107,319,430	1.53%
41,380	PTC, Inc.			4,462,833	0.06%
335,214	Public Service Enterprise Group, Inc.			19,536,272	0.28%
325,023	QUALCOMM, Inc.			47,833,635	0.68%
618,705	Raytheon Technologies Corp.			44,373,523	0.63%
29,196	RenaissanceRe Holdings Ltd.			4,806,829	0.07%
163,196	Restaurant Brands International, Inc.			9,295,644	0.13%
6,573	Roku, Inc.			1,929,636	0.03%
95,921	RPM International, Inc.			8,442,007	0.12%
108,064	S&P Global, Inc.			38,014,754	0.54%
194,772	Sabra Health Care REIT, Inc.			3,209,843	0.05%
240,834	salesforce.com, Inc.			59,196,997	0.84%
21,063	Seagen, Inc.			3,587,240	0.05%
67,454	Service Corp. International			3,280,963	0.05%
57,151	ServiceNow, Inc.			30,550,067	0.43%
4,575	Shopify, Inc., Class A			4,988,488	0.07%
31,007	Signature Bank			3,478,675	0.05%



## Gateway Fund

Investments as of November 30, 2020 (Unaudited)

Shares/ Principal Amount/ Contracts	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
994,343	Sirius XM Holdings, Inc.			6,453,286	0.09%
45,690	Snap-on, Inc.			8,034,586	0.11%
120,681	Sonoco Products Co.			7,006,739	0.10%
166,422	Southern Copper Corp.			9,880,474	0.14%
15,642	Square, Inc., Class A			3,299,836	0.05%
21,371	SS&C Technologies Holdings, Inc.			1,472,248	0.02%
172,113	Steel Dynamics, Inc.			6,232,212	0.09%
55,109	STERIS PLC			10,680,675	0.15%
48,503	Sun Communities, Inc.			6,741,917	0.10%
512,919	Synchrony Financial			15,628,642	0.22%
182,363	Target Corp.			32,739,629	0.47%
26,442	Teledyne Technologies, Inc.			9,993,489	0.14%
29,772	Teleflex, Inc.			11,395,233	0.16%
106,600	Teradyne, Inc.			11,762,244	0.17%
322,410	Texas Instruments, Inc.			51,988,612	0.74%
123,151	Thermo Fisher Scientific, Inc.			57,262,752	0.81%
49,846	Tiffany & Co.			6,553,752	0.09%
63,733	Timken Co. (The)			4,680,552	0.07%
430,238	TJX Cos., Inc. (The)			27,324,415	0.39%
47,442	Toll Brothers, Inc.			2,246,379	0.03%
28,400	TransDigm Group, Inc.			16,448,996	0.23%
53,234	TransUnion			4,849,085	0.07%
60,225	Trimble, Inc.			3,605,671	0.05%
8,665	Twilio, Inc., Class A			2,773,580	0.04%
20,166	U.S. Foods Holding Corp.			634,826	0.01%
53,335	Uber Technologies, Inc.			2,648,616	0.04%
385,869	UDR, Inc.			14,844,380	0.21%
143,442	UGI Corp.			5,089,322	0.07%
195,382	United Airlines Holdings, Inc.			8,801,959	0.13%
229,517	United Parcel Service, Inc., Class B			39,263,473	0.56%
263,072	UnitedHealth Group, Inc.			88,481,636	1.26%
65,316	Universal Health Services, Inc., Class B			8,528,963	0.12%
245,220	Unum Group			5,451,241	0.08%
12,225	Vail Resorts, Inc.			3,372,144	0.05%
156,053	Valero Energy Corp.			8,390,970	0.12%
195,010	Valvoline, Inc.			4,444,278	0.06%
35,189	Veeva Systems, Inc., Class A			9,742,778	0.14%
169,170	Ventas, Inc.			8,104,935	0.12%
84,449	VeriSign, Inc.			16,950,603	0.24%
1,139,794	Verizon Communications, Inc.			68,854,956	0.98%
113,484	Vertex Pharmaceuticals, Inc.			25,845,981	0.37%
186,606	Viatis, Inc.			3,138,713	0.04%
471,372	Visa, Inc., Class A			99,153,100	1.41%
133,431	Voya Financial, Inc.			7,689,629	0.11%
87,309	W.P. Carey, Inc.			6,042,656	0.09%
442,386	Walmart, Inc.			67,592,157	0.96%
477,589	Walt Disney Co. (The)			70,687,948	1.01%
78,126	Waste Connections, Inc.			8,123,541	0.12%
244,724	Waste Management, Inc.			29,153,970	0.41%
233,965	WEC Energy Group, Inc.			22,214,977	0.32%
208,390	Wendy's Co. (The)			4,582,496	0.07%
57,122	West Pharmaceutical Services, Inc.			15,717,690	0.22%
259,559	WestRock Co.			10,955,985	0.16%
13,869	Woodward, Inc.			1,550,970	0.02%
22,602	Workday, Inc., Class A			5,080,704	0.07%
81,631	Worthington Industries, Inc.			4,221,955	0.06%
36,648	XPO Logistics, Inc.			3,909,609	0.06%
33,350	Zebra Technologies Corp., Class A			12,620,307	0.18%
15,415	Zillow Group, Inc., Class C			1,661,891	0.02%
2,398	Zoom Video Communications, Inc., Class A			1,147,107	0.02%
	Total			6,989,710,260	99.49%
	<b>Purchased Options</b>			<b>29,951,055</b>	<b>0.43%</b>
	<b>Short-Term Investments</b>				
185,657,292	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	12/1/2020	185,657,292	2.64%

## Gateway Fund

Investments as of November 30, 2020 (Unaudited)

Total Investments	7,205,318,607	102.56%
Other assets less liabilities	(180,016,797)	(2.56%)
Net Assets	7,025,301,810	100.00%

### Purchased Options – 0.43%

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Cost	Value
S&P 500® Index, Put	01/15/2021	2,975	1,976	\$ 715,634,088	\$ 14,328,964	\$ 1,491,880
S&P 500® Index, Put	01/15/2021	3,000	2,900	1,050,272,700	21,992,150	2,378,000
S&P 500® Index, Put	01/15/2021	3,025	1,960	709,839,480	9,552,060	1,764,000
S&P 500® Index, Put	01/15/2021	3,050	1,965	711,650,295	12,483,084	1,935,525
S&P 500® Index, Put	01/15/2021	3,250	1,975	715,271,925	6,273,587	4,206,750
S&P 500® Index, Put	02/19/2021	3,175	2,900	1,050,272,700	16,746,050	10,527,000
S&P 500® Index, Put	02/19/2021	3,200	1,961	710,201,643	12,741,225	7,647,900
Total Purchased Options					<u>\$ 94,117,120</u>	<u>\$ 29,951,055</u>

### Written Options – (2.69%)

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	12/18/2020	3,475	(2,124)	\$ (769,234,212)	\$ (24,845,490)	\$ (36,033,660)
S&P 500® Index, Call	12/18/2020	3,525	(2,124)	(769,234,212)	(21,978,090)	(27,176,580)
S&P 500® Index, Call	12/31/2020	3,625	(2,125)	(769,596,375)	(17,738,438)	(15,130,000)
S&P 500® Index, Call	12/31/2020	3,700	(4,206)	(1,523,257,578)	(30,693,285)	(14,952,330)
S&P 500® Index, Call	01/15/2021	3,550	(2,130)	(771,407,190)	(22,481,894)	(30,831,750)
S&P 500® Index, Call	01/15/2021	3,600	(2,124)	(769,234,212)	(21,336,642)	(23,215,320)
S&P 500® Index, Call	01/15/2021	3,700	(2,126)	(769,958,538)	(13,303,445)	(11,544,180)
S&P 500® Index, Call	02/19/2021	3,600	(2,124)	(769,234,212)	(27,912,546)	(30,118,320)
Total Written Options					<u>\$ (180,289,830)</u>	<u>\$ (189,002,140)</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.*

3392610.1.1

## Gateway Fund

Investments as of October 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>
<b>Common Stocks</b>					
205,207	3M Co.			32,824,912	0.49%
566,088	Abbott Laboratories			59,501,510	0.89%
519,862	AbbVie, Inc.			44,240,256	0.66%
145,694	Adobe, Inc.			65,139,787	0.97%
326,538	Advanced Micro Devices, Inc.			24,585,046	0.37%
752,652	Aflac, Inc.			25,552,535	0.38%
169,745	Alaska Air Group, Inc.			6,431,638	0.10%
2,432	Alleghany Corp.			1,330,134	0.02%
408,300	Alliant Energy Corp.			22,570,824	0.34%
175,397	Allstate Corp. (The)			15,566,484	0.23%
121,623	Ally Financial, Inc.			3,244,902	0.05%
48,536	Alphabet, Inc., Class A			78,439,515	1.17%
101,078	Alphabet, Inc., Class C			163,848,449	2.44%
688,417	Altria Group, Inc.			24,838,085	0.37%
103,863	Amazon.com, Inc.			315,343,647	4.70%
260,977	Ameren Corp.			21,170,454	0.32%
112,737	American Eagle Outfitters, Inc.			1,545,624	0.02%
435,727	American Electric Power Co., Inc.			39,184,929	0.58%
62,761	American Financial Group, Inc.			4,703,309	0.07%
372,220	American Homes 4 Rent, Class A			10,522,659	0.16%
174,028	Amgen, Inc.			37,753,634	0.56%
191,412	Analog Devices, Inc.			22,688,064	0.34%
129,902	Annaly Capital Management, Inc.			921,005	0.01%
103,455	Anthem, Inc.			28,222,524	0.42%
113,768	Aon PLC, Class A			20,934,450	0.31%
3,908,539	Apple, Inc.			425,483,556	6.35%
214,576	Arch Capital Group Ltd.			6,482,341	0.10%
229,489	Arthur J. Gallagher & Co.			23,800,304	0.35%
83,434	Ashland Global Holdings, Inc.			5,821,190	0.09%
266,138	Associated Banc-Corp			3,643,429	0.05%
1,921,556	AT&T, Inc.			51,920,443	0.77%
36,852	Autoliv, Inc.			2,793,382	0.04%
184,207	Automatic Data Processing, Inc.			29,097,338	0.43%
73,855	Avery Dennison Corp.			10,220,793	0.15%
398,661	Baker Hughes Co.			5,888,223	0.09%
2,978,880	Bank of America Corp.			70,599,456	1.05%
233,533	Baxter International, Inc.			18,115,155	0.27%
568,084	Berkshire Hathaway, Inc., Class B			114,696,160	1.71%
54,745	Biogen, Inc.			13,799,572	0.21%
10,167	Black Knight, Inc.			894,188	0.01%
148,078	Boeing Co. (The)			21,380,982	0.32%
13,364	Booking Holdings, Inc.			21,683,090	0.32%
12,340	Booz Allen Hamilton Holding Corp.			968,690	0.01%
636,298	Boston Scientific Corp.			21,805,932	0.33%
659,768	Bristol-Myers Squibb Co.			38,563,440	0.58%
123,830	Broadcom, Inc.			43,294,683	0.65%
164,470	Brown & Brown, Inc.			7,156,090	0.11%
134,556	Bunge Ltd.			7,633,362	0.11%
17,696	Burlington Stores, Inc.			3,425,592	0.05%
188,193	Cadence Design Systems, Inc.			20,582,668	0.31%
140,470	Camden Property Trust			12,956,953	0.19%
23,108	Canadian Pacific Railway Ltd.			6,912,296	0.10%
415,727	Carrier Global Corp.			13,881,125	0.21%
26,487	Casey's General Stores, Inc.			4,464,914	0.07%
207,548	Caterpillar, Inc.			32,595,413	0.49%
97,069	CDW Corp.			11,900,659	0.18%
104,391	Celanese Corp.			11,849,422	0.18%
301,545	CenterPoint Energy, Inc.			6,371,646	0.09%
586,963	CenturyLink, Inc.			5,059,621	0.08%
514,105	Charles Schwab Corp. (The)			21,134,857	0.32%
61,621	Cheniere Energy, Inc.			2,949,797	0.04%
550,320	Chevron Corp.			38,247,240	0.57%
1,344,808	Cisco Systems, Inc.			48,278,607	0.72%
861,447	Citigroup, Inc.			35,681,135	0.53%
1,342,072	Comcast Corp., Class A			56,689,121	0.85%
575,823	ConocoPhillips			16,480,054	0.25%
189,864	Consolidated Edison, Inc.			14,902,425	0.22%
117,162	Cooper Tire & Rubber Co.			4,029,201	0.06%
122,157	Copart, Inc.			13,481,247	0.20%
375,436	Corning, Inc.			12,002,689	0.18%
421,580	Corteva, Inc.			13,903,708	0.21%
9,784	CoStar Group, Inc.			8,058,200	0.12%
138,994	Costco Wholesale Corp.			49,707,034	0.74%

## Gateway Fund

Investments as of October 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>
86,722	Crown Holdings, Inc.			7,440,748	0.11%
391,922	CSX Corp.			30,938,323	0.46%
127,880	CubeSmart			4,338,968	0.06%
108,146	Cummins, Inc.			23,780,224	0.35%
496,590	CVS Health Corp.			27,853,733	0.42%
122,856	Deere & Co.			27,754,399	0.41%
24,958	Dell Technologies, Inc., Class C			1,503,969	0.02%
180,444	Discover Financial Services			11,730,664	0.17%
19,132	Domino's Pizza, Inc.			7,238,018	0.11%
188,262	Douglas Emmett, Inc.			4,442,983	0.07%
336,299	Dow, Inc.			15,298,242	0.23%
599,830	Duke Realty Corp.			22,787,542	0.34%
22,964	Dunkin' Brands Group, Inc.			2,289,740	0.03%
138,886	Eastman Chemical Co.			11,227,544	0.17%
227,255	Eaton Corp. PLC			23,586,796	0.35%
84,407	Eaton Vance Corp.			5,046,695	0.08%
179,101	Edison International			10,036,820	0.15%
263,594	Edwards Lifesciences Corp.			18,897,054	0.28%
247,180	Eli Lilly & Co.			32,247,103	0.48%
318,411	Emerson Electric Co.			20,629,849	0.31%
188,786	Entergy Corp.			19,108,919	0.28%
14,418	EPAM Systems, Inc.			4,454,441	0.07%
202,059	Equity LifeStyle Properties, Inc.			11,959,872	0.18%
257,073	Evergy, Inc.			14,190,430	0.21%
16,975	Exact Sciences Corp.			2,102,014	0.03%
130,455	Extra Space Storage, Inc.			15,126,257	0.23%
1,177,914	Exxon Mobil Corp.			38,423,555	0.57%
607,765	Facebook, Inc., Class A			159,909,049	2.39%
14,601	FactSet Research Systems, Inc.			4,475,207	0.07%
74,687	Fidelity National Financial, Inc.			2,336,956	0.03%
202,834	Fidelity National Information Services, Inc.			25,271,088	0.38%
38,409	Foot Locker, Inc.			1,416,524	0.02%
2,242,118	Ford Motor Co.			17,331,572	0.26%
78,761	Fortinet, Inc.			8,692,852	0.13%
29,008	GATX Corp.			1,980,666	0.03%
107,529	Genuine Parts Co.			9,723,847	0.14%
609,633	Halliburton Co.			7,352,174	0.11%
13,545	Hawaiian Electric Industries, Inc.			447,527	0.01%
131,657	HCA Healthcare, Inc.			16,317,569	0.24%
37,468	HD Supply Holdings, Inc.			1,493,474	0.02%
260,504	Healthcare Realty Trust, Inc.			7,242,011	0.11%
47,308	HEICO Corp.			4,969,705	0.07%
168,318	Helmerich & Payne, Inc.			2,502,889	0.04%
29,528	Herbalife Nutrition Ltd.			1,332,894	0.02%
153,850	Hilton Grand Vacations, Inc.			3,169,310	0.05%
190,367	Hilton Worldwide Holdings, Inc.			16,716,126	0.25%
89,664	HollyFrontier Corp.			1,659,681	0.02%
322,518	Home Depot, Inc. (The)			86,018,776	1.28%
301,264	Honeywell International, Inc.			49,693,497	0.74%
50,567	Hubbell, Inc.			7,358,004	0.11%
1,208,989	Huntington Bancshares, Inc.			12,621,845	0.19%
40,717	Huntington Ingalls Industries, Inc.			6,004,943	0.09%
50,834	Illumina, Inc.			14,879,112	0.22%
31,084	Ingevity Corp.			1,705,890	0.03%
2,268	Insulet Corp.			504,063	0.01%
1,165,409	Intel Corp.			51,604,311	0.77%
247,065	Intercontinental Exchange, Inc.			23,322,936	0.35%
83,709	International Flavors & Fragrances, Inc.			8,593,566	0.13%
45,456	Intuitive Surgical, Inc.			30,322,788	0.45%
451,758	Invitation Homes, Inc.			12,314,923	0.18%
36,830	Ionis Pharmaceuticals, Inc.			1,729,169	0.03%
98,790	J.B. Hunt Transport Services, Inc.			12,026,695	0.18%
1,556	Jazz Pharmaceuticals PLC			224,220	0.00%
552,192	JetBlue Airways Corp.			6,609,738	0.10%
733,723	Johnson & Johnson			100,600,761	1.50%
945,362	JPMorgan Chase & Co.			92,683,290	1.38%
399,654	Keurig Dr Pepper, Inc.			10,750,693	0.16%
146,251	Kilroy Realty Corp.			6,885,497	0.10%
97,614	Lamb Weston Holdings, Inc.			6,193,608	0.09%
90,261	Leidos Holdings, Inc.			7,491,663	0.11%
232,925	Lennar Corp., Class A			16,358,323	0.24%
20,800	Lennox International, Inc.			5,650,528	0.08%
33,220	Liberty Broadband Corp., Class C			4,707,606	0.07%
119,721	Liberty Global PLC, Class C			2,233,994	0.03%
137,456	Lincoln National Corp.			4,824,706	0.07%

## Gateway Fund

Investments as of October 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>
103,108	Live Nation Entertainment, Inc.			5,031,670	0.07%
263,161	Lowe's Cos., Inc.			41,605,754	0.62%
16,507	Lululemon Athletica, Inc.			5,270,520	0.08%
72,596	Lyft, Inc., Class A			1,657,367	0.02%
171,772	LyondellBasell Industries NV, Class A			11,757,793	0.18%
52,998	Mack-Cali Realty Corp.			582,448	0.01%
50,361	ManpowerGroup, Inc.			3,418,001	0.05%
198,785	Marathon Petroleum Corp.			5,864,158	0.09%
10,251	Markel Corp.			9,562,133	0.14%
49,497	Martin Marietta Materials, Inc.			13,183,526	0.20%
83,719	Marvell Technology Group Ltd.			3,140,300	0.05%
260,120	MasterCard, Inc., Class A			75,081,037	1.12%
15,605	Match Group, Inc.			1,822,352	0.03%
228,480	McDonald's Corp.			48,666,240	0.73%
453,565	Medical Properties Trust, Inc.			8,082,528	0.12%
447,841	Medtronic PLC			45,039,369	0.67%
69,731	Melco Resorts & Entertainment Ltd., Sponsored ADR			1,124,064	0.02%
4,001	MercadoLibre, Inc.			4,857,414	0.07%
776,359	Merck & Co., Inc.			58,389,960	0.87%
392,073	Micron Technology, Inc.			19,736,955	0.29%
1,878,095	Microsoft Corp.			380,257,895	5.67%
16,707	Molina Healthcare, Inc.			3,115,354	0.05%
698,295	Mondelez International, Inc., Class A			37,093,430	0.55%
254,709	Monster Beverage Corp.			19,503,068	0.29%
509,430	Morgan Stanley			24,529,055	0.37%
312,431	Mosaic Co. (The)			5,779,974	0.09%
49,604	MSCI, Inc.			17,353,463	0.26%
78,512	National Fuel Gas Co.			3,137,340	0.05%
144,199	National Retail Properties, Inc.			4,615,810	0.07%
113,738	Netflix, Inc.			54,109,716	0.81%
205,127	Newell Brands, Inc.			3,622,543	0.05%
230,860	News Corp., Class B			3,005,797	0.04%
358,542	NIKE, Inc., Class B			43,053,723	0.64%
44,499	Nordstrom, Inc.			538,438	0.01%
114,308	Nuance Communications, Inc.			3,647,568	0.05%
159,136	NVIDIA Corp.			79,784,425	1.19%
2,093	NVR, Inc.			8,273,817	0.12%
154,286	OGE Energy Corp.			4,747,380	0.07%
62,946	Old Dominion Freight Line, Inc.			11,983,030	0.18%
106,660	Old National Bancorp			1,491,107	0.02%
230,942	Olin Corp.			3,822,090	0.06%
98,543	Omnicom Group, Inc.			4,651,230	0.07%
272,670	ONEOK, Inc.			7,907,430	0.12%
606,841	Oracle Corp.			34,049,849	0.51%
33,218	Palo Alto Networks, Inc.			7,347,489	0.11%
80,596	Parker-Hannifin Corp.			16,792,983	0.25%
205,367	Paychex, Inc.			16,891,436	0.25%
21,050	Paycom Software, Inc.			7,664,095	0.11%
334,398	PayPal Holdings, Inc.			62,241,500	0.93%
121,067	Pentair PLC			6,024,294	0.09%
530,957	PepsiCo, Inc.			70,771,259	1.06%
1,570,178	Pfizer, Inc.			55,709,915	0.83%
526,193	Philip Morris International, Inc.			37,370,227	0.56%
199,417	Phillips 66			9,304,797	0.14%
1,696	Polaris, Inc.			154,099	0.00%
43,185	Post Holdings, Inc.			3,709,592	0.06%
58,491	PRA Health Sciences, Inc.			5,699,363	0.08%
805,687	Procter & Gamble Co. (The)			110,459,688	1.65%
41,380	PTC, Inc.			3,470,954	0.05%
335,214	Public Service Enterprise Group, Inc.			19,492,694	0.29%
325,023	QUALCOMM, Inc.			40,094,837	0.60%
688,239	Raytheon Technologies Corp.			37,385,142	0.56%
29,196	RenaissanceRe Holdings Ltd.			4,721,577	0.07%
163,196	Restaurant Brands International, Inc.			8,486,192	0.13%
11,174	Roku, Inc.			2,261,618	0.03%
95,921	RPM International, Inc.			8,121,631	0.12%
91,790	S&P Global, Inc.			29,623,387	0.44%
194,772	Sabra Health Care REIT, Inc.			2,563,200	0.04%
255,270	salesforce.com, Inc.			59,291,563	0.88%
21,063	Seagen, Inc.			3,513,308	0.05%
67,454	Service Corp. International			3,123,795	0.05%
57,151	ServiceNow, Inc.			28,436,623	0.42%
4,575	Shopify, Inc., Class A			4,233,842	0.06%
31,007	Signature Bank			2,503,505	0.04%

## Gateway Fund

Investments as of October 31, 2020 (Unaudited)

Shares/ Principal Amount/ Contracts	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
994,343	Sirius XM Holdings, Inc.			5,697,585	0.08%
45,690	Snap-on, Inc.			7,197,546	0.11%
120,681	Sonoco Products Co.			5,900,094	0.09%
229,727	Southern Copper Corp.			12,023,911	0.18%
15,642	Square, Inc., Class A			2,422,633	0.04%
21,371	SS&C Technologies Holdings, Inc.			1,265,591	0.02%
172,113	Steel Dynamics, Inc.			5,418,117	0.08%
55,109	STERIS PLC			9,764,764	0.15%
48,503	Sun Communities, Inc.			6,675,468	0.10%
314,038	Synchrony Financial			7,857,231	0.12%
182,363	Target Corp.			27,759,296	0.41%
26,442	Teledyne Technologies, Inc.			8,174,544	0.12%
29,772	Teleflex, Inc.			9,474,344	0.14%
106,600	Teradyne, Inc.			9,364,810	0.14%
322,410	Texas Instruments, Inc.			46,617,262	0.70%
123,151	Thermo Fisher Scientific, Inc.			58,265,201	0.87%
49,846	Tiffany & Co.			6,521,851	0.10%
63,733	Timken Co. (The)			3,804,860	0.06%
430,238	TJX Cos., Inc. (The)			21,856,090	0.33%
47,442	Toll Brothers, Inc.			2,005,848	0.03%
28,400	TransDigm Group, Inc.			13,558,444	0.20%
53,234	TransUnion			4,240,620	0.06%
60,225	Trimble, Inc.			2,898,629	0.04%
8,665	Twilio, Inc., Class A			2,417,275	0.04%
20,166	U.S. Foods Holding Corp.			421,469	0.01%
53,335	Uber Technologies, Inc.			1,781,922	0.03%
385,869	UDR, Inc.			12,054,548	0.18%
143,442	UGI Corp.			4,638,914	0.07%
195,382	United Airlines Holdings, Inc.			6,615,635	0.10%
229,517	United Parcel Service, Inc., Class B			36,059,416	0.54%
274,116	UnitedHealth Group, Inc.			83,643,756	1.25%
65,316	Universal Health Services, Inc., Class B			7,155,368	0.11%
245,220	Unum Group			4,330,585	0.06%
12,225	Vail Resorts, Inc.			2,836,689	0.04%
156,053	Valero Energy Corp.			6,025,206	0.09%
195,010	Valvoline, Inc.			3,835,847	0.06%
35,189	Veeva Systems, Inc., Class A			9,502,789	0.14%
169,170	Ventas, Inc.			6,677,140	0.10%
98,534	VeriSign, Inc.			18,790,434	0.28%
1,139,794	Verizon Communications, Inc.			64,956,860	0.97%
113,484	Vertex Pharmaceuticals, Inc.			23,645,526	0.35%
487,303	Visa, Inc., Class A			88,547,828	1.32%
133,431	Voya Financial, Inc.			6,395,348	0.10%
87,309	W.P. Carey, Inc.			5,466,416	0.08%
442,386	Walmart, Inc.			61,381,058	0.92%
511,210	Walt Disney Co. (The)			61,984,212	0.92%
78,126	Waste Connections, Inc.			7,759,474	0.12%
244,724	Waste Management, Inc.			26,408,167	0.39%
305,007	WEC Energy Group, Inc.			30,668,454	0.46%
208,390	Wendy's Co. (The)			4,553,322	0.07%
57,122	West Pharmaceutical Services, Inc.			15,541,183	0.23%
300,157	WestRock Co.			11,270,895	0.17%
13,869	Woodward, Inc.			1,103,279	0.02%
22,602	Workday, Inc., Class A			4,749,132	0.07%
81,631	Worthington Industries, Inc.			4,017,062	0.06%
36,648	XPO Logistics, Inc.			3,298,320	0.05%
33,350	Zebra Technologies Corp., Class A			9,459,394	0.14%
15,415	Zillow Group, Inc., Class C			1,366,077	0.02%
2,398	Zoom Video Communications, Inc., Class A			1,105,262	0.02%
	Total			6,485,723,694	96.75%
	Purchased Options			136,026,535	2.03%
	Short-Term Investments				
119,057,465	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.00%	11/2/2020	119,057,465	1.78%

## Gateway Fund

Investments as of October 31, 2020 (Unaudited)

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
Total Investments					6,740,807,694	100.56%
Other assets less liabilities					(37,460,906)	(0.56%)
Net Assets					6,703,346,788	100.00%

### Purchased Options – 2.03%

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Cost	Value
S&P 500® Index, Put	11/20/2020	2,950	2,000	\$ 653,992,000	\$ 9,481,000	\$ 5,720,000
S&P 500® Index, Put	12/18/2020	3,000	3,000	980,988,000	20,017,500	21,780,000
S&P 500® Index, Put	12/18/2020	3,050	2,025	662,166,900	8,570,812	16,848,000
S&P 500® Index, Put	12/18/2020	3,100	2,011	657,588,956	16,513,326	19,486,590
S&P 500® Index, Put	01/15/2021	2,975	2,053	671,322,788	14,887,330	19,636,945
S&P 500® Index, Put	01/15/2021	3,000	3,000	980,988,000	22,750,500	29,805,000
S&P 500® Index, Put	01/15/2021	3,050	2,000	653,992,000	12,706,594	22,750,000
Total Purchased Options					<u>\$ 104,927,062</u>	<u>\$ 136,026,535</u>

### Written Options – (0.56%)

Description	Expiration Date	Exercise Price	Contracts	Notional Amount	Premiums (Received)	Value
S&P 500® Index, Call	11/06/2020	3,400	(2,183)	\$ (713,832,268)	\$ (22,027,562)	\$ (4,071,295)
S&P 500® Index, Call	11/06/2020	3,425	(4,366)	(1,427,664,536)	(39,051,687)	(5,741,290)
S&P 500® Index, Call	11/20/2020	3,500	(4,366)	(1,427,664,536)	(38,294,186)	(6,679,980)
S&P 500® Index, Call	11/20/2020	3,525	(2,183)	(713,832,268)	(21,021,198)	(2,434,045)
S&P 500® Index, Call	11/20/2020	3,550	(2,180)	(712,851,280)	(25,986,690)	(1,754,900)
S&P 500® Index, Call	11/20/2020	3,575	(2,183)	(713,832,268)	(14,249,532)	(1,255,225)
S&P 500® Index, Call	12/18/2020	3,425	(2,191)	(716,448,236)	(35,795,463)	(15,764,245)
Total Written Options					<u>\$ (196,426,318)</u>	<u>\$ (37,700,980)</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.*

3392610.1.1